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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 18/06/2021 TO 18/06/2021

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
2021/06/18	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/06/18	0908	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/06/18	0957	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/06/18	0986	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/06/18	1386	28/02/2031		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/06/18	1409	28/02/2041		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/06/18	2025	05/08/2021		Bond Future	153.5014	153.5014	153.4471	153.4471	(0.035)	0.0000	0.0000	5,211
2021/06/18	2025	04/11/2021		Bond Future	155.2203	155.2203	155.1648	155.1648	(0.036)	0.0000	0.0000	0
2021/06/18	2025	03/02/2022		Bond Future	155.4874	155.4874	155.4306	155.4306	(0.036)	0.0000	0.0000	0
2021/06/18	2025	05/05/2022		Bond Future	157.3712	157.3712	157.3136	157.3136	(0.037)	0.0000	0.0000	0
2021/06/18	2029	05/08/2021		Bond Future	114.3402	114.3402	114.4431	114.4431	0.090	0.0000	0.0000	3,031
2021/06/18	2029	04/11/2021		Bond Future	114.4501	114.4501	114.5537	114.5537	0.091	0.0000	0.0000	0
2021/06/18	2029	03/02/2022		Bond Future	115.8069	115.8069	115.9113	115.9113	0.090	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
2021/06/18	2029	05/05/2022			Bond Future	116.0166	116.0166	116.1220	116.1220	0.091	0.0000	0.0000	0
2021/06/18	2030	05/08/2021	10.42	Call	Bond Future	7,451.0300	7.4510	7,348.9700	7.3490	(1.370)	0	0	0
2021/06/18	2030	05/08/2021	10.42	Put	Bond Future	85.1900	0.0852	85.3300	0.0853	0.164	0	0	0
2021/06/18	2030	05/08/2021	10.41	Call	Bond Future	7,402.7000	7.4027	7,300.6700	7.3007	(1.378)	0	0	0
2021/06/18	2030	05/08/2021	10.41	Put	Bond Future	87.3100	0.0873	87.4800	0.0875	0.195	0	0	0
2021/06/18	2030	05/08/2021	9.15	Call	Bond Future	1,952.4100	1.9524	1,878.1400	1.8781	(3.804)	0	0	0
2021/06/18	2030	05/08/2021	9.15	Put	Bond Future	1,309.9800	1.3100	1,337.9100	1.3379	2.132	0	0	7,500
2021/06/18	2030	05/08/2021	8.50	Put	Bond Future	3,550.4400	3.5504	3,618.5300	3.6185	1.918	0	0	0
2021/06/18	2030	05/08/2021	10.15	Call	Bond Future	6,153.6900	6.1537	6,052.8600	6.0529	(1.639)	0	0	0
2021/06/18	2030	05/08/2021	8.83	Call	Bond Future	1,080.6900	1.0807	1,025.4000	1.0254	(5.116)	0	0	479
2021/06/18	2030	05/08/2021	10.30	Put	Bond Future	114.1900	0.1142	114.7500	0.1147	0.490	0	0	200
2021/06/18	2030	05/08/2021	8.78	Put	Bond Future	2,414.1900	2.4142	2,464.3000	2.4643	2.076	0	0	0
2021/06/18	2030	05/08/2021	8.78	Call	Bond Future	972.0500	0.9720	919.9600	0.9200	(5.359)	0	0	200
2021/06/18	2030	05/08/2021	7.70	Put	Bond Future	7,907.8600	7.9079	8,006.0100	8.0060	1.241	0	0	0
2021/06/18	2030	05/08/2021	9.45	Call	Bond Future	3,031.2200	3.0312	2,943.6300	2.9436	(2.890)	0	0	600
2021/06/18	2030	05/08/2021	12.10	Call	Bond Future	15,324.0700	15.3241	15,221.8500	15,2218	(0.667)	0	0	0
2021/06/18	2030	05/08/2021	12.10	Put	Bond Future	0.2900	0.0003	0.2700	0.0003	(6.897)	0	0	600
2021/06/18	2030	05/08/2021			Bond Future	9.0349	94.1989	9.0531	94.0967	0.202	0.0000	0.0000	101,675
2021/06/18	2030	05/08/2021	10.43	Call	Bond Future	7,499.3600	7.4994	7,397.2800	7.3973	(1.361)	0	0	0
2021/06/18	2030	05/08/2021	10.43	Put	Bond Future	83.1100	0.0831	83.2300	0.0832	0.144	0	0	0
2021/06/18	2030	05/08/2021	8.50	Call	Bond Future	490.9500	0.4909	456.8400	0.4568	(6.948)	0	0	5,000
2021/06/18	2030	05/08/2021	9.50	Call	Bond Future	3,231.2600	3.2313	3,141.9600	3.1420	(2.764)	0	0	0
2021/06/18	2030	05/08/2021	9.50	Put	Bond Future	670.5400	0.6705	683.4400	0.6834	1.924	0	0	0
2021/06/18	2030	05/08/2021	10.15	Put	Bond Future	163.4100	0.1634	164.7800	0.1648	0.838	0	0	479
2021/06/18	2030	05/08/2021	9.75	Call	Bond Future	4,300.1700	4.3002	4,204.3700	4.2044	(2.228)	0	0	0
2021/06/18	2030	05/08/2021	9.75	Put	Bond Future	400.2800	0.4003	406.6800	0.4067	1.599	0	0	479
2021/06/18	2030	05/08/2021	8.83	Put	Bond Future	2,237.6600	2.2377	2,284.5700	2.2846	2.096	0	0	0
2021/06/18	2030	05/08/2021	10.30	Call	Bond Future	6,872.1400	6.8721	6,770.5000	6.7705	(1.479)	0	0	0
2021/06/18	2030	05/08/2021	7.70	Call	Bond Future	30.2500	0.0302	26.2000	0.0262	(13.388)	0	0	200
2021/06/18	2030	05/08/2021	8.95	Put	Bond Future	1,848.7500	1.8488	1,888.1400	1.8881	2.131	0	0	0
2021/06/18	2030	05/08/2021	8.95	Call	Bond Future	1,371.7300	1.3717	1,308.9200	1.3089	(4.579)	0	0	600
2021/06/18	2030	05/08/2021	9.45	Put	Bond Future	741.4100	0.7414	756.0200	0.7560	1.971	0	0	0
2021/06/18	2030	04/11/2021	11.26	Call	Bond Future	10,503.2000	10.5032	10,403.2200	10.4032	(0.952)	0	0	0
2021/06/18	2030	04/11/2021	9.20	Call	Bond Future	2,478.6300	2.4786	2,417.4600	2.4175	(2.468)	0	0	29
2021/06/18	2030	04/11/2021	8.27	Put	Bond Future	6,006.2800	6.0063	6,083.5300	6.0835	1.286	0	0	0
2021/06/18	2030	04/11/2021	8.27	Call	Bond Future	650.4200	0.6504	623.9800	0.6240	(4.065)	0	0	300
2021/06/18	2030	04/11/2021	8.77	Put	Bond Future	3,951.4300	3.9514	4,010.1300	4.0101	1.486	0	0	0
2021/06/18	2030	04/11/2021	11.44	Put	Bond Future	185.4800	0.1855	188.2300	0.1882	1.483	0	0	300
2021/06/18	2030	04/11/2021	10.60	Call	Bond Future	7,675.0300	7.6750	7,580.6800	7.5807	(1.229)	0	0	0
2021/06/18	2030	04/11/2021	10.60	Put	Bond Future	573.5900	0.5736	582.9300	0.5829	1.628	0	0	0
2021/06/18	2030	04/11/2021	10.59	Put	Bond Future	580.1000	0.5801	589.5600	0.5896	1.631	0	0	0
2021/06/18	2030	04/11/2021			Bond Future	9.2226	95.2313	9.2417	95.1276	0.207	0.0000	0.0000	0
2021/06/18	2030	04/11/2021	11.26	Put	Bond Future	246.8900	0.2469	250.6000	0.2506	1.503	0	0	29
2021/06/18	2030	04/11/2021	9.90	Put	Bond Future	1,243.1800	1.2432	1,264.5400	1.2645	1.718	0	0	0
2021/06/18	2030	04/11/2021	9.90	Call	Bond Future	4,826.3700	4.8264	4,744.0400	4.7440	(1.706)	0	0	29
2021/06/18	2030	04/11/2021	9.20	Put	Bond Future	2,601.3200	2.6013	2,643.8400	2.6438	1.635	0	0	0
2021/06/18	2030	04/11/2021	8.77	Call	Bond Future	1,454.4100	1.4544	1,409.4200	1.4094	(3.093)	0	0	300

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2021/06/18	2030	04/11/2021	11.44	Call	Bond Future	11,276.0000	11.2760	11,175.0600	11.1751	(0.895)	0	0	0
2021/06/18	2030	04/11/2021	10.61	Call	Bond Future	7,717.6900	7.7177	7,623.2200	7.6232	(1.224)	0	0	0
2021/06/18	2030	04/11/2021	10.61	Put	Bond Future	567.2900	0.5673	576.5100	0.5765	1.625	0	0	0
2021/06/18	2030	04/11/2021	10.59	Call	Bond Future	7,632.5500	7.6325	7,538.3200	7.5383	(1.235)	0	0	0
2021/06/18	2030	03/02/2022	8.85	Put	Bond Future	4,808.3100	4.8083	4,869.8900	4.8699	1.281	0	0	0
2021/06/18	2030	03/02/2022	8.85	Call	Bond Future	1,759.9400	1.7599	1,716.3000	1.7163	(2.480)	0	0	1,000
2021/06/18	2030	03/02/2022	9.35	Call	Bond Future	2,911.4600	2.9115	2,852.6800	2.8527	(2.019)	0	0	0
2021/06/18	2030	03/02/2022	9.35	Put	Bond Future	3,277.2900	3.2773	3,323.7300	3.3237	1.417	0	0	101
2021/06/18	2030	03/02/2022	8.39	Put	Bond Future	6,594.3900	6.5944	6,669.7700	6.6698	1.143	0	0	0
2021/06/18	2030	03/02/2022	8.39	Call	Bond Future	990.0100	0.9900	960.1700	0.9602	(3.014)	0	0	101
2021/06/18	2030	03/02/2022	9.45	Call	Bond Future	3,179.9100	3.1799	3,118.2500	3.1182	(1.939)	0	0	0
2021/06/18	2030	03/02/2022	9.45	Put	Bond Future	3,020.8500	3.0208	3,064.4100	3.0644	1.442	0	0	0
2021/06/18	2030	03/02/2022			Bond Future	9.4196	92.3335	9.4397	92.2283	0.213	0.0000	0.0000	0
2021/06/18	2030	03/02/2022	9.60	Put	Bond Future	2,672.6300	2.6726	2,712.0100	2.7120	1.473	0	0	0
2021/06/18	2030	03/02/2022	9.60	Call	Bond Future	3,611.8900	3.6119	3,546.0500	3.5461	(1.823)	0	0	1,000
2021/06/18	2030	03/02/2022	10.85	Call	Bond Future	8,078.1200	8.0781	7,987.6400	7.9876	(1.120)	0	0	0
2021/06/18	2030	03/02/2022	10.85	Put	Bond Future	956.3100	0.9563	971.0500	0.9711	1.541	0	0	1,000
2021/06/18	2030	03/02/2022	9.78	Call	Bond Future	4,169.0900	4.1691	4,098.5300	4.0985	(1.692)	0	0	0
2021/06/18	2030	03/02/2022	9.78	Put	Bond Future	2,304.7300	2.3047	2,339.3900	2.3394	1.504	0	0	101
2021/06/18	2030	03/02/2022	9.44	Call	Bond Future	3,152.5100	3.1525	3,091.1400	3.0911	(1.947)	0	0	0
2021/06/18	2030	03/02/2022	9.44	Put	Bond Future	3,045.7700	3.0458	3,089.6200	3.0896	1.440	0	0	0
2021/06/18	2030	03/02/2022	9.43	Call	Bond Future	3,125.2500	3.1252	3,064.1600	3.0642	(1.955)	0	0	0
2021/06/18	2030	03/02/2022	9.43	Put	Bond Future	3,070.8600	3.0709	3,114.9900	3.1150	1.437	0	0	0
2021/06/18	2030	05/05/2022	8.89	Put	Bond Future	5,781.7900	5.7818	5,846.3900	5.8464	1.117	0	0	0
2021/06/18	2030	05/05/2022	8.47	Call	Bond Future	1,260.7900	1.2608	1,229.3100	1.2293	(2.497)	0	0	1,073
2021/06/18	2030	05/05/2022	8.14	Put	Bond Future	8,826.1700	8.8262	8,908.5100	8.9085	0.933	0	0	0
2021/06/18	2030	05/05/2022	8.14	Call	Bond Future	881.2900	0.8813	857.0000	0.8570	(2.756)	0	0	1,800
2021/06/18	2030	05/05/2022	9.95	Call	Bond Future	4,509.6200	4.5096	4,441.4500	4.4414	(1.512)	0	0	0
2021/06/18	2030	05/05/2022	10.21	Call	Bond Future	5,321.7200	5.3217	5,248.0900	5.2481	(1.384)	0	0	0
2021/06/18	2030	05/05/2022	10.21	Put	Bond Future	2,435.7900	2.4358	2,468.7900	2.4688	1.355	0	0	0
2021/06/18	2030	05/05/2022			Bond Future	9.6281	93.4318	9.6492	93.3251	0.219	0.0000	0.0000	0
2021/06/18	2030	05/05/2022	8.89	Call	Bond Future	1,946.2200	1.9462	1,904.1900	1.9042	(2.160)	0	0	1,800
2021/06/18	2030	05/05/2022	11.04	Call	Bond Future	8,209.6800	8.2097	8,122.6000	8.1226	(1.061)	0	0	0
2021/06/18	2030	05/05/2022	11.04	Put	Bond Future	1,406.4700	1.4065	1,426.0200	1.4260	1.390	0	0	1,800
2021/06/18	2030	05/05/2022	9.35	Call	Bond Future	2,915.1900	2.9152	2,861.3500	2.8613	(1.847)	0	0	0
2021/06/18	2030	05/05/2022	9.35	Put	Bond Future	4,336.8000	4.3368	4,389.5900	4.3896	1.217	0	0	1,073
2021/06/18	2030	05/05/2022	8.47	Put	Bond Future	7,370.4500	7.3704	7,445.6000	7.4456	1.020	0	0	0
2021/06/18	2030	05/05/2022	9.95	Put	Bond Future	2,898.5100	2.8985	2,936.9700	2.9370	1.327	0	0	1,073
2021/06/18	2030	05/05/2022	10.20	Call	Bond Future	5,289.5200	5.2895	5,216.0900	5.2161	(1.388)	0	0	0
2021/06/18	2030	05/05/2022	10.20	Put	Bond Future	2,452.1900	2.4522	2,485.3900	2.4854	1.354	0	0	0
2021/06/18	2030	05/05/2022	10.19	Call	Bond Future	5,257.3900	5.2574	5,184.1600	5.1842	(1.393)	0	0	0
2021/06/18	2030	05/05/2022	10.19	Put	Bond Future	2,468.6900	2.4687	2,502.0900	2.5021	1.353	0	0	0
2021/06/18	2032	05/08/2021	11.37	Call	Bond Future	9,624.7900	9.6248	9,786.6600	9.7867	1.682	0	0	0
2021/06/18	2032	05/08/2021	11.37	Put	Bond Future	62.4100	0.0624	54.1800	0.0542	(13.187)	0	0	0
2021/06/18	2032	05/08/2021			Bond Future	9.6882	93.5605	9.6605	93.7306	(0.286)	0.0000	0.0000	120,365
2021/06/18	2032	05/08/2021	11.36	Call	Bond Future	9,573.5800	9.5736	9,735.2800	9.7353	1.689	0	0	0
2021/06/18	2032	05/08/2021	11.36	Put	Bond Future	63.8900	0.0639	55.4900	0.0555	(13.148)	0	0	0

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2021/06/18	2032	05/08/2021	11.35	Call	Bond Future	9,522.3200	9.5223	9,683.8600	9.6839	1.696	0	0	0
2021/06/18	2032	05/08/2021	11.35	Put	Bond Future	65.3700	0.0654	56.8100	0.0568	(13.095)	0	0	0
2021/06/18	2032	04/11/2021	9.83	Call	Bond Future	2,745.8700	2.7459	2,821.9800	2.8220	2.772	0	0	700
2021/06/18	2032	04/11/2021	11.70	Call	Bond Future	10,448.1500	10.4482	10,596.6300	10.5966	1.421	0	0	0
2021/06/18	2032	04/11/2021	11.71	Put	Bond Future	450.4600	0.4505	427.5200	0.4275	(5.093)	0	0	0
2021/06/18	2032	04/11/2021	11.69	Call	Bond Future	10,402.1900	10.4022	10,550.4700	10.5505	1.425	0	0	0
2021/06/18	2032	04/11/2021			Bond Future	9.8814	90.4405	9.8526	90.6121	(0.292)	0.0000	0.0000	21
2021/06/18	2032	04/11/2021	9.33	Put	Bond Future	4,825.8500	4.8258	4,702.7800	4.7028	(2.550)	0	0	0
2021/06/18	2032	04/11/2021	9.33	Call	Bond Future	1,463.2700	1.4633	1,511.8200	1.5118	3.318	0	0	700
2021/06/18	2032	04/11/2021	9.83	Put	Bond Future	3,052.3600	3.0524	2,956.8500	2.9569	(3.129)	0	0	0
2021/06/18	2032	04/11/2021	12.81	Call	Bond Future	15,440.9800	15.4410	15,606.6400	15.6066	1.073	0	0	0
2021/06/18	2032	04/11/2021	12.81	Put	Bond Future	86.0800	0.0861	80.1200	0.0801	(6.924)	0	0	700
2021/06/18	2032	04/11/2021	11.70	Put	Bond Future	455.0500	0.4551	431.9100	0.4319	(5.085)	0	0	0
2021/06/18	2032	04/11/2021	11.71	Call	Bond Future	10,494.2100	10.4942	10,642.8900	10.6429	1.417	0	0	0
2021/06/18	2032	04/11/2021	11.69	Put	Bond Future	459.7800	0.4598	436.4400	0.4364	(5.076)	0	0	0
2021/06/18	2032	03/02/2022	11.13	Call	Bond Future	7,379.0700	7.3791	7,502.0900	7.5021	1.667	0	0	0
2021/06/18	2032	03/02/2022	11.13	Put	Bond Future	1,585.7800	1.5858	1,535.4500	1.5354	(3.174)	0	0	210
2021/06/18	2032	03/02/2022	10.53	Call	Bond Future	5,065.6500	5.0656	5,167.7100	5.1677	2.015	0	0	0
2021/06/18	2032	03/02/2022	10.53	Put	Bond Future	2,517.8000	2.5178	2,446.5100	2.4465	(2.831)	0	0	210
2021/06/18	2032	03/02/2022	10.35	Put	Bond Future	2,899.3000	2.8993	2,820.6400	2.8206	(2.713)	0	0	400
2021/06/18	2032	03/02/2022	9.58	Put	Bond Future	5,193.9200	5.1939	5,081.1100	5.0811	(2.172)	0	0	0
2021/06/18	2032	03/02/2022	9.58	Call	Bond Future	2,243.9400	2.2439	2,304.4800	2.3045	2.698	0	0	400
2021/06/18	2032	03/02/2022	10.66	Call	Bond Future	5,543.8900	5.5439	5,650.9600	5.6510	1.931	0	0	0
2021/06/18	2032	03/02/2022	10.66	Put	Bond Future	2,278.4800	2.2785	2,212.2000	2.2122	(2.909)	0	0	97
2021/06/18	2032	03/02/2022	10.45	Put	Bond Future	2,680.2200	2.6802	2,605.7100	2.6057	(2.780)	0	0	198
2021/06/18	2032	03/02/2022	9.81	Call	Bond Future	2,822.8600	2.8229	2,893.7300	2.8937	2.511	0	0	0
2021/06/18	2032	03/02/2022	9.81	Put	Bond Future	4,399.6200	4.3996	4,297.1400	4.2971	(2.329)	0	0	198
2021/06/18	2032	03/02/2022	8.91	Put	Bond Future	8,087.2600	8.0873	7,946.5900	7.9466	(1.739)	0	0	0
2021/06/18	2032	03/02/2022	10.43	Call	Bond Future	4,713.1700	4.7132	4,811.2000	4.8112	2.080	0	0	0
2021/06/18	2032	03/02/2022	10.43	Put	Bond Future	2,722.8300	2.7228	2,647.5100	2.6475	(2.766)	0	0	0
2021/06/18	2032	03/02/2022	10.42	Call	Bond Future	4,678.6800	4.6787	4,776.2900	4.7763	2.086	0	0	0
2021/06/18	2032	03/02/2022	10.42	Put	Bond Future	2,744.3600	2.7444	2,668.6200	2.6686	(2.760)	0	0	0
2021/06/18	2032	03/02/2022			Bond Future	10.0799	91.4917	10.0499	91.6650	(0.298)	0.0000	0.0000	0
2021/06/18	2032	03/02/2022	9.62	Put	Bond Future	5,049.0600	5.0491	4,938.0400	4.9380	(2.199)	0	0	0
2021/06/18	2032	03/02/2022	9.62	Call	Bond Future	2,339.8900	2.3399	2,402.2200	2.4022	2.664	0	0	210
2021/06/18	2032	03/02/2022	10.95	Call	Bond Future	6,657.5700	6.6576	6,774.9000	6.7749	1.762	0	0	0
2021/06/18	2032	03/02/2022	10.95	Put	Bond Future	1,820.2900	1.8203	1,764.2700	1.7643	(3.078)	0	0	400
2021/06/18	2032	03/02/2022	10.35	Call	Bond Future	4,440.1300	4.4401	4,534.8200	4.5348	2.133	0	0	0
2021/06/18	2032	03/02/2022	10.14	Call	Bond Future	3,765.3000	3.7653	3,850.9300	3.8509	2.274	0	0	0
2021/06/18	2032	03/02/2022	10.14	Put	Bond Future	3,419.4400	3.4194	3,331.7200	3.3317	(2.565)	0	0	97
2021/06/18	2032	03/02/2022	9.14	Put	Bond Future	6,985.6100	6.9856	6,853.7800	6.8538	(1.887)	0	0	0
2021/06/18	2032	03/02/2022	9.14	Call	Bond Future	1,330.0200	1.3300	1,371.5400	1.3715	3.122	0	0	97
2021/06/18	2032	03/02/2022	10.45	Call	Bond Future	4,782.4500	4.7825	4,881.2900	4.8813	2.067	0	0	0
2021/06/18	2032	03/02/2022	8.91	Call	Bond Future	975.0700	0.9751	1,007.7500	1.0078	3.352	0	0	198
2021/06/18	2032	03/02/2022	10.44	Call	Bond Future	4,747.7600	4.7478	4,846.2000	4.8462	2.073	0	0	0
2021/06/18	2032	03/02/2022	10.44	Put	Bond Future	2,701.4500	2.7014	2,626.5400	2.6265	(2.773)	0	0	0
2021/06/18	2032	05/05/2022	11.03	Call	Bond Future	6,595.9600	6.5960	6,707.6800	6.7077	1.694	0	0	0
2021/06/18	2032	05/05/2022	11.03	Put	Bond Future	2,556.9700	2.5570	2,493.3900	2.4934	(2.487)	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
2021/06/18	2032	05/05/2022	11.02	Put	Bond Future	2,573.4900	2.5735	2,509.6100	2.5096	(2.482)	0	0	0
2021/06/18	2032	05/05/2022			Bond Future	10.2854	88.4331	10.2542	88.6084	(0.304)	0.0000	0.0000	0
2021/06/18	2032	05/05/2022	11.04	Call	Bond Future	6,632.0500	6.6321	6,744.0800	6.7441	1.689	0	0	0
2021/06/18	2032	05/05/2022	11.04	Put	Bond Future	2,540.5400	2.5405	2,477.2700	2.4773	(2.490)	0	0	0
2021/06/18	2032	05/05/2022	11.02	Call	Bond Future	6,559.9100	6.5599	6,671.3300	6.6713	1.698	0	0	0
2021/06/18	2033	05/08/2021			Bond Future	109.0184	109.0184	108.5455	108.5455	(0.434)	0.0000	0.0000	9,059
2021/06/18	2033	04/11/2021			Bond Future	108.9894	108.9894	108.5108	108.5108	(0.439)	0.0000	0.0000	0
2021/06/18	2033	03/02/2022			Bond Future	110.2814	110.2814	109.7967	109.7967	(0.439)	0.0000	0.0000	0
2021/06/18	2033	05/05/2022			Bond Future	110.3454	110.3454	109.8546	109.8546	(0.445)	0.0000	0.0000	0
2021/06/18	2037	05/08/2021	12.27	Call	Bond Future	10,759.2500	10.7592	10,836.6900	10.8367	0.720	0	0	0
2021/06/18	2037	05/08/2021	12.27	Put	Bond Future	63.7400	0.0637	57.8400	0.0578	(9.256)	0	0	0
2021/06/18	2037	05/08/2021	12.28	Call	Bond Future	10,812.5000	10.8125	10,890.0400	10.8900	0.717	0	0	0
2021/06/18	2037	05/08/2021	12.26	Put	Bond Future	65.1000	0.0651	59.0900	0.0591	(9.232)	0	0	0
2021/06/18	2037	05/08/2021			Bond Future	10.5038	85.0860	10.4913	85.1694	(0.118)	0.0000	0.0000	126,163
2021/06/18	2037	05/08/2021	12.28	Put	Bond Future	62.4100	0.0624	56.6100	0.0566	(9.293)	0	0	0
2021/06/18	2037	05/08/2021	12.26	Call	Bond Future	10,705.9600	10.7060	10,783.2900	10.7833	0.722	0	0	0
2021/06/18	2037	04/11/2021	12.30	Call	Bond Future	10,276.5400	10.2765	10,341.9300	10.3419	0.636	0	0	0
2021/06/18	2037	04/11/2021	12.30	Put	Bond Future	683.7200	0.6837	665.2200	0.6652	(2.706)	0	0	600
2021/06/18	2037	04/11/2021	11.49	Put	Bond Future	1,479.7900	1.4798	1,447.6600	1.4477	(2.171)	0	0	0
2021/06/18	2037	04/11/2021	11.49	Call	Bond Future	6,468.4500	6.4685	6,520.2100	6.5202	0.800	0	0	600
2021/06/18	2037	04/11/2021	12.82	Put	Bond Future	373.4700	0.3735	361.6700	0.3617	(3.160)	0	0	0
2021/06/18	2037	04/11/2021	12.83	Call	Bond Future	12,754.4300	12.7544	12,826.6400	12.8266	0.566	0	0	0
2021/06/18	2037	04/11/2021			Bond Future	10.6895	86.0186	10.6766	86.1025	(0.120)	0.0000	0.0000	0
2021/06/18	2037	04/11/2021	12.82	Call	Bond Future	12,708.2400	12.7082	12,780.3300	12.7803	0.567	0	0	0
2021/06/18	2037	04/11/2021	12.83	Put	Bond Future	368.4700	0.3685	356.7900	0.3568	(3.170)	0	0	0
2021/06/18	2037	04/11/2021	12.81	Call	Bond Future	12,662.0600	12.6621	12,734.0300	12.7340	0.568	0	0	0
2021/06/18	2037	04/11/2021	12.81	Put	Bond Future	378.5300	0.3785	366.6100	0.3666	(3.149)	0	0	0
2021/06/18	2037	03/02/2022	11.46	Call	Bond Future	6,111.6200	6.1116	6,159.1900	6.1592	0.778	0	0	0
2021/06/18	2037	03/02/2022	11.47	Put	Bond Future	2,549.4400	2.5494	2,512.4700	2.5125	(1.450)	0	0	0
2021/06/18	2037	03/02/2022	11.45	Call	Bond Future	6,071.2600	6.0713	6,118.6400	6.1186	0.780	0	0	0
2021/06/18	2037	03/02/2022			Bond Future	10.8831	82.7635	10.8698	82.8483	(0.123)	0.0000	0.0000	0
2021/06/18	2037	03/02/2022	11.46	Put	Bond Future	2,568.6300	2.5686	2,531.4800	2.5315	(1.446)	0	0	0
2021/06/18	2037	03/02/2022	11.47	Call	Bond Future	6,151.8200	6.1518	6,199.5700	6.1996	0.776	0	0	0
2021/06/18	2037	03/02/2022	11.45	Put	Bond Future	2,587.7300	2.5877	2,550.3900	2.5504	(1.443)	0	0	0
2021/06/18	2037	05/05/2022	11.84	Put	Bond Future	2,884.9900	2.8850	2,850.1500	2.8501	(1.208)	0	0	0
2021/06/18	2037	05/05/2022	11.82	Call	Bond Future	7,285.9600	7.2860	7,336.3200	7.3363	0.691	0	0	0
2021/06/18	2037	05/05/2022	11.83	Call	Bond Future	7,324.8900	7.3249	7,375.3900	7.3754	0.689	0	0	0
2021/06/18	2037	05/05/2022			Bond Future	11.0833	83.7483	11.0694	83.8338	(0.125)	0.0000	0.0000	0
2021/06/18	2037	05/05/2022	11.84	Call	Bond Future	7,363.8600	7.3639	7,414.5200	7.4145	0.688	0	0	0
2021/06/18	2037	05/05/2022	11.82	Put	Bond Future	2,920.6700	2.9207	2,885.5300	2.8855	(1.203)	0	0	0
2021/06/18	2037	05/05/2022	11.83	Put	Bond Future	2,902.7800	2.9028	2,867.7800	2.8678	(1.206)	0	0	0
2021/06/18	2038	05/08/2021			Bond Future	121.3540	121.3540	120.5764	120.5764	(0.641)	0.0000	0.0000	7,713
2021/06/18	2038	04/11/2021			Bond Future	122.7129	122.7129	121.9263	121.9263	(0.641)	0.0000	0.0000	0
2021/06/18	2038	03/02/2022			Bond Future	122.3982	122.3982	121.6016	121.6016	(0.651)	0.0000	0.0000	0
2021/06/18	2038	05/05/2022			Bond Future	123.8813	123.8813	123.0749	123.0749	(0.651)	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
2021/06/18	2040	05/08/2021	12.48	Call	Bond Future	11,966.0100	11.9660	12,049.0700	12.0491	0.694	0	0	0
2021/06/18	2040	05/08/2021	12.49	Put	Bond Future	64.2600	0.0643	58.2800	0.0583	(9.306)	0	0	0
2021/06/18	2040	05/08/2021	12.47	Call	Bond Future	11,910.4900	11.9105	11,993.4500	11.9935	0.697	0	0	0
2021/06/18	2040	05/08/2021	11.05	Put	Bond Future	1,017.1000	1.0171	972.9300	0.9729	(4.343)	0	0	0
2021/06/18	2040	05/08/2021	11.05	Call	Bond Future	4,019.8500	4.0199	4,064.8200	4.0648	1.119	0	0	900
2021/06/18	2040	05/08/2021			Bond Future	10.6209	87.2577	10.6086	87.3468	(0.117)	0.0000	0.0000	85,588
2021/06/18	2040	05/08/2021	12.48	Put	Bond Future	65.5500	0.0655	59.4700	0.0595	(9.275)	0	0	0
2021/06/18	2040	05/08/2021	12.49	Call	Bond Future	12,021.4800	12.0215	12,104.6400	12.1046	0.692	0	0	0
2021/06/18	2040	05/08/2021	12.47	Put	Bond Future	66.8600	0.0669	60.6800	0.0607	(9.243)	0	0	0
2021/06/18	2040	05/08/2021	11.55	Put	Bond Future	407.0100	0.4070	382.6500	0.3827	(5.985)	0	0	0
2021/06/18	2040	05/08/2021	11.55	Call	Bond Future	6,705.7800	6.7058	6,770.5600	6.7706	0.966	0	0	900
2021/06/18	2040	05/08/2021	14.80	Call	Bond Future	23,382.3000	23.3823	23,471.4300	23.4714	0.381	0	0	0
2021/06/18	2040	05/08/2021	14.80	Put	Bond Future	0.0300	0.0000	0.0200	0.0000	(33.333)	0	0	900
2021/06/18	2040	04/11/2021	12.90	Call	Bond Future	13,343.9900	13.3440	13,420.4600	13.4205	0.573	0	0	0
2021/06/18	2040	04/11/2021	12.90	Put	Bond Future	429.8700	0.4299	416.5800	0.4166	(3.092)	0	0	0
2021/06/18	2040	04/11/2021	12.89	Call	Bond Future	13,295.7400	13.2957	13,372.0700	13.3721	0.574	0	0	0
2021/06/18	2040	04/11/2021	12.89	Put	Bond Future	435.5300	0.4355	422.1000	0.4221	(3.084)	0	0	0
2021/06/18	2040	04/11/2021			Bond Future	10.8015	88.2141	10.7887	88.3039	(0.119)	0.0000	0.0000	0
2021/06/18	2040	04/11/2021	12.91	Call	Bond Future	13,392.2300	13.3922	13,468.8300	13.4688	0.572	0	0	0
2021/06/18	2040	04/11/2021	12.91	Put	Bond Future	424.2700	0.4243	411.1100	0.4111	(3.102)	0	0	0
2021/06/18	2040	03/02/2022	11.58	Put	Bond Future	2,655.0400	2.6550	2,616.0100	2.6160	(1.470)	0	0	0
2021/06/18	2040	03/02/2022	11.59	Call	Bond Future	6,574.6700	6.5747	6,626.3500	6.6263	0.786	0	0	0
2021/06/18	2040	03/02/2022	11.57	Put	Bond Future	2,675.0400	2.6750	2,635.8200	2.6358	(1.466)	0	0	0
2021/06/18	2040	03/02/2022			Bond Future	10.9897	84.7344	10.9764	84.8249	(0.121)	0.0000	0.0000	0
2021/06/18	2040	03/02/2022	11.58	Call	Bond Future	6,531.3100	6.5313	6,582.7900	6.5828	0.788	0	0	0
2021/06/18	2040	03/02/2022	11.59	Put	Bond Future	2,635.1900	2.6352	2,596.3600	2.5964	(1.474)	0	0	0
2021/06/18	2040	03/02/2022	11.57	Call	Bond Future	6,488.0200	6.4880	6,539.3100	6.5393	0.791	0	0	0
2021/06/18	2040	05/05/2022	10.57	Put	Bond Future	7,345.4900	7.3455	7,282.9100	7.2829	(0.852)	0	0	0
2021/06/18	2040	05/05/2022	10.57	Call	Bond Future	3,116.3100	3.1163	3,145.1600	3.1452	0.926	0	0	1,200
2021/06/18	2040	05/05/2022	13.04	Call	Bond Future	12,660.8000	12.6608	12,728.8900	12.7289	0.538	0	0	0
2021/06/18	2040	05/05/2022	13.04	Put	Bond Future	1,663.2100	1.6632	1,639.8700	1.6399	(1.403)	0	0	1,200
2021/06/18	2040	05/05/2022	11.91	Put	Bond Future	3,179.4000	3.1794	3,141.6300	3.1416	(1.188)	0	0	0
2021/06/18	2040	05/05/2022	11.92	Call	Bond Future	7,824.5100	7.8245	7,878.3300	7.8783	0.688	0	0	0
2021/06/18	2040	05/05/2022	11.92	Put	Bond Future	3,160.2000	3.1602	3,122.5900	3.1226	(1.190)	0	0	0
2021/06/18	2040	05/05/2022			Bond Future	11.1836	85.7426	11.1698	85.8341	(0.123)	0.0000	0.0000	0
2021/06/18	2040	05/05/2022	9.82	Put	Bond Future	11,349.4400	11.3494	11,273.7800	11.2738	(0.667)	0	0	0
2021/06/18	2040	05/05/2022	9.82	Call	Bond Future	1,481.3400	1.4813	1,497.1100	1.4971	1.065	0	0	1,200
2021/06/18	2040	05/05/2022	11.91	Call	Bond Future	7,783.1800	7.7832	7,836.8400	7.8368	0.689	0	0	0
2021/06/18	2040	05/05/2022	11.90	Call	Bond Future	7,741.9000	7.7419	7,795.4000	7.7954	0.691	0	0	0
2021/06/18	2040	05/05/2022	11.90	Put	Bond Future	3,198.7300	3.1987	3,160.8000	3.1608	(1.186)	0	0	0
2021/06/18	2044	05/08/2021	12.60	Put	Bond Future	59.2600	0.0593	54.4500	0.0545	(8.117)	0	0	0
2021/06/18	2044	05/08/2021	12.61	Call	Bond Future	12,520.6500	12.5207	12,568.4700	12.5685	0.382	0	0	0
2021/06/18	2044	05/08/2021	12.61	Put	Bond Future	57.7600	0.0578	53.0400	0.0530	(8.172)	0	0	0
2021/06/18	2044	05/08/2021			Bond Future	10.6610	84.0677	10.6538	84.1202	(0.067)	0.0000	0.0000	59,604
2021/06/18	2044	05/08/2021	12.60	Call	Bond Future	12,466.4600	12.4665	12,514.1900	12.5142	0.383	0	0	0
2021/06/18	2044	05/08/2021	12.59	Call	Bond Future	12,412.2300	12.4122	12,459.8600	12.4599	0.384	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
2021/06/18	2044	05/08/2021	12.59	Put	Bond Future	60.8000	0.0608	55.8900	0.0559	(8.076)	0	0	0
2021/06/18	2044	04/11/2021	12.91	Call	Bond Future	13,299.1400	13.2991	13,341.2900	13.3413	0.317	0	0	0
2021/06/18	2044	04/11/2021	12.91	Put	Bond Future	452.5600	0.4526	441.9700	0.4420	(2.340)	0	0	0
2021/06/18	2044	04/11/2021			Bond Future	10.8329	84.9891	10.8255	85.0419	(0.068)	0.0000	0.0000	0
2021/06/18	2044	04/11/2021	12.90	Call	Bond Future	13,251.4900	13.2515	13,293.5500	13.2936	0.317	0	0	0
2021/06/18	2044	04/11/2021	12.90	Put	Bond Future	458.3900	0.4584	447.7100	0.4477	(2.330)	0	0	0
2021/06/18	2044	04/11/2021	12.89	Call	Bond Future	13,203.8500	13.2038	13,245.8100	13.2458	0.318	0	0	0
2021/06/18	2044	04/11/2021	12.89	Put	Bond Future	464.3000	0.4643	453.5200	0.4535	(2.322)	0	0	0
2021/06/18	2044	03/02/2022	11.60	Call	Bond Future	6,589.2200	6.5892	6,615.7800	6.6158	0.403	0	0	0
2021/06/18	2044	03/02/2022	11.60	Put	Bond Future	2,672.4800	2.6725	2,645.9400	2.6459	(0.993)	0	0	0
2021/06/18	2044	03/02/2022	11.59	Call	Bond Future	6,545.5500	6.5455	6,571.9900	6.5720	0.404	0	0	0
2021/06/18	2044	03/02/2022	11.59	Put	Bond Future	2,692.7100	2.6927	2,666.0500	2.6661	(0.990)	0	0	0
2021/06/18	2044	03/02/2022			Bond Future	11.0116	81.5971	11.0040	81.6502	(0.069)	0.0000	0.0000	0
2021/06/18	2044	03/02/2022	11.61	Call	Bond Future	6,632.9600	6.6330	6,659.6400	6.6596	0.402	0	0	0
2021/06/18	2044	03/02/2022	11.61	Put	Bond Future	2,652.4100	2.6524	2,625.9900	2.6260	(0.996)	0	0	0
2021/06/18	2044	05/05/2022	11.92	Call	Bond Future	7,733.4900	7.7335	7,762.2100	7.7622	0.371	0	0	0
2021/06/18	2044	05/05/2022	11.92	Put	Bond Future	3,082.3300	3.0823	3,057.4200	3.0574	(0.808)	0	0	0
2021/06/18	2044	05/05/2022	11.91	Call	Bond Future	7,691.6300	7.6916	7,720.2500	7.7202	0.372	0	0	0
2021/06/18	2044	05/05/2022	11.91	Put	Bond Future	3,101.5500	3.1015	3,076.5400	3.0765	(0.806)	0	0	0
2021/06/18	2044	05/05/2022			Bond Future	11.1956	82.5680	11.1876	82.6216	(0.071)	0.0000	0.0000	0
2021/06/18	2044	05/05/2022	11.93	Call	Bond Future	7,775.3800	7.7754	7,804.2000	7.8042	0.371	0	0	0
2021/06/18	2044	05/05/2022	11.93	Put	Bond Future	3,063.2300	3.0632	3,038.4200	3.0384	(0.810)	0	0	0
2021/06/18	2046	05/08/2021			Bond Future	111.9435	111.9435	111.3008	111.3008	(0.574)	0.0000	0.0000	18,098
2021/06/18	2046	04/11/2021			Bond Future	111.3580	111.3580	110.7077	110.7077	(0.584)	0.0000	0.0000	0
2021/06/18	2046	03/02/2022			Bond Future	112.6783	112.6783	112.0199	112.0199	(0.584)	0.0000	0.0000	0
2021/06/18	2046	05/05/2022			Bond Future	112.1685	112.1685	111.5018	111.5018	(0.594)	0.0000	0.0000	0
2021/06/18	2050	05/08/2021			Bond Future	115.7363	115.7363	114.2216	114.2216	(1.309)	0.0000	0.0000	11,059
2021/06/18	2050	04/11/2021			Bond Future	117.0320	117.0320	115.5000	115.5000	(1.309)	0.0000	0.0000	0
2021/06/18	2050	03/02/2022			Bond Future	116.4538	116.4538	114.9031	114.9031	(1.332)	0.0000	0.0000	0
2021/06/18	2050	05/05/2022			Bond Future	117.8647	117.8647	116.2950	116.2950	(1.332)	0.0000	0.0000	0
2021/06/18	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/06/18	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/06/18	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/06/18	AL37	05/08/2021			Index Future	794.3340	794.3340	792.0680	792.0680	(0.285)	0.0000	0.0000	0
2021/06/18	AL37	04/11/2021			Index Future	803.1250	803.1250	800.8310	800.8310	(0.286)	0.0000	0.0000	0
2021/06/18	AL37	03/02/2022			Index Future	812.4500	812.4500	810.1270	810.1270	(0.286)	0.0000	0.0000	0
2021/06/18	AL37	05/05/2022			Index Future	822.0990	822.0990	819.7470	819.7470	(0.286)	0.0000	0.0000	0
2021/06/18	AL7T	05/08/2021			Index Future	905.2880	905.2880	905.3880	905.3880	0.011	0.0000	0.0000	0
2021/06/18	AL7T	04/11/2021			Index Future	915.3070	915.3070	915.4050	915.4050	0.011	0.0000	0.0000	0
2021/06/18	AL7T	03/02/2022			Index Future	925.9340	925.9340	926.0310	926.0310	0.010	0.0000	0.0000	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing	% Movement in MTM	Today's High	Today's Low	Open Interest
2021/06/18	AL7T	05/05/2022			Index Future	936.9310	936.9310	937.0280	937.0280	0.010	0.0000	0.0000	0
2021/06/18	ALBI	05/08/2021			Index Future	798.3490	798.3490	798.0640	798.0640	(0.036)	0.0000	0.0000	114
2021/06/18	ALBI	04/11/2021			Index Future	807.1850	807.1850	806.8930	806.8930	(0.036)	0.0000	0.0000	0
2021/06/18	ALBI	03/02/2022			Index Future	816.5570	816.5570	816.2590	816.2590	(0.036)	0.0000	0.0000	0
2021/06/18	ALBI	05/05/2022			Index Future	826.2550	826.2550	825.9530	825.9530	(0.037)	0.0000	0.0000	0
2021/06/18	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/06/18	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/06/18	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/06/18	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/06/18	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/06/18	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/06/18	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/06/18	C040	06/10/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/06/18	C040	31/01/2040			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/06/18	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/06/18	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/06/18	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/06/18	C070	01/08/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/06/18	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/06/18	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/06/18	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/06/18	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2021/06/18	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/06/18	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/06/18	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/06/18	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
2021/06/18	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/06/18	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/06/18	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/06/18	C303	28/02/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/06/18	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/06/18	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/06/18	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/06/18	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/06/18	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/06/18	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/06/18	ES33	05/08/2021			Bond Future	11.1546	79.0727	11.1571	79.0590	0.023	0.0000	0.0000	350
2021/06/18	ES33	04/11/2021			Bond Future	11.3887	76.1641	11.3914	76.1500	0.023	0.0000	0.0000	0
2021/06/18	ES33	03/02/2022			Bond Future	11.6339	77.0493	11.6368	77.0348	0.024	0.0000	0.0000	0
2021/06/18	ES33	05/05/2022			Bond Future	11.8827	74.1883	11.8857	74.1735	0.025	0.0000	0.0000	0
2021/06/18	ES42	05/08/2021			Bond Future	11.6667	77.9306	11.6540	78.0088	(0.109)	0.0000	0.0000	4,779
2021/06/18	ES42	04/11/2021			Bond Future	11.8879	74.5266	11.8747	74.6052	(0.111)	0.0000	0.0000	0
2021/06/18	ES42	03/02/2022			Bond Future	12.1120	75.3933	12.0983	75.4727	(0.113)	0.0000	0.0000	0
2021/06/18	ES42	05/05/2022			Bond Future	12.3472	72.0315	12.3329	72.1117	(0.116)	0.0000	0.0000	0
2021/06/18	GOVI	05/08/2021	719.14	Call	GOVI	691,520.0000	69.1520	688,760.0000	68.8760	(0.399)	0	0	0
2021/06/18	GOVI	05/08/2021	719.14	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/06/18	GOVI	05/08/2021	719.13	Call	GOVI	691,620.0000	69.1620	688,860.0000	68.8860	(0.399)	0	0	0
2021/06/18	GOVI	05/08/2021	719.13	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/06/18	GOVI	05/08/2021			GOVI	788.2920	788.2920	788.0160	788.0160	(0.035)	0.0000	0.0000	976
2021/06/18	GOVI	05/08/2021	719.15	Call	GOVI	691,420.0000	69.1420	688,660.0000	68.8660	(0.399)	0	0	0
2021/06/18	GOVI	05/08/2021	719.15	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/06/18	GOVI	04/11/2021	728.41	Call	GOVI	686,070.0000	68.6070	683,240.0000	68.3240	(0.412)	0	0	0
2021/06/18	GOVI	04/11/2021	728.41	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/06/18	GOVI	04/11/2021	728.40	Call	GOVI	686,170.0000	68.6170	683,340.0000	68.3340	(0.412)	0	0	0
2021/06/18	GOVI	04/11/2021	728.40	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/06/18	GOVI	04/11/2021			GOVI	797.0170	797.0170	796.7340	796.7340	(0.036)	0.0000	0.0000	0
2021/06/18	GOVI	04/11/2021	728.42	Call	GOVI	685,970.0000	68.5970	683,140.0000	68.3140	(0.413)	0	0	0
2021/06/18	GOVI	04/11/2021	728.42	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/06/18	GOVI	03/02/2022	792.76	Call	GOVI	135,110.0000	13.5110	132,230.0000	13.2230	(2.132)	0	0	0
2021/06/18	GOVI	03/02/2022	792.76	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/06/18	GOVI	03/02/2022			GOVI	806.2710	806.2710	805.9830	805.9830	(0.036)	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
2021/06/18	GOVI	03/02/2022	792.75	Call	GOVI	135,210.0000	13.5210	132,330.0000	13.2330	(2.130)	0	0	0
2021/06/18	GOVI	03/02/2022	792.75	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/06/18	GOVI	03/02/2022	792.74	Call	GOVI	135,310.0000	13.5310	132,430.0000	13.2430	(2.128)	0	0	0
2021/06/18	GOVI	03/02/2022	792.74	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/06/18	GOVI	05/05/2022	788.25	Call	GOVI	275,970.0000	27.5970	273,040.0000	27.3040	(1.062)	0	0	0
2021/06/18	GOVI	05/05/2022	788.25	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/06/18	GOVI	05/05/2022			GOVI	815.8470	815.8470	815.5540	815.5540	(0.036)	0.0000	0.0000	0
2021/06/18	GOVI	05/05/2022	788.24	Call	GOVI	276,070.0000	27.6070	273,140.0000	27.3140	(1.061)	0	0	0
2021/06/18	GOVI	05/05/2022	788.24	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/06/18	GOVI	05/05/2022	788.23	Call	GOVI	276,170.0000	27.6170	273,240.0000	27.3240	(1.061)	0	0	0
2021/06/18	GOVI	05/05/2022	788.23	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/06/18	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2021/06/18	IGOV	05/08/2021			Index Future	295.7860	295.7860	294.8100	294.8100	(0.330)	0.0000	0.0000	450
2021/06/18	IGOV	04/11/2021			Index Future	299.1320	299.1320	298.1440	298.1440	(0.330)	0.0000	0.0000	16
2021/06/18	IGOV	03/02/2022			Index Future	302.6770	302.6770	301.6770	301.6770	(0.330)	0.0000	0.0000	0
2021/06/18	IGOV	05/05/2022			Index Future	306.3430	306.3430	305.3300	305.3300	(0.331)	0.0000	0.0000	0
2021/06/18	IS05	21/09/2021			Interest Rate Swap	89.4200	89.4200	89.4200	89.4200	0.000	0.0000	0.0000	0
2021/06/18	IS05	21/12/2021			Interest Rate Swap	90.7000	90.7000	90.7000	90.7000	0.000	0.0000	0.0000	51
2021/06/18	IS05	15/03/2022			Interest Rate Swap	90.1300	90.1300	90.1300	90.1300	0.000	0.0000	0.0000	0
2021/06/18	IS05	21/06/2022			Interest Rate Swap	90.2900	90.2900	90.2900	90.2900	0.000	0.0000	0.0000	0
2021/06/18	IS05	20/09/2022			Interest Rate Swap	93.5000	93.5000	93.5000	93.5000	0.000	0.0000	0.0000	0
2021/06/18	IS05	20/12/2022			Interest Rate Swap	94.0600	94.0600	94.0600	94.0600	0.000	0.0000	0.0000	0
2021/06/18	IS05	22/03/2023			Interest Rate Swap	86.5400	86.5400	86.5400	86.5400	0.000	0.0000	0.0000	0
2021/06/18	IS05	20/06/2023			Interest Rate Swap	92.1700	92.1700	92.1700	92.1700	0.000	0.0000	0.0000	0
2021/06/18	IS05	19/09/2023			Interest Rate Swap	94.8800	94.8800	94.8800	94.8800	0.000	0.0000	0.0000	0
2021/06/18	IS10	17/12/2025			Interest Rate Swap	80.2800	80.2800	80.2800	80.2800	0.000	0.0000	0.0000	0
2021/06/18	IS10	16/03/2026			Interest Rate Swap	76.8200	76.8200	76.8200	76.8200	0.000	0.0000	0.0000	0
2021/06/18	IS10	15/06/2026			Interest Rate Swap	75.2400	75.2400	75.2400	75.2400	0.000	0.0000	0.0000	0
2021/06/18	IS10	21/09/2026			Interest Rate Swap	77.2700	77.2700	77.2700	77.2700	0.000	0.0000	0.0000	0
2021/06/18	IS10	21/12/2026			Interest Rate Swap	81.3000	81.3000	81.3000	81.3000	0.000	0.0000	0.0000	0
2021/06/18	IS10	15/03/2027			Interest Rate Swap	79.8000	79.8000	79.8000	79.8000	0.000	0.0000	0.0000	0
2021/06/18	IS10	21/06/2027			Interest Rate Swap	81.8600	81.8600	81.8600	81.8600	0.000	0.0000	0.0000	0
2021/06/18	IS10	20/09/2027			Interest Rate Swap	87.6100	87.6100	87.6100	87.6100	0.000	0.0000	0.0000	0
2021/06/18	IS10	20/12/2027			Interest Rate Swap	87.9400	87.9400	87.9400	87.9400	0.000	0.0000	0.0000	0
2021/06/18	IS10	22/03/2028			Interest Rate Swap	80.8900	80.8900	80.8900	80.8900	0.000	0.0000	0.0000	0
2021/06/18	IS10	20/06/2028			Interest Rate Swap	88.6800	88.6800	88.6800	88.6800	0.000	0.0000	0.0000	0
2021/06/18	IS10	19/09/2028			Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0.000	0.0000	0.0000	0
2021/06/18	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2021/06/18	JBAF	21/07/2021			Jibar Tradeable Future	3.7250	96.2750	3.7450	96.2550	0.537	0.0000	0.0000	0
2021/06/18	JBAF	18/08/2021			Jibar Tradeable Future	3.8100	96.1900	3.8200	96.1800	0.262	0.0000	0.0000	0
2021/06/18	JBAF	15/09/2021			Jibar Tradeable Future	3.8450	96.1550	3.8550	96.1450	0.260	0.0000	0.0000	30,000
2021/06/18	JBAF	20/10/2021			Jibar Tradeable Future	3.9700	96.0300	3.9900	96.0100	0.504	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
2021/06/18	JBAF	17/11/2021			Jibar Tradeable Future	4.0200	95.9800	4.0350	95.9650	0.373	0.0000	0.0000	0
2021/06/18	JBAF	15/12/2021			Jibar Tradeable Future	4.1600	95.8400	4.1750	95.8250	0.361	0.0000	0.0000	0
2021/06/18	JBAF	16/03/2022			Jibar Tradeable Future	4.4500	95.5500	4.4500	95.5500	0.000	0.0000	0.0000	0
2021/06/18	JBAF	15/06/2022			Jibar Tradeable Future	4.7450	95.2550	4.7550	95.2450	0.211	0.0000	0.0000	471
2021/06/18	JBAF	21/09/2022			Jibar Tradeable Future	4.9400	95.0600	4.9700	95.0300	0.607	0.0000	0.0000	0
2021/06/18	JBAF	21/12/2022			Jibar Tradeable Future	5.2000	94.8000	5.2200	94.7800	0.385	0.0000	0.0000	0
2021/06/18	JBAF	15/03/2023			Jibar Tradeable Future	5.3250	94.6750	5.3700	94.6300	0.845	0.0000	0.0000	0
2021/06/18	JBAF	21/06/2023			Jibar Tradeable Future	5.5450	94.4550	5.5550	94.4450	0.180	0.0000	0.0000	0
2021/06/18	R023	05/08/2021	5.30	Call	Bond Future	249.8300	0.2498	189.3200	0.1893	(24.220)	0	0	0
2021/06/18	R023	05/08/2021	5.30	Put	Bond Future	129.1500	0.1291	173.3500	0.1734	34.224	0	0	0
2021/06/18	R023	05/08/2021	5.29	Call	Bond Future	240.8100	0.2408	181.6700	0.1817	(24.559)	0	0	0
2021/06/18	R023	05/08/2021	5.29	Put	Bond Future	135.2400	0.1352	180.8100	0.1808	33.696	0	0	0
2021/06/18	R023	05/08/2021			Bond Future	5.2201	107.1794	5.2894	107.0747	1.327	0.0000	0.0000	15,414
2021/06/18	R023	05/08/2021	5.31	Call	Bond Future	259.0200	0.2590	197.1700	0.1972	(23.878)	0	0	0
2021/06/18	R023	05/08/2021	5.31	Put	Bond Future	123.2400	0.1232	166.1000	0.1661	34.778	0	0	0
2021/06/18	R023	04/11/2021	4.91	Call	Bond Future	76.6500	0.0767	57.1300	0.0571	(25.466)	0	0	0
2021/06/18	R023	04/11/2021	4.91	Put	Bond Future	670.4800	0.6705	757.2800	0.7573	12.946	0	0	0
2021/06/18	R023	04/11/2021	4.90	Call	Bond Future	73.8100	0.0738	54.8500	0.0549	(25.688)	0	0	0
2021/06/18	R023	04/11/2021	4.90	Put	Bond Future	680.4800	0.6805	767.8400	0.7678	12.838	0	0	0
2021/06/18	R023	04/11/2021			Bond Future	5.3743	104.4459	5.4578	104.3396	1.554	0.0000	0.0000	0
2021/06/18	R023	04/11/2021	4.92	Call	Bond Future	79.3900	0.0794	59.3200	0.0593	(25.280)	0	0	0
2021/06/18	R023	04/11/2021	4.92	Put	Bond Future	660.3800	0.6604	746.6300	0.7466	13.061	0	0	0
2021/06/18	R023	03/02/2022	5.08	Call	Bond Future	133.2900	0.1333	105.8100	0.1058	(20.617)	0	0	0
2021/06/18	R023	03/02/2022	5.08	Put	Bond Future	625.9700	0.6260	706.3200	0.7063	12.836	0	0	0
2021/06/18	R023	03/02/2022			Bond Future	5.5571	105.6593	5.6620	105.5515	1.887	0.0000	0.0000	0
2021/06/18	R023	03/02/2022	5.07	Call	Bond Future	129.9700	0.1300	102.9800	0.1030	(20.766)	0	0	0
2021/06/18	R023	03/02/2022	5.07	Put	Bond Future	633.0200	0.6330	713.8600	0.7139	12.771	0	0	0
2021/06/18	R023	03/02/2022	5.06	Call	Bond Future	126.7100	0.1267	100.2100	0.1002	(20.914)	0	0	0
2021/06/18	R023	03/02/2022	5.06	Put	Bond Future	640.1200	0.6401	721.4500	0.7214	12.705	0	0	0
2021/06/18	R023	05/05/2022	6.31	Call	Bond Future	623.6700	0.6237	552.7100	0.5527	(11.378)	0	0	0
2021/06/18	R023	05/05/2022	6.31	Put	Bond Future	215.8500	0.2159	254.1600	0.2542	17.748	0	0	0
2021/06/18	R023	05/05/2022			Bond Future	5.7917	103.0048	5.9302	102.8956	2.392	0.0000	0.0000	0
2021/06/18	R023	05/05/2022	6.30	Call	Bond Future	617.7900	0.6178	547.1300	0.5471	(11.438)	0	0	0
2021/06/18	R023	05/05/2022	6.30	Put	Bond Future	217.8100	0.2178	256.4200	0.2564	17.726	0	0	0
2021/06/18	R023	05/05/2022	6.29	Call	Bond Future	611.9200	0.6119	541.5600	0.5416	(11.498)	0	0	0
2021/06/18	R023	05/05/2022	6.29	Put	Bond Future	219.7900	0.2198	258.7000	0.2587	17.703	0	0	0
2021/06/18	R035	05/08/2021	5.31	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/06/18	R035	05/08/2021	5.31	Put	Bond Future	44,225.9800	44.2260	44,245.5500	44.2456	0.044	0	0	0
2021/06/18	R035	05/08/2021	11.37	Call	Bond Future	7,220.2900	7.2203	7,192.8600	7.1929	(0.380)	0	0	0
2021/06/18	R035	05/08/2021	11.37	Put	Bond Future	256.6800	0.2567	248.8200	0.2488	(3.062)	0	0	100
2021/06/18	R035	05/08/2021			Bond Future	10.2687	93.8647	10.2716	93.8451	0.028	0.0000	0.0000	82,771
2021/06/18	R035	05/08/2021	5.30	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/06/18	R035	05/08/2021	5.30	Put	Bond Future	44,342.5600	44.3426	44,362.1300	44.3621	0.044	0	0	0
2021/06/18	R035	05/08/2021	5.29	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/06/18	R035	05/08/2021	5.29	Put	Bond Future	44,459.2700	44.4593	44,478.8400	44.4788	0.044	0	0	0
2021/06/18	R035	05/08/2021	10.77	Call	Bond Future	4,091.7400	4.0917	4,059.9200	4.0599	(0.778)	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
2021/06/18	R035	05/08/2021	10.77	Put	Bond Future	820.7900	0.8208	808.5400	0.8085	(1.492)	0	0	100
2021/06/18	R035	05/08/2021	10.02	Put	Bond Future	2,926.3900	2.9264	2,919.6400	2.9196	(0.231)	0	0	0
2021/06/18	R035	05/08/2021	10.02	Call	Bond Future	1,236.9600	1.2370	1,210.6400	1.2106	(2.128)	0	0	100
2021/06/18	R035	04/11/2021	11.20	Put	Bond Future	1,591.1900	1.5912	1,586.2500	1.5863	(0.310)	0	0	350
2021/06/18	R035	04/11/2021	10.60	Call	Bond Future	3,727.3200	3.7273	3,704.3900	3.7044	(0.615)	0	0	0
2021/06/18	R035	04/11/2021	10.60	Put	Bond Future	2,841.6800	2.8417	2,838.9500	2.8389	(0.096)	0	0	350
2021/06/18	R035	04/11/2021	10.11	Put	Bond Future	4,507.5700	4.5076	4,508.7100	4.5087	0.025	0	0	0
2021/06/18	R035	04/11/2021	10.11	Call	Bond Future	2,163.0200	2.1630	2,143.9600	2.1440	(0.881)	0	0	350
2021/06/18	R035	04/11/2021	10.12	Put	Bond Future	4,467.3600	4.4674	4,468.4000	4.4684	0.023	0	0	0
2021/06/18	R035	04/11/2021	10.12	Call	Bond Future	2,190.4200	2.1904	2,171.2600	2.1713	(0.875)	0	0	400
2021/06/18	R035	04/11/2021	10.62	Put	Bond Future	2,787.5100	2.7875	2,784.6600	2.7847	(0.102)	0	0	0
2021/06/18	R035	04/11/2021	10.62	Call	Bond Future	3,801.4800	3.8015	3,778.4300	3.7784	(0.606)	0	0	400
2021/06/18	R035	04/11/2021	11.75	Put	Bond Future	933.6100	0.9336	928.5100	0.9285	(0.546)	0	0	782
2021/06/18	R035	04/11/2021	11.08	Call	Bond Future	5,680.4400	5.6804	5,655.5300	5.6555	(0.439)	0	0	0
2021/06/18	R035	04/11/2021	11.08	Put	Bond Future	1,788.1200	1.7881	1,783.4100	1.7834	(0.263)	0	0	782
2021/06/18	R035	04/11/2021	10.23	Put	Bond Future	4,041.0300	4.0410	4,041.0500	4.0411	0.000	0	0	0
2021/06/18	R035	04/11/2021	12.53	Call	Bond Future	12,514.8100	12.5148	12,490.8500	12.4909	(0.191)	0	0	0
2021/06/18	R035	04/11/2021	12.53	Put	Bond Future	399.9100	0.3999	396.1500	0.3962	(0.940)	0	0	0
2021/06/18	R035	04/11/2021			Bond Future	10.4631	90.4182	10.4662	90.3980	0.030	0.0000	0.0000	0
2021/06/18	R035	04/11/2021	11.20	Call	Bond Future	6,211.8600	6.2119	6,186.7200	6.1867	(0.405)	0	0	0
2021/06/18	R035	04/11/2021	13.82	Call	Bond Future	18,531.0300	18.5310	18,509.7600	18.5098	(0.115)	0	0	0
2021/06/18	R035	04/11/2021	13.82	Put	Bond Future	57.3100	0.0573	56.2400	0.0562	(1.867)	0	0	400
2021/06/18	R035	04/11/2021	11.75	Call	Bond Future	8,778.6200	8.7786	8,753.3200	8.7533	(0.288)	0	0	0
2021/06/18	R035	04/11/2021	10.23	Call	Bond Future	2,503.1000	2.5031	2,482.9200	2.4829	(0.806)	0	0	782
2021/06/18	R035	04/11/2021	12.52	Call	Bond Future	12,467.6400	12.4676	12,443.6600	12.4437	(0.192)	0	0	0
2021/06/18	R035	04/11/2021	12.52	Put	Bond Future	405.3500	0.4053	401.5700	0.4016	(0.933)	0	0	0
2021/06/18	R035	04/11/2021	12.51	Call	Bond Future	12,420.4800	12.4205	12,396.4700	12.3965	(0.193)	0	0	0
2021/06/18	R035	04/11/2021	12.51	Put	Bond Future	410.8600	0.4109	407.0500	0.4070	(0.927)	0	0	0
2021/06/18	R035	03/02/2022	11.05	Put	Bond Future	3,005.5300	3.0055	3,004.9200	3.0049	(0.020)	0	0	1,600
2021/06/18	R035	03/02/2022	10.35	Put	Bond Future	5,078.0500	5.0781	5,081.2000	5.0812	0.062	0	0	0
2021/06/18	R035	03/02/2022	10.35	Call	Bond Future	3,045.1700	3.0452	3,027.6300	3.0276	(0.576)	0	0	1,600
2021/06/18	R035	03/02/2022	11.28	Call	Bond Future	6,302.4500	6.3025	6,280.3300	6.2803	(0.351)	0	0	0
2021/06/18	R035	03/02/2022	11.28	Put	Bond Future	2,536.8200	2.5368	2,535.3900	2.5354	(0.056)	0	0	200
2021/06/18	R035	03/02/2022	10.26	Put	Bond Future	5,418.9600	5.4190	5,422.7400	5.4227	0.070	0	0	0
2021/06/18	R035	03/02/2022	10.26	Call	Bond Future	2,794.6300	2.7946	2,777.7200	2.7777	(0.605)	0	0	200
2021/06/18	R035	03/02/2022	11.73	Call	Bond Future	8,204.7000	8.2047	8,181.5500	8.1815	(0.282)	0	0	0
2021/06/18	R035	03/02/2022	11.73	Put	Bond Future	1,826.7300	1.8267	1,824.2700	1.8243	(0.135)	0	0	280
2021/06/18	R035	03/02/2022	11.03	Call	Bond Future	5,311.4300	5.3114	5,290.2100	5.2902	(0.400)	0	0	0
2021/06/18	R035	03/02/2022	11.39	Call	Bond Future	6,754.3100	6.7543	6,731.8700	6.7319	(0.332)	0	0	0
2021/06/18	R035	03/02/2022	11.39	Put	Bond Future	2,338.9400	2.3389	2,337.1900	2.3372	(0.075)	0	0	683
2021/06/18	R035	03/02/2022	10.65	Call	Bond Future	3,962.4100	3.9624	3,943.0200	3.9430	(0.489)	0	0	0
2021/06/18	R035	03/02/2022	11.23	Call	Bond Future	6,100.0800	6.1001	6,078.1100	6.0781	(0.360)	0	0	0
2021/06/18	R035	03/02/2022	11.23	Put	Bond Future	2,632.2200	2.6322	2,630.9400	2.6309	(0.049)	0	0	0
2021/06/18	R035	03/02/2022	11.22	Call	Bond Future	6,060.0000	6.0600	6,038.0700	6.0381	(0.362)	0	0	0
2021/06/18	R035	03/02/2022	11.22	Put	Bond Future	2,651.8800	2.6519	2,650.6400	2.6506	(0.047)	0	0	0
2021/06/18	R035	03/02/2022			Bond Future	10.6659	91.4689	10.6692	91.4482	0.031	0.0000	0.0000	0
2021/06/18	R035	03/02/2022	11.05	Call	Bond Future	5,388.6200	5.3886	5,367.3200	5.3673	(0.395)	0	0	0
2021/06/18	R035	03/02/2022	11.88	Call	Bond Future	8,862.9700	8.8630	8,839.6100	8.8396	(0.264)	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
2021/06/18	R035	03/02/2022	11.88	Put	Bond Future	1,640.6000	1.6406	1,637.9300	1.6379	(0.163)	0	0	1,800
2021/06/18	R035	03/02/2022	11.03	Put	Bond Future	3,050.1200	3.0501	3,049.5900	3.0496	(0.017)	0	0	280
2021/06/18	R035	03/02/2022	10.10	Put	Bond Future	6,061.6000	6.0616	6,066.5900	6.0666	0.082	0	0	0
2021/06/18	R035	03/02/2022	10.10	Call	Bond Future	2,371.9800	2.3720	2,356.2800	2.3563	(0.662)	0	0	280
2021/06/18	R035	03/02/2022	10.65	Put	Bond Future	4,063.3800	4.0634	4,064.6800	4.0647	0.032	0	0	683
2021/06/18	R035	03/02/2022	9.70	Put	Bond Future	7,908.3500	7.9084	7,916.7400	7.9167	0.106	0	0	0
2021/06/18	R035	03/02/2022	9.70	Call	Bond Future	1,475.9600	1.4760	1,463.6600	1.4637	(0.833)	0	0	683
2021/06/18	R035	03/02/2022	11.24	Call	Bond Future	6,140.5000	6.1405	6,118.5000	6.1185	(0.358)	0	0	0
2021/06/18	R035	03/02/2022	11.24	Put	Bond Future	2,612.9700	2.6130	2,611.6600	2.6117	(0.050)	0	0	0
2021/06/18	R035	05/05/2022	11.64	Call	Bond Future	7,450.0100	7.4500	7,428.8900	7.4289	(0.283)	0	0	0
2021/06/18	R035	05/05/2022	11.64	Put	Bond Future	2,877.7600	2.8778	2,877.6800	2.8777	(0.003)	0	0	0
2021/06/18	R035	05/05/2022	11.63	Call	Bond Future	7,411.1400	7.4111	7,390.0400	7.3900	(0.285)	0	0	0
2021/06/18	R035	05/05/2022	11.63	Put	Bond Future	2,895.8200	2.8958	2,895.7600	2.8958	(0.002)	0	0	0
2021/06/18	R035	05/05/2022			Bond Future	10.8674	88.0783	10.8709	88.0573	0.031	0.0000	0.0000	0
2021/06/18	R035	05/05/2022	11.65	Call	Bond Future	7,489.2400	7.4892	7,468.0800	7.4681	(0.283)	0	0	0
2021/06/18	R035	05/05/2022	11.65	Put	Bond Future	2,860.1200	2.8601	2,860.0000	2.8600	(0.004)	0	0	0
2021/06/18	R186	05/08/2021	8.62	Call	Bond Future	5,394.1100	5.3941	5,076.1300	5.0761	(5.895)	0	0	0
2021/06/18	R186	05/08/2021	8.62	Put	Bond Future	55.8700	0.0559	68.0500	0.0680	21.801	0	0	0
2021/06/18	R186	05/08/2021	8.61	Call	Bond Future	5,351.4900	5.3515	5,033.8600	5.0339	(5.935)	0	0	0
2021/06/18	R186	05/08/2021	8.61	Put	Bond Future	57.5900	0.0576	70.1200	0.0701	21.757	0	0	0
2021/06/18	R186	05/08/2021			Bond Future	7.4516	114.7158	7.5219	114.3857	0.943	0.0000	0.0000	87,820
2021/06/18	R186	05/08/2021	8.63	Call	Bond Future	5,436.7400	5.4367	5,118.4200	5.1184	(5.855)	0	0	0
2021/06/18	R186	05/08/2021	8.63	Put	Bond Future	54.2000	0.0542	66.0400	0.0660	21.845	0	0	0
2021/06/18	R186	04/11/2021	7.77	Call	Bond Future	2,026.4600	2.0265	1,837.3100	1.8373	(9.334)	0	0	0
2021/06/18	R186	04/11/2021	8.10	Call	Bond Future	2,967.2100	2.9672	2,736.2900	2.7363	(7.782)	0	0	0
2021/06/18	R186	04/11/2021	8.10	Put	Bond Future	911.1200	0.9111	1,014.4400	1.0144	11.340	0	0	0
2021/06/18	R186	04/11/2021	8.09	Call	Bond Future	2,936.0400	2.9360	2,706.2600	2.7063	(7.826)	0	0	0
2021/06/18	R186	04/11/2021	8.09	Put	Bond Future	923.6900	0.9237	1,028.1500	1.0281	11.309	0	0	0
2021/06/18	R186	04/11/2021			Bond Future	7.6353	115.9723	7.7101	115.6380	0.980	0.0000	0.0000	0
2021/06/18	R186	04/11/2021	7.77	Put	Bond Future	1,425.5800	1.4256	1,570.6700	1.5707	10.178	0	0	15,177
2021/06/18	R186	04/11/2021	8.77	Call	Bond Future	5,281.8700	5.2819	4,992.9100	4.9929	(5.471)	0	0	0
2021/06/18	R186	04/11/2021	8.77	Put	Bond Future	343.9300	0.3439	389.2100	0.3892	13.165	0	0	15,177
2021/06/18	R186	04/11/2021	8.11	Call	Bond Future	2,998.2600	2.9983	2,766.1900	2.7662	(7.740)	0	0	0
2021/06/18	R186	04/11/2021	8.11	Put	Bond Future	898.4400	0.8984	1,000.6100	1.0006	11.372	0	0	0
2021/06/18	R186	03/02/2022	7.30	Call	Bond Future	1,105.4500	1.1055	991.5500	0.9916	(10.303)	0	0	0
2021/06/18	R186	03/02/2022	7.30	Put	Bond Future	3,372.8700	3.3729	3,597.4500	3.5975	6.658	0	0	0
2021/06/18	R186	03/02/2022			Bond Future	7.8275	112.0370	7.9074	111.6986	1.021	0.0000	0.0000	0
2021/06/18	R186	03/02/2022	7.29	Call	Bond Future	1,090.5700	1.0906	977.7500	0.9778	(10.345)	0	0	0
2021/06/18	R186	03/02/2022	7.29	Put	Bond Future	3,401.5400	3.4015	3,627.2000	3.6272	6.634	0	0	0
2021/06/18	R186	03/02/2022	7.28	Call	Bond Future	1,075.8300	1.0758	964.0800	0.9641	(10.387)	0	0	0
2021/06/18	R186	03/02/2022	7.28	Put	Bond Future	3,430.3600	3.4304	3,657.0900	3.6571	6.610	0	0	0
2021/06/18	R186	05/05/2022	8.32	Call	Bond Future	3,136.7600	3.1368	2,937.0800	2.9371	(6.366)	0	0	0
2021/06/18	R186	05/05/2022	8.32	Put	Bond Future	2,002.6800	2.0027	2,145.6300	2.1456	7.138	0	0	0
2021/06/18	R186	05/05/2022			Bond Future	8.0356	113.3692	8.1211	113.0266	1.065	0.0000	0.0000	0
2021/06/18	R186	05/05/2022	8.31	Call	Bond Future	3,111.7100	3.1117	2,912.8600	2.9129	(6.390)	0	0	0
2021/06/18	R186	05/05/2022	8.31	Put	Bond Future	2,017.2500	2.0172	2,161.0300	2.1610	7.128	0	0	0
2021/06/18	R186	05/05/2022	8.30	Call	Bond Future	3,087.1600	3.0872	2,889.1400	2.8891	(6.414)	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
2021/06/18	R186	05/05/2022	8.30	Put	Bond Future	2,032.3400	2.0323	2,176.9500	2.1769	7.115	0	0	0
2021/06/18	R197	05/08/2021			Bond Future	321.4717	321.4717	321.4054	321.4054	(0.021)	0.0000	0.0000	1,120
2021/06/18	R197	04/11/2021			Bond Future	325.0710	325.0710	325.0026	325.0026	(0.021)	0.0000	0.0000	0
2021/06/18	R197	03/02/2022			Bond Future	320.7586	320.7586	320.6882	320.6882	(0.022)	0.0000	0.0000	0
2021/06/18	R197	05/05/2022			Bond Future	324.6456	324.6456	324.5739	324.5739	(0.022)	0.0000	0.0000	0
2021/06/18	R202	05/08/2021			Bond Future	237.9064	237.9064	237.9566	237.9566	0.021	0.0000	0.0000	9,436
2021/06/18	R202	04/11/2021			Bond Future	240.5700	240.5700	240.6199	240.6199	0.021	0.0000	0.0000	0
2021/06/18	R202	03/02/2022			Bond Future	239.0845	239.0845	239.1339	239.1339	0.021	0.0000	0.0000	0
2021/06/18	R202	05/05/2022			Bond Future	241.9812	241.9812	242.0310	242.0310	0.021	0.0000	0.0000	0
2021/06/18	R209	05/08/2021	11.81	Call	Bond Future	8,847.6800	8.8477	8,825.7600	8.8258	(0.248)	0	0	0
2021/06/18	R209	05/08/2021	11.81	Put	Bond Future	69.0200	0.0690	65.7600	0.0658	(4.723)	0	0	0
2021/06/18	R209	05/08/2021			Bond Future	10.1705	72.7321	10.1737	72.7134	0.031	0.0000	0.0000	28,731
2021/06/18	R209	05/08/2021	11.80	Call	Bond Future	8,800.5700	8.8006	8,778.6000	8.7786	(0.250)	0	0	0
2021/06/18	R209	05/08/2021	11.80	Put	Bond Future	70.5400	0.0705	67.2300	0.0672	(4.692)	0	0	0
2021/06/18	R209	05/08/2021	11.79	Call	Bond Future	8,753.4400	8.7534	8,731.4200	8.7314	(0.252)	0	0	0
2021/06/18	R209	05/08/2021	11.79	Put	Bond Future	72.1000	0.0721	68.7400	0.0687	(4.660)	0	0	0
2021/06/18	R209	04/11/2021	10.00	Call	Bond Future	1,838.8800	1.8389	1,821.8200	1.8218	(0.928)	0	0	0
2021/06/18	R209	04/11/2021	10.00	Put	Bond Future	3,832.5600	3.8326	3,834.7400	3.8347	0.057	0	0	3,100
2021/06/18	R209	04/11/2021	12.00	Call	Bond Future	9,184.5900	9.1846	9,161.7700	9.1618	(0.248)	0	0	0
2021/06/18	R209	04/11/2021	12.00	Put	Bond Future	507.7100	0.5077	504.1300	0.5041	(0.705)	0	0	9,000
2021/06/18	R209	04/11/2021	10.50	Call	Bond Future	3,243.8700	3.2439	3,223.0800	3.2231	(0.641)	0	0	0
2021/06/18	R209	04/11/2021	12.19	Call	Bond Future	9,989.5800	9.9896	9,966.9800	9.9670	(0.226)	0	0	0
2021/06/18	R209	04/11/2021	12.19	Put	Bond Future	420.5700	0.4206	417.2100	0.4172	(0.799)	0	0	0
2021/06/18	R209	04/11/2021	12.17	Call	Bond Future	9,904.9300	9.9049	9,882.3000	9.8823	(0.228)	0	0	0
2021/06/18	R209	04/11/2021			Bond Future	10.3402	70.3888	10.3435	70.3696	0.032	0.0000	0.0000	4,785
2021/06/18	R209	04/11/2021	10.50	Put	Bond Future	2,334.0500	2.3341	2,332.5000	2.3325	(0.066)	0	0	9,400
2021/06/18	R209	04/11/2021	9.50	Put	Bond Future	5,916.3100	5.9163	5,924.0200	5.9240	0.130	0	0	0
2021/06/18	R209	04/11/2021	9.50	Call	Bond Future	843.7200	0.8437	832.1900	0.8322	(1.367)	0	0	6,000
2021/06/18	R209	04/11/2021	12.18	Call	Bond Future	9,947.3000	9.9473	9,924.6800	9.9247	(0.227)	0	0	0
2021/06/18	R209	04/11/2021	12.18	Put	Bond Future	424.7700	0.4248	421.3900	0.4214	(0.796)	0	0	0
2021/06/18	R209	04/11/2021	12.17	Put	Bond Future	428.9300	0.4289	425.5400	0.4255	(0.790)	0	0	0
2021/06/18	R209	03/02/2022	11.03	Call	Bond Future	5,071.1800	5.0712	5,051.3100	5.0513	(0.392)	0	0	0
2021/06/18	R209	03/02/2022	11.03	Put	Bond Future	2,255.8600	2.2559	2,255.5600	2.2556	(0.013)	0	0	0
2021/06/18	R209	03/02/2022	11.02	Call	Bond Future	5,035.8100	5.0358	5,015.9700	5.0160	(0.394)	0	0	0
2021/06/18	R209	03/02/2022	11.02	Put	Bond Future	2,273.3700	2.2734	2,273.1000	2.2731	(0.012)	0	0	0
2021/06/18	R209	03/02/2022			Bond Future	10.5129	71.2069	10.5164	71.1873	0.033	0.0000	0.0000	0
2021/06/18	R209	03/02/2022	11.04	Call	Bond Future	5,106.4200	5.1064	5,086.5100	5.0865	(0.390)	0	0	0
2021/06/18	R209	03/02/2022	11.04	Put	Bond Future	2,238.2700	2.2383	2,237.9300	2.2379	(0.015)	0	0	0
2021/06/18	R209	05/05/2022	11.44	Call	Bond Future	6,432.6500	6.4326	6,413.1400	6.4131	(0.303)	0	0	0
2021/06/18	R209	05/05/2022	11.44	Put	Bond Future	2,495.8700	2.4959	2,496.3300	2.4963	0.018	0	0	0
2021/06/18	R209	05/05/2022	11.43	Call	Bond Future	6,398.3700	6.3984	6,378.8900	6.3789	(0.304)	0	0	0
2021/06/18	R209	05/05/2022	11.43	Put	Bond Future	2,511.9100	2.5119	2,512.4000	2.5124	0.020	0	0	0
2021/06/18	R209	05/05/2022			Bond Future	10.6898	68.9123	10.6934	68.8923	0.034	0.0000	0.0000	0
2021/06/18	R209	05/05/2022	11.45	Call	Bond Future	6,467.2000	6.4672	6,447.6700	6.4477	(0.302)	0	0	0
2021/06/18	R209	05/05/2022	11.45	Put	Bond Future	2,480.1500	2.4801	2,480.5900	2.4806	0.018	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
2021/06/18	R210	05/08/2021			Bond Future	210.0683	210.0683	210.1072	210.1072	0.019	0.0000	0.0000	1,486
2021/06/18	R210	04/11/2021			Bond Future	209.6328	209.6328	209.6712	209.6712	0.018	0.0000	0.0000	0
2021/06/18	R210	03/02/2022			Bond Future	212.1179	212.1179	212.1563	212.1563	0.018	0.0000	0.0000	0
2021/06/18	R210	05/05/2022			Bond Future	211.8455	211.8455	211.8838	211.8838	0.018	0.0000	0.0000	0
2021/06/18	R212	05/08/2021			Bond Future	172.7332	172.7332	172.7547	172.7547	0.012	0.0000	0.0000	2,207
2021/06/18	R212	04/11/2021			Bond Future	174.6676	174.6676	174.6886	174.6886	0.012	0.0000	0.0000	0
2021/06/18	R213	05/08/2021	10.85	Call	Bond Future	7,917.4000	7.9174	7,924.5300	7.9245	0.090	0	0	0
2021/06/18	R213	05/08/2021	10.85	Put	Bond Future	77.3500	0.0774	72.8000	0.0728	(5.882)	0	0	0
2021/06/18	R213	05/08/2021	10.84	Call	Bond Future	7,869.7500	7.8698	7,876.8000	7.8768	0.090	0	0	0
2021/06/18	R213	05/08/2021	10.84	Put	Bond Future	79.2400	0.0792	74.6100	0.0746	(5.843)	0	0	0
2021/06/18	R213	05/08/2021	10.14	Put	Bond Future	382.2900	0.3823	369.4200	0.3694	(3.367)	0	0	0
2021/06/18	R213	05/08/2021	9.34	Put	Bond Future	1,703.3500	1.7034	1,680.7100	1.6807	(1.329)	0	0	0
2021/06/18	R213	05/08/2021	9.34	Call	Bond Future	1,568.6200	1.5686	1,557.6600	1.5577	(0.699)	0	0	0
2021/06/18	R213	05/08/2021			Bond Future	9.3640	88.3970	9.3619	88.4087	(0.022)	0.0000	0.0000	9,050
2021/06/18	R213	05/08/2021	10.86	Call	Bond Future	7,965.0800	7.9651	7,972.2900	7.9723	0.091	0	0	0
2021/06/18	R213	05/08/2021	10.86	Put	Bond Future	75.5300	0.0755	71.0600	0.0711	(5.918)	0	0	0
2021/06/18	R213	05/08/2021	10.78	Call	Bond Future	7,583.7800	7.5838	7,590.3400	7.5903	0.087	0	0	0
2021/06/18	R213	05/08/2021	10.78	Put	Bond Future	91.3900	0.0914	86.2700	0.0863	(5.602)	0	0	0
2021/06/18	R213	05/08/2021	10.14	Call	Bond Future	4,599.2400	4.5992	4,598.0500	4.5981	(0.026)	0	0	0
2021/06/18	R213	04/11/2021	11.10	Put	Bond Future	504.1300	0.5041	496.9900	0.4970	(1.416)	0	0	0
2021/06/18	R213	04/11/2021	11.11	Call	Bond Future	8,472.8900	8.4729	8,477.3000	8.4773	0.052	0	0	0
2021/06/18	R213	04/11/2021	11.09	Put	Bond Future	509.6600	0.5097	502.4800	0.5025	(1.409)	0	0	0
2021/06/18	R213	04/11/2021			Bond Future	9.5506	85.8359	9.5485	85.8474	(0.022)	0.0000	0.0000	0
2021/06/18	R213	04/11/2021	11.10	Call	Bond Future	8,430.4200	8.4304	8,434.7800	8.4348	0.052	0	0	0
2021/06/18	R213	04/11/2021	11.11	Put	Bond Future	498.6500	0.4987	491.5600	0.4916	(1.422)	0	0	0
2021/06/18	R213	04/11/2021	11.09	Call	Bond Future	8,387.9700	8.3880	8,392.2900	8.3923	0.052	0	0	0
2021/06/18	R213	03/02/2022	10.67	Call	Bond Future	6,294.6300	6.2946	6,296.4500	6.2964	0.029	0	0	0
2021/06/18	R213	03/02/2022	10.67	Put	Bond Future	1,588.5300	1.5885	1,578.9900	1.5790	(0.601)	0	0	220
2021/06/18	R213	03/02/2022	10.60	Put	Bond Future	1,676.9600	1.6770	1,667.1800	1.6672	(0.583)	0	0	430
2021/06/18	R213	03/02/2022	10.00	Call	Bond Future	4,001.5600	4.0016	4,001.1400	4.0011	(0.010)	0	0	0
2021/06/18	R213	03/02/2022	10.00	Put	Bond Future	2,671.7700	2.6718	2,659.9900	2.6600	(0.441)	0	0	430
2021/06/18	R213	03/02/2022	9.22	Put	Bond Future	4,825.0600	4.8251	4,811.4800	4.8115	(0.281)	0	0	0
2021/06/18	R213	03/02/2022	8.80	Put	Bond Future	6,410.4900	6.4105	6,396.6900	6.3967	(0.215)	0	0	0
2021/06/18	R213	03/02/2022	8.80	Call	Bond Future	1,214.3300	1.2143	1,211.8900	1.2119	(0.201)	0	0	102
2021/06/18	R213	03/02/2022	9.58	Put	Bond Future	3,700.7500	3.7007	3,687.8200	3.6878	(0.349)	0	0	200
2021/06/18	R213	03/02/2022	8.63	Put	Bond Future	7,139.3800	7.1394	7,125.6400	7.1256	(0.192)	0	0	0
2021/06/18	R213	03/02/2022	8.63	Call	Bond Future	965.8700	0.9659	963.4900	0.9635	(0.246)	0	0	200
2021/06/18	R213	03/02/2022	9.98	Call	Bond Future	3,940.4700	3.9405	3,940.0000	3.9400	(0.012)	0	0	0
2021/06/18	R213	03/02/2022	9.98	Put	Bond Future	2,714.3100	2.7143	2,702.4800	2.7025	(0.436)	0	0	0
2021/06/18	R213	03/02/2022			Bond Future	9.7458	86.8332	9.7436	86.8446	(0.022)	0.0000	0.0000	0
2021/06/18	R213	03/02/2022	10.17	Call	Bond Future	4,548.0600	4.5481	4,548.1700	4.5482	0.002	0	0	0
2021/06/18	R213	03/02/2022	10.17	Put	Bond Future	2,344.2000	2.3442	2,332.9500	2.3329	(0.480)	0	0	220
2021/06/18	R213	03/02/2022	9.15	Put	Bond Future	5,068.3100	5.0683	5,054.6600	5.0547	(0.269)	0	0	0
2021/06/18	R213	03/02/2022	9.15	Call	Bond Future	1,841.9900	1.8420	1,839.7000	1.8397	(0.124)	0	0	220
2021/06/18	R213	03/02/2022	10.60	Call	Bond Future	6,038.8000	6.0388	6,040.3800	6.0404	0.026	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
2021/06/18	R213	03/02/2022	9.22	Call	Bond Future	1,985.9900	1.9860	1,983.7700	1.9838	(0.112)	0	0	430
2021/06/18	R213	03/02/2022	10.25	Call	Bond Future	4,814.2500	4.8143	4,814.6300	4.8146	0.008	0	0	0
2021/06/18	R213	03/02/2022	10.25	Put	Bond Future	2,203.2100	2.2032	2,192.2300	2.1922	(0.498)	0	0	102
2021/06/18	R213	03/02/2022	9.76	Call	Bond Future	3,294.9900	3.2950	3,293.8700	3.2939	(0.034)	0	0	0
2021/06/18	R213	03/02/2022	9.76	Put	Bond Future	3,219.8800	3.2199	3,207.4000	3.2074	(0.388)	0	0	102
2021/06/18	R213	03/02/2022	10.15	Call	Bond Future	4,482.4300	4.4824	4,482.4800	4.4825	0.001	0	0	0
2021/06/18	R213	03/02/2022	10.15	Put	Bond Future	2,380.7800	2.3808	2,369.4700	2.3695	(0.475)	0	0	200
2021/06/18	R213	03/02/2022	9.58	Call	Bond Future	2,818.6700	2.8187	2,817.1000	2.8171	(0.056)	0	0	0
2021/06/18	R213	03/02/2022	9.97	Call	Bond Future	3,910.0900	3.9101	3,909.5800	3.9096	(0.013)	0	0	0
2021/06/18	R213	03/02/2022	9.97	Put	Bond Future	2,735.8000	2.7358	2,723.9300	2.7239	(0.434)	0	0	0
2021/06/18	R213	03/02/2022	9.96	Call	Bond Future	3,879.5300	3.8795	3,878.9900	3.8790	(0.014)	0	0	0
2021/06/18	R213	03/02/2022	9.96	Put	Bond Future	2,757.1600	2.7572	2,745.2600	2.7453	(0.432)	0	0	0
2021/06/18	R213	05/05/2022	10.65	Put	Bond Future	2,351.2500	2.3513	2,341.8200	2.3418	(0.401)	0	0	0
2021/06/18	R213	05/05/2022	10.63	Call	Bond Future	5,819.1800	5.8192	5,821.0800	5.8211	0.033	0	0	0
2021/06/18	R213	05/05/2022			Bond Future	9.9412	84.3334	9.9390	84.3448	(0.022)	0.0000	0.0000	0
2021/06/18	R213	05/05/2022	10.64	Call	Bond Future	5,852.0500	5.8521	5,853.9800	5.8540	0.033	0	0	0
2021/06/18	R213	05/05/2022	10.64	Put	Bond Future	2,366.5300	2.3665	2,357.0700	2.3571	(0.400)	0	0	0
2021/06/18	R213	05/05/2022	10.65	Call	Bond Future	5,885.2600	5.8853	5,887.2200	5.8872	0.033	0	0	0
2021/06/18	R213	05/05/2022	10.63	Put	Bond Future	2,382.2000	2.3822	2,372.7100	2.3727	(0.398)	0	0	0
2021/06/18	R214	05/08/2021	12.03	Put	Bond Future	114.5000	0.1145	105.4600	0.1055	(7.895)	0	0	0
2021/06/18	R214	05/08/2021	12.01	Call	Bond Future	7,944.0000	7.9440	8,007.3200	8.0073	0.797	0	0	0
2021/06/18	R214	05/08/2021			Bond Future	10.5696	69.5235	10.5576	69.5961	(0.114)	0.0000	0.0000	17,880
2021/06/18	R214	05/08/2021	12.02	Call	Bond Future	7,990.7700	7.9908	8,054.2200	8.0542	0.794	0	0	0
2021/06/18	R214	05/08/2021	12.02	Put	Bond Future	116.7800	0.1168	107.6000	0.1076	(7.861)	0	0	0
2021/06/18	R214	05/08/2021	12.03	Call	Bond Future	8,037.5100	8.0375	8,101.1000	8.1011	0.791	0	0	0
2021/06/18	R214	05/08/2021	12.01	Put	Bond Future	119.0900	0.1191	109.7800	0.1098	(7.818)	0	0	0
2021/06/18	R214	04/11/2021	12.47	Call	Bond Future	9,517.0400	9.5170	9,576.0500	9.5761	0.620	0	0	0
2021/06/18	R214	04/11/2021	12.46	Call	Bond Future	9,475.4200	9.4754	9,534.3300	9.5343	0.622	0	0	0
2021/06/18	R214	04/11/2021	12.46	Put	Bond Future	505.2600	0.5053	491.0300	0.4910	(2.816)	0	0	0
2021/06/18	R214	04/11/2021			Bond Future	10.7381	67.0078	10.7256	67.0809	(0.116)	0.0000	0.0000	0
2021/06/18	R214	04/11/2021	12.47	Put	Bond Future	500.6500	0.5006	486.5200	0.4865	(2.822)	0	0	0
2021/06/18	R214	04/11/2021	12.48	Call	Bond Future	9,558.5600	9.5586	9,617.6700	9.6177	0.618	0	0	0
2021/06/18	R214	04/11/2021	12.48	Put	Bond Future	496.0100	0.4960	481.9800	0.4820	(2.829)	0	0	0
2021/06/18	R214	03/02/2022	11.40	Put	Bond Future	2,426.2500	2.4263	2,392.5100	2.3925	(1.391)	0	0	0
2021/06/18	R214	03/02/2022	11.41	Call	Bond Future	5,151.1900	5.1512	5,191.4200	5.1914	0.781	0	0	0
2021/06/18	R214	03/02/2022	11.39	Put	Bond Future	2,444.5500	2.4446	2,410.6400	2.4106	(1.387)	0	0	0
2021/06/18	R214	03/02/2022			Bond Future	10.9124	67.7864	10.8995	67.8602	(0.118)	0.0000	0.0000	0
2021/06/18	R214	03/02/2022	11.40	Call	Bond Future	5,115.8300	5.1158	5,155.9000	5.1559	0.783	0	0	0
2021/06/18	R214	03/02/2022	11.41	Put	Bond Future	2,408.3000	2.4083	2,374.7200	2.3747	(1.394)	0	0	0
2021/06/18	R214	03/02/2022	11.39	Call	Bond Future	5,080.7500	5.0807	5,120.6500	5.1207	0.785	0	0	0
2021/06/18	R214	05/05/2022	11.74	Put	Bond Future	2,686.3400	2.6863	2,654.9700	2.6550	(1.168)	0	0	0
2021/06/18	R214	05/05/2022	11.75	Call	Bond Future	6,212.7300	6.2127	6,256.0400	6.2560	0.697	0	0	0
2021/06/18	R214	05/05/2022	11.73	Put	Bond Future	2,703.2800	2.7033	2,671.7800	2.6718	(1.165)	0	0	0
2021/06/18	R214	05/05/2022			Bond Future	11.0843	65.3127	11.0709	65.3872	(0.121)	0.0000	0.0000	0
2021/06/18	R214	05/05/2022	11.74	Call	Bond Future	6,178.4400	6.1784	6,221.6100	6.2216	0.699	0	0	0
2021/06/18	R214	05/05/2022	11.75	Put	Bond Future	2,669.7300	2.6697	2,638.5000	2.6385	(1.170)	0	0	0
2021/06/18	R214	05/05/2022	11.73	Call	Bond Future	6,144.4100	6.1444	6,187.4500	6.1875	0.700	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
2021/06/18	R248	05/08/2021	12.51	Put	Bond Future	64.7900	0.0648	59.6200	0.0596	(7.980)	0	0	0
2021/06/18	R248	05/08/2021	12.52	Call	Bond Future	12,884.7300	12.8847	12,932.8600	12.9329	0.374	0	0	0
2021/06/18	R248	05/08/2021	12.50	Put	Bond Future	66.4100	0.0664	61.1400	0.0611	(7.936)	0	0	0
2021/06/18	R248	05/08/2021	11.20	Put	Bond Future	705.1200	0.7051	677.2000	0.6772	(3.960)	0	0	0
2021/06/18	R248	05/08/2021	11.20	Call	Bond Future	5,274.8700	5.2749	5,300.1500	5.3001	0.479	0	0	0
2021/06/18	R248	05/08/2021	10.50	Put	Bond Future	2,444.4700	2.4445	2,394.4000	2.3944	(2.048)	0	0	0
2021/06/18	R248	05/08/2021	10.30	Call	Bond Future	1,269.3700	1.2694	1,268.0800	1.2681	(0.102)	0	0	1,300
2021/06/18	R248	05/08/2021	10.90	Put	Bond Future	1,214.7800	1.2148	1,177.2500	1.1772	(3.089)	0	0	0
2021/06/18	R248	05/08/2021	10.90	Call	Bond Future	3,667.4100	3.6674	3,683.0800	3.6831	0.427	0	0	1,300
2021/06/18	R248	05/08/2021	10.60	Put	Bond Future	2,065.8000	2.0658	2,018.5300	2.0185	(2.288)	0	0	0
2021/06/18	R248	05/08/2021	10.60	Call	Bond Future	2,300.0000	2.3000	2,305.9300	2.3059	0.258	0	0	0
2021/06/18	R248	05/08/2021			Bond Future	10.5691	87.7937	10.5621	87.8469	(0.066)	0.0000	0.0000	171,004
2021/06/18	R248	05/08/2021	12.51	Call	Bond Future	12,829.6900	12.8297	12,877.7200	12.8777	0.374	0	0	0
2021/06/18	R248	05/08/2021	12.52	Put	Bond Future	63.1900	0.0632	58.1200	0.0581	(8.023)	0	0	0
2021/06/18	R248	05/08/2021	12.50	Call	Bond Future	12,774.5800	12.7746	12,822.5100	12.8225	0.375	0	0	0
2021/06/18	R248	05/08/2021	10.00	Put	Bond Future	5,119.8300	5.1198	5,062.3700	5.0624	(1.122)	0	0	0
2021/06/18	R248	05/08/2021	10.00	Call	Bond Future	587.8300	0.5878	583.5700	0.5836	(0.725)	0	0	0
2021/06/18	R248	05/08/2021	10.50	Call	Bond Future	1,915.6100	1.9156	1,918.7400	1.9187	0.163	0	0	0
2021/06/18	R248	05/08/2021	10.30	Put	Bond Future	3,361.1500	3.3612	3,306.6600	3.3067	(1.621)	0	0	0
2021/06/18	R248	04/11/2021	12.85	Call	Bond Future	13,824.3500	13.8243	13,867.4800	13.8675	0.312	0	0	0
2021/06/18	R248	04/11/2021	12.85	Put	Bond Future	438.9100	0.4389	428.5500	0.4285	(2.360)	0	0	0
2021/06/18	R248	04/11/2021			Bond Future	10.7365	84.3437	10.7293	84.3972	(0.067)	0.0000	0.0000	0
2021/06/18	R248	04/11/2021	10.30	Put	Bond Future	5,347.2800	5.3473	5,302.1200	5.3021	(0.845)	0	0	0
2021/06/18	R248	04/11/2021	10.30	Call	Bond Future	2,001.9200	2.0019	2,010.2500	2.0103	0.416	0	0	1,200
2021/06/18	R248	04/11/2021	9.60	Put	Bond Future	9,814.6000	9.8146	9,762.4000	9.7624	(0.532)	0	0	0
2021/06/18	R248	04/11/2021	9.60	Call	Bond Future	593.3400	0.5933	594.6300	0.5946	0.217	0	0	1,200
2021/06/18	R248	04/11/2021	12.84	Call	Bond Future	13,776.0000	13.7760	13,819.0300	13.8190	0.312	0	0	0
2021/06/18	R248	04/11/2021	12.84	Put	Bond Future	444.5900	0.4446	434.1300	0.4341	(2.353)	0	0	0
2021/06/18	R248	04/11/2021	12.83	Call	Bond Future	13,727.6300	13.7276	13,770.5600	13.7706	0.313	0	0	0
2021/06/18	R248	04/11/2021	12.83	Put	Bond Future	450.3300	0.4503	439.7700	0.4398	(2.345)	0	0	0
2021/06/18	R248	03/02/2022	11.48	Call	Bond Future	6,748.9800	6.7490	6,775.4400	6.7754	0.392	0	0	0
2021/06/18	R248	03/02/2022	11.49	Put	Bond Future	2,800.7500	2.8007	2,773.4600	2.7735	(0.974)	0	0	0
2021/06/18	R248	03/02/2022	11.47	Call	Bond Future	6,703.8100	6.7038	6,730.1500	6.7301	0.393	0	0	0
2021/06/18	R248	03/02/2022			Bond Future	10.9102	85.3238	10.9027	85.3776	(0.069)	0.0000	0.0000	0
2021/06/18	R248	03/02/2022	11.48	Put	Bond Future	2,821.6900	2.8217	2,794.2800	2.7943	(0.971)	0	0	0
2021/06/18	R248	03/02/2022	11.49	Call	Bond Future	6,793.9600	6.7940	6,820.5400	6.8205	0.391	0	0	0
2021/06/18	R248	03/02/2022	11.47	Put	Bond Future	2,842.5500	2.8425	2,815.0200	2.8150	(0.968)	0	0	0
2021/06/18	R248	05/05/2022	11.80	Call	Bond Future	7,965.5500	7.9655	7,994.5600	7.9946	0.364	0	0	0
2021/06/18	R248	05/05/2022	11.79	Call	Bond Future	7,922.4800	7.9225	7,951.3800	7.9514	0.365	0	0	0
2021/06/18	R248	05/05/2022	11.79	Put	Bond Future	3,214.1800	3.2142	3,188.6800	3.1887	(0.793)	0	0	0
2021/06/18	R248	05/05/2022			Bond Future	11.0813	81.9233	11.0735	81.9777	(0.070)	0.0000	0.0000	0
2021/06/18	R248	05/05/2022	11.80	Put	Bond Future	3,194.3400	3.1943	3,168.9500	3.1689	(0.795)	0	0	0
2021/06/18	R248	05/05/2022	11.81	Call	Bond Future	8,008.6800	8.0087	8,037.7900	8.0378	0.363	0	0	0
2021/06/18	R248	05/05/2022	11.81	Put	Bond Future	3,174.6400	3.1746	3,149.3500	3.1494	(0.797)	0	0	0

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