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## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 30/06/2021 TO 30/06/2021

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
2021/06/30	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/06/30	0908	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/06/30	0957	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/06/30	0986	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/06/30	1386	28/02/2031		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/06/30	1409	28/02/2041		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/06/30	2025	05/08/2021		Bond Future	153.4329	153.4329	153.1387	153.1387	(0.192)	0.0000	0.0000	5,207
2021/06/30	2025	04/11/2021		Bond Future	155.1359	155.1359	154.8365	154.8365	(0.193)	0.0000	0.0000	0
2021/06/30	2025	03/02/2022		Bond Future	155.3981	155.3981	155.0940	155.0940	(0.196)	0.0000	0.0000	0
2021/06/30	2025	05/05/2022		Bond Future	157.2769	157.2769	156.9684	156.9684	(0.196)	0.0000	0.0000	0
2021/06/30	2029	05/08/2021		Bond Future	113.7438	113.7438	113.5661	113.5661	(0.156)	0.0000	0.0000	3,031
2021/06/30	2029	04/11/2021		Bond Future	113.8374	113.8374	113.6563	113.6563	(0.159)	0.0000	0.0000	0
2021/06/30	2029	03/02/2022		Bond Future	115.1817	115.1817	114.9975	114.9975	(0.160)	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
2021/06/30	2029	05/05/2022			Bond Future	115.3842	115.3842	115.1974	115.1974	(0.162)	0.0000	0.0000	0
2021/06/30	2030	05/08/2021	10.42	Call	Bond Future	7,431.1400	7.4311	7,803.5900	7.8036	5.012	0	0	0
2021/06/30	2030	05/08/2021	10.42	Put	Bond Future	29.2100	0.0292	20.1000	0.0201	(31.188)	0	0	0
2021/06/30	2030	05/08/2021	10.41	Call	Bond Future	7,381.6800	7.3817	7,753.8600	7.7539	5.042	0	0	0
2021/06/30	2030	05/08/2021	10.41	Put	Bond Future	30.2000	0.0302	20.8200	0.0208	(31.060)	0	0	0
2021/06/30	2030	05/08/2021	9.15	Call	Bond Future	1,701.1100	1.7011	1,915.1500	1.9151	12.582	0	0	0
2021/06/30	2030	05/08/2021	9.15	Put	Bond Future	1,022.5900	1.0226	855.0700	0.8551	(16.382)	0	0	7,500
2021/06/30	2030	05/08/2021	8.50	Put	Bond Future	3,329.5200	3.3295	3,009.3000	3.0093	(9.618)	0	0	0
2021/06/30	2030	05/08/2021	10.15	Call	Bond Future	6,096.6300	6.0966	6,458.6300	6.4586	5.938	0	0	0
2021/06/30	2030	05/08/2021	8.83	Call	Bond Future	832.0300	0.8320	964.4400	0.9644	15.914	0	0	479
2021/06/30	2030	05/08/2021	10.30	Put	Bond Future	43.4300	0.0434	30.5200	0.0305	(29.726)	0	0	200
2021/06/30	2030	05/08/2021	8.78	Put	Bond Future	2,135.5900	2.1356	1,874.2800	1.8743	(12.236)	0	0	0
2021/06/30	2030	05/08/2021	8.78	Call	Bond Future	729.5400	0.7295	849.7900	0.8498	16.483	0	0	200
2021/06/30	2030	05/08/2021	7.70	Put	Bond Future	7,848.9500	7.8489	7,469.5800	7.4696	(4.833)	0	0	0
2021/06/30	2030	05/08/2021	9.45	Call	Bond Future	2,828.1900	2.8282	3,109.5200	3.1095	9.947	0	0	600
2021/06/30	2030	05/08/2021	12.10	Call	Bond Future	15,359.8800	15.3599	15,741.4400	15.7414	2.484	0	0	0
2021/06/30	2030	05/08/2021	12.10	Put	Bond Future	0.0100	0.0000	0.0100	0.0000	0.000	0	0	600
2021/06/30	2030	05/08/2021			Bond Future	9.0284	94.2350	8.9605	94.6166	(0.752)	0.0000	0.0000	101,294
2021/06/30	2030	05/08/2021	10.43	Call	Bond Future	7,480.5900	7.4806	7,853.3000	7.8533	4.982	0	0	0
2021/06/30	2030	05/08/2021	10.43	Put	Bond Future	28.2500	0.0283	19.4000	0.0194	(31.327)	0	0	0
2021/06/30	2030	05/08/2021	8.50	Call	Bond Future	306.1200	0.3061	367.4600	0.3675	20.038	0	0	5,000
2021/06/30	2030	05/08/2021	9.50	Call	Bond Future	3,039.1700	3.0392	3,329.8300	3.3298	9.564	0	0	0
2021/06/30	2030	05/08/2021	9.50	Put	Bond Future	442.3600	0.4424	351.4600	0.3515	(20.549)	0	0	0
2021/06/30	2030	05/08/2021	10.15	Put	Bond Future	70.2600	0.0703	50.7000	0.0507	(27.839)	0	0	479
2021/06/30	2030	05/08/2021	9.75	Call	Bond Future	4,163.9800	4.1640	4,492.3600	4.4924	7.886	0	0	0
2021/06/30	2030	05/08/2021	9.75	Put	Bond Future	228.0000	0.2280	174.8200	0.1748	(23.325)	0	0	479
2021/06/30	2030	05/08/2021	8.83	Put	Bond Future	1,952.9100	1.9529	1,703.7600	1.7038	(12.758)	0	0	0
2021/06/30	2030	05/08/2021	10.30	Call	Bond Future	6,837.4700	6.8375	7,206.1200	7.2061	5.392	0	0	0
2021/06/30	2030	05/08/2021	7.70	Call	Bond Future	7.4300	0.0074	9.6200	0.0096	29.475	0	0	200
2021/06/30	2030	05/08/2021	8.95	Put	Bond Future	1,555.6300	1.5556	1,336.8500	1.3369	(14.064)	0	0	0
2021/06/30	2030	05/08/2021	8.95	Call	Bond Future	1,114.7000	1.1147	1,277.4800	1.2775	14.603	0	0	600
2021/06/30	2030	05/08/2021	9.45	Put	Bond Future	502.2900	0.5023	402.0600	0.4021	(19.955)	0	0	0
2021/06/30	2030	04/11/2021	11.26	Call	Bond Future	10,447.3100	10.4473	10,816.1100	10.8161	3.530	0	0	0
2021/06/30	2030	04/11/2021	9.20	Call	Bond Future	2,203.3100	2.2033	2,420.7800	2.4208	9.870	0	0	29
2021/06/30	2030	04/11/2021	8.27	Put	Bond Future	5,787.3500	5.7874	5,483.9200	5.4839	(5.243)	0	0	0
2021/06/30	2030	04/11/2021	8.27	Call	Bond Future	458.5100	0.4585	539.5100	0.5395	17.666	0	0	300
2021/06/30	2030	04/11/2021	8.77	Put	Bond Future	3,660.8300	3.6608	3,428.7900	3.4288	(6.338)	0	0	0
2021/06/30	2030	04/11/2021	11.44	Put	Bond Future	118.1100	0.1181	106.5300	0.1065	(9.804)	0	0	300
2021/06/30	2030	04/11/2021	10.60	Call	Bond Future	7,520.6500	7.5207	7,869.2300	7.8692	4.635	0	0	0
2021/06/30	2030	04/11/2021	10.60	Put	Bond Future	392.1900	0.3922	356.3400	0.3563	(9.141)	0	0	0
2021/06/30	2030	04/11/2021	10.59	Put	Bond Future	397.3000	0.3973	361.0100	0.3610	(9.134)	0	0	0
2021/06/30	2030	04/11/2021			Bond Future	9.2176	95.2583	9.1470	95.6427	(0.767)	0.0000	0.0000	0
2021/06/30	2030	04/11/2021	11.26	Put	Bond Future	163.9800	0.1640	148.3500	0.1484	(9.532)	0	0	29
2021/06/30	2030	04/11/2021	9.90	Put	Bond Future	969.8100	0.9698	887.7400	0.8877	(8.462)	0	0	0
2021/06/30	2030	04/11/2021	9.90	Call	Bond Future	4,580.0200	4.5800	4,882.3800	4.8824	6.602	0	0	29
2021/06/30	2030	04/11/2021	9.20	Put	Bond Future	2,298.9800	2.2990	2,132.0200	2.1320	(7.262)	0	0	0
2021/06/30	2030	04/11/2021	8.77	Call	Bond Future	1,190.8300	1.1908	1,343.2200	1.3432	12.797	0	0	300

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2021/06/30	2030	04/11/2021	11.44	Call	Bond Future	11,235.6500	11.2357	11,608.5000	11.6085	3.318	0	0	0
2021/06/30	2030	04/11/2021	10.61	Call	Bond Future	7,564.4500	7.5645	7,913.4700	7.9135	4.614	0	0	0
2021/06/30	2030	04/11/2021	10.61	Put	Bond Future	387.0300	0.3870	351.6200	0.3516	(9.149)	0	0	0
2021/06/30	2030	04/11/2021	10.59	Call	Bond Future	7,476.7700	7.4768	7,824.9100	7.8249	4.656	0	0	0
2021/06/30	2030	03/02/2022	8.85	Put	Bond Future	4,471.4200	4.4714	4,272.9900	4.2730	(4.438)	0	0	0
2021/06/30	2030	03/02/2022	8.85	Call	Bond Future	1,445.8500	1.4459	1,635.4500	1.6354	13.113	0	0	1,000
2021/06/30	2030	03/02/2022	9.35	Call	Bond Future	2,580.7500	2.5807	2,832.0300	2.8320	9.737	0	0	0
2021/06/30	2030	03/02/2022	9.35	Put	Bond Future	2,923.7800	2.9238	2,787.0300	2.7870	(4.677)	0	0	101
2021/06/30	2030	03/02/2022	8.39	Put	Bond Future	6,329.6100	6.3296	6,070.1700	6.0702	(4.099)	0	0	0
2021/06/30	2030	03/02/2022	8.39	Call	Bond Future	748.0300	0.7480	876.6200	0.8766	17.190	0	0	101
2021/06/30	2030	03/02/2022	9.45	Call	Bond Future	2,848.9100	2.8489	3,112.7000	3.1127	9.259	0	0	0
2021/06/30	2030	03/02/2022	9.45	Put	Bond Future	2,667.0500	2.6670	2,542.8100	2.5428	(4.658)	0	0	0
2021/06/30	2030	03/02/2022			Bond Future	9.4153	92.3563	9.3415	92.7443	(0.784)	0.0000	0.0000	0
2021/06/30	2030	03/02/2022	9.60	Put	Bond Future	2,316.9300	2.3169	2,209.3100	2.2093	(4.645)	0	0	0
2021/06/30	2030	03/02/2022	9.60	Call	Bond Future	3,278.9900	3.2790	3,559.4000	3.5594	8.552	0	0	1,000
2021/06/30	2030	03/02/2022	10.85	Call	Bond Future	7,849.1300	7.8491	8,209.3500	8.2093	4.589	0	0	0
2021/06/30	2030	03/02/2022	10.85	Put	Bond Future	704.5200	0.7045	676.7100	0.6767	(3.947)	0	0	1,000
2021/06/30	2030	03/02/2022	9.78	Call	Bond Future	3,836.6000	3.8366	4,134.4400	4.1344	7.763	0	0	0
2021/06/30	2030	03/02/2022	9.78	Put	Bond Future	1,949.4400	1.9494	1,859.2500	1.8593	(4.626)	0	0	101
2021/06/30	2030	03/02/2022	9.44	Call	Bond Future	2,821.3500	2.8213	3,084.0300	3.0840	9.310	0	0	0
2021/06/30	2030	03/02/2022	9.44	Put	Bond Future	2,691.8100	2.6918	2,566.4600	2.5665	(4.657)	0	0	0
2021/06/30	2030	03/02/2022	9.43	Call	Bond Future	2,794.2200	2.7942	3,055.4900	3.0555	9.350	0	0	0
2021/06/30	2030	03/02/2022	9.43	Put	Bond Future	2,717.0300	2.7170	2,590.2700	2.5903	(4.665)	0	0	0
2021/06/30	2030	05/05/2022	8.89	Put	Bond Future	5,412.6800	5.4127	5,267.0100	5.2670	(2.691)	0	0	0
2021/06/30	2030	05/05/2022	8.47	Call	Bond Future	990.4100	0.9904	1,182.5500	1.1825	19.400	0	0	1,073
2021/06/30	2030	05/05/2022	8.14	Put	Bond Future	8,579.4100	8.5794	8,338.2000	8.3382	(2.811)	0	0	0
2021/06/30	2030	05/05/2022	8.14	Call	Bond Future	655.2300	0.6552	806.1400	0.8061	23.032	0	0	1,800
2021/06/30	2030	05/05/2022	9.95	Call	Bond Future	4,136.9900	4.1370	4,491.6000	4.4916	8.572	0	0	0
2021/06/30	2030	05/05/2022	10.21	Call	Bond Future	4,951.6700	4.9517	5,322.4400	5.3224	7.488	0	0	0
2021/06/30	2030	05/05/2022	10.21	Put	Bond Future	2,045.0400	2.0450	2,023.6900	2.0237	(1.044)	0	0	0
2021/06/30	2030	05/05/2022			Bond Future	9.6240	93.4525	9.5468	93.8446	(0.802)	0.0000	0.0000	0
2021/06/30	2030	05/05/2022	8.89	Call	Bond Future	1,597.8100	1.5978	1,844.2600	1.8443	15.424	0	0	1,800
2021/06/30	2030	05/05/2022	11.04	Call	Bond Future	7,914.2900	7.9143	8,313.6700	8.3137	5.046	0	0	0
2021/06/30	2030	05/05/2022	11.04	Put	Bond Future	1,090.3800	1.0904	1,097.6400	1.0976	0.666	0	0	1,800
2021/06/30	2030	05/05/2022	9.35	Call	Bond Future	2,544.4000	2.5444	2,845.5800	2.8456	11.837	0	0	0
2021/06/30	2030	05/05/2022	9.35	Put	Bond Future	3,945.3100	3.9453	3,854.3700	3.8544	(2.305)	0	0	1,073
2021/06/30	2030	05/05/2022	8.47	Put	Bond Future	7,079.3700	7.0794	6,879.3900	6.8794	(2.825)	0	0	0
2021/06/30	2030	05/05/2022	9.95	Put	Bond Future	2,505.1800	2.5052	2,467.6700	2.4677	(1.497)	0	0	1,073
2021/06/30	2030	05/05/2022	10.20	Call	Bond Future	4,919.0200	4.9190	5,289.2500	5.2892	7.526	0	0	0
2021/06/30	2030	05/05/2022	10.20	Put	Bond Future	2,060.9900	2.0610	2,039.1000	2.0391	(1.062)	0	0	0
2021/06/30	2030	05/05/2022	10.19	Call	Bond Future	4,886.4600	4.8865	5,256.1400	5.2561	7.565	0	0	0
2021/06/30	2030	05/05/2022	10.19	Put	Bond Future	2,077.0600	2.0771	2,054.6200	2.0546	(1.080)	0	0	0
2021/06/30	2032	05/08/2021	11.37	Call	Bond Future	9,396.9000	9.3969	9,805.8600	9.8059	4.352	0	0	0
2021/06/30	2032	05/08/2021	11.37	Put	Bond Future	16.8000	0.0168	11.1600	0.0112	(33.571)	0	0	0
2021/06/30	2032	05/08/2021			Bond Future	9.7180	93.3782	9.6503	93.7928	(0.696)	0.0000	0.0000	120,181
2021/06/30	2032	05/08/2021	11.36	Call	Bond Future	9,344.7700	9.3448	9,753.5700	9.7536	4.375	0	0	0
2021/06/30	2032	05/08/2021	11.36	Put	Bond Future	17.3600	0.0174	11.5600	0.0116	(33.410)	0	0	0

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2021/06/30	2032	05/08/2021	11.35	Call	Bond Future	9,292.6100	9.2926	9,701.2400	9.7012	4.397	0	0	0
2021/06/30	2032	05/08/2021	11.35	Put	Bond Future	17.9400	0.0179	11.9700	0.0120	(33.278)	0	0	0
2021/06/30	2032	04/11/2021	9.83	Call	Bond Future	2,300.2600	2.3003	2,519.5000	2.5195	9.531	0	0	700
2021/06/30	2032	04/11/2021	11.70	Call	Bond Future	10,106.0800	10.1061	10,495.5900	10.4956	3.854	0	0	0
2021/06/30	2032	04/11/2021	11.71	Put	Bond Future	302.7500	0.3027	274.6600	0.2747	(9.278)	0	0	0
2021/06/30	2032	04/11/2021	11.69	Call	Bond Future	10,059.0400	10.0590	10,448.2300	10.4482	3.869	0	0	0
2021/06/30	2032	04/11/2021			Bond Future	9.9139	90.2471	9.8437	90.6650	(0.708)	0.0000	0.0000	57
2021/06/30	2032	04/11/2021	9.33	Put	Bond Future	4,625.6300	4.6256	4,344.8600	4.3449	(6.070)	0	0	0
2021/06/30	2032	04/11/2021	9.33	Call	Bond Future	1,069.6800	1.0697	1,206.8200	1.2068	12.821	0	0	700
2021/06/30	2032	04/11/2021	9.83	Put	Bond Future	2,800.1200	2.8001	2,601.4500	2.6014	(7.095)	0	0	0
2021/06/30	2032	04/11/2021	12.81	Call	Bond Future	15,212.1000	15.2121	15,624.5700	15.6246	2.711	0	0	0
2021/06/30	2032	04/11/2021	12.81	Put	Bond Future	50.5700	0.0506	45.1300	0.0451	(10.757)	0	0	700
2021/06/30	2032	04/11/2021	11.70	Put	Bond Future	306.3500	0.3064	277.9500	0.2780	(9.270)	0	0	0
2021/06/30	2032	04/11/2021	11.71	Call	Bond Future	10,153.1300	10.1531	10,542.9500	10.5430	3.839	0	0	0
2021/06/30	2032	04/11/2021	11.69	Put	Bond Future	310.0000	0.3100	281.2800	0.2813	(9.265)	0	0	0
2021/06/30	2032	03/02/2022	11.13	Call	Bond Future	6,893.7500	6.8938	7,339.5900	7.3396	6.467	0	0	0
2021/06/30	2032	03/02/2022	11.13	Put	Bond Future	1,300.2400	1.3002	1,324.1900	1.3242	1.842	0	0	210
2021/06/30	2032	03/02/2022	10.53	Call	Bond Future	4,557.2900	4.5573	4,959.0500	4.9590	8.816	0	0	0
2021/06/30	2032	03/02/2022	10.53	Put	Bond Future	2,209.2200	2.2092	2,189.0900	2.1891	(0.911)	0	0	210
2021/06/30	2032	03/02/2022	10.35	Put	Bond Future	2,600.3000	2.6003	2,552.2400	2.5522	(1.848)	0	0	400
2021/06/30	2032	03/02/2022	9.58	Put	Bond Future	4,934.1900	4.9342	4,801.0600	4.8011	(2.698)	0	0	0
2021/06/30	2032	03/02/2022	9.58	Call	Bond Future	1,784.4300	1.7844	2,073.1900	2.0732	16.182	0	0	400
2021/06/30	2032	03/02/2022	10.66	Call	Bond Future	5,033.7000	5.0337	5,451.2300	5.4512	8.295	0	0	0
2021/06/30	2032	03/02/2022	10.66	Put	Bond Future	1,968.0700	1.9681	1,963.7100	1.9637	(0.222)	0	0	97
2021/06/30	2032	03/02/2022	10.45	Put	Bond Future	2,375.0500	2.3750	2,343.1900	2.3432	(1.341)	0	0	198
2021/06/30	2032	03/02/2022	9.81	Call	Bond Future	2,344.7300	2.3447	2,657.5700	2.6576	13.342	0	0	0
2021/06/30	2032	03/02/2022	9.81	Put	Bond Future	4,121.2700	4.1213	4,012.2200	4.0122	(2.646)	0	0	198
2021/06/30	2032	03/02/2022	8.91	Put	Bond Future	7,999.5000	7.9995	7,713.1800	7.7132	(3.579)	0	0	0
2021/06/30	2032	03/02/2022	10.43	Call	Bond Future	4,209.3700	4.2094	4,596.1500	4.5962	9.189	0	0	0
2021/06/30	2032	03/02/2022	10.43	Put	Bond Future	2,418.8100	2.4188	2,383.7000	2.3837	(1.452)	0	0	0
2021/06/30	2032	03/02/2022	10.42	Call	Bond Future	4,175.3400	4.1753	4,560.7500	4.5607	9.231	0	0	0
2021/06/30	2032	03/02/2022	10.42	Put	Bond Future	2,440.8000	2.4408	2,404.3200	2.4043	(1.495)	0	0	0
2021/06/30	2032	03/02/2022			Bond Future	10.1146	91.2919	10.0415	91.7138	(0.722)	0.0000	0.0000	0
2021/06/30	2032	03/02/2022	9.62	Put	Bond Future	4,785.1200	4.7851	4,656.3400	4.6563	(2.691)	0	0	0
2021/06/30	2032	03/02/2022	9.62	Call	Bond Future	1,876.1700	1.8762	2,169.2800	2.1693	15.623	0	0	210
2021/06/30	2032	03/02/2022	10.95	Call	Bond Future	6,161.0000	6.1610	6,597.8500	6.5978	7.091	0	0	0
2021/06/30	2032	03/02/2022	10.95	Put	Bond Future	1,523.5000	1.5235	1,538.4600	1.5385	0.982	0	0	400
2021/06/30	2032	03/02/2022	10.35	Call	Bond Future	3,941.3500	3.9413	4,315.1800	4.3152	9.485	0	0	0
2021/06/30	2032	03/02/2022	10.14	Call	Bond Future	3,275.3100	3.2753	3,620.2100	3.6202	10.530	0	0	0
2021/06/30	2032	03/02/2022	10.14	Put	Bond Future	3,129.2300	3.1292	3,052.2400	3.0522	(2.460)	0	0	97
2021/06/30	2032	03/02/2022	9.14	Put	Bond Future	6,823.6300	6.8236	6,596.2800	6.5963	(3.332)	0	0	0
2021/06/30	2032	03/02/2022	9.14	Call	Bond Future	968.2600	0.9683	1,162.8000	1.1628	20.092	0	0	97
2021/06/30	2032	03/02/2022	10.45	Call	Bond Future	4,277.5000	4.2775	4,667.5300	4.6675	9.118	0	0	0
2021/06/30	2032	03/02/2022	8.91	Call	Bond Future	687.5300	0.6875	823.1000	0.8231	19.718	0	0	198
2021/06/30	2032	03/02/2022	10.44	Call	Bond Future	4,243.2400	4.2432	4,631.9200	4.6319	9.160	0	0	0
2021/06/30	2032	03/02/2022	10.44	Put	Bond Future	2,396.7100	2.3967	2,363.5000	2.3635	(1.386)	0	0	0
2021/06/30	2032	05/05/2022	11.03	Call	Bond Future	6,138.2200	6.1382	6,545.7600	6.5458	6.639	0	0	0
2021/06/30	2032	05/05/2022	11.03	Put	Bond Future	2,303.7600	2.3038	2,284.8600	2.2849	(0.820)	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
2021/06/30	2032	05/05/2022	11.02	Put	Bond Future	2,320.0200	2.3200	2,300.3300	2.3003	(0.849)	0	0	0
2021/06/30	2032	05/05/2022			Bond Future	10.3220	88.2286	10.2459	88.6550	(0.738)	0.0000	0.0000	0
2021/06/30	2032	05/05/2022	11.04	Call	Bond Future	6,174.5900	6.1746	6,582.6200	6.5826	6.608	0	0	0
2021/06/30	2032	05/05/2022	11.04	Put	Bond Future	2,287.6100	2.2876	2,269.2000	2.2692	(0.805)	0	0	0
2021/06/30	2032	05/05/2022	11.02	Call	Bond Future	6,101.9100	6.1019	6,508.6600	6.5087	6.666	0	0	0
2021/06/30	2033	05/08/2021			Bond Future	107.1444	107.1444	106.5649	106.5649	(0.541)	0.0000	0.0000	9,059
2021/06/30	2033	04/11/2021			Bond Future	107.0855	107.0855	106.4982	106.4982	(0.548)	0.0000	0.0000	0
2021/06/30	2033	03/02/2022			Bond Future	108.3499	108.3499	107.7548	107.7548	(0.549)	0.0000	0.0000	0
2021/06/30	2033	05/05/2022			Bond Future	108.3909	108.3909	107.7882	107.7882	(0.556)	0.0000	0.0000	0
2021/06/30	2037	05/08/2021	12.27	Call	Bond Future	10,823.4900	10.8235	11,342.6700	11.3427	4.797	0	0	0
2021/06/30	2037	05/08/2021	12.27	Put	Bond Future	16.5900	0.0166	11.0200	0.0110	(33.574)	0	0	0
2021/06/30	2037	05/08/2021	12.28	Call	Bond Future	10,877.5900	10.8776	11,396.9200	11.3969	4.774	0	0	0
2021/06/30	2037	05/08/2021	12.26	Put	Bond Future	17.0800	0.0171	11.3600	0.0114	(33.489)	0	0	0
2021/06/30	2037	05/08/2021			Bond Future	10.4872	85.1974	10.4093	85.7222	(0.742)	0.0000	0.0000	126,473
2021/06/30	2037	05/08/2021	12.28	Put	Bond Future	16.1100	0.0161	10.6900	0.0107	(33.644)	0	0	0
2021/06/30	2037	05/08/2021	12.26	Call	Bond Future	10,769.3300	10.7693	11,288.3600	11.2884	4.820	0	0	0
2021/06/30	2037	04/11/2021	12.30	Call	Bond Future	10,139.3900	10.1394	10,622.2900	10.6223	4.763	0	0	0
2021/06/30	2037	04/11/2021	12.30	Put	Bond Future	442.5500	0.4426	396.1700	0.3962	(10.480)	0	0	600
2021/06/30	2037	04/11/2021	11.49	Put	Bond Future	1,099.6200	1.0996	990.9900	0.9910	(9.879)	0	0	0
2021/06/30	2037	04/11/2021	11.49	Call	Bond Future	6,192.3000	6.1923	6,612.9500	6.6129	6.793	0	0	600
2021/06/30	2037	04/11/2021	12.82	Put	Bond Future	244.3300	0.2443	218.0500	0.2180	(10.756)	0	0	0
2021/06/30	2037	04/11/2021	12.83	Call	Bond Future	12,730.5400	12.7305	13,233.9000	13.2339	3.954	0	0	0
2021/06/30	2037	04/11/2021			Bond Future	10.6735	86.1226	10.5929	86.6519	(0.755)	0.0000	0.0000	0
2021/06/30	2037	04/11/2021	12.82	Call	Bond Future	12,683.1200	12.6831	13,186.1200	13.1861	3.966	0	0	0
2021/06/30	2037	04/11/2021	12.83	Put	Bond Future	240.5600	0.2406	214.6400	0.2146	(10.775)	0	0	0
2021/06/30	2037	04/11/2021	12.81	Call	Bond Future	12,635.7100	12.6357	13,138.3400	13.1383	3.978	0	0	0
2021/06/30	2037	04/11/2021	12.81	Put	Bond Future	248.1600	0.2482	221.5100	0.2215	(10.739)	0	0	0
2021/06/30	2037	03/02/2022	11.46	Call	Bond Future	5,736.7200	5.7367	6,258.8400	6.2588	9.101	0	0	0
2021/06/30	2037	03/02/2022	11.47	Put	Bond Future	2,074.1000	2.0741	2,063.0100	2.0630	(0.535)	0	0	0
2021/06/30	2037	03/02/2022	11.45	Call	Bond Future	5,696.0500	5.6961	6,216.3100	6.2163	9.134	0	0	0
2021/06/30	2037	03/02/2022			Bond Future	10.8672	82.8648	10.7835	83.3994	(0.770)	0.0000	0.0000	0
2021/06/30	2037	03/02/2022	11.46	Put	Bond Future	2,092.4900	2.0925	2,080.0300	2.0800	(0.595)	0	0	0
2021/06/30	2037	03/02/2022	11.47	Call	Bond Future	5,777.7200	5.7777	6,301.2100	6.3012	9.060	0	0	0
2021/06/30	2037	03/02/2022	11.45	Put	Bond Future	2,111.2800	2.1113	2,096.9600	2.0970	(0.678)	0	0	0
2021/06/30	2037	05/05/2022	11.84	Put	Bond Future	2,477.2900	2.4773	2,437.7100	2.4377	(1.598)	0	0	0
2021/06/30	2037	05/05/2022	11.82	Call	Bond Future	6,976.3700	6.9764	7,476.0600	7.4761	7.163	0	0	0
2021/06/30	2037	05/05/2022	11.83	Call	Bond Future	7,016.2100	7.0162	7,516.5300	7.5165	7.131	0	0	0
2021/06/30	2037	05/05/2022			Bond Future	11.0670	83.8485	10.9801	84.3890	(0.786)	0.0000	0.0000	0
2021/06/30	2037	05/05/2022	11.84	Call	Bond Future	7,056.3800	7.0564	7,557.3100	7.5573	7.099	0	0	0
2021/06/30	2037	05/05/2022	11.82	Put	Bond Future	2,510.8600	2.5109	2,470.0400	2.4700	(1.626)	0	0	0
2021/06/30	2037	05/05/2022	11.83	Put	Bond Future	2,493.8800	2.4939	2,453.6900	2.4537	(1.612)	0	0	0
2021/06/30	2038	05/08/2021			Bond Future	118.4357	118.4357	117.9669	117.9669	(0.396)	0.0000	0.0000	7,763
2021/06/30	2038	04/11/2021			Bond Future	119.7502	119.7502	119.2748	119.2748	(0.397)	0.0000	0.0000	0
2021/06/30	2038	03/02/2022			Bond Future	119.3985	119.3985	118.9167	118.9167	(0.403)	0.0000	0.0000	0
2021/06/30	2038	05/05/2022			Bond Future	120.8422	120.8422	120.3541	120.3541	(0.404)	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
2021/06/30	2040	05/08/2021	12.48	Call	Bond Future	11,884.5800	11.8846	12,221.5700	12.2216	2.836	0	0	0
2021/06/30	2040	05/08/2021	12.49	Put	Bond Future	14.4900	0.0145	11.2000	0.0112	(22.705)	0	0	0
2021/06/30	2040	05/08/2021	12.47	Call	Bond Future	11,828.1700	11.8282	12,165.0800	12.1651	2.848	0	0	0
2021/06/30	2040	05/08/2021	11.05	Put	Bond Future	647.7600	0.6478	551.3800	0.5514	(14.879)	0	0	0
2021/06/30	2040	05/08/2021	11.05	Call	Bond Future	3,619.7200	3.6197	3,863.7300	3.8637	6.741	0	0	900
2021/06/30	2040	05/08/2021			Bond Future	10.6252	87.2269	10.5780	87.5673	(0.444)	0.0000	0.0000	85,663
2021/06/30	2040	05/08/2021	12.48	Put	Bond Future	14.9100	0.0149	11.5100	0.0115	(22.803)	0	0	0
2021/06/30	2040	05/08/2021	12.49	Call	Bond Future	11,940.9200	11.9409	12,278.0200	12.2780	2.823	0	0	0
2021/06/30	2040	05/08/2021	12.47	Put	Bond Future	15.3300	0.0153	11.8500	0.0119	(22.701)	0	0	0
2021/06/30	2040	05/08/2021	11.55	Put	Bond Future	187.1300	0.1871	152.4400	0.1524	(18.538)	0	0	0
2021/06/30	2040	05/08/2021	11.55	Call	Bond Future	6,455.1100	6.4551	6,760.8100	6.7608	4.736	0	0	900
2021/06/30	2040	05/08/2021	14.80	Call	Bond Future	23,351.4800	23.3515	23,691.8700	23.6919	1.458	0	0	0
2021/06/30	2040	05/08/2021	14.80	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	900
2021/06/30	2040	04/11/2021	12.90	Call	Bond Future	13,167.5400	13.1675	13,493.9900	13.4940	2.479	0	0	0
2021/06/30	2040	04/11/2021	12.90	Put	Bond Future	293.3400	0.2933	276.9100	0.2769	(5.601)	0	0	0
2021/06/30	2040	04/11/2021	12.89	Call	Bond Future	13,118.0700	13.1181	13,444.2900	13.4443	2.487	0	0	0
2021/06/30	2040	04/11/2021	12.89	Put	Bond Future	297.7800	0.2978	281.1200	0.2811	(5.595)	0	0	0
2021/06/30	2040	04/11/2021			Bond Future	10.8072	88.1742	10.7584	88.5171	(0.452)	0.0000	0.0000	0
2021/06/30	2040	04/11/2021	12.91	Call	Bond Future	13,217.0000	13.2170	13,543.6700	13.5437	2.472	0	0	0
2021/06/30	2040	04/11/2021	12.91	Put	Bond Future	288.9600	0.2890	272.7500	0.2727	(5.610)	0	0	0
2021/06/30	2040	03/02/2022	11.58	Put	Bond Future	2,295.8800	2.2959	2,251.5500	2.2516	(1.931)	0	0	0
2021/06/30	2040	03/02/2022	11.59	Call	Bond Future	6,171.9600	6.1720	6,474.2300	6.4742	4.897	0	0	0
2021/06/30	2040	03/02/2022	11.57	Put	Bond Future	2,315.1300	2.3151	2,270.2400	2.2702	(1.939)	0	0	0
2021/06/30	2040	03/02/2022			Bond Future	10.9962	84.6899	10.9456	85.0359	(0.461)	0.0000	0.0000	0
2021/06/30	2040	03/02/2022	11.58	Call	Bond Future	6,127.6100	6.1276	6,429.3200	6.4293	4.924	0	0	0
2021/06/30	2040	03/02/2022	11.59	Put	Bond Future	2,277.0200	2.2770	2,233.2500	2.2332	(1.922)	0	0	0
2021/06/30	2040	03/02/2022	11.57	Call	Bond Future	6,083.5700	6.0836	6,384.7200	6.3847	4.950	0	0	0
2021/06/30	2040	05/05/2022	10.57	Put	Bond Future	6,869.1100	6.8691	6,799.9300	6.7999	(1.007)	0	0	0
2021/06/30	2040	05/05/2022	10.57	Call	Bond Future	2,592.6200	2.5926	2,873.1800	2.8732	10.821	0	0	1,200
2021/06/30	2040	05/05/2022	13.04	Call	Bond Future	12,246.1100	12.2461	12,636.4800	12.6365	3.188	0	0	0
2021/06/30	2040	05/05/2022	13.04	Put	Bond Future	1,295.8300	1.2958	1,336.4600	1.3365	3.135	0	0	1,200
2021/06/30	2040	05/05/2022	11.91	Put	Bond Future	2,676.1700	2.6762	2,702.6700	2.7027	0.990	0	0	0
2021/06/30	2040	05/05/2022	11.92	Call	Bond Future	7,274.9300	7.2749	7,651.4600	7.6515	5.176	0	0	0
2021/06/30	2040	05/05/2022	11.92	Put	Bond Future	2,657.9300	2.6579	2,684.7200	2.6847	1.008	0	0	0
2021/06/30	2040	05/05/2022			Bond Future	11.1908	85.6953	11.1381	86.0450	(0.470)	0.0000	0.0000	0
2021/06/30	2040	05/05/2022	9.82	Put	Bond Future	11,037.7500	11.0378	10,873.9400	10.8739	(1.484)	0	0	0
2021/06/30	2040	05/05/2022	9.82	Call	Bond Future	1,122.3400	1.1223	1,308.2700	1.3083	16.566	0	0	1,200
2021/06/30	2040	05/05/2022	11.91	Call	Bond Future	7,232.6400	7.2326	7,608.8800	7.6089	5.202	0	0	0
2021/06/30	2040	05/05/2022	11.90	Call	Bond Future	7,190.1200	7.1901	7,566.0700	7.5661	5.229	0	0	0
2021/06/30	2040	05/05/2022	11.90	Put	Bond Future	2,694.2600	2.6943	2,720.4700	2.7205	0.973	0	0	0
2021/06/30	2044	05/08/2021	12.60	Put	Bond Future	14.2300	0.0142	11.7300	0.0117	(17.569)	0	0	0
2021/06/30	2044	05/08/2021	12.61	Call	Bond Future	12,475.5200	12.4755	12,780.0700	12.7801	2.441	0	0	0
2021/06/30	2044	05/08/2021	12.61	Put	Bond Future	13.8800	0.0139	11.4400	0.0114	(17.579)	0	0	0
2021/06/30	2044	05/08/2021			Bond Future	10.6611	84.0664	10.6193	84.3734	(0.392)	0.0000	0.0000	62,458
2021/06/30	2044	05/08/2021	12.60	Call	Bond Future	12,420.1800	12.4202	12,724.6700	12.7247	2.452	0	0	0
2021/06/30	2044	05/08/2021	12.59	Call	Bond Future	12,364.7800	12.3648	12,669.2000	12.6692	2.462	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
2021/06/30	2044	05/08/2021	12.59	Put	Bond Future	14.6000	0.0146	12.0300	0.0120	(17.603)	0	0	0
2021/06/30	2044	04/11/2021	12.91	Call	Bond Future	13,144.8800	13.1449	13,441.4700	13.4415	2.256	0	0	0
2021/06/30	2044	04/11/2021	12.91	Put	Bond Future	308.0700	0.3081	295.4100	0.2954	(4.109)	0	0	0
2021/06/30	2044	04/11/2021			Bond Future	10.8342	84.9793	10.7910	85.2886	(0.399)	0.0000	0.0000	0
2021/06/30	2044	04/11/2021	12.90	Call	Bond Future	13,095.9700	13.0960	13,392.3800	13.3924	2.263	0	0	0
2021/06/30	2044	04/11/2021	12.90	Put	Bond Future	312.6400	0.3126	299.8000	0.2998	(4.107)	0	0	0
2021/06/30	2044	04/11/2021	12.89	Call	Bond Future	13,047.0600	13.0471	13,343.2900	13.3433	2.270	0	0	0
2021/06/30	2044	04/11/2021	12.89	Put	Bond Future	317.2800	0.3173	304.2600	0.3043	(4.104)	0	0	0
2021/06/30	2044	03/02/2022	11.60	Call	Bond Future	6,197.9000	6.1979	6,479.1500	6.4791	4.538	0	0	0
2021/06/30	2044	03/02/2022	11.60	Put	Bond Future	2,295.1000	2.2951	2,264.2800	2.2643	(1.343)	0	0	0
2021/06/30	2044	03/02/2022	11.59	Call	Bond Future	6,153.1500	6.1532	6,433.9200	6.4339	4.563	0	0	0
2021/06/30	2044	03/02/2022	11.59	Put	Bond Future	2,314.2500	2.3143	2,282.9500	2.2829	(1.352)	0	0	0
2021/06/30	2044	03/02/2022			Bond Future	11.0137	81.5831	10.9688	81.8952	(0.407)	0.0000	0.0000	0
2021/06/30	2044	03/02/2022	11.61	Call	Bond Future	6,242.7200	6.2427	6,524.4500	6.5245	4.513	0	0	0
2021/06/30	2044	03/02/2022	11.61	Put	Bond Future	2,276.1100	2.2761	2,245.7700	2.2458	(1.333)	0	0	0
2021/06/30	2044	05/05/2022	11.92	Call	Bond Future	7,303.5700	7.3036	7,658.5300	7.6585	4.860	0	0	0
2021/06/30	2044	05/05/2022	11.92	Put	Bond Future	2,668.6100	2.6686	2,708.3500	2.7083	1.489	0	0	0
2021/06/30	2044	05/05/2022	11.91	Call	Bond Future	7,260.6300	7.2606	7,615.3700	7.6154	4.886	0	0	0
2021/06/30	2044	05/05/2022	11.91	Put	Bond Future	2,686.7500	2.6868	2,726.2700	2.7263	1.471	0	0	0
2021/06/30	2044	05/05/2022			Bond Future	11.1980	82.5518	11.1514	82.8670	(0.416)	0.0000	0.0000	0
2021/06/30	2044	05/05/2022	11.93	Call	Bond Future	7,346.2900	7.3463	7,701.4700	7.7015	4.835	0	0	0
2021/06/30	2044	05/05/2022	11.93	Put	Bond Future	2,650.3400	2.6503	2,690.3000	2.6903	1.508	0	0	0
2021/06/30	2046	05/08/2021			Bond Future	108.3443	108.3443	107.3230	107.3230	(0.943)	0.0000	0.0000	18,098
2021/06/30	2046	04/11/2021			Bond Future	107.7102	107.7102	106.6764	106.6764	(0.960)	0.0000	0.0000	0
2021/06/30	2046	03/02/2022			Bond Future	108.9822	108.9822	107.9354	107.9354	(0.961)	0.0000	0.0000	0
2021/06/30	2046	05/05/2022			Bond Future	108.4302	108.4302	107.3705	107.3705	(0.977)	0.0000	0.0000	0
2021/06/30	2050	05/08/2021			Bond Future	109.6678	109.6678	109.4297	109.4297	(0.217)	0.0000	0.0000	11,059
2021/06/30	2050	04/11/2021			Bond Future	110.8848	110.8848	110.6426	110.6426	(0.218)	0.0000	0.0000	0
2021/06/30	2050	03/02/2022			Bond Future	110.2326	110.2326	109.9868	109.9868	(0.223)	0.0000	0.0000	0
2021/06/30	2050	05/05/2022			Bond Future	111.5655	111.5655	111.3161	111.3161	(0.223)	0.0000	0.0000	0
2021/06/30	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/06/30	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/06/30	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/06/30	AL37	05/08/2021			Index Future	793.1670	793.1670	792.9450	792.9450	(0.028)	0.0000	0.0000	0
2021/06/30	AL37	04/11/2021			Index Future	801.8590	801.8590	801.6320	801.6320	(0.028)	0.0000	0.0000	0
2021/06/30	AL37	03/02/2022			Index Future	811.1280	811.1280	810.8950	810.8950	(0.029)	0.0000	0.0000	0
2021/06/30	AL37	05/05/2022			Index Future	820.7380	820.7380	820.5010	820.5010	(0.029)	0.0000	0.0000	0
2021/06/30	AL7T	05/08/2021			Index Future	904.8930	904.8930	908.2890	908.2890	0.375	0.0000	0.0000	0
2021/06/30	AL7T	04/11/2021			Index Future	914.8100	914.8100	918.2390	918.2390	0.375	0.0000	0.0000	0
2021/06/30	AL7T	03/02/2022			Index Future	925.3840	925.3840	928.8500	928.8500	0.375	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
2021/06/30	AL7T	05/05/2022			Index Future	936.3470	936.3470	939.8530	939.8530	0.374	0.0000	0.0000	0
2021/06/30	ALBI	05/08/2021			Index Future	797.9240	797.9240	800.1170	800.1170	0.275	0.0000	0.0000	114
2021/06/30	ALBI	04/11/2021			Index Future	806.6680	806.6680	808.8810	808.8810	0.274	0.0000	0.0000	0
2021/06/30	ALBI	03/02/2022			Index Future	815.9930	815.9930	818.2290	818.2290	0.274	0.0000	0.0000	0
2021/06/30	ALBI	05/05/2022			Index Future	825.6600	825.6600	827.9210	827.9210	0.274	0.0000	0.0000	0
2021/06/30	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/06/30	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/06/30	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/06/30	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/06/30	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/06/30	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/06/30	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/06/30	C040	06/10/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/06/30	C040	31/01/2040			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/06/30	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/06/30	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/06/30	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/06/30	C070	01/08/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/06/30	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/06/30	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/06/30	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/06/30	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2021/06/30	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/06/30	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/06/30	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/06/30	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
2021/06/30	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/06/30	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/06/30	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/06/30	C303	28/02/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/06/30	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/06/30	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/06/30	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/06/30	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/06/30	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/06/30	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/06/30	ES33	05/08/2021			Bond Future	11.1733	78.9711	11.1198	79.2613	(0.479)	0.0000	0.0000	350
2021/06/30	ES33	04/11/2021			Bond Future	11.4062	76.0724	11.3506	76.3648	(0.487)	0.0000	0.0000	0
2021/06/30	ES33	03/02/2022			Bond Future	11.6492	76.9713	11.5914	77.2665	(0.496)	0.0000	0.0000	0
2021/06/30	ES33	05/05/2022			Bond Future	11.8955	74.1250	11.8353	74.4234	(0.506)	0.0000	0.0000	0
2021/06/30	ES42	05/08/2021			Bond Future	11.6719	77.8986	11.6290	78.1633	(0.367)	0.0000	0.0000	4,779
2021/06/30	ES42	04/11/2021			Bond Future	11.8914	74.5053	11.8468	74.7720	(0.375)	0.0000	0.0000	0
2021/06/30	ES42	03/02/2022			Bond Future	12.1132	75.3863	12.0668	75.6554	(0.383)	0.0000	0.0000	0
2021/06/30	ES42	05/05/2022			Bond Future	12.3457	72.0400	12.2973	72.3120	(0.392)	0.0000	0.0000	0
2021/06/30	GOVI	05/08/2021	719.14	Call	GOVI	687,840.0000	68.7840	709,780.0000	70.9780	3.190	0	0	0
2021/06/30	GOVI	05/08/2021	719.14	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/06/30	GOVI	05/08/2021	719.13	Call	GOVI	687,940.0000	68.7940	709,880.0000	70.9880	3.189	0	0	0
2021/06/30	GOVI	05/08/2021	719.13	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/06/30	GOVI	05/08/2021			GOVI	787.9240	787.9240	790.1180	790.1180	0.278	0.0000	0.0000	981
2021/06/30	GOVI	05/08/2021	719.15	Call	GOVI	687,740.0000	68.7740	709,680.0000	70.9680	3.190	0	0	0
2021/06/30	GOVI	05/08/2021	719.15	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/06/30	GOVI	04/11/2021	728.41	Call	GOVI	681,490.0000	68.1490	703,630.0000	70.3630	3.249	0	0	0
2021/06/30	GOVI	04/11/2021	728.41	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/06/30	GOVI	04/11/2021	728.40	Call	GOVI	681,590.0000	68.1590	703,730.0000	70.3730	3.248	0	0	0
2021/06/30	GOVI	04/11/2021	728.40	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/06/30	GOVI	04/11/2021			GOVI	796.5590	796.5590	798.7730	798.7730	0.278	0.0000	0.0000	0
2021/06/30	GOVI	04/11/2021	728.42	Call	GOVI	681,390.0000	68.1390	703,530.0000	70.3530	3.249	0	0	0
2021/06/30	GOVI	04/11/2021	728.42	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/06/30	GOVI	03/02/2022	792.76	Call	GOVI	130,060.0000	13.0060	152,440.0000	15.2440	17.207	0	0	0
2021/06/30	GOVI	03/02/2022	792.76	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/06/30	GOVI	03/02/2022			GOVI	805.7660	805.7660	808.0040	808.0040	0.278	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
2021/06/30	GOVI	03/02/2022	792.75	Call	GOVI	130,160.0000	13.0160	152,540.0000	15.2540	17.194	0	0	0
2021/06/30	GOVI	03/02/2022	792.75	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/06/30	GOVI	03/02/2022	792.74	Call	GOVI	130,260.0000	13.0260	152,640.0000	15.2640	17.181	0	0	0
2021/06/30	GOVI	03/02/2022	792.74	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/06/30	GOVI	05/05/2022	788.25	Call	GOVI	270,630.0000	27.0630	293,250.0000	29.3250	8.358	0	0	0
2021/06/30	GOVI	05/05/2022	788.25	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/06/30	GOVI	05/05/2022			GOVI	815.3130	815.3130	817.5750	817.5750	0.277	0.0000	0.0000	0
2021/06/30	GOVI	05/05/2022	788.24	Call	GOVI	270,730.0000	27.0730	293,350.0000	29.3350	8.355	0	0	0
2021/06/30	GOVI	05/05/2022	788.24	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/06/30	GOVI	05/05/2022	788.23	Call	GOVI	270,830.0000	27.0830	293,450.0000	29.3450	8.352	0	0	0
2021/06/30	GOVI	05/05/2022	788.23	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/06/30	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2021/06/30	IGOV	05/08/2021			Index Future	291.0270	291.0270	290.0180	290.0180	(0.347)	0.0000	0.0000	451
2021/06/30	IGOV	04/11/2021			Index Future	294.2880	294.2880	293.2670	293.2670	(0.347)	0.0000	0.0000	16
2021/06/30	IGOV	03/02/2022			Index Future	297.7600	297.7600	296.7270	296.7270	(0.347)	0.0000	0.0000	0
2021/06/30	IGOV	05/05/2022			Index Future	301.3580	301.3580	300.3120	300.3120	(0.347)	0.0000	0.0000	0
2021/06/30	IS05	21/09/2021			Interest Rate Swap	89.4200	89.4200	89.4200	89.4200	0.000	0.0000	0.0000	0
2021/06/30	IS05	21/12/2021			Interest Rate Swap	90.7000	90.7000	90.7000	90.7000	0.000	0.0000	0.0000	51
2021/06/30	IS05	15/03/2022			Interest Rate Swap	90.1300	90.1300	90.1300	90.1300	0.000	0.0000	0.0000	0
2021/06/30	IS05	21/06/2022			Interest Rate Swap	90.2900	90.2900	90.2900	90.2900	0.000	0.0000	0.0000	0
2021/06/30	IS05	20/09/2022			Interest Rate Swap	93.5000	93.5000	93.5000	93.5000	0.000	0.0000	0.0000	0
2021/06/30	IS05	20/12/2022			Interest Rate Swap	94.0600	94.0600	94.0600	94.0600	0.000	0.0000	0.0000	0
2021/06/30	IS05	22/03/2023			Interest Rate Swap	86.5400	86.5400	86.5400	86.5400	0.000	0.0000	0.0000	0
2021/06/30	IS05	20/06/2023			Interest Rate Swap	92.1700	92.1700	92.1700	92.1700	0.000	0.0000	0.0000	0
2021/06/30	IS05	19/09/2023			Interest Rate Swap	94.8800	94.8800	94.8800	94.8800	0.000	0.0000	0.0000	0
2021/06/30	IS10	17/12/2025			Interest Rate Swap	80.2800	80.2800	80.2800	80.2800	0.000	0.0000	0.0000	0
2021/06/30	IS10	16/03/2026			Interest Rate Swap	76.8200	76.8200	76.8200	76.8200	0.000	0.0000	0.0000	0
2021/06/30	IS10	15/06/2026			Interest Rate Swap	75.2400	75.2400	75.2400	75.2400	0.000	0.0000	0.0000	0
2021/06/30	IS10	21/09/2026			Interest Rate Swap	77.2700	77.2700	77.2700	77.2700	0.000	0.0000	0.0000	0
2021/06/30	IS10	21/12/2026			Interest Rate Swap	81.3000	81.3000	81.3000	81.3000	0.000	0.0000	0.0000	0
2021/06/30	IS10	15/03/2027			Interest Rate Swap	79.8000	79.8000	79.8000	79.8000	0.000	0.0000	0.0000	0
2021/06/30	IS10	21/06/2027			Interest Rate Swap	81.8600	81.8600	81.8600	81.8600	0.000	0.0000	0.0000	0
2021/06/30	IS10	20/09/2027			Interest Rate Swap	87.6100	87.6100	87.6100	87.6100	0.000	0.0000	0.0000	0
2021/06/30	IS10	20/12/2027			Interest Rate Swap	87.9400	87.9400	87.9400	87.9400	0.000	0.0000	0.0000	0
2021/06/30	IS10	22/03/2028			Interest Rate Swap	80.8900	80.8900	80.8900	80.8900	0.000	0.0000	0.0000	0
2021/06/30	IS10	20/06/2028			Interest Rate Swap	88.6800	88.6800	88.6800	88.6800	0.000	0.0000	0.0000	0
2021/06/30	IS10	19/09/2028			Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0.000	0.0000	0.0000	0
2021/06/30	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2021/06/30	JBAF	21/07/2021			Jibar Tradeable Future	3.7150	96.2850	3.7250	96.2750	0.269	0.0000	0.0000	0
2021/06/30	JBAF	18/08/2021			Jibar Tradeable Future	3.8300	96.1700	3.8400	96.1600	0.261	0.0000	0.0000	0
2021/06/30	JBAF	15/09/2021			Jibar Tradeable Future	3.8650	96.1350	3.8750	96.1250	0.259	0.0000	0.0000	30,000
2021/06/30	JBAF	20/10/2021			Jibar Tradeable Future	4.0300	95.9700	4.0500	95.9500	0.496	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
2021/06/30	JBAF	17/11/2021			Jibar Tradeable Future	4.0700	95.9300	4.0900	95.9100	0.491	0.0000	0.0000	0
2021/06/30	JBAF	15/12/2021			Jibar Tradeable Future	4.2350	95.7650	4.2450	95.7550	0.236	0.0000	0.0000	0
2021/06/30	JBAF	16/03/2022			Jibar Tradeable Future	4.5400	95.4600	4.5200	95.4800	(0.441)	0.0000	0.0000	0
2021/06/30	JBAF	15/06/2022			Jibar Tradeable Future	4.9450	95.0550	4.9050	95.0950	(0.809)	0.0000	0.0000	471
2021/06/30	JBAF	21/09/2022			Jibar Tradeable Future	5.1150	94.8850	5.0600	94.9400	(1.075)	0.0000	0.0000	0
2021/06/30	JBAF	21/12/2022			Jibar Tradeable Future	5.4700	94.5300	5.4400	94.5600	(0.548)	0.0000	0.0000	0
2021/06/30	JBAF	15/03/2023			Jibar Tradeable Future	5.6300	94.3700	5.5750	94.4250	(0.977)	0.0000	0.0000	0
2021/06/30	JBAF	21/06/2023			Jibar Tradeable Future	5.7250	94.2750	5.7750	94.2250	0.873	0.0000	0.0000	0
2021/06/30	R023	05/08/2021	5.30	Call	Bond Future	175.6400	0.1756	174.7500	0.1748	(0.507)	0	0	0
2021/06/30	R023	05/08/2021	5.30	Put	Bond Future	138.5700	0.1386	209.8300	0.2098	51.425	0	0	0
2021/06/30	R023	05/08/2021	5.29	Call	Bond Future	167.6400	0.1676	167.7400	0.1677	0.060	0	0	0
2021/06/30	R023	05/08/2021	5.29	Put	Bond Future	145.6800	0.1457	217.9300	0.2179	49.595	0	0	0
2021/06/30	R023	05/08/2021			Bond Future	5.2755	107.0958	5.3232	107.0236	0.906	0.0000	0.0000	15,368
2021/06/30	R023	05/08/2021	5.31	Call	Bond Future	183.8600	0.1839	181.9400	0.1819	(1.044)	0	0	0
2021/06/30	R023	05/08/2021	5.31	Put	Bond Future	131.6900	0.1317	201.9200	0.2019	53.330	0	0	0
2021/06/30	R023	04/11/2021	4.91	Call	Bond Future	43.2400	0.0432	39.7100	0.0397	(8.164)	0	0	0
2021/06/30	R023	04/11/2021	4.91	Put	Bond Future	732.0300	0.7320	802.8200	0.8028	9.670	0	0	0
2021/06/30	R023	04/11/2021	4.90	Call	Bond Future	42.0600	0.0421	38.7900	0.0388	(7.775)	0	0	0
2021/06/30	R023	04/11/2021	4.90	Put	Bond Future	743.6900	0.7437	814.7400	0.8147	9.554	0	0	0
2021/06/30	R023	04/11/2021			Bond Future	5.4489	104.3509	5.5074	104.2766	1.073	0.0000	0.0000	0
2021/06/30	R023	04/11/2021	4.92	Call	Bond Future	44.6000	0.0446	40.6600	0.0407	(8.834)	0	0	0
2021/06/30	R023	04/11/2021	4.92	Put	Bond Future	720.5500	0.7206	790.9300	0.7909	9.768	0	0	0
2021/06/30	R023	03/02/2022	5.08	Call	Bond Future	88.0200	0.0880	84.5000	0.0845	(3.999)	0	0	0
2021/06/30	R023	03/02/2022	5.08	Put	Bond Future	681.6200	0.6816	754.2100	0.7542	10.650	0	0	0
2021/06/30	R023	03/02/2022			Bond Future	5.6553	105.5584	5.7294	105.4823	1.311	0.0000	0.0000	0
2021/06/30	R023	03/02/2022	5.07	Call	Bond Future	86.3400	0.0863	83.1800	0.0832	(3.660)	0	0	0
2021/06/30	R023	03/02/2022	5.07	Put	Bond Future	690.3100	0.6903	763.2600	0.7633	10.568	0	0	0
2021/06/30	R023	03/02/2022	5.06	Call	Bond Future	84.4600	0.0845	81.6600	0.0817	(3.315)	0	0	0
2021/06/30	R023	03/02/2022	5.06	Put	Bond Future	698.7900	0.6988	772.1000	0.7721	10.491	0	0	0
2021/06/30	R023	05/05/2022	6.31	Call	Bond Future	517.0300	0.5170	476.2900	0.4763	(7.880)	0	0	0
2021/06/30	R023	05/05/2022	6.31	Put	Bond Future	214.0000	0.2140	250.8100	0.2508	17.201	0	0	0
2021/06/30	R023	05/05/2022			Bond Future	5.9246	102.9000	6.0230	102.8225	1.662	0.0000	0.0000	0
2021/06/30	R023	05/05/2022	6.30	Call	Bond Future	511.3500	0.5113	470.8800	0.4709	(7.914)	0	0	0
2021/06/30	R023	05/05/2022	6.30	Put	Bond Future	216.1600	0.2162	253.2400	0.2532	17.154	0	0	0
2021/06/30	R023	05/05/2022	6.29	Call	Bond Future	505.6800	0.5057	465.4800	0.4655	(7.950)	0	0	0
2021/06/30	R023	05/05/2022	6.29	Put	Bond Future	218.3400	0.2183	255.6900	0.2557	17.106	0	0	0
2021/06/30	R035	05/08/2021	5.31	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/06/30	R035	05/08/2021	5.31	Put	Bond Future	44,253.7200	44.2537	43,833.6300	43.8336	(0.949)	0	0	0
2021/06/30	R035	05/08/2021	11.37	Call	Bond Future	7,054.8300	7.0548	7,446.4600	7.4465	5.551	0	0	0
2021/06/30	R035	05/08/2021	11.37	Put	Bond Future	118.9600	0.1190	90.5000	0.0905	(23.924)	0	0	100
2021/06/30	R035	05/08/2021			Bond Future	10.2729	93.8370	10.2104	94.2571	(0.608)	0.0000	0.0000	82,469
2021/06/30	R035	05/08/2021	5.30	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/06/30	R035	05/08/2021	5.30	Put	Bond Future	44,370.3000	44.3703	43,950.2100	43.9502	(0.947)	0	0	0
2021/06/30	R035	05/08/2021	5.29	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/06/30	R035	05/08/2021	5.29	Put	Bond Future	44,487.0100	44.4870	44,066.9200	44.0669	(0.944)	0	0	0
2021/06/30	R035	05/08/2021	10.77	Call	Bond Future	3,785.7700	3.7858	4,105.3100	4.1053	8.441	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
2021/06/30	R035	05/08/2021	10.77	Put	Bond Future	542.5600	0.5426	442.0100	0.4420	(18.533)	0	0	100
2021/06/30	R035	05/08/2021	10.02	Put	Bond Future	2,609.6700	2.6097	2,318.7400	2.3187	(11.148)	0	0	0
2021/06/30	R035	05/08/2021	10.02	Call	Bond Future	892.5000	0.8925	1,021.6600	1.0217	14.472	0	0	100
2021/06/30	R035	04/11/2021	11.20	Put	Bond Future	1,237.1300	1.2371	1,142.8600	1.1429	(7.620)	0	0	350
2021/06/30	R035	04/11/2021	10.60	Call	Bond Future	3,301.4800	3.3015	3,556.6600	3.5567	7.729	0	0	0
2021/06/30	R035	04/11/2021	10.60	Put	Bond Future	2,452.9800	2.4530	2,284.6900	2.2847	(6.861)	0	0	350
2021/06/30	R035	04/11/2021	10.11	Put	Bond Future	4,137.9500	4.1380	3,893.1400	3.8931	(5.916)	0	0	0
2021/06/30	R035	04/11/2021	10.11	Call	Bond Future	1,756.2600	1.7563	1,934.9200	1.9349	10.173	0	0	350
2021/06/30	R035	04/11/2021	10.12	Put	Bond Future	4,096.9400	4.0969	3,853.7600	3.8538	(5.936)	0	0	0
2021/06/30	R035	04/11/2021	10.12	Call	Bond Future	1,782.8600	1.7829	1,963.1500	1.9631	10.112	0	0	400
2021/06/30	R035	04/11/2021	10.62	Put	Bond Future	2,397.9200	2.3979	2,232.5100	2.2325	(6.898)	0	0	0
2021/06/30	R035	04/11/2021	10.62	Call	Bond Future	3,374.7500	3.3748	3,632.8100	3.6328	7.647	0	0	400
2021/06/30	R035	04/11/2021	11.75	Put	Bond Future	662.0300	0.6620	608.9000	0.6089	(8.025)	0	0	782
2021/06/30	R035	04/11/2021	11.08	Call	Bond Future	5,272.0000	5.2720	5,589.3700	5.5894	6.020	0	0	0
2021/06/30	R035	04/11/2021	11.08	Put	Bond Future	1,416.8200	1.4168	1,310.7200	1.3107	(7.489)	0	0	782
2021/06/30	R035	04/11/2021	10.23	Put	Bond Future	3,666.0200	3.6660	3,440.7000	3.4407	(6.146)	0	0	0
2021/06/30	R035	04/11/2021	12.53	Call	Bond Future	12,351.6100	12.3516	12,752.8000	12.7528	3.248	0	0	0
2021/06/30	R035	04/11/2021	12.53	Put	Bond Future	273.8500	0.2739	251.5700	0.2516	(8.136)	0	0	0
2021/06/30	R035	04/11/2021			Bond Future	10.4688	90.3810	10.4040	90.8045	(0.619)	0.0000	0.0000	0
2021/06/30	R035	04/11/2021	11.20	Call	Bond Future	5,820.6600	5.8207	6,149.8600	6.1499	5.656	0	0	0
2021/06/30	R035	04/11/2021	13.82	Call	Bond Future	18,465.4300	18.4654	18,886.1100	18.8861	2.278	0	0	0
2021/06/30	R035	04/11/2021	13.82	Put	Bond Future	28.8500	0.0288	26.0600	0.0261	(9.671)	0	0	400
2021/06/30	R035	04/11/2021	11.75	Call	Bond Future	8,469.9000	8.4699	8,840.2400	8.8402	4.372	0	0	0
2021/06/30	R035	04/11/2021	10.23	Call	Bond Future	2,090.9500	2.0909	2,289.1000	2.2891	9.477	0	0	782
2021/06/30	R035	04/11/2021	12.52	Call	Bond Future	12,303.2900	12.3033	12,704.1600	12.7042	3.258	0	0	0
2021/06/30	R035	04/11/2021	12.52	Put	Bond Future	278.1400	0.2781	255.5400	0.2555	(8.125)	0	0	0
2021/06/30	R035	04/11/2021	12.51	Call	Bond Future	12,254.9600	12.2550	12,655.5200	12.6555	3.269	0	0	0
2021/06/30	R035	04/11/2021	12.51	Put	Bond Future	282.4800	0.2825	259.5700	0.2596	(8.110)	0	0	0
2021/06/30	R035	03/02/2022	11.05	Put	Bond Future	2,573.1600	2.5732	2,481.4600	2.4815	(3.564)	0	0	1,600
2021/06/30	R035	03/02/2022	10.35	Put	Bond Future	4,659.6500	4.6596	4,487.8100	4.4878	(3.688)	0	0	0
2021/06/30	R035	03/02/2022	10.35	Call	Bond Future	2,584.9500	2.5850	2,840.6500	2.8406	9.892	0	0	1,600
2021/06/30	R035	03/02/2022	11.28	Call	Bond Future	5,832.9600	5.8330	6,187.7400	6.1877	6.082	0	0	0
2021/06/30	R035	03/02/2022	11.28	Put	Bond Future	2,109.1500	2.1091	2,036.3900	2.0364	(3.450)	0	0	200
2021/06/30	R035	03/02/2022	10.26	Put	Bond Future	5,002.8800	5.0029	4,819.9700	4.8200	(3.656)	0	0	0
2021/06/30	R035	03/02/2022	10.26	Call	Bond Future	2,336.7300	2.3367	2,581.3600	2.5814	10.469	0	0	200
2021/06/30	R035	03/02/2022	11.73	Call	Bond Future	7,782.2700	7.7823	8,164.3900	8.1644	4.910	0	0	0
2021/06/30	R035	03/02/2022	11.73	Put	Bond Future	1,446.1200	1.4461	1,400.7000	1.4007	(3.141)	0	0	280
2021/06/30	R035	03/02/2022	11.03	Call	Bond Future	4,837.3700	4.8374	5,171.3900	5.1714	6.905	0	0	0
2021/06/30	R035	03/02/2022	11.39	Call	Bond Future	6,296.7000	6.2967	6,659.2400	6.6592	5.758	0	0	0
2021/06/30	R035	03/02/2022	11.39	Put	Bond Future	1,923.1500	1.9231	1,858.1500	1.8581	(3.380)	0	0	683
2021/06/30	R035	03/02/2022	10.65	Call	Bond Future	3,497.6200	3.4976	3,790.8200	3.7908	8.383	0	0	0
2021/06/30	R035	03/02/2022	11.23	Call	Bond Future	5,627.0600	5.6271	5,978.0400	5.9780	6.237	0	0	0
2021/06/30	R035	03/02/2022	11.23	Put	Bond Future	2,201.0200	2.2010	2,124.4600	2.1245	(3.478)	0	0	0
2021/06/30	R035	03/02/2022	11.22	Call	Bond Future	5,586.6100	5.5866	5,936.8100	5.9368	6.269	0	0	0
2021/06/30	R035	03/02/2022	11.22	Put	Bond Future	2,220.3100	2.2203	2,142.9700	2.1430	(3.483)	0	0	0
2021/06/30	R035	03/02/2022			Bond Future	10.6726	91.4270	10.6052	91.8546	(0.631)	0.0000	0.0000	0
2021/06/30	R035	03/02/2022	11.05	Call	Bond Future	4,914.4300	4.9144	5,250.2700	5.2503	6.834	0	0	0
2021/06/30	R035	03/02/2022	11.88	Call	Bond Future	8,459.6200	8.4596	8,848.8800	8.8489	4.601	0	0	0

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2021/06/30	R035	03/02/2022	11.88	Put	Bond Future	1,279.0700		1.2791	1,240.7900	1.2408	(2.993)	0	0	1,800
2021/06/30	R035	03/02/2022	11.03	Put	Bond Future	2,617.8800		2.6179	2,524.3600	2.5244	(3.572)	0	0	280
2021/06/30	R035	03/02/2022	10.10	Put	Bond Future	5,655.6500		5.6557	5,450.1000	5.4501	(3.634)	0	0	0
2021/06/30	R035	03/02/2022	10.10	Call	Bond Future	1,924.2100		1.9242	2,146.2000	2.1462	11.537	0	0	280
2021/06/30	R035	03/02/2022	10.65	Put	Bond Future	3,640.4100		3.6404	3,506.0700	3.5061	(3.690)	0	0	683
2021/06/30	R035	03/02/2022	9.70	Put	Bond Future	7,574.8200		7.5748	7,310.0400	7.3100	(3.496)	0	0	0
2021/06/30	R035	03/02/2022	9.70	Call	Bond Future	1,100.6100		1.1006	1,263.3700	1.2634	14.788	0	0	683
2021/06/30	R035	03/02/2022	11.24	Call	Bond Future	5,667.5900		5.6676	6,019.3500	6.0193	6.207	0	0	0
2021/06/30	R035	03/02/2022	11.24	Put	Bond Future	2,181.8800		2.1819	2,106.1000	2.1061	(3.473)	0	0	0
2021/06/30	R035	05/05/2022	11.64	Call	Bond Future	6,953.2300		6.9532	7,380.1600	7.3802	6.140	0	0	0
2021/06/30	R035	05/05/2022	11.64	Put	Bond Future	2,425.5700		2.4256	2,420.3400	2.4203	(0.216)	0	0	0
2021/06/30	R035	05/05/2022	11.63	Call	Bond Future	6,913.1700		6.9132	7,339.6700	7.3397	6.169	0	0	0
2021/06/30	R035	05/05/2022	11.63	Put	Bond Future	2,442.4400		2.4424	2,436.7800	2.4368	(0.232)	0	0	0
2021/06/30	R035	05/05/2022			Bond Future	10.8747		88.0338	10.8046	88.4659	(0.644)	0.0000	0.0000	0
2021/06/30	R035	05/05/2022	11.65	Call	Bond Future	6,993.3400		6.9933	7,421.0000	7.4210	6.115	0	0	0
2021/06/30	R035	05/05/2022	11.65	Put	Bond Future	2,408.8100		2.4088	2,404.3100	2.4043	(0.187)	0	0	0
2021/06/30	R186	05/08/2021	8.62	Call	Bond Future	5,161.6100		5.1616	5,140.9100	5.1409	(0.401)	0	0	0
2021/06/30	R186	05/08/2021	8.62	Put	Bond Future	21.4000		0.0214	19.2600	0.0193	(10.000)	0	0	0
2021/06/30	R186	05/08/2021	8.61	Call	Bond Future	5,118.1300		5.1181	5,097.3700	5.0974	(0.406)	0	0	0
2021/06/30	R186	05/08/2021	8.61	Put	Bond Future	22.2600		0.0223	20.0600	0.0201	(9.883)	0	0	0
2021/06/30	R186	05/08/2021			Bond Future	7.4937		114.5178	7.4977	114.4992	0.053	0.0000	0.0000	86,998
2021/06/30	R186	05/08/2021	8.63	Call	Bond Future	5,205.0600		5.2051	5,184.4200	5.1844	(0.397)	0	0	0
2021/06/30	R186	05/08/2021	8.63	Put	Bond Future	20.5500		0.0206	18.4700	0.0185	(10.122)	0	0	0
2021/06/30	R186	04/11/2021	7.77	Call	Bond Future	1,719.4500		1.7194	1,713.3100	1.7133	(0.357)	0	0	0
2021/06/30	R186	04/11/2021	8.10	Call	Bond Future	2,636.0900		2.6361	2,626.4400	2.6264	(0.366)	0	0	0
2021/06/30	R186	04/11/2021	8.10	Put	Bond Future	791.5600		0.7916	802.1400	0.8021	1.337	0	0	0
2021/06/30	R186	04/11/2021	8.09	Call	Bond Future	2,605.3300		2.6053	2,595.7900	2.5958	(0.366)	0	0	0
2021/06/30	R186	04/11/2021	8.09	Put	Bond Future	804.5400		0.8045	815.2300	0.8152	1.329	0	0	0
2021/06/30	R186	04/11/2021			Bond Future	7.6826		115.7607	7.6872	115.7405	0.059	0.0000	0.0000	0
2021/06/30	R186	04/11/2021	7.77	Put	Bond Future	1,330.1300		1.3301	1,344.2200	1.3442	1.059	0	0	15,177
2021/06/30	R186	04/11/2021	8.77	Call	Bond Future	4,980.7200		4.9807	4,963.7800	4.9638	(0.340)	0	0	0
2021/06/30	R186	04/11/2021	8.77	Put	Bond Future	254.3400		0.2543	257.6300	0.2576	1.294	0	0	15,177
2021/06/30	R186	04/11/2021	8.11	Call	Bond Future	2,667.0100		2.6670	2,657.2500	2.6573	(0.366)	0	0	0
2021/06/30	R186	04/11/2021	8.11	Put	Bond Future	778.7500		0.7788	789.2200	0.7892	1.344	0	0	0
2021/06/30	R186	03/02/2022	7.30	Call	Bond Future	840.6000		0.8406	864.8500	0.8648	2.885	0	0	0
2021/06/30	R186	03/02/2022	7.30	Put	Bond Future	3,327.2700		3.3273	3,372.9800	3.3730	1.374	0	0	0
2021/06/30	R186	03/02/2022			Bond Future	7.8792		111.8178	7.8843	111.7963	0.064	0.0000	0.0000	0
2021/06/30	R186	03/02/2022	7.29	Call	Bond Future	827.6200		0.8276	851.7800	0.8518	2.919	0	0	0
2021/06/30	R186	03/02/2022	7.29	Put	Bond Future	3,357.8400		3.3578	3,403.4600	3.4035	1.359	0	0	0
2021/06/30	R186	03/02/2022	7.28	Call	Bond Future	814.7800		0.8148	838.8600	0.8389	2.955	0	0	0
2021/06/30	R186	03/02/2022	7.28	Put	Bond Future	3,388.5600		3.3886	3,434.1000	3.4341	1.344	0	0	0
2021/06/30	R186	05/05/2022	8.32	Call	Bond Future	2,743.9600		2.7440	2,806.4400	2.8064	2.277	0	0	0
2021/06/30	R186	05/05/2022	8.32	Put	Bond Future	1,834.6200		1.8346	1,919.4000	1.9194	4.621	0	0	0
2021/06/30	R186	05/05/2022			Bond Future	8.0916		113.1445	8.0972	113.1222	0.069	0.0000	0.0000	0
2021/06/30	R186	05/05/2022	8.31	Call	Bond Future	2,720.0300		2.7200	2,782.2500	2.7823	2.287	0	0	0
2021/06/30	R186	05/05/2022	8.31	Put	Bond Future	1,850.3100		1.8503	1,934.8300	1.9348	4.568	0	0	0
2021/06/30	R186	05/05/2022	8.30	Call	Bond Future	2,696.1800		2.6962	2,758.5600	2.7586	2.314	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
2021/06/30	R186	05/05/2022	8.30	Put	Bond Future	1,866.1000	1.8661	1,950.7800	1.9508	4.538	0	0	0
2021/06/30	R197	05/08/2021			Bond Future	321.6532	321.6532	321.4898	321.4898	(0.051)	0.0000	0.0000	1,117
2021/06/30	R197	04/11/2021			Bond Future	325.2228	325.2228	325.0536	325.0536	(0.052)	0.0000	0.0000	0
2021/06/30	R197	03/02/2022			Bond Future	320.9128	320.9128	320.7397	320.7397	(0.054)	0.0000	0.0000	0
2021/06/30	R197	05/05/2022			Bond Future	324.7935	324.7935	324.6167	324.6167	(0.054)	0.0000	0.0000	0
2021/06/30	R202	05/08/2021			Bond Future	234.8705	234.8705	233.7398	233.7398	(0.481)	0.0000	0.0000	9,436
2021/06/30	R202	04/11/2021			Bond Future	237.4772	237.4772	236.3306	236.3306	(0.483)	0.0000	0.0000	0
2021/06/30	R202	03/02/2022			Bond Future	235.9521	235.9521	234.7907	234.7907	(0.492)	0.0000	0.0000	0
2021/06/30	R202	05/05/2022			Bond Future	238.8050	238.8050	237.6283	237.6283	(0.493)	0.0000	0.0000	0
2021/06/30	R209	05/08/2021	11.81	Call	Bond Future	8,639.4100	8.6394	8,937.3600	8.9374	3.449	0	0	0
2021/06/30	R209	05/08/2021	11.81	Put	Bond Future	19.4300	0.0194	14.4000	0.0144	(25.888)	0	0	0
2021/06/30	R209	05/08/2021			Bond Future	10.1975	72.5734	10.1460	72.8764	(0.505)	0.0000	0.0000	28,825
2021/06/30	R209	05/08/2021	11.80	Call	Bond Future	8,591.3900	8.5914	8,889.2000	8.8892	3.466	0	0	0
2021/06/30	R209	05/08/2021	11.80	Put	Bond Future	20.0400	0.0200	14.8700	0.0149	(25.798)	0	0	0
2021/06/30	R209	05/08/2021	11.79	Call	Bond Future	8,543.3300	8.5433	8,840.9900	8.8410	3.484	0	0	0
2021/06/30	R209	05/08/2021	11.79	Put	Bond Future	20.6700	0.0207	15.3500	0.0153	(25.738)	0	0	0
2021/06/30	R209	04/11/2021	10.00	Call	Bond Future	1,437.4700	1.4375	1,624.1500	1.6241	12.987	0	0	0
2021/06/30	R209	04/11/2021	10.00	Put	Bond Future	3,598.7400	3.5987	3,480.0400	3.4800	(3.298)	0	0	3,100
2021/06/30	R209	04/11/2021	12.00	Call	Bond Future	8,855.2100	8.8552	9,173.3100	9.1733	3.592	0	0	0
2021/06/30	R209	04/11/2021	12.00	Put	Bond Future	345.9200	0.3459	358.6400	0.3586	3.677	0	0	9,000
2021/06/30	R209	04/11/2021	10.50	Call	Bond Future	2,812.5300	2.8125	3,048.6900	3.0487	8.397	0	0	0
2021/06/30	R209	04/11/2021	12.19	Call	Bond Future	9,679.0300	9.6790	9,996.6600	9.9967	3.282	0	0	0
2021/06/30	R209	04/11/2021	12.19	Put	Bond Future	277.6100	0.2776	289.8600	0.2899	4.413	0	0	0
2021/06/30	R209	04/11/2021	12.17	Call	Bond Future	9,592.5000	9.5925	9,910.2000	9.9102	3.312	0	0	0
2021/06/30	R209	04/11/2021			Bond Future	10.3694	70.2212	10.3162	70.5266	(0.513)	0.0000	0.0000	4,785
2021/06/30	R209	04/11/2021	10.50	Put	Bond Future	2,070.3000	2.0703	2,001.0800	2.0011	(3.343)	0	0	9,400
2021/06/30	R209	04/11/2021	9.50	Put	Bond Future	5,787.7800	5.7878	5,601.3600	5.6014	(3.221)	0	0	0
2021/06/30	R209	04/11/2021	9.50	Call	Bond Future	547.6000	0.5476	666.5600	0.6666	21.724	0	0	6,000
2021/06/30	R209	04/11/2021	12.18	Call	Bond Future	9,635.8000	9.6358	9,953.4100	9.9534	3.296	0	0	0
2021/06/30	R209	04/11/2021	12.18	Put	Bond Future	280.8600	0.2809	293.0900	0.2931	4.354	0	0	0
2021/06/30	R209	04/11/2021	12.17	Put	Bond Future	284.0900	0.2841	296.4100	0.2964	4.337	0	0	0
2021/06/30	R209	03/02/2022	11.03	Call	Bond Future	4,660.1500	4.6601	4,918.7200	4.9187	5.549	0	0	0
2021/06/30	R209	03/02/2022	11.03	Put	Bond Future	2,017.5800	2.0176	1,967.9000	1.9679	(2.462)	0	0	0
2021/06/30	R209	03/02/2022	11.02	Call	Bond Future	4,624.5700	4.6246	4,882.5600	4.8826	5.579	0	0	0
2021/06/30	R209	03/02/2022	11.02	Put	Bond Future	2,034.8800	2.0349	1,984.6200	1.9846	(2.470)	0	0	0
2021/06/30	R209	03/02/2022			Bond Future	10.5438	71.0341	10.4888	71.3424	(0.522)	0.0000	0.0000	0
2021/06/30	R209	03/02/2022	11.04	Call	Bond Future	4,695.8300	4.6958	4,954.9700	4.9550	5.519	0	0	0
2021/06/30	R209	03/02/2022	11.04	Put	Bond Future	2,000.4300	2.0004	1,951.3200	1.9513	(2.455)	0	0	0
2021/06/30	R209	05/05/2022	11.44	Call	Bond Future	5,912.1500	5.9122	6,237.1400	6.2371	5.497	0	0	0
2021/06/30	R209	05/05/2022	11.44	Put	Bond Future	2,152.0200	2.1520	2,165.4400	2.1654	0.624	0	0	0
2021/06/30	R209	05/05/2022	11.43	Call	Bond Future	5,877.3400	5.8773	6,202.0400	6.2020	5.525	0	0	0
2021/06/30	R209	05/05/2022	11.43	Put	Bond Future	2,167.5300	2.1675	2,180.6600	2.1807	0.606	0	0	0
2021/06/30	R209	05/05/2022			Bond Future	10.7221	68.7356	10.6652	69.0472	(0.531)	0.0000	0.0000	0
2021/06/30	R209	05/05/2022	11.45	Call	Bond Future	5,947.2500	5.9473	6,272.5200	6.2725	5.469	0	0	0
2021/06/30	R209	05/05/2022	11.45	Put	Bond Future	2,136.8500	2.1369	2,150.5500	2.1506	0.641	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
2021/06/30	R210	05/08/2021			Bond Future	208.9133	208.9133	209.0269	209.0269	0.054	0.0000	0.0000	1,486
2021/06/30	R210	04/11/2021			Bond Future	208.4479	208.4479	208.5601	208.5601	0.054	0.0000	0.0000	0
2021/06/30	R210	03/02/2022			Bond Future	210.9095	210.9095	211.0213	211.0213	0.053	0.0000	0.0000	0
2021/06/30	R210	05/05/2022			Bond Future	210.6249	210.6249	210.7378	210.7378	0.054	0.0000	0.0000	0
2021/06/30	R212	05/08/2021			Bond Future	172.7693	172.7693	172.8324	172.8324	0.037	0.0000	0.0000	2,457
2021/06/30	R212	04/11/2021			Bond Future	174.6869	174.6869	174.7485	174.7485	0.035	0.0000	0.0000	0
2021/06/30	R213	05/08/2021	10.85	Call	Bond Future	7,748.9500	7.7489	8,063.4100	8.0634	4.058	0	0	0
2021/06/30	R213	05/08/2021	10.85	Put	Bond Future	23.6900	0.0237	16.8000	0.0168	(29.084)	0	0	0
2021/06/30	R213	05/08/2021	10.84	Call	Bond Future	7,700.2200	7.7002	8,014.4800	8.0145	4.081	0	0	0
2021/06/30	R213	05/08/2021	10.84	Put	Bond Future	24.5000	0.0245	17.4100	0.0174	(28.939)	0	0	0
2021/06/30	R213	05/08/2021	10.14	Put	Bond Future	207.2000	0.2072	163.5800	0.1636	(21.052)	0	0	0
2021/06/30	R213	05/08/2021	9.34	Put	Bond Future	1,448.5400	1.4485	1,267.0700	1.2671	(12.528)	0	0	0
2021/06/30	R213	05/08/2021	9.34	Call	Bond Future	1,199.0200	1.1990	1,338.9000	1.3389	11.666	0	0	0
2021/06/30	R213	05/08/2021			Bond Future	9.3844	88.2822	9.3272	88.6036	(0.609)	0.0000	0.0000	9,084
2021/06/30	R213	05/08/2021	10.86	Call	Bond Future	7,797.6600	7.7977	8,112.3200	8.1123	4.035	0	0	0
2021/06/30	R213	05/08/2021	10.86	Put	Bond Future	22.9000	0.0229	16.2100	0.0162	(29.214)	0	0	0
2021/06/30	R213	05/08/2021	10.78	Call	Bond Future	7,407.5600	7.4076	7,720.4500	7.7204	4.224	0	0	0
2021/06/30	R213	05/08/2021	10.78	Put	Bond Future	29.9600	0.0300	21.5000	0.0215	(28.238)	0	0	0
2021/06/30	R213	05/08/2021	10.14	Call	Bond Future	4,309.3600	4.3094	4,587.0900	4.5871	6.445	0	0	0
2021/06/30	R213	04/11/2021	11.10	Put	Bond Future	385.3200	0.3853	356.4600	0.3565	(7.490)	0	0	0
2021/06/30	R213	04/11/2021	11.11	Call	Bond Future	8,230.3900	8.2304	8,525.5600	8.5256	3.586	0	0	0
2021/06/30	R213	04/11/2021	11.09	Put	Bond Future	390.1000	0.3901	360.8100	0.3608	(7.508)	0	0	0
2021/06/30	R213	04/11/2021			Bond Future	9.5735	85.7114	9.5141	86.0351	(0.620)	0.0000	0.0000	0
2021/06/30	R213	04/11/2021	11.10	Call	Bond Future	8,187.0600	8.1871	8,481.9100	8.4819	3.601	0	0	0
2021/06/30	R213	04/11/2021	11.11	Put	Bond Future	380.7000	0.3807	352.1600	0.3522	(7.497)	0	0	0
2021/06/30	R213	04/11/2021	11.09	Call	Bond Future	8,143.8600	8.1439	8,438.2800	8.4383	3.615	0	0	0
2021/06/30	R213	03/02/2022	10.67	Call	Bond Future	5,891.5500	5.8915	6,180.4700	6.1805	4.904	0	0	0
2021/06/30	R213	03/02/2022	10.67	Put	Bond Future	1,315.4900	1.3155	1,277.7400	1.2777	(2.870)	0	0	220
2021/06/30	R213	03/02/2022	10.60	Put	Bond Future	1,399.9100	1.3999	1,359.0000	1.3590	(2.922)	0	0	430
2021/06/30	R213	03/02/2022	10.00	Call	Bond Future	3,580.5700	3.5806	3,826.5500	3.8265	6.870	0	0	0
2021/06/30	R213	03/02/2022	10.00	Put	Bond Future	2,380.8200	2.3808	2,300.1300	2.3001	(3.389)	0	0	430
2021/06/30	R213	03/02/2022	9.22	Put	Bond Future	4,582.7400	4.5827	4,429.3500	4.4294	(3.347)	0	0	0
2021/06/30	R213	03/02/2022	8.80	Put	Bond Future	6,226.4300	6.2264	6,023.7000	6.0237	(3.256)	0	0	0
2021/06/30	R213	03/02/2022	8.80	Call	Bond Future	900.2300	0.9002	1,024.1700	1.0242	13.768	0	0	102
2021/06/30	R213	03/02/2022	9.58	Put	Bond Future	3,434.0700	3.4341	3,318.6900	3.3187	(3.360)	0	0	200
2021/06/30	R213	03/02/2022	8.63	Put	Bond Future	7,003.3300	7.0033	6,781.8700	6.7819	(3.162)	0	0	0
2021/06/30	R213	03/02/2022	8.63	Call	Bond Future	699.7800	0.6998	804.9900	0.8050	15.035	0	0	200
2021/06/30	R213	03/02/2022	9.98	Call	Bond Future	3,520.4200	3.5204	3,765.0700	3.7651	6.949	0	0	0
2021/06/30	R213	03/02/2022	9.98	Put	Bond Future	2,424.3000	2.4243	2,342.2800	2.3423	(3.383)	0	0	0
2021/06/30	R213	03/02/2022			Bond Future	9.7704	86.7032	9.7086	87.0298	(0.632)	0.0000	0.0000	0
2021/06/30	R213	03/02/2022	10.17	Call	Bond Future	4,121.3400	4.1213	4,381.6700	4.3817	6.317	0	0	0
2021/06/30	R213	03/02/2022	10.17	Put	Bond Future	2,047.5200	2.0475	1,981.1800	1.9812	(3.240)	0	0	220
2021/06/30	R213	03/02/2022	9.15	Put	Bond Future	4,832.8500	4.8329	4,671.4100	4.6714	(3.340)	0	0	0
2021/06/30	R213	03/02/2022	9.15	Call	Bond Future	1,476.4900	1.4765	1,641.7200	1.6417	11.191	0	0	220
2021/06/30	R213	03/02/2022	10.60	Call	Bond Future	5,631.7100	5.6317	5,917.4700	5.9175	5.074	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
2021/06/30	R213	03/02/2022	9.22	Call	Bond Future	1,613.6300	1.6136	1,786.9100	1.7869	10.739	0	0	430
2021/06/30	R213	03/02/2022	10.25	Call	Bond Future	4,386.3400	4.3863	4,652.7800	4.6528	6.074	0	0	0
2021/06/30	R213	03/02/2022	10.25	Put	Bond Future	1,905.3400	1.9053	1,845.1100	1.8451	(3.161)	0	0	102
2021/06/30	R213	03/02/2022	9.76	Call	Bond Future	2,889.6400	2.8896	3,117.9100	3.1179	7.900	0	0	0
2021/06/30	R213	03/02/2022	9.76	Put	Bond Future	2,944.5700	2.9446	2,846.1700	2.8462	(3.342)	0	0	102
2021/06/30	R213	03/02/2022	10.15	Call	Bond Future	4,056.1600	4.0562	4,314.8400	4.3148	6.377	0	0	0
2021/06/30	R213	03/02/2022	10.15	Put	Bond Future	2,084.5500	2.0846	2,016.5600	2.0166	(3.262)	0	0	200
2021/06/30	R213	03/02/2022	9.58	Call	Bond Future	2,421.9500	2.4219	2,633.2400	2.6332	8.724	0	0	0
2021/06/30	R213	03/02/2022	9.97	Call	Bond Future	3,490.5300	3.4905	3,734.3700	3.7344	6.986	0	0	0
2021/06/30	R213	03/02/2022	9.97	Put	Bond Future	2,446.2800	2.4463	2,363.4500	2.3634	(3.386)	0	0	0
2021/06/30	R213	03/02/2022	9.96	Call	Bond Future	3,460.4800	3.4605	3,703.7800	3.7038	7.031	0	0	0
2021/06/30	R213	03/02/2022	9.96	Put	Bond Future	2,468.1500	2.4681	2,384.7800	2.3848	(3.378)	0	0	0
2021/06/30	R213	05/05/2022	10.65	Put	Bond Future	2,033.0700	2.0331	2,031.6900	2.0317	(0.068)	0	0	0
2021/06/30	R213	05/05/2022	10.63	Call	Bond Future	5,365.9600	5.3660	5,694.2200	5.6942	6.117	0	0	0
2021/06/30	R213	05/05/2022			Bond Future	9.9674	84.1997	9.9030	84.5298	(0.646)	0.0000	0.0000	0
2021/06/30	R213	05/05/2022	10.64	Call	Bond Future	5,399.6000	5.3996	5,727.9500	5.7279	6.081	0	0	0
2021/06/30	R213	05/05/2022	10.64	Put	Bond Future	2,047.8600	2.0479	2,046.1100	2.0461	(0.085)	0	0	0
2021/06/30	R213	05/05/2022	10.65	Call	Bond Future	5,433.3000	5.4333	5,762.0200	5.7620	6.050	0	0	0
2021/06/30	R213	05/05/2022	10.63	Put	Bond Future	2,062.7600	2.0628	2,060.9200	2.0609	(0.089)	0	0	0
2021/06/30	R214	05/08/2021	12.03	Put	Bond Future	43.6000	0.0436	35.8400	0.0358	(17.798)	0	0	0
2021/06/30	R214	05/08/2021	12.01	Call	Bond Future	7,799.5200	7.7995	8,039.2100	8.0392	3.073	0	0	0
2021/06/30	R214	05/08/2021			Bond Future	10.5816	69.4521	10.5403	69.7000	(0.390)	0.0000	0.0000	17,880
2021/06/30	R214	05/08/2021	12.02	Call	Bond Future	7,847.4000	7.8474	8,087.2900	8.0873	3.057	0	0	0
2021/06/30	R214	05/08/2021	12.02	Put	Bond Future	44.7700	0.0448	36.8000	0.0368	(17.802)	0	0	0
2021/06/30	R214	05/08/2021	12.03	Call	Bond Future	7,895.2500	7.8952	8,135.3500	8.1353	3.041	0	0	0
2021/06/30	R214	05/08/2021	12.01	Put	Bond Future	45.9700	0.0460	37.8000	0.0378	(17.772)	0	0	0
2021/06/30	R214	04/11/2021	12.47	Call	Bond Future	9,300.9700	9.3010	9,534.3900	9.5344	2.510	0	0	0
2021/06/30	R214	04/11/2021	12.46	Call	Bond Future	9,258.6100	9.2586	9,491.8000	9.4918	2.519	0	0	0
2021/06/30	R214	04/11/2021	12.46	Put	Bond Future	367.3000	0.3673	350.8600	0.3509	(4.476)	0	0	0
2021/06/30	R214	04/11/2021			Bond Future	10.7515	66.9289	10.7089	67.1786	(0.396)	0.0000	0.0000	0
2021/06/30	R214	04/11/2021	12.47	Put	Bond Future	363.4300	0.3634	347.2200	0.3472	(4.460)	0	0	0
2021/06/30	R214	04/11/2021	12.48	Call	Bond Future	9,343.3600	9.3434	9,576.8900	9.5769	2.499	0	0	0
2021/06/30	R214	04/11/2021	12.48	Put	Bond Future	359.6600	0.3597	343.5600	0.3436	(4.476)	0	0	0
2021/06/30	R214	03/02/2022	11.40	Put	Bond Future	2,050.0300	2.0500	2,020.0000	2.0200	(1.465)	0	0	0
2021/06/30	R214	03/02/2022	11.41	Call	Bond Future	4,691.8900	4.6919	4,914.2400	4.9142	4.739	0	0	0
2021/06/30	R214	03/02/2022	11.39	Put	Bond Future	2,068.0800	2.0681	2,037.5900	2.0376	(1.474)	0	0	0
2021/06/30	R214	03/02/2022			Bond Future	10.9270	67.7035	10.8829	67.9554	(0.404)	0.0000	0.0000	0
2021/06/30	R214	03/02/2022	11.40	Call	Bond Future	4,656.6600	4.6567	4,878.5700	4.8786	4.765	0	0	0
2021/06/30	R214	03/02/2022	11.41	Put	Bond Future	2,031.9500	2.0319	2,002.3600	2.0024	(1.456)	0	0	0
2021/06/30	R214	03/02/2022	11.39	Call	Bond Future	4,621.3300	4.6213	4,842.7800	4.8428	4.792	0	0	0
2021/06/30	R214	05/05/2022	11.74	Put	Bond Future	2,370.7200	2.3707	2,403.8700	2.4039	1.398	0	0	0
2021/06/30	R214	05/05/2022	11.75	Call	Bond Future	5,811.9300	5.8119	6,099.8900	6.0999	4.955	0	0	0
2021/06/30	R214	05/05/2022	11.73	Put	Bond Future	2,386.9500	2.3869	2,419.8900	2.4199	1.380	0	0	0
2021/06/30	R214	05/05/2022			Bond Future	11.0997	65.2270	11.0540	65.4816	(0.412)	0.0000	0.0000	0
2021/06/30	R214	05/05/2022	11.74	Call	Bond Future	5,777.1400	5.7771	6,064.9000	6.0649	4.981	0	0	0
2021/06/30	R214	05/05/2022	11.75	Put	Bond Future	2,354.6100	2.3546	2,387.9600	2.3880	1.416	0	0	0
2021/06/30	R214	05/05/2022	11.73	Call	Bond Future	5,742.4000	5.7424	6,029.9500	6.0300	5.007	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
2021/06/30	R248	05/08/2021	12.51	Put	Bond Future	20.4300	0.0204	17.4200	0.0174	(14.733)	0	0	0
2021/06/30	R248	05/08/2021	12.52	Call	Bond Future	12,711.1700	12.7112	13,061.4800	13.0615	2.756	0	0	0
2021/06/30	R248	05/08/2021	12.50	Put	Bond Future	21.1000	0.0211	18.0000	0.0180	(14.692)	0	0	0
2021/06/30	R248	05/08/2021	11.20	Put	Bond Future	450.0400	0.4500	382.5200	0.3825	(15.003)	0	0	0
2021/06/30	R248	05/08/2021	11.20	Call	Bond Future	4,889.6500	4.8896	5,175.3700	5.1754	5.843	0	0	0
2021/06/30	R248	05/08/2021	10.50	Put	Bond Future	2,115.8600	2.1159	1,902.3500	1.9024	(10.091)	0	0	0
2021/06/30	R248	05/08/2021	10.30	Call	Bond Future	862.8100	0.8628	957.3800	0.9574	10.961	0	0	1,300
2021/06/30	R248	05/08/2021	10.90	Put	Bond Future	895.6800	0.8957	776.6400	0.7766	(13.290)	0	0	0
2021/06/30	R248	05/08/2021	10.90	Call	Bond Future	3,218.1700	3.2182	3,452.3700	3.4524	7.277	0	0	1,300
2021/06/30	R248	05/08/2021	10.60	Put	Bond Future	1,726.7800	1.7268	1,537.8100	1.5378	(10.943)	0	0	0
2021/06/30	R248	05/08/2021	10.60	Call	Bond Future	1,830.8400	1.8308	1,995.1100	1.9951	8.972	0	0	0
2021/06/30	R248	05/08/2021			Bond Future	10.5863	87.6636	10.5399	88.0168	(0.438)	0.0000	0.0000	171,055
2021/06/30	R248	05/08/2021	12.51	Call	Bond Future	12,655.1900	12.6552	13,005.4200	13.0054	2.767	0	0	0
2021/06/30	R248	05/08/2021	12.52	Put	Bond Future	19.7700	0.0198	16.8400	0.0168	(14.820)	0	0	0
2021/06/30	R248	05/08/2021	12.50	Call	Bond Future	12,599.1300	12.5991	12,949.2700	12.9493	2.779	0	0	0
2021/06/30	R248	05/08/2021	10.00	Put	Bond Future	4,976.6200	4.9766	4,665.8400	4.6658	(6.245)	0	0	0
2021/06/30	R248	05/08/2021	10.00	Call	Bond Future	314.4800	0.3145	356.9400	0.3569	13.502	0	0	0
2021/06/30	R248	05/08/2021	10.50	Call	Bond Future	1,456.8600	1.4569	1,596.5900	1.5966	9.591	0	0	0
2021/06/30	R248	05/08/2021	10.30	Put	Bond Future	3,084.7300	3.0847	2,826.0600	2.8261	(8.385)	0	0	0
2021/06/30	R248	04/11/2021	12.85	Call	Bond Future	13,551.3800	13.5514	13,893.6600	13.8937	2.526	0	0	0
2021/06/30	R248	04/11/2021	12.85	Put	Bond Future	305.9500	0.3059	292.3600	0.2924	(4.442)	0	0	0
2021/06/30	R248	04/11/2021			Bond Future	10.7555	84.2037	10.7074	84.5595	(0.447)	0.0000	0.0000	0
2021/06/30	R248	04/11/2021	10.30	Put	Bond Future	5,082.6700	5.0827	4,865.3500	4.8654	(4.276)	0	0	0
2021/06/30	R248	04/11/2021	10.30	Call	Bond Future	1,597.3000	1.5973	1,735.8500	1.7359	8.674	0	0	1,200
2021/06/30	R248	04/11/2021	9.60	Put	Bond Future	9,740.5700	9.7406	9,441.3800	9.4414	(3.072)	0	0	0
2021/06/30	R248	04/11/2021	9.60	Call	Bond Future	379.3000	0.3793	435.9800	0.4360	14.943	0	0	1,200
2021/06/30	R248	04/11/2021	12.84	Call	Bond Future	13,501.8800	13.5019	13,843.9600	13.8440	2.534	0	0	0
2021/06/30	R248	04/11/2021	12.84	Put	Bond Future	310.4800	0.3105	296.6900	0.2967	(4.442)	0	0	0
2021/06/30	R248	04/11/2021	12.83	Call	Bond Future	13,452.3600	13.4524	13,794.2400	13.7942	2.541	0	0	0
2021/06/30	R248	04/11/2021	12.83	Put	Bond Future	315.0700	0.3151	301.0800	0.3011	(4.440)	0	0	0
2021/06/30	R248	03/02/2022	11.48	Call	Bond Future	6,141.5700	6.1416	6,454.0300	6.4540	5.088	0	0	0
2021/06/30	R248	03/02/2022	11.49	Put	Bond Future	2,339.2500	2.3393	2,293.1200	2.2931	(1.972)	0	0	0
2021/06/30	R248	03/02/2022	11.47	Call	Bond Future	6,096.5100	6.0965	6,408.3500	6.4084	5.115	0	0	0
2021/06/30	R248	03/02/2022			Bond Future	10.9304	85.1782	10.8806	85.5374	(0.456)	0.0000	0.0000	0
2021/06/30	R248	03/02/2022	11.48	Put	Bond Future	2,359.8000	2.3598	2,313.0600	2.3131	(1.981)	0	0	0
2021/06/30	R248	03/02/2022	11.49	Call	Bond Future	6,186.9400	6.1869	6,500.0100	6.5000	5.060	0	0	0
2021/06/30	R248	03/02/2022	11.47	Put	Bond Future	2,380.7700	2.3808	2,333.4100	2.3334	(1.989)	0	0	0
2021/06/30	R248	05/05/2022	11.80	Call	Bond Future	7,436.9200	7.4369	7,829.4900	7.8295	5.279	0	0	0
2021/06/30	R248	05/05/2022	11.79	Call	Bond Future	7,392.9900	7.3930	7,785.2500	7.7852	5.306	0	0	0
2021/06/30	R248	05/05/2022	11.79	Put	Bond Future	2,834.0800	2.8341	2,863.2700	2.8633	1.030	0	0	0
2021/06/30	R248	05/05/2022			Bond Future	11.1026	81.7739	11.0508	82.1370	(0.466)	0.0000	0.0000	0
2021/06/30	R248	05/05/2022	11.80	Put	Bond Future	2,815.1000	2.8151	2,844.6000	2.8446	1.048	0	0	0
2021/06/30	R248	05/05/2022	11.81	Call	Bond Future	7,480.6500	7.4807	7,873.5000	7.8735	5.252	0	0	0
2021/06/30	R248	05/05/2022	11.81	Put	Bond Future	2,796.0000	2.7960	2,825.7800	2.8258	1.065	0	0	0

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<b>Total</b>											<b>1138972</b>	