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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 08/06/2021 TO 08/06/2021

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
2021/06/08	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/06/08	0908	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/06/08	0957	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/06/08	0986	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/06/08	1386	28/02/2031		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/06/08	1409	28/02/2041		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/06/08	2025	05/08/2021		Bond Future	153.6898	153.6898	153.3878	153.3878	(0.196)	0.0000	0.0000	5,211
2021/06/08	2025	04/11/2021		Bond Future	155.4084	155.4084	155.1011	155.1011	(0.198)	0.0000	0.0000	0
2021/06/08	2025	03/02/2022		Bond Future	155.6752	155.6752	155.3453	155.3453	(0.212)	0.0000	0.0000	0
2021/06/08	2025	05/05/2022		Bond Future	157.5526	157.5526	157.2178	157.2178	(0.213)	0.0000	0.0000	0
2021/06/08	2029	05/08/2021		Bond Future	114.0891	114.0891	114.2703	114.2703	0.159	0.0000	0.0000	3,031
2021/06/08	2029	04/11/2021		Bond Future	114.2140	114.2140	114.3761	114.3761	0.142	0.0000	0.0000	0
2021/06/08	2029	03/02/2022		Bond Future	115.5554	115.5554	115.7164	115.7164	0.139	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
2021/06/08	2029	05/05/2022			Bond Future	115.7736	115.7736	115.9179	115.9179	0.125	0.0000	0.0000	0
2021/06/08	2030	05/08/2021	10.42	Call	Bond Future	8,500.7300	8.5007	8,672.4700	8.6725	2.020	0	0	0
2021/06/08	2030	05/08/2021	10.42	Put	Bond Future	115.7200	0.1157	102.3400	0.1023	(11.562)	0	0	0
2021/06/08	2030	05/08/2021	10.41	Call	Bond Future	8,453.1400	8.4531	8,624.6100	8.6246	2.028	0	0	0
2021/06/08	2030	05/08/2021	10.41	Put	Bond Future	118.5800	0.1186	104.9300	0.1049	(11.511)	0	0	0
2021/06/08	2030	05/08/2021	9.15	Call	Bond Future	2,944.4400	2.9444	3,048.1300	3.0481	3.522	0	0	0
2021/06/08	2030	05/08/2021	9.15	Put	Bond Future	1,282.8400	1.2828	1,201.4100	1.2014	(6.348)	0	0	7,500
2021/06/08	2030	05/08/2021	8.50	Put	Bond Future	3,170.9700	3.1710	3,036.2600	3.0363	(4.248)	0	0	0
2021/06/08	2030	05/08/2021	10.15	Call	Bond Future	7,227.1500	7.2272	7,390.1100	7.3901	2.255	0	0	0
2021/06/08	2030	05/08/2021	8.83	Call	Bond Future	1,927.9700	1.9280	2,004.8000	2.0048	3.985	0	0	479
2021/06/08	2030	05/08/2021	10.30	Put	Bond Future	154.3100	0.1543	137.4400	0.1374	(10.933)	0	0	200
2021/06/08	2030	05/08/2021	8.78	Put	Bond Future	2,213.7200	2.2137	2,101.2500	2.1013	(5.081)	0	0	0
2021/06/08	2030	05/08/2021	8.78	Call	Bond Future	1,790.7500	1.7907	1,863.4000	1.8634	4.057	0	0	200
2021/06/08	2030	05/08/2021	7.70	Put	Bond Future	7,054.5500	7.0546	6,879.6100	6.8796	(2.480)	0	0	0
2021/06/08	2030	05/08/2021	9.45	Call	Bond Future	4,096.7700	4.0968	4,223.2700	4.2233	3.088	0	0	600
2021/06/08	2030	05/08/2021	12.10	Call	Bond Future	16,343.5700	16.3436	16,528.5500	16.5286	1.132	0	0	0
2021/06/08	2030	05/08/2021	12.10	Put	Bond Future	0.6200	0.0006	0.4800	0.0005	(22.581)	0	0	600
2021/06/08	2030	05/08/2021			Bond Future	8.8542	95.2181	8.8217	95.4032	(0.368)	0.0000	0.0000	101,453
2021/06/08	2030	05/08/2021	10.43	Call	Bond Future	8,548.3400	8.5483	8,720.3500	8.7203	2.012	0	0	0
2021/06/08	2030	05/08/2021	10.43	Put	Bond Future	112.9200	0.1129	99.8100	0.0998	(11.610)	0	0	0
2021/06/08	2030	05/08/2021	8.50	Call	Bond Future	1,130.6500	1.1306	1,181.0600	1.1811	4.458	0	0	5,000
2021/06/08	2030	05/08/2021	9.50	Call	Bond Future	4,303.7700	4.3038	4,433.6800	4.4337	3.019	0	0	0
2021/06/08	2030	05/08/2021	9.50	Put	Bond Future	723.8800	0.7239	668.6700	0.6687	(7.627)	0	0	0
2021/06/08	2030	05/08/2021	10.15	Put	Bond Future	217.7000	0.2177	195.5400	0.1955	(10.179)	0	0	479
2021/06/08	2030	05/08/2021	9.75	Call	Bond Future	5,390.3500	5.3903	5,535.2300	5.5352	2.688	0	0	0
2021/06/08	2030	05/08/2021	9.75	Put	Bond Future	471.2900	0.4713	431.0500	0.4310	(8.538)	0	0	479
2021/06/08	2030	05/08/2021	8.83	Put	Bond Future	2,065.7700	2.0658	1,957.4800	1.9575	(5.242)	0	0	0
2021/06/08	2030	05/08/2021	10.30	Call	Bond Future	7,931.4300	7.9314	8,099.6800	8.0997	2.121	0	0	0
2021/06/08	2030	05/08/2021	7.70	Call	Bond Future	196.1100	0.1961	206.2900	0.2063	5.191	0	0	200
2021/06/08	2030	05/08/2021	8.95	Put	Bond Future	1,739.0300	1.7390	1,640.8800	1.6409	(5.644)	0	0	0
2021/06/08	2030	05/08/2021	8.95	Call	Bond Future	2,281.1800	2.2812	2,368.1500	2.3681	3.813	0	0	600
2021/06/08	2030	05/08/2021	9.45	Put	Bond Future	787.7900	0.7878	729.1700	0.7292	(7.441)	0	0	0
2021/06/08	2030	04/11/2021	11.26	Call	Bond Future	11,500.3900	11.5004	11,672.1400	11.6721	1.493	0	0	0
2021/06/08	2030	04/11/2021	9.20	Call	Bond Future	3,408.5300	3.4085	3,504.6100	3.5046	2.819	0	0	29
2021/06/08	2030	04/11/2021	8.27	Put	Bond Future	5,557.0000	5.5570	5,417.2800	5.4173	(2.514)	0	0	0
2021/06/08	2030	04/11/2021	8.27	Call	Bond Future	1,230.0700	1.2301	1,276.1900	1.2762	3.749	0	0	300
2021/06/08	2030	04/11/2021	8.77	Put	Bond Future	3,704.4700	3.7045	3,590.8400	3.5908	(3.067)	0	0	0
2021/06/08	2030	04/11/2021	11.44	Put	Bond Future	162.0900	0.1621	150.9200	0.1509	(6.891)	0	0	300
2021/06/08	2030	04/11/2021	10.60	Call	Bond Future	8,687.6500	8.6876	8,843.5000	8.8435	1.794	0	0	0
2021/06/08	2030	04/11/2021	10.60	Put	Bond Future	557.2800	0.5573	527.2900	0.5273	(5.381)	0	0	0
2021/06/08	2030	04/11/2021	10.59	Put	Bond Future	564.7900	0.5648	534.4900	0.5345	(5.365)	0	0	0
2021/06/08	2030	04/11/2021			Bond Future	9.0342	96.2602	9.0005	96.4461	(0.373)	0.0000	0.0000	0
2021/06/08	2030	04/11/2021	11.26	Put	Bond Future	215.1500	0.2152	201.0600	0.2011	(6.549)	0	0	29
2021/06/08	2030	04/11/2021	9.90	Put	Bond Future	1,244.1200	1.2441	1,188.8800	1.1889	(4.440)	0	0	0
2021/06/08	2030	04/11/2021	9.90	Call	Bond Future	5,856.2400	5.8562	5,986.8400	5.9868	2.230	0	0	29
2021/06/08	2030	04/11/2021	9.20	Put	Bond Future	2,502.2900	2.5023	2,412.5300	2.4125	(3.587)	0	0	0
2021/06/08	2030	04/11/2021	8.77	Call	Bond Future	2,236.3800	2.2364	2,308.5900	2.3086	3.229	0	0	300

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2021/06/08	2030	04/11/2021	11.44	Call	Bond Future	12,281.5400	12.2815	12,456.2100	12.4562	1.422	0	0	0
2021/06/08	2030	04/11/2021	10.61	Call	Bond Future	8,729.1800	8.7292	8,885.3300	8.8853	1.789	0	0	0
2021/06/08	2030	04/11/2021	10.61	Put	Bond Future	549.8500	0.5498	520.1600	0.5202	(5.400)	0	0	0
2021/06/08	2030	04/11/2021	10.59	Call	Bond Future	8,646.1700	8.6462	8,801.7100	8.8017	1.799	0	0	0
2021/06/08	2030	03/02/2022	8.85	Put	Bond Future	4,464.6500	4.4646	4,351.5900	4.3516	(2.532)	0	0	0
2021/06/08	2030	03/02/2022	8.85	Call	Bond Future	2,446.6900	2.4467	2,519.0800	2.5191	2.959	0	0	1,000
2021/06/08	2030	03/02/2022	9.35	Call	Bond Future	3,739.0300	3.7390	3,834.6700	3.8347	2.558	0	0	0
2021/06/08	2030	03/02/2022	9.35	Put	Bond Future	3,074.4500	3.0744	2,984.6400	2.9846	(2.921)	0	0	101
2021/06/08	2030	03/02/2022	8.39	Put	Bond Future	6,119.4900	6.1195	5,985.8600	5.9859	(2.184)	0	0	0
2021/06/08	2030	03/02/2022	8.39	Call	Bond Future	1,545.5200	1.5455	1,597.3400	1.5973	3.353	0	0	101
2021/06/08	2030	03/02/2022	9.45	Call	Bond Future	4,031.3600	4.0314	4,131.5300	4.1315	2.485	0	0	0
2021/06/08	2030	03/02/2022	9.45	Put	Bond Future	2,841.8900	2.8419	2,756.6100	2.7566	(3.001)	0	0	0
2021/06/08	2030	03/02/2022			Bond Future	9.2244	93.3639	9.1896	93.5493	(0.378)	0.0000	0.0000	0
2021/06/08	2030	03/02/2022	9.60	Put	Bond Future	2,520.6900	2.5207	2,442.0400	2.4420	(3.120)	0	0	0
2021/06/08	2030	03/02/2022	9.60	Call	Bond Future	4,490.3600	4.4904	4,597.1600	4.5972	2.378	0	0	1,000
2021/06/08	2030	03/02/2022	10.85	Call	Bond Future	9,010.5900	9.0106	9,160.9500	9.1610	1.669	0	0	0
2021/06/08	2030	03/02/2022	10.85	Put	Bond Future	858.3700	0.8584	823.2800	0.8233	(4.088)	0	0	1,000
2021/06/08	2030	03/02/2022	9.78	Call	Bond Future	5,072.0700	5.0721	5,186.5100	5.1865	2.256	0	0	0
2021/06/08	2030	03/02/2022	9.78	Put	Bond Future	2,177.3000	2.1773	2,106.2900	2.1063	(3.261)	0	0	101
2021/06/08	2030	03/02/2022	9.44	Call	Bond Future	4,001.5400	4.0015	4,101.2500	4.1013	2.492	0	0	0
2021/06/08	2030	03/02/2022	9.44	Put	Bond Future	2,864.3900	2.8644	2,778.6500	2.7787	(2.993)	0	0	0
2021/06/08	2030	03/02/2022	9.43	Call	Bond Future	3,972.1100	3.9721	4,071.3800	4.0714	2.499	0	0	0
2021/06/08	2030	03/02/2022	9.43	Put	Bond Future	2,887.3100	2.8873	2,801.1300	2.8011	(2.985)	0	0	0
2021/06/08	2030	05/05/2022	8.89	Put	Bond Future	5,191.5900	5.1916	5,074.3000	5.0743	(2.259)	0	0	0
2021/06/08	2030	05/05/2022	8.47	Call	Bond Future	1,646.6200	1.6466	1,699.6700	1.6997	3.222	0	0	1,073
2021/06/08	2030	05/05/2022	8.14	Put	Bond Future	8,109.9600	8.1100	7,964.2500	7.9642	(1.797)	0	0	0
2021/06/08	2030	05/05/2022	8.14	Call	Bond Future	1,202.6300	1.2026	1,244.0400	1.2440	3.443	0	0	1,800
2021/06/08	2030	05/05/2022	9.95	Call	Bond Future	5,213.8900	5.2139	5,327.1400	5.3271	2.172	0	0	0
2021/06/08	2030	05/05/2022	10.21	Call	Bond Future	6,062.6300	6.0626	6,185.1500	6.1851	2.021	0	0	0
2021/06/08	2030	05/05/2022	10.21	Put	Bond Future	2,139.1500	2.1391	2,074.5500	2.0746	(3.020)	0	0	0
2021/06/08	2030	05/05/2022			Bond Future	9.4246	94.4693	9.3882	94.6564	(0.386)	0.0000	0.0000	0
2021/06/08	2030	05/05/2022	8.89	Call	Bond Future	2,393.5700	2.3936	2,463.4000	2.4634	2.917	0	0	1,800
2021/06/08	2030	05/05/2022	11.04	Call	Bond Future	8,993.5700	8.9936	9,140.5700	9.1406	1.635	0	0	0
2021/06/08	2030	05/05/2022	11.04	Put	Bond Future	1,152.8100	1.1528	1,112.6900	1.1127	(3.480)	0	0	1,800
2021/06/08	2030	05/05/2022	9.35	Call	Bond Future	3,487.0300	3.4870	3,576.3400	3.5763	2.561	0	0	0
2021/06/08	2030	05/05/2022	9.35	Put	Bond Future	3,871.0900	3.8711	3,773.2800	3.7733	(2.527)	0	0	1,073
2021/06/08	2030	05/05/2022	8.47	Put	Bond Future	6,718.7300	6.7187	6,584.6600	6.5847	(1.995)	0	0	0
2021/06/08	2030	05/05/2022	9.95	Put	Bond Future	2,565.2300	2.5652	2,491.3600	2.4914	(2.880)	0	0	1,073
2021/06/08	2030	05/05/2022	10.20	Call	Bond Future	6,028.9200	6.0289	6,151.0900	6.1511	2.026	0	0	0
2021/06/08	2030	05/05/2022	10.20	Put	Bond Future	2,154.0400	2.1540	2,089.0900	2.0891	(3.015)	0	0	0
2021/06/08	2030	05/05/2022	10.19	Call	Bond Future	5,995.2600	5.9953	6,117.1000	6.1171	2.032	0	0	0
2021/06/08	2030	05/05/2022	10.19	Put	Bond Future	2,169.0100	2.1690	2,103.7300	2.1037	(3.010)	0	0	0
2021/06/08	2032	05/08/2021	11.37	Call	Bond Future	10,635.9400	10.6359	10,796.7400	10.7967	1.512	0	0	0
2021/06/08	2032	05/08/2021	11.37	Put	Bond Future	85.0100	0.0850	75.6900	0.0757	(10.963)	0	0	0
2021/06/08	2032	05/08/2021			Bond Future	9.5281	94.5491	9.5007	94.7192	(0.287)	0.0000	0.0000	119,054
2021/06/08	2032	05/08/2021	11.36	Call	Bond Future	10,585.3300	10.5853	10,745.9400	10.7459	1.517	0	0	0
2021/06/08	2032	05/08/2021	11.36	Put	Bond Future	87.0900	0.0871	77.5800	0.0776	(10.920)	0	0	0

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2021/06/08	2032	05/08/2021	11.35	Call	Bond Future	10,534.7200	10.5347	10,695.1400	10.6951	1.523	0	0	0
2021/06/08	2032	05/08/2021	11.35	Put	Bond Future	89.2200	0.0892	79.5200	0.0795	(10.872)	0	0	0
2021/06/08	2032	04/11/2021	9.83	Call	Bond Future	3,733.3400	3.7333	3,816.9000	3.8169	2.238	0	0	700
2021/06/08	2032	04/11/2021	11.70	Call	Bond Future	11,413.2500	11.4133	11,563.2700	11.5633	1.314	0	0	0
2021/06/08	2032	04/11/2021	11.71	Put	Bond Future	416.5100	0.4165	395.9400	0.3959	(4.939)	0	0	0
2021/06/08	2032	04/11/2021	11.69	Call	Bond Future	11,368.2600	11.3683	11,518.0600	11.5181	1.318	0	0	0
2021/06/08	2032	04/11/2021			Bond Future	9.7149	91.4385	9.6866	91.6093	(0.291)	0.0000	0.0000	21
2021/06/08	2032	04/11/2021	9.33	Put	Bond Future	4,656.4600	4.6565	4,544.9700	4.5450	(2.394)	0	0	0
2021/06/08	2032	04/11/2021	9.33	Call	Bond Future	2,291.8900	2.2919	2,351.2000	2.3512	2.588	0	0	700
2021/06/08	2032	04/11/2021	9.83	Put	Bond Future	3,041.8200	3.0418	2,954.5800	2.9546	(2.868)	0	0	0
2021/06/08	2032	04/11/2021	12.81	Call	Bond Future	16,433.9600	16.4340	16,599.3700	16.5994	1.007	0	0	0
2021/06/08	2032	04/11/2021	12.81	Put	Bond Future	81.0500	0.0811	75.6600	0.0757	(6.650)	0	0	700
2021/06/08	2032	04/11/2021	11.70	Put	Bond Future	422.1400	0.4221	401.3600	0.4014	(4.923)	0	0	0
2021/06/08	2032	04/11/2021	11.71	Call	Bond Future	11,458.2700	11.4583	11,608.5000	11.6085	1.311	0	0	0
2021/06/08	2032	04/11/2021	11.69	Put	Bond Future	427.8400	0.4278	406.8400	0.4068	(4.908)	0	0	0
2021/06/08	2032	03/02/2022	11.13	Call	Bond Future	8,349.2500	8.3492	8,473.1300	8.4731	1.484	0	0	0
2021/06/08	2032	03/02/2022	11.13	Put	Bond Future	1,556.4900	1.5565	1,510.0300	1.5100	(2.985)	0	0	210
2021/06/08	2032	03/02/2022	10.53	Call	Bond Future	5,987.9400	5.9879	6,093.1600	6.0932	1.757	0	0	0
2021/06/08	2032	03/02/2022	10.53	Put	Bond Future	2,440.6200	2.4406	2,375.5000	2.3755	(2.668)	0	0	210
2021/06/08	2032	03/02/2022	10.35	Put	Bond Future	2,807.1200	2.8071	2,735.3900	2.7354	(2.555)	0	0	400
2021/06/08	2032	03/02/2022	9.58	Put	Bond Future	4,934.8100	4.9348	4,832.2600	4.8323	(2.078)	0	0	0
2021/06/08	2032	03/02/2022	9.58	Call	Bond Future	2,984.3000	2.9843	3,052.0900	3.0521	2.272	0	0	400
2021/06/08	2032	03/02/2022	10.66	Call	Bond Future	6,474.9600	6.4750	6,584.6700	6.5847	1.694	0	0	0
2021/06/08	2032	03/02/2022	10.66	Put	Bond Future	2,210.0800	2.2101	2,149.4500	2.1494	(2.743)	0	0	97
2021/06/08	2032	03/02/2022	10.45	Put	Bond Future	2,596.7800	2.5968	2,528.7700	2.5288	(2.619)	0	0	198
2021/06/08	2032	03/02/2022	9.81	Call	Bond Future	3,621.1500	3.6212	3,698.3900	3.6984	2.133	0	0	0
2021/06/08	2032	03/02/2022	9.81	Put	Bond Future	4,198.4400	4.1984	4,105.3400	4.1053	(2.217)	0	0	198
2021/06/08	2032	03/02/2022	8.91	Put	Bond Future	7,689.5000	7.6895	7,561.1100	7.5611	(1.670)	0	0	0
2021/06/08	2032	03/02/2022	10.43	Call	Bond Future	5,627.4400	5.6274	5,729.0400	5.7290	1.805	0	0	0
2021/06/08	2032	03/02/2022	10.43	Put	Bond Future	2,637.6300	2.6376	2,568.8900	2.5689	(2.606)	0	0	0
2021/06/08	2032	03/02/2022	10.42	Call	Bond Future	5,592.3400	5.5923	5,693.5600	5.6936	1.810	0	0	0
2021/06/08	2032	03/02/2022	10.42	Put	Bond Future	2,658.5500	2.6586	2,589.4300	2.5894	(2.600)	0	0	0
2021/06/08	2032	03/02/2022			Bond Future	9.9081	92.4912	9.8791	92.6615	(0.293)	0.0000	0.0000	0
2021/06/08	2032	03/02/2022	9.62	Put	Bond Future	4,800.1700	4.8002	4,699.2700	4.6993	(2.102)	0	0	0
2021/06/08	2032	03/02/2022	9.62	Call	Bond Future	3,090.4700	3.0905	3,159.9100	3.1599	2.247	0	0	210
2021/06/08	2032	03/02/2022	10.95	Call	Bond Future	7,612.9800	7.6130	7,731.8400	7.7318	1.561	0	0	0
2021/06/08	2032	03/02/2022	10.95	Put	Bond Future	1,776.2300	1.7762	1,724.7500	1.7247	(2.898)	0	0	400
2021/06/08	2032	03/02/2022	10.35	Call	Bond Future	5,347.4200	5.3474	5,446.0300	5.4460	1.844	0	0	0
2021/06/08	2032	03/02/2022	10.14	Call	Bond Future	4,640.6900	4.6407	4,731.2100	4.7312	1.951	0	0	0
2021/06/08	2032	03/02/2022	10.14	Put	Bond Future	3,295.3600	3.2954	3,215.5400	3.2155	(2.422)	0	0	97
2021/06/08	2032	03/02/2022	9.14	Put	Bond Future	6,630.4200	6.6304	6,510.3000	6.5103	(1.812)	0	0	0
2021/06/08	2032	03/02/2022	9.14	Call	Bond Future	1,974.3000	1.9743	2,024.5200	2.0245	2.544	0	0	97
2021/06/08	2032	03/02/2022	10.45	Call	Bond Future	5,698.4800	5.6985	5,800.8100	5.8008	1.796	0	0	0
2021/06/08	2032	03/02/2022	8.91	Call	Bond Future	1,576.7800	1.5768	1,618.7300	1.6187	2.660	0	0	198
2021/06/08	2032	03/02/2022	10.44	Call	Bond Future	5,662.9200	5.6629	5,764.8800	5.7649	1.800	0	0	0
2021/06/08	2032	03/02/2022	10.44	Put	Bond Future	2,617.1400	2.6171	2,548.7600	2.5488	(2.613)	0	0	0
2021/06/08	2032	05/05/2022	11.03	Call	Bond Future	7,347.3800	7.3474	7,462.1900	7.4622	1.563	0	0	0
2021/06/08	2032	05/05/2022	11.03	Put	Bond Future	2,302.0100	2.3020	2,244.9800	2.2450	(2.477)	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
2021/06/08	2032	05/05/2022	11.02	Put	Bond Future	2,316.9500	2.3169	2,259.6400	2.2596	(2.474)	0	0	0
2021/06/08	2032	05/05/2022			Bond Future	10.1071	89.4395	10.0769	89.6113	(0.299)	0.0000	0.0000	0
2021/06/08	2032	05/05/2022	11.04	Call	Bond Future	7,385.0600	7.3851	7,500.1500	7.5001	1.558	0	0	0
2021/06/08	2032	05/05/2022	11.04	Put	Bond Future	2,287.1700	2.2872	2,230.4200	2.2304	(2.481)	0	0	0
2021/06/08	2032	05/05/2022	11.02	Call	Bond Future	7,309.7500	7.3098	7,424.2800	7.4243	1.567	0	0	0
2021/06/08	2033	05/08/2021			Bond Future	108.6217	108.6217	108.1095	108.1095	(0.472)	0.0000	0.0000	9,059
2021/06/08	2033	04/11/2021			Bond Future	108.6107	108.6107	108.0673	108.0673	(0.500)	0.0000	0.0000	0
2021/06/08	2033	03/02/2022			Bond Future	109.8862	109.8862	109.3335	109.3335	(0.503)	0.0000	0.0000	0
2021/06/08	2033	05/05/2022			Bond Future	109.9556	109.9556	109.3792	109.3792	(0.524)	0.0000	0.0000	0
2021/06/08	2037	05/08/2021	12.27	Call	Bond Future	12,179.3000	12.1793	12,016.2200	12.0162	(1.339)	0	0	0
2021/06/08	2037	05/08/2021	12.27	Put	Bond Future	91.0600	0.0911	91.9200	0.0919	0.944	0	0	0
2021/06/08	2037	05/08/2021	12.28	Call	Bond Future	12,231.8200	12.2318	12,068.7200	12.0687	(1.333)	0	0	0
2021/06/08	2037	05/08/2021	12.26	Put	Bond Future	93.1500	0.0931	94.0500	0.0940	0.966	0	0	0
2021/06/08	2037	05/08/2021			Bond Future	10.2984	86.4788	10.3223	86.3148	0.232	0.0000	0.0000	128,315
2021/06/08	2037	05/08/2021	12.28	Put	Bond Future	89.0000	0.0890	89.8400	0.0898	0.944	0	0	0
2021/06/08	2037	05/08/2021	12.26	Call	Bond Future	12,126.7400	12.1267	11,963.7000	11.9637	(1.344)	0	0	0
2021/06/08	2037	04/11/2021	12.30	Call	Bond Future	11,686.7500	11.6867	11,533.3000	11.5333	(1.313)	0	0	0
2021/06/08	2037	04/11/2021	12.30	Put	Bond Future	687.2600	0.6873	700.6900	0.7007	1.954	0	0	600
2021/06/08	2037	04/11/2021	11.49	Put	Bond Future	1,597.1900	1.5972	1,627.2000	1.6272	1.879	0	0	0
2021/06/08	2037	04/11/2021	11.49	Call	Bond Future	7,992.5200	7.9925	7,855.6500	7.8557	(1.712)	0	0	600
2021/06/08	2037	04/11/2021	12.82	Put	Bond Future	361.8200	0.3618	369.0700	0.3691	2.004	0	0	0
2021/06/08	2037	04/11/2021	12.83	Call	Bond Future	14,149.8300	14.1498	13,990.1100	13.9901	(1.129)	0	0	0
2021/06/08	2037	04/11/2021			Bond Future	10.4765	87.4253	10.5015	87.2584	0.239	0.0000	0.0000	0
2021/06/08	2037	04/11/2021	12.82	Call	Bond Future	14,103.2600	14.1033	13,943.6300	13.9436	(1.132)	0	0	0
2021/06/08	2037	04/11/2021	12.83	Put	Bond Future	357.2000	0.3572	364.3600	0.3644	2.004	0	0	0
2021/06/08	2037	04/11/2021	12.81	Call	Bond Future	14,056.7000	14.0567	13,897.1500	13.8971	(1.135)	0	0	0
2021/06/08	2037	04/11/2021	12.81	Put	Bond Future	366.5000	0.3665	373.8300	0.3738	2.000	0	0	0
2021/06/08	2037	03/02/2022	11.46	Call	Bond Future	7,487.6000	7.4876	7,360.9300	7.3609	(1.692)	0	0	0
2021/06/08	2037	03/02/2022	11.47	Put	Bond Future	2,512.6000	2.5126	2,556.7700	2.5568	1.758	0	0	0
2021/06/08	2037	03/02/2022	11.45	Call	Bond Future	7,446.6800	7.4467	7,320.2900	7.3203	(1.697)	0	0	0
2021/06/08	2037	03/02/2022			Bond Future	10.6631	84.1772	10.6895	84.0060	0.247	0.0000	0.0000	0
2021/06/08	2037	03/02/2022	11.46	Put	Bond Future	2,531.0000	2.5310	2,575.4700	2.5755	1.757	0	0	0
2021/06/08	2037	03/02/2022	11.47	Call	Bond Future	7,528.5900	7.5286	7,401.6200	7.4016	(1.687)	0	0	0
2021/06/08	2037	03/02/2022	11.45	Put	Bond Future	2,549.5400	2.5495	2,594.2900	2.5943	1.755	0	0	0
2021/06/08	2037	05/05/2022	11.84	Put	Bond Future	2,645.5800	2.6456	2,690.1200	2.6901	1.684	0	0	0
2021/06/08	2037	05/05/2022	11.82	Call	Bond Future	8,469.4800	8.4695	8,340.9200	8.3409	(1.518)	0	0	0
2021/06/08	2037	05/05/2022	11.83	Call	Bond Future	8,509.9900	8.5100	8,381.1700	8.3812	(1.514)	0	0	0
2021/06/08	2037	05/05/2022			Bond Future	10.8553	85.1741	10.8827	85.0005	0.253	0.0000	0.0000	0
2021/06/08	2037	05/05/2022	11.84	Call	Bond Future	8,550.2500	8.5502	8,421.1900	8.4212	(1.509)	0	0	0
2021/06/08	2037	05/05/2022	11.82	Put	Bond Future	2,678.3900	2.6784	2,723.4300	2.7234	1.682	0	0	0
2021/06/08	2037	05/05/2022	11.83	Put	Bond Future	2,662.0800	2.6621	2,706.8600	2.7069	1.682	0	0	0
2021/06/08	2038	05/08/2021			Bond Future	120.8810	120.8810	120.9041	120.9041	0.019	0.0000	0.0000	7,713
2021/06/08	2038	04/11/2021			Bond Future	122.2327	122.2327	122.2545	122.2545	0.018	0.0000	0.0000	0
2021/06/08	2038	03/02/2022			Bond Future	121.9152	121.9152	121.9172	121.9172	0.002	0.0000	0.0000	0
2021/06/08	2038	05/05/2022			Bond Future	123.3858	123.3858	123.3871	123.3871	0.001	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
2021/06/08	2040	05/08/2021	12.48	Call	Bond Future	13,146.7500	13.1467	13,081.6000	13.0816	(0.496)	0	0	0
2021/06/08	2040	05/08/2021	12.49	Put	Bond Future	82.2500	0.0822	79.9100	0.0799	(2.845)	0	0	0
2021/06/08	2040	05/08/2021	12.47	Call	Bond Future	13,091.8800	13.0919	13,026.6900	13.0267	(0.498)	0	0	0
2021/06/08	2040	05/08/2021	11.05	Put	Bond Future	1,137.6900	1.1377	1,134.6400	1.1346	(0.268)	0	0	0
2021/06/08	2040	05/08/2021	11.05	Call	Bond Future	5,302.5700	5.3026	5,236.7400	5.2367	(1.241)	0	0	900
2021/06/08	2040	05/08/2021			Bond Future	10.4611	88.4198	10.4696	88.3570	0.082	0.0000	0.0000	86,488
2021/06/08	2040	05/08/2021	12.48	Put	Bond Future	84.1600	0.0842	81.7900	0.0818	(2.816)	0	0	0
2021/06/08	2040	05/08/2021	12.49	Call	Bond Future	13,201.6000	13.2016	13,136.4800	13.1365	(0.493)	0	0	0
2021/06/08	2040	05/08/2021	12.47	Put	Bond Future	86.1200	0.0861	83.7100	0.0837	(2.798)	0	0	0
2021/06/08	2040	05/08/2021	11.55	Put	Bond Future	532.3500	0.5323	527.1400	0.5271	(0.979)	0	0	0
2021/06/08	2040	05/08/2021	11.55	Call	Bond Future	7,993.2500	7.9933	7,925.2600	7.9253	(0.851)	0	0	900
2021/06/08	2040	05/08/2021	14.80	Call	Bond Future	24,544.5100	24.5445	24,481.7200	24.4817	(0.256)	0	0	0
2021/06/08	2040	05/08/2021	14.80	Put	Bond Future	0.1100	0.0001	0.1000	0.0001	(9.091)	0	0	900
2021/06/08	2040	04/11/2021	12.90	Call	Bond Future	14,515.1800	14.5152	14,450.1100	14.4501	(0.448)	0	0	0
2021/06/08	2040	04/11/2021	12.90	Put	Bond Future	427.6000	0.4276	427.1200	0.4271	(0.112)	0	0	0
2021/06/08	2040	04/11/2021	12.89	Call	Bond Future	14,466.6600	14.4667	14,401.5900	14.4016	(0.450)	0	0	0
2021/06/08	2040	04/11/2021	12.89	Put	Bond Future	432.9900	0.4330	432.5100	0.4325	(0.111)	0	0	0
2021/06/08	2040	04/11/2021			Bond Future	10.6358	89.3876	10.6448	89.3230	0.085	0.0000	0.0000	0
2021/06/08	2040	04/11/2021	12.91	Call	Bond Future	14,563.6900	14.5637	14,498.6100	14.4986	(0.447)	0	0	0
2021/06/08	2040	04/11/2021	12.91	Put	Bond Future	422.2700	0.4223	421.7800	0.4218	(0.116)	0	0	0
2021/06/08	2040	03/02/2022	11.58	Put	Bond Future	2,704.6900	2.7047	2,716.6800	2.7167	0.443	0	0	0
2021/06/08	2040	03/02/2022	11.59	Call	Bond Future	7,801.7900	7.8018	7,746.0300	7.7460	(0.715)	0	0	0
2021/06/08	2040	03/02/2022	11.57	Put	Bond Future	2,724.6200	2.7246	2,736.7200	2.7367	0.444	0	0	0
2021/06/08	2040	03/02/2022			Bond Future	10.8188	85.9118	10.8285	85.8442	0.090	0.0000	0.0000	0
2021/06/08	2040	03/02/2022	11.58	Call	Bond Future	7,758.3700	7.7584	7,702.7100	7.7027	(0.717)	0	0	0
2021/06/08	2040	03/02/2022	11.59	Put	Bond Future	2,684.9000	2.6849	2,696.7900	2.6968	0.443	0	0	0
2021/06/08	2040	03/02/2022	11.57	Call	Bond Future	7,715.0100	7.7150	7,659.4600	7.6595	(0.720)	0	0	0
2021/06/08	2040	05/05/2022	10.57	Put	Bond Future	6,869.3900	6.8694	6,900.7200	6.9007	0.456	0	0	0
2021/06/08	2040	05/05/2022	10.57	Call	Bond Future	3,826.9800	3.8270	3,789.2900	3.7893	(0.985)	0	0	1,200
2021/06/08	2040	05/05/2022	13.04	Call	Bond Future	13,504.5800	13.5046	13,441.3600	13.4414	(0.468)	0	0	0
2021/06/08	2040	05/05/2022	13.04	Put	Bond Future	1,320.2200	1.3202	1,326.0200	1.3260	0.439	0	0	1,200
2021/06/08	2040	05/05/2022	11.91	Put	Bond Future	2,908.7100	2.9087	2,922.4500	2.9225	0.472	0	0	0
2021/06/08	2040	05/05/2022	11.92	Call	Bond Future	8,741.1600	8.7412	8,685.7900	8.6858	(0.633)	0	0	0
2021/06/08	2040	05/05/2022	11.92	Put	Bond Future	2,890.0800	2.8901	2,903.7300	2.9037	0.472	0	0	0
2021/06/08	2040	05/05/2022			Bond Future	11.0066	86.9294	11.0168	86.8604	0.093	0.0000	0.0000	0
2021/06/08	2040	05/05/2022	9.82	Put	Bond Future	10,773.6500	10.7737	10,816.6800	10.8167	0.399	0	0	0
2021/06/08	2040	05/05/2022	9.82	Call	Bond Future	2,092.3200	2.0923	2,066.3300	2.0663	(1.242)	0	0	1,200
2021/06/08	2040	05/05/2022	11.91	Call	Bond Future	8,699.2600	8.6993	8,643.9800	8.6440	(0.635)	0	0	0
2021/06/08	2040	05/05/2022	11.90	Call	Bond Future	8,657.4000	8.6574	8,602.2100	8.6022	(0.637)	0	0	0
2021/06/08	2040	05/05/2022	11.90	Put	Bond Future	2,927.4600	2.9275	2,941.2900	2.9413	0.472	0	0	0
2021/06/08	2044	05/08/2021	12.60	Put	Bond Future	72.5300	0.0725	69.4700	0.0695	(4.219)	0	0	0
2021/06/08	2044	05/08/2021	12.61	Call	Bond Future	13,688.2400	13.6882	13,659.0200	13.6590	(0.213)	0	0	0
2021/06/08	2044	05/08/2021	12.61	Put	Bond Future	70.8800	0.0709	67.8700	0.0679	(4.247)	0	0	0
2021/06/08	2044	05/08/2021			Bond Future	10.5051	85.2221	10.5086	85.1959	0.033	0.0000	0.0000	60,007
2021/06/08	2044	05/08/2021	12.60	Call	Bond Future	13,634.2000	13.6342	13,604.9300	13.6049	(0.215)	0	0	0
2021/06/08	2044	05/08/2021	12.59	Call	Bond Future	13,580.1200	13.5801	13,550.8000	13.5508	(0.216)	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
2021/06/08	2044	05/08/2021	12.59	Put	Bond Future	74.2200	0.0742	71.1100	0.0711	(4.190)	0	0	0
2021/06/08	2044	04/11/2021	12.91	Call	Bond Future	14,462.7400	14.4627	14,431.6100	14.4316	(0.215)	0	0	0
2021/06/08	2044	04/11/2021	12.91	Put	Bond Future	450.3500	0.4503	446.8100	0.4468	(0.786)	0	0	0
2021/06/08	2044	04/11/2021			Bond Future	10.6713	86.1549	10.6751	86.1273	0.035	0.0000	0.0000	0
2021/06/08	2044	04/11/2021	12.90	Call	Bond Future	14,414.8200	14.4148	14,383.6700	14.3837	(0.216)	0	0	0
2021/06/08	2044	04/11/2021	12.90	Put	Bond Future	455.9100	0.4559	452.3500	0.4523	(0.781)	0	0	0
2021/06/08	2044	04/11/2021	12.89	Call	Bond Future	14,366.8900	14.3669	14,335.7200	14.3357	(0.217)	0	0	0
2021/06/08	2044	04/11/2021	12.89	Put	Bond Future	461.5300	0.4615	457.9500	0.4580	(0.776)	0	0	0
2021/06/08	2044	03/02/2022	11.60	Call	Bond Future	7,832.3600	7.8324	7,802.3100	7.8023	(0.384)	0	0	0
2021/06/08	2044	03/02/2022	11.60	Put	Bond Future	2,745.6200	2.7456	2,745.7600	2.7458	0.005	0	0	0
2021/06/08	2044	03/02/2022	11.59	Call	Bond Future	7,788.6300	7.7886	7,758.6300	7.7586	(0.385)	0	0	0
2021/06/08	2044	03/02/2022	11.59	Put	Bond Future	2,765.7900	2.7658	2,765.9800	2.7660	0.007	0	0	0
2021/06/08	2044	03/02/2022			Bond Future	10.8450	82.7671	10.8493	82.7369	0.039	0.0000	0.0000	0
2021/06/08	2044	03/02/2022	11.61	Call	Bond Future	7,876.3700	7.8764	7,846.2800	7.8463	(0.382)	0	0	0
2021/06/08	2044	03/02/2022	11.61	Put	Bond Future	2,725.8200	2.7258	2,725.9200	2.7259	0.004	0	0	0
2021/06/08	2044	05/05/2022	11.92	Call	Bond Future	8,778.9900	8.7790	8,750.0600	8.7501	(0.330)	0	0	0
2021/06/08	2044	05/05/2022	11.92	Put	Bond Future	2,948.4400	2.9484	2,950.4800	2.9505	0.069	0	0	0
2021/06/08	2044	05/05/2022	11.91	Call	Bond Future	8,737.0800	8.7371	8,708.1900	8.7082	(0.331)	0	0	0
2021/06/08	2044	05/05/2022	11.91	Put	Bond Future	2,967.6100	2.9676	2,969.6900	2.9697	0.070	0	0	0
2021/06/08	2044	05/05/2022			Bond Future	11.0230	83.7474	11.0274	83.7164	0.041	0.0000	0.0000	0
2021/06/08	2044	05/05/2022	11.93	Call	Bond Future	8,821.2100	8.8212	8,792.2400	8.7922	(0.328)	0	0	0
2021/06/08	2044	05/05/2022	11.93	Put	Bond Future	2,929.6700	2.9297	2,931.6700	2.9317	0.068	0	0	0
2021/06/08	2046	05/08/2021			Bond Future	111.4705	111.4705	111.5868	111.5868	0.104	0.0000	0.0000	18,098
2021/06/08	2046	04/11/2021			Bond Future	110.9086	110.9086	110.9941	110.9941	0.077	0.0000	0.0000	0
2021/06/08	2046	03/02/2022			Bond Future	112.2112	112.2112	112.2948	112.2948	0.074	0.0000	0.0000	0
2021/06/08	2046	05/05/2022			Bond Future	111.7179	111.7179	111.7735	111.7735	0.050	0.0000	0.0000	0
2021/06/08	2050	05/08/2021			Bond Future	113.6818	113.6818	113.7036	113.7036	0.019	0.0000	0.0000	11,059
2021/06/08	2050	04/11/2021			Bond Future	114.9531	114.9531	114.9736	114.9736	0.018	0.0000	0.0000	0
2021/06/08	2050	03/02/2022			Bond Future	114.3543	114.3543	114.3549	114.3549	0.001	0.0000	0.0000	0
2021/06/08	2050	05/05/2022			Bond Future	115.7335	115.7335	115.7335	115.7335	0.000	0.0000	0.0000	0
2021/06/08	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/06/08	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/06/08	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/06/08	AL37	05/08/2021			Index Future	797.1090	797.1090	798.9660	798.9660	0.233	0.0000	0.0000	0
2021/06/08	AL37	04/11/2021			Index Future	805.9150	805.9150	807.7820	807.7820	0.232	0.0000	0.0000	0
2021/06/08	AL37	03/02/2022			Index Future	815.1820	815.1820	817.0480	817.0480	0.229	0.0000	0.0000	0
2021/06/08	AL37	05/05/2022			Index Future	824.8160	824.8160	826.6990	826.6990	0.228	0.0000	0.0000	0
2021/06/08	AL7T	05/08/2021			Index Future	915.1550	915.1550	916.9400	916.9400	0.195	0.0000	0.0000	0
2021/06/08	AL7T	04/11/2021			Index Future	925.2650	925.2650	927.0570	927.0570	0.194	0.0000	0.0000	0
2021/06/08	AL7T	03/02/2022			Index Future	935.9040	935.9040	937.6920	937.6920	0.191	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
2021/06/08	AL7T	05/05/2022			Index Future	946.9650	946.9650	948.7680	948.7680	0.190	0.0000	0.0000	0
2021/06/08	ALBI	05/08/2021			Index Future	806.7470	806.7470	807.1590	807.1590	0.051	0.0000	0.0000	134
2021/06/08	ALBI	04/11/2021			Index Future	815.6600	815.6600	816.0650	816.0650	0.050	0.0000	0.0000	0
2021/06/08	ALBI	03/02/2022			Index Future	825.0390	825.0390	825.4270	825.4270	0.047	0.0000	0.0000	0
2021/06/08	ALBI	05/05/2022			Index Future	834.7890	834.7890	835.1770	835.1770	0.046	0.0000	0.0000	0
2021/06/08	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/06/08	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/06/08	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/06/08	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/06/08	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/06/08	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/06/08	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/06/08	C040	06/10/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/06/08	C040	31/01/2040			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/06/08	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/06/08	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/06/08	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/06/08	C070	01/08/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/06/08	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/06/08	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/06/08	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/06/08	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2021/06/08	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/06/08	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/06/08	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/06/08	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
2021/06/08	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/06/08	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/06/08	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/06/08	C303	28/02/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/06/08	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/06/08	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/06/08	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/06/08	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/06/08	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/06/08	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/06/08	ES33	05/08/2021			Bond Future	10.9818	80.0169	10.9924	79.9583	0.097	0.0000	0.0000	350
2021/06/08	ES33	04/11/2021			Bond Future	11.2054	77.1364	11.2202	77.0572	0.132	0.0000	0.0000	0
2021/06/08	ES33	03/02/2022			Bond Future	11.4409	78.0428	11.4603	77.9422	0.169	0.0000	0.0000	0
2021/06/08	ES33	05/05/2022			Bond Future	11.6787	75.2072	11.7025	75.0873	0.204	0.0000	0.0000	0
2021/06/08	ES42	05/08/2021			Bond Future	11.4975	78.9843	11.5182	78.8541	0.180	0.0000	0.0000	4,779
2021/06/08	ES42	04/11/2021			Bond Future	11.7085	75.6095	11.7334	75.4580	0.212	0.0000	0.0000	0
2021/06/08	ES42	03/02/2022			Bond Future	11.9233	76.4985	11.9526	76.3251	0.246	0.0000	0.0000	0
2021/06/08	ES42	05/05/2022			Bond Future	12.1478	73.1635	12.1816	72.9698	0.278	0.0000	0.0000	0
2021/06/08	GOVI	05/08/2021	719.14	Call	GOVI	773,890.0000	77.3890	778,730.0000	77.8730	0.625	0	0	0
2021/06/08	GOVI	05/08/2021	719.14	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/06/08	GOVI	05/08/2021	719.13	Call	GOVI	773,990.0000	77.3990	778,830.0000	77.8830	0.625	0	0	0
2021/06/08	GOVI	05/08/2021	719.13	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/06/08	GOVI	05/08/2021			GOVI	796.5290	796.5290	797.0130	797.0130	0.061	0.0000	0.0000	979
2021/06/08	GOVI	05/08/2021	719.15	Call	GOVI	773,790.0000	77.3790	778,630.0000	77.8630	0.625	0	0	0
2021/06/08	GOVI	05/08/2021	719.15	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/06/08	GOVI	04/11/2021	728.41	Call	GOVI	769,190.0000	76.9190	773,970.0000	77.3970	0.621	0	0	0
2021/06/08	GOVI	04/11/2021	728.41	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/06/08	GOVI	04/11/2021	728.40	Call	GOVI	769,290.0000	76.9290	774,070.0000	77.4070	0.621	0	0	0
2021/06/08	GOVI	04/11/2021	728.40	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/06/08	GOVI	04/11/2021			GOVI	805.3290	805.3290	805.8070	805.8070	0.059	0.0000	0.0000	0
2021/06/08	GOVI	04/11/2021	728.42	Call	GOVI	769,090.0000	76.9090	773,870.0000	77.3870	0.622	0	0	0
2021/06/08	GOVI	04/11/2021	728.42	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/06/08	GOVI	03/02/2022	792.76	Call	GOVI	218,290.0000	21.8290	222,910.0000	22.2910	2.116	0	0	0
2021/06/08	GOVI	03/02/2022	792.76	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/06/08	GOVI	03/02/2022			GOVI	814.5890	814.5890	815.0510	815.0510	0.057	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
2021/06/08	GOVI	03/02/2022	792.75	Call	GOVI	218,390.0000	21.8390	223,010.0000	22.3010	2.115	0	0	0
2021/06/08	GOVI	03/02/2022	792.75	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/06/08	GOVI	03/02/2022	792.74	Call	GOVI	218,490.0000	21.8490	223,110.0000	22.3110	2.115	0	0	0
2021/06/08	GOVI	03/02/2022	792.74	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/06/08	GOVI	05/05/2022	788.25	Call	GOVI	359,660.0000	35.9660	364,290.0000	36.4290	1.287	0	0	0
2021/06/08	GOVI	05/05/2022	788.25	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/06/08	GOVI	05/05/2022			GOVI	824.2160	824.2160	824.6790	824.6790	0.056	0.0000	0.0000	0
2021/06/08	GOVI	05/05/2022	788.24	Call	GOVI	359,760.0000	35.9760	364,390.0000	36.4390	1.287	0	0	0
2021/06/08	GOVI	05/05/2022	788.24	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/06/08	GOVI	05/05/2022	788.23	Call	GOVI	359,860.0000	35.9860	364,490.0000	36.4490	1.287	0	0	0
2021/06/08	GOVI	05/05/2022	788.23	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/06/08	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2021/06/08	IGOV	05/08/2021			Index Future	294.9020	294.9020	294.8040	294.8040	(0.033)	0.0000	0.0000	576
2021/06/08	IGOV	04/11/2021			Index Future	298.2320	298.2320	298.1290	298.1290	(0.035)	0.0000	0.0000	16
2021/06/08	IGOV	03/02/2022			Index Future	301.7330	301.7330	301.6210	301.6210	(0.037)	0.0000	0.0000	0
2021/06/08	IGOV	05/05/2022			Index Future	305.3700	305.3700	305.2540	305.2540	(0.038)	0.0000	0.0000	0
2021/06/08	IS05	15/06/2021			Interest Rate Swap	90.4300	90.4300	90.4300	90.4300	0.000	0.0000	0.0000	0
2021/06/08	IS05	21/09/2021			Interest Rate Swap	89.4200	89.4200	89.4200	89.4200	0.000	0.0000	0.0000	0
2021/06/08	IS05	21/12/2021			Interest Rate Swap	90.7000	90.7000	90.7000	90.7000	0.000	0.0000	0.0000	51
2021/06/08	IS05	15/03/2022			Interest Rate Swap	90.1300	90.1300	90.1300	90.1300	0.000	0.0000	0.0000	0
2021/06/08	IS05	21/06/2022			Interest Rate Swap	90.2900	90.2900	90.2900	90.2900	0.000	0.0000	0.0000	0
2021/06/08	IS05	20/09/2022			Interest Rate Swap	93.5000	93.5000	93.5000	93.5000	0.000	0.0000	0.0000	0
2021/06/08	IS05	20/12/2022			Interest Rate Swap	94.0600	94.0600	94.0600	94.0600	0.000	0.0000	0.0000	0
2021/06/08	IS05	22/03/2023			Interest Rate Swap	86.5400	86.5400	86.5400	86.5400	0.000	0.0000	0.0000	0
2021/06/08	IS05	20/06/2023			Interest Rate Swap	92.1700	92.1700	92.1700	92.1700	0.000	0.0000	0.0000	0
2021/06/08	IS05	19/09/2023			Interest Rate Swap	94.8800	94.8800	94.8800	94.8800	0.000	0.0000	0.0000	0
2021/06/08	IS10	17/12/2025			Interest Rate Swap	80.2800	80.2800	80.2800	80.2800	0.000	0.0000	0.0000	0
2021/06/08	IS10	16/03/2026			Interest Rate Swap	76.8200	76.8200	76.8200	76.8200	0.000	0.0000	0.0000	0
2021/06/08	IS10	15/06/2026			Interest Rate Swap	75.2400	75.2400	75.2400	75.2400	0.000	0.0000	0.0000	0
2021/06/08	IS10	21/09/2026			Interest Rate Swap	77.2700	77.2700	77.2700	77.2700	0.000	0.0000	0.0000	0
2021/06/08	IS10	21/12/2026			Interest Rate Swap	81.3000	81.3000	81.3000	81.3000	0.000	0.0000	0.0000	0
2021/06/08	IS10	15/03/2027			Interest Rate Swap	79.8000	79.8000	79.8000	79.8000	0.000	0.0000	0.0000	0
2021/06/08	IS10	21/06/2027			Interest Rate Swap	81.8600	81.8600	81.8600	81.8600	0.000	0.0000	0.0000	0
2021/06/08	IS10	20/09/2027			Interest Rate Swap	87.6100	87.6100	87.6100	87.6100	0.000	0.0000	0.0000	0
2021/06/08	IS10	20/12/2027			Interest Rate Swap	87.9400	87.9400	87.9400	87.9400	0.000	0.0000	0.0000	0
2021/06/08	IS10	22/03/2028			Interest Rate Swap	80.8900	80.8900	80.8900	80.8900	0.000	0.0000	0.0000	0
2021/06/08	IS10	20/06/2028			Interest Rate Swap	88.6800	88.6800	88.6800	88.6800	0.000	0.0000	0.0000	0
2021/06/08	IS10	19/09/2028			Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0.000	0.0000	0.0000	0
2021/06/08	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2021/06/08	JBAF	15/06/2021			Jibar Tradeable Future	3.6850	96.3150	3.6850	96.3150	0.000	0.0000	0.0000	0
2021/06/08	JBAF	21/07/2021			Jibar Tradeable Future	3.7250	96.2750	3.7250	96.2750	0.000	0.0000	0.0000	0
2021/06/08	JBAF	18/08/2021			Jibar Tradeable Future	3.7600	96.2400	3.7500	96.2500	(0.266)	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
2021/06/08	JBAF	15/09/2021			Jibar Tradeable Future	3.7850	96.2150	3.7750	96.2250	(0.264)	0.0000	0.0000	30,000
2021/06/08	JBAF	20/10/2021			Jibar Tradeable Future	3.8600	96.1400	3.8500	96.1500	(0.259)	0.0000	0.0000	0
2021/06/08	JBAF	17/11/2021			Jibar Tradeable Future	3.8900	96.1100	3.8800	96.1200	(0.257)	0.0000	0.0000	0
2021/06/08	JBAF	15/12/2021			Jibar Tradeable Future	4.0200	95.9800	4.0000	96.0000	(0.498)	0.0000	0.0000	0
2021/06/08	JBAF	16/03/2022			Jibar Tradeable Future	4.2450	95.7550	4.2450	95.7550	0.000	0.0000	0.0000	0
2021/06/08	JBAF	15/06/2022			Jibar Tradeable Future	4.5700	95.4300	4.5300	95.4700	(0.875)	0.0000	0.0000	471
2021/06/08	JBAF	21/09/2022			Jibar Tradeable Future	4.7800	95.2200	4.7300	95.2700	(1.046)	0.0000	0.0000	0
2021/06/08	JBAF	21/12/2022			Jibar Tradeable Future	5.0950	94.9050	5.0350	94.9650	(1.178)	0.0000	0.0000	0
2021/06/08	JBAF	15/03/2023			Jibar Tradeable Future	5.2850	94.7150	5.2250	94.7750	(1.135)	0.0000	0.0000	0
2021/06/08	R023	05/08/2021	5.30	Call	Bond Future	447.3800	0.4474	426.6900	0.4267	(4.625)	0	0	0
2021/06/08	R023	05/08/2021	5.30	Put	Bond Future	96.2000	0.0962	101.8700	0.1019	5.894	0	0	0
2021/06/08	R023	05/08/2021	5.29	Call	Bond Future	435.5900	0.4356	415.0900	0.4151	(4.706)	0	0	0
2021/06/08	R023	05/08/2021	5.29	Put	Bond Future	99.5200	0.0995	105.3800	0.1054	5.888	0	0	0
2021/06/08	R023	05/08/2021			Bond Future	5.0680	107.4099	5.0854	107.3835	0.343	0.0000	0.0000	15,432
2021/06/08	R023	05/08/2021	5.31	Call	Bond Future	459.2800	0.4593	438.3900	0.4384	(4.548)	0	0	0
2021/06/08	R023	05/08/2021	5.31	Put	Bond Future	93.0000	0.0930	98.4700	0.0985	5.882	0	0	0
2021/06/08	R023	04/11/2021	4.91	Call	Bond Future	177.6400	0.1776	167.5700	0.1676	(5.669)	0	0	0
2021/06/08	R023	04/11/2021	4.91	Put	Bond Future	540.0500	0.5401	557.9900	0.5580	3.322	0	0	0
2021/06/08	R023	04/11/2021	4.90	Call	Bond Future	172.7400	0.1727	162.8500	0.1629	(5.725)	0	0	0
2021/06/08	R023	04/11/2021	4.90	Put	Bond Future	547.9900	0.5480	566.1100	0.5661	3.307	0	0	0
2021/06/08	R023	04/11/2021			Bond Future	5.1929	104.6773	5.2148	104.6493	0.422	0.0000	0.0000	0
2021/06/08	R023	04/11/2021	4.92	Call	Bond Future	182.6300	0.1826	172.3800	0.1724	(5.612)	0	0	0
2021/06/08	R023	04/11/2021	4.92	Put	Bond Future	532.2000	0.5322	549.9600	0.5500	3.337	0	0	0
2021/06/08	R023	03/02/2022	5.08	Call	Bond Future	256.9600	0.2570	244.3100	0.2443	(4.923)	0	0	0
2021/06/08	R023	03/02/2022	5.08	Put	Bond Future	526.9800	0.5270	545.4200	0.5454	3.499	0	0	0
2021/06/08	R023	03/02/2022			Bond Future	5.3411	105.8820	5.3712	105.8509	0.564	0.0000	0.0000	0
2021/06/08	R023	03/02/2022	5.07	Call	Bond Future	252.3200	0.2523	239.8100	0.2398	(4.958)	0	0	0
2021/06/08	R023	03/02/2022	5.07	Put	Bond Future	532.7100	0.5327	551.2900	0.5513	3.488	0	0	0
2021/06/08	R023	03/02/2022	5.06	Call	Bond Future	247.7300	0.2477	235.3700	0.2354	(4.989)	0	0	0
2021/06/08	R023	03/02/2022	5.06	Put	Bond Future	538.4800	0.5385	557.2100	0.5572	3.478	0	0	0
2021/06/08	R023	05/05/2022	6.31	Call	Bond Future	797.8500	0.7978	774.0700	0.7741	(2.981)	0	0	0
2021/06/08	R023	05/05/2022	6.31	Put	Bond Future	170.3500	0.1704	178.6200	0.1786	4.855	0	0	0
2021/06/08	R023	05/05/2022			Bond Future	5.5139	103.2245	5.5544	103.1925	0.734	0.0000	0.0000	0
2021/06/08	R023	05/05/2022	6.30	Call	Bond Future	791.8300	0.7918	768.1200	0.7681	(2.994)	0	0	0
2021/06/08	R023	05/05/2022	6.30	Put	Bond Future	172.1700	0.1722	180.5100	0.1805	4.844	0	0	0
2021/06/08	R023	05/05/2022	6.29	Call	Bond Future	785.8200	0.7858	762.1800	0.7622	(3.008)	0	0	0
2021/06/08	R023	05/05/2022	6.29	Put	Bond Future	174.0100	0.1740	182.4200	0.1824	4.833	0	0	0
2021/06/08	R035	05/08/2021	5.31	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/06/08	R035	05/08/2021	5.31	Put	Bond Future	42,900.7400	42.9007	42,994.5800	42.9946	0.219	0	0	0
2021/06/08	R035	05/08/2021	11.37	Call	Bond Future	8,619.9100	8.6199	8,525.1100	8.5251	(1.100)	0	0	0
2021/06/08	R035	05/08/2021	11.37	Put	Bond Future	331.0600	0.3311	330.1000	0.3301	(0.290)	0	0	100
2021/06/08	R035	05/08/2021			Bond Future	10.0731	95.1900	10.0868	95.0961	0.136	0.0000	0.0000	81,833
2021/06/08	R035	05/08/2021	5.30	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/06/08	R035	05/08/2021	5.30	Put	Bond Future	43,017.3200	43.0173	43,111.1600	43.1112	0.218	0	0	0
2021/06/08	R035	05/08/2021	5.29	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/06/08	R035	05/08/2021	5.29	Put	Bond Future	43,134.0300	43.1340	43,227.8700	43.2279	0.218	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
2021/06/08	R035	05/08/2021	10.77	Call	Bond Future	5,466.4800	5.4665	5,377.1800	5.3772	(1.634)	0	0	0
2021/06/08	R035	05/08/2021	10.77	Put	Bond Future	870.2900	0.8703	874.8300	0.8748	0.522	0	0	100
2021/06/08	R035	05/08/2021	10.02	Put	Bond Future	2,650.0100	2.6500	2,677.3200	2.6773	1.031	0	0	0
2021/06/08	R035	05/08/2021	10.02	Call	Bond Future	2,285.8200	2.2858	2,219.2900	2.2193	(2.911)	0	0	100
2021/06/08	R035	04/11/2021	11.20	Put	Bond Future	1,579.0500	1.5791	1,592.6200	1.5926	0.859	0	0	350
2021/06/08	R035	04/11/2021	10.60	Call	Bond Future	4,999.6900	4.9997	4,928.7400	4.9287	(1.419)	0	0	0
2021/06/08	R035	04/11/2021	10.60	Put	Bond Future	2,775.7100	2.7757	2,800.7600	2.8008	0.902	0	0	350
2021/06/08	R035	04/11/2021	10.11	Put	Bond Future	4,255.3100	4.2553	4,293.3300	4.2933	0.893	0	0	0
2021/06/08	R035	04/11/2021	10.11	Call	Bond Future	3,249.1000	3.2491	3,191.1200	3.1911	(1.784)	0	0	350
2021/06/08	R035	04/11/2021	10.12	Put	Bond Future	4,219.9200	4.2199	4,257.6500	4.2576	0.894	0	0	0
2021/06/08	R035	04/11/2021	10.12	Call	Bond Future	3,281.3200	3.2813	3,223.0500	3.2231	(1.776)	0	0	400
2021/06/08	R035	04/11/2021	10.62	Put	Bond Future	2,725.4200	2.7254	2,750.0100	2.7500	0.902	0	0	0
2021/06/08	R035	04/11/2021	10.62	Call	Bond Future	5,077.7300	5.0777	5,006.3200	5.0063	(1.406)	0	0	400
2021/06/08	R035	04/11/2021	11.75	Put	Bond Future	956.0800	0.9561	963.1900	0.9632	0.744	0	0	782
2021/06/08	R035	04/11/2021	11.08	Call	Bond Future	6,997.9800	6.9980	6,917.4500	6.9175	(1.151)	0	0	0
2021/06/08	R035	04/11/2021	11.08	Put	Bond Future	1,767.3200	1.7673	1,782.7900	1.7828	0.875	0	0	782
2021/06/08	R035	04/11/2021	10.23	Put	Bond Future	3,847.6200	3.8476	3,882.1800	3.8822	0.898	0	0	0
2021/06/08	R035	04/11/2021	12.53	Call	Bond Future	13,817.4600	13.8175	13,723.6800	13.7237	(0.679)	0	0	0
2021/06/08	R035	04/11/2021	12.53	Put	Bond Future	364.2200	0.3642	366.4400	0.3664	0.610	0	0	0
2021/06/08	R035	04/11/2021			Bond Future	10.2599	91.7565	10.2744	91.6605	0.141	0.0000	0.0000	0
2021/06/08	R035	04/11/2021	11.20	Call	Bond Future	7,538.0600	7.5381	7,455.6300	7.4556	(1.094)	0	0	0
2021/06/08	R035	04/11/2021	13.82	Call	Bond Future	19,867.3400	19.8673	19,771.4400	19.7714	(0.483)	0	0	0
2021/06/08	R035	04/11/2021	13.82	Put	Bond Future	55.2800	0.0553	55.3800	0.0554	0.181	0	0	400
2021/06/08	R035	04/11/2021	11.75	Call	Bond Future	10,139.4300	10.1394	10,050.5400	10.0505	(0.877)	0	0	0
2021/06/08	R035	04/11/2021	10.23	Call	Bond Future	3,648.0300	3.6480	3,586.5900	3.5866	(1.684)	0	0	782
2021/06/08	R035	04/11/2021	12.52	Call	Bond Future	13,769.6900	13.7697	13,675.9600	13.6760	(0.681)	0	0	0
2021/06/08	R035	04/11/2021	12.52	Put	Bond Future	369.0600	0.3691	371.3300	0.3713	0.615	0	0	0
2021/06/08	R035	04/11/2021	12.51	Call	Bond Future	13,721.9300	13.7219	13,628.2300	13.6282	(0.683)	0	0	0
2021/06/08	R035	04/11/2021	12.51	Put	Bond Future	373.9700	0.3740	376.2700	0.3763	0.615	0	0	0
2021/06/08	R035	03/02/2022	11.05	Put	Bond Future	2,863.5300	2.8635	2,889.4200	2.8894	0.904	0	0	1,600
2021/06/08	R035	03/02/2022	10.35	Put	Bond Future	4,767.9400	4.7679	4,808.8700	4.8089	0.858	0	0	0
2021/06/08	R035	03/02/2022	10.35	Call	Bond Future	4,078.8800	4.0789	4,020.2700	4.0203	(1.437)	0	0	1,600
2021/06/08	R035	03/02/2022	11.28	Call	Bond Future	7,531.3100	7.5313	7,453.6700	7.4537	(1.031)	0	0	0
2021/06/08	R035	03/02/2022	11.28	Put	Bond Future	2,421.8600	2.4219	2,443.7600	2.4438	0.904	0	0	200
2021/06/08	R035	03/02/2022	10.26	Put	Bond Future	5,074.7600	5.0748	5,117.9000	5.1179	0.850	0	0	0
2021/06/08	R035	03/02/2022	10.26	Call	Bond Future	3,794.2500	3.7943	3,737.8500	3.7379	(1.486)	0	0	200
2021/06/08	R035	03/02/2022	11.73	Call	Bond Future	9,487.0900	9.4871	9,403.1200	9.4031	(0.885)	0	0	0
2021/06/08	R035	03/02/2022	11.73	Put	Bond Future	1,765.3000	1.7653	1,780.8700	1.7809	0.882	0	0	280
2021/06/08	R035	03/02/2022	11.03	Call	Bond Future	6,510.4400	6.5104	6,437.1500	6.4372	(1.126)	0	0	0
2021/06/08	R035	03/02/2022	11.39	Call	Bond Future	7,998.2400	7.9982	7,918.8700	7.9189	(0.992)	0	0	0
2021/06/08	R035	03/02/2022	11.39	Put	Bond Future	2,239.0500	2.2391	2,259.2200	2.2592	0.901	0	0	683
2021/06/08	R035	03/02/2022	10.65	Call	Bond Future	5,093.2500	5.0932	5,027.7000	5.0277	(1.287)	0	0	0
2021/06/08	R035	03/02/2022	11.23	Call	Bond Future	7,322.4600	7.3225	7,245.6400	7.2456	(1.049)	0	0	0
2021/06/08	R035	03/02/2022	11.23	Put	Bond Future	2,510.7800	2.5108	2,533.5000	2.5335	0.905	0	0	0
2021/06/08	R035	03/02/2022	11.22	Call	Bond Future	7,280.9900	7.2810	7,204.3400	7.2043	(1.053)	0	0	0
2021/06/08	R035	03/02/2022	11.22	Put	Bond Future	2,529.0500	2.5291	2,551.9400	2.5519	0.905	0	0	0
2021/06/08	R035	03/02/2022			Bond Future	10.4559	92.8127	10.4713	92.7131	0.147	0.0000	0.0000	0
2021/06/08	R035	03/02/2022	11.05	Call	Bond Future	6,590.4400	6.5904	6,516.7900	6.5168	(1.118)	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
2021/06/08	R035	03/02/2022	11.88	Call	Bond Future	10,116.2200	10.1162	10,030.4400	10.0304	(0.848)	0	0	0
2021/06/08	R035	03/02/2022	11.88	Put	Bond Future	1,550.0300	1.5500	1,563.7900	1.5638	0.888	0	0	1,800
2021/06/08	R035	03/02/2022	11.03	Put	Bond Future	2,905.3100	2.9053	2,931.5600	2.9316	0.904	0	0	280
2021/06/08	R035	03/02/2022	10.10	Put	Bond Future	5,657.5400	5.6575	5,704.7400	5.7047	0.834	0	0	0
2021/06/08	R035	03/02/2022	10.10	Call	Bond Future	3,311.7400	3.3117	3,259.4000	3.2594	(1.580)	0	0	280
2021/06/08	R035	03/02/2022	10.65	Put	Bond Future	3,850.4000	3.8504	3,884.3900	3.8844	0.883	0	0	683
2021/06/08	R035	03/02/2022	9.70	Put	Bond Future	7,358.6500	7.3587	7,416.3500	7.4163	0.784	0	0	0
2021/06/08	R035	03/02/2022	9.70	Call	Bond Future	2,270.0800	2.2701	2,228.2400	2.2282	(1.843)	0	0	683
2021/06/08	R035	03/02/2022	11.24	Call	Bond Future	7,363.7300	7.3637	7,286.7400	7.2867	(1.046)	0	0	0
2021/06/08	R035	03/02/2022	11.24	Put	Bond Future	2,492.3800	2.4924	2,514.9300	2.5149	0.905	0	0	0
2021/06/08	R035	05/05/2022	11.64	Call	Bond Future	8,498.2100	8.4982	8,419.9600	8.4200	(0.921)	0	0	0
2021/06/08	R035	05/05/2022	11.64	Put	Bond Future	2,571.0400	2.5710	2,594.0700	2.5941	0.896	0	0	0
2021/06/08	R035	05/05/2022	11.63	Call	Bond Future	8,457.3900	8.4574	8,379.2800	8.3793	(0.924)	0	0	0
2021/06/08	R035	05/05/2022	11.63	Put	Bond Future	2,587.1500	2.5871	2,610.3200	2.6103	0.896	0	0	0
2021/06/08	R035	05/05/2022			Bond Future	10.6497	89.4333	10.6658	89.3320	0.151	0.0000	0.0000	0
2021/06/08	R035	05/05/2022	11.65	Call	Bond Future	8,539.0800	8.5391	8,460.6900	8.4607	(0.918)	0	0	0
2021/06/08	R035	05/05/2022	11.65	Put	Bond Future	2,555.0400	2.5550	2,577.9300	2.5779	0.896	0	0	0
2021/06/08	R186	05/08/2021	8.62	Call	Bond Future	5,811.0100	5.8110	1,808.0400	1.8080	(68.886)	0	0	0
2021/06/08	R186	05/08/2021	8.62	Put	Bond Future	94.4500	0.0945	1,090.4000	1.0904	1054.473	0	0	0
2021/06/08	R186	05/08/2021	8.61	Call	Bond Future	5,769.4400	5.7694	1,782.7200	1.7827	(69.101)	0	0	0
2021/06/08	R186	05/08/2021	8.61	Put	Bond Future	97.2200	0.0972	1,109.4200	1.1094	1041.144	0	0	0
2021/06/08	R186	05/08/2021			Bond Future	7.3714	115.0942	8.4588	110.0952	14.750	0.0000	0.0000	91,394
2021/06/08	R186	05/08/2021	8.63	Call	Bond Future	5,852.6100	5.8526	1,833.5600	1.8336	(68.671)	0	0	0
2021/06/08	R186	05/08/2021	8.63	Put	Bond Future	91.7500	0.0918	1,071.6200	1.0716	1067.978	0	0	0
2021/06/08	R186	04/11/2021	7.77	Call	Bond Future	2,557.0200	2.5570	573.2200	0.5732	(77.582)	0	0	0
2021/06/08	R186	04/11/2021	8.10	Call	Bond Future	3,496.2100	3.4962	957.4500	0.9575	(72.615)	0	0	0
2021/06/08	R186	04/11/2021	8.10	Put	Bond Future	1,059.1400	1.0591	3,575.4900	3.5755	237.584	0	0	0
2021/06/08	R186	04/11/2021	8.09	Call	Bond Future	3,465.4600	3.4655	943.4500	0.9434	(72.776)	0	0	0
2021/06/08	R186	04/11/2021	8.09	Put	Bond Future	1,072.1300	1.0721	3,605.2300	3.6052	236.268	0	0	0
2021/06/08	R186	04/11/2021			Bond Future	7.5504	116.3532	8.7077	111.2981	15.328	0.0000	0.0000	0
2021/06/08	R186	04/11/2021	7.77	Put	Bond Future	1,575.1600	1.5752	4,646.4700	4.6465	194.984	0	0	15,177
2021/06/08	R186	04/11/2021	8.77	Call	Bond Future	5,770.9600	5.7710	2,217.0300	2.2170	(61.583)	0	0	0
2021/06/08	R186	04/11/2021	8.77	Put	Bond Future	452.0400	0.4520	1,953.2200	1.9532	332.090	0	0	15,177
2021/06/08	R186	04/11/2021	8.11	Call	Bond Future	3,527.0700	3.5271	971.5900	0.9716	(72.453)	0	0	0
2021/06/08	R186	04/11/2021	8.11	Put	Bond Future	1,046.2700	1.0463	3,545.9000	3.5459	238.909	0	0	0
2021/06/08	R186	03/02/2022	7.30	Call	Bond Future	1,523.2900	1.5233	308.9200	0.3089	(79.720)	0	0	0
2021/06/08	R186	03/02/2022	7.30	Put	Bond Future	3,417.7300	3.4177	7,319.4900	7.3195	114.162	0	0	0
2021/06/08	R186	03/02/2022			Bond Future	7.7398	112.4100	8.9760	107.2939	15.972	0.0000	0.0000	0
2021/06/08	R186	03/02/2022	7.29	Call	Bond Future	1,506.4500	1.5065	303.8200	0.3038	(79.832)	0	0	0
2021/06/08	R186	03/02/2022	7.29	Put	Bond Future	3,444.4400	3.4444	7,357.9400	7.3579	113.618	0	0	0
2021/06/08	R186	03/02/2022	7.28	Call	Bond Future	1,489.7300	1.4897	298.7800	0.2988	(79.944)	0	0	0
2021/06/08	R186	03/02/2022	7.28	Put	Bond Future	3,471.2800	3.4713	7,396.4600	7.3965	113.076	0	0	0
2021/06/08	R186	05/05/2022	8.32	Call	Bond Future	3,473.6900	3.4737	1,156.2900	1.1563	(66.713)	0	0	0
2021/06/08	R186	05/05/2022	8.32	Put	Bond Future	1,968.3100	1.9683	4,828.1400	4.8281	145.294	0	0	0
2021/06/08	R186	05/05/2022			Bond Future	7.9433	113.7405	9.2671	108.5633	16.666	0.0000	0.0000	0
2021/06/08	R186	05/05/2022	8.31	Call	Bond Future	3,449.1600	3.4492	1,143.9800	1.1440	(66.833)	0	0	0
2021/06/08	R186	05/05/2022	8.31	Put	Bond Future	1,983.4000	1.9834	4,855.4500	4.8555	144.804	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
2021/06/08	R186	05/05/2022	8.30	Call	Bond Future	3,424.2800	3.4243	1,131.4000	1.1314	(66.959)	0	0	0
2021/06/08	R186	05/05/2022	8.30	Put	Bond Future	1,998.1600	1.9982	4,882.5100	4.8825	144.350	0	0	0
2021/06/08	R197	05/08/2021			Bond Future	321.2140	321.2140	321.2497	321.2497	0.011	0.0000	0.0000	1,120
2021/06/08	R197	04/11/2021			Bond Future	324.8055	324.8055	324.8374	324.8374	0.010	0.0000	0.0000	0
2021/06/08	R197	03/02/2022			Bond Future	320.5158	320.5158	320.4775	320.4775	(0.012)	0.0000	0.0000	0
2021/06/08	R197	05/05/2022			Bond Future	324.3819	324.3819	324.3413	324.3413	(0.013)	0.0000	0.0000	0
2021/06/08	R202	05/08/2021			Bond Future	237.9883	237.9883	238.0314	238.0314	0.018	0.0000	0.0000	9,436
2021/06/08	R202	04/11/2021			Bond Future	240.6491	240.6491	240.6896	240.6896	0.017	0.0000	0.0000	0
2021/06/08	R202	03/02/2022			Bond Future	239.1708	239.1708	239.1722	239.1722	0.001	0.0000	0.0000	0
2021/06/08	R202	05/05/2022			Bond Future	242.0551	242.0551	242.0554	242.0554	0.000	0.0000	0.0000	0
2021/06/08	R209	05/08/2021	11.81	Call	Bond Future	9,958.6300	9.9586	9,903.2000	9.9032	(0.557)	0	0	0
2021/06/08	R209	05/08/2021	11.81	Put	Bond Future	123.2800	0.1233	120.4800	0.1205	(2.271)	0	0	0
2021/06/08	R209	05/08/2021			Bond Future	9.9928	73.7888	10.0016	73.7362	0.088	0.0000	0.0000	28,639
2021/06/08	R209	05/08/2021	11.80	Call	Bond Future	9,912.6600	9.9127	9,857.2000	9.8572	(0.559)	0	0	0
2021/06/08	R209	05/08/2021	11.80	Put	Bond Future	125.9400	0.1259	123.1100	0.1231	(2.247)	0	0	0
2021/06/08	R209	05/08/2021	11.79	Call	Bond Future	9,866.6800	9.8667	9,811.1800	9.8112	(0.562)	0	0	0
2021/06/08	R209	05/08/2021	11.79	Put	Bond Future	128.6500	0.1287	125.7800	0.1258	(2.231)	0	0	0
2021/06/08	R209	04/11/2021	12.00	Call	Bond Future	10,337.5000	10.3375	10,283.6000	10.2836	(0.521)	0	0	0
2021/06/08	R209	04/11/2021	12.00	Put	Bond Future	593.5200	0.5935	593.7100	0.5937	0.032	0	0	9,000
2021/06/08	R209	04/11/2021	10.50	Call	Bond Future	4,534.0300	4.5340	4,489.6500	4.4896	(0.979)	0	0	0
2021/06/08	R209	04/11/2021	12.19	Call	Bond Future	11,107.7400	11.1077	11,053.5200	11.0535	(0.488)	0	0	0
2021/06/08	R209	04/11/2021	12.19	Put	Bond Future	471.6300	0.4716	471.5000	0.4715	(0.028)	0	0	0
2021/06/08	R209	04/11/2021	12.17	Call	Bond Future	11,026.4500	11.0264	10,972.2500	10.9722	(0.492)	0	0	0
2021/06/08	R209	04/11/2021			Bond Future	10.1564	71.4559	10.1656	71.4018	0.091	0.0000	0.0000	4,375
2021/06/08	R209	04/11/2021	10.50	Put	Bond Future	2,557.1100	2.5571	2,566.8200	2.5668	0.380	0	0	12,500
2021/06/08	R209	04/11/2021	9.50	Put	Bond Future	5,801.3300	5.8013	5,826.7400	5.8267	0.438	0	0	0
2021/06/08	R209	04/11/2021	9.50	Call	Bond Future	1,795.8400	1.7958	1,767.1600	1.7672	(1.597)	0	0	6,000
2021/06/08	R209	04/11/2021	12.18	Call	Bond Future	11,067.0900	11.0671	11,012.8800	11.0129	(0.490)	0	0	0
2021/06/08	R209	04/11/2021	12.18	Put	Bond Future	477.4600	0.4775	477.3400	0.4773	(0.025)	0	0	0
2021/06/08	R209	04/11/2021	12.17	Put	Bond Future	483.3500	0.4834	483.2400	0.4832	(0.023)	0	0	0
2021/06/08	R209	03/02/2022	11.03	Call	Bond Future	6,270.8000	6.2708	6,224.7900	6.2248	(0.734)	0	0	0
2021/06/08	R209	03/02/2022	11.03	Put	Bond Future	2,383.7900	2.3838	2,394.4300	2.3944	0.446	0	0	0
2021/06/08	R209	03/02/2022	11.02	Call	Bond Future	6,235.1800	6.2352	6,189.2700	6.1893	(0.736)	0	0	0
2021/06/08	R209	03/02/2022	11.02	Put	Bond Future	2,401.0500	2.4010	2,411.7900	2.4118	0.447	0	0	0
2021/06/08	R209	03/02/2022			Bond Future	10.3239	72.2786	10.3338	72.2219	0.096	0.0000	0.0000	0
2021/06/08	R209	03/02/2022	11.04	Call	Bond Future	6,306.2700	6.3063	6,260.1700	6.2602	(0.731)	0	0	0
2021/06/08	R209	03/02/2022	11.04	Put	Bond Future	2,366.4300	2.3664	2,376.9800	2.3770	0.446	0	0	0
2021/06/08	R209	05/05/2022	11.44	Call	Bond Future	7,448.6300	7.4486	7,402.0400	7.4020	(0.625)	0	0	0
2021/06/08	R209	05/05/2022	11.44	Put	Bond Future	2,431.3100	2.4313	2,442.4800	2.4425	0.459	0	0	0
2021/06/08	R209	05/05/2022	11.43	Call	Bond Future	7,413.1900	7.4132	7,366.6700	7.3667	(0.628)	0	0	0
2021/06/08	R209	05/05/2022	11.43	Put	Bond Future	2,446.1900	2.4462	2,457.4300	2.4574	0.459	0	0	0
2021/06/08	R209	05/05/2022			Bond Future	10.4945	69.9928	10.5048	69.9351	0.098	0.0000	0.0000	0
2021/06/08	R209	05/05/2022	11.45	Call	Bond Future	7,484.3500	7.4843	7,437.6800	7.4377	(0.624)	0	0	0
2021/06/08	R209	05/05/2022	11.45	Put	Bond Future	2,416.7600	2.4168	2,427.8500	2.4278	0.459	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
2021/06/08	R210	05/08/2021			Bond Future	210.1996	210.1996	210.1674	210.1674	(0.015)	0.0000	0.0000	1,486
2021/06/08	R210	04/11/2021			Bond Future	209.8088	209.8088	209.7269	209.7269	(0.039)	0.0000	0.0000	0
2021/06/08	R210	03/02/2022			Bond Future	212.2731	212.2731	212.1847	212.1847	(0.042)	0.0000	0.0000	0
2021/06/08	R210	05/05/2022			Bond Future	212.0334	212.0334	211.9000	211.9000	(0.063)	0.0000	0.0000	0
2021/06/08	R212	05/08/2021			Bond Future	172.5108	172.5108	172.5270	172.5270	0.009	0.0000	0.0000	1,803
2021/06/08	R212	04/11/2021			Bond Future	174.4399	174.4399	174.4541	174.4541	0.008	0.0000	0.0000	0
2021/06/08	R213	05/08/2021	10.85	Call	Bond Future	8,951.2500	8.9513	9,151.3400	9.1513	2.235	0	0	0
2021/06/08	R213	05/08/2021	10.85	Put	Bond Future	112.0700	0.1121	98.0600	0.0981	(12.501)	0	0	0
2021/06/08	R213	05/08/2021	10.84	Call	Bond Future	8,904.3700	8.9044	9,104.2000	9.1042	2.244	0	0	0
2021/06/08	R213	05/08/2021	10.84	Put	Bond Future	114.7300	0.1147	100.4600	0.1005	(12.438)	0	0	0
2021/06/08	R213	05/08/2021	10.14	Put	Bond Future	458.3800	0.4584	415.3400	0.4153	(9.390)	0	0	0
2021/06/08	R213	05/08/2021	9.34	Put	Bond Future	1,665.7800	1.6658	1,559.8100	1.5598	(6.362)	0	0	0
2021/06/08	R213	05/08/2021	9.34	Call	Bond Future	2,530.1800	2.5302	2,638.3100	2.6383	4.274	0	0	0
2021/06/08	R213	05/08/2021			Bond Future	9.1874	89.3962	9.1499	89.6103	(0.408)	0.0000	0.0000	9,043
2021/06/08	R213	05/08/2021	10.86	Call	Bond Future	8,998.1300	8.9981	9,198.5000	9.1985	2.227	0	0	0
2021/06/08	R213	05/08/2021	10.86	Put	Bond Future	109.4500	0.1095	95.7200	0.0957	(12.545)	0	0	0
2021/06/08	R213	05/08/2021	10.78	Call	Bond Future	8,623.4500	8.6235	8,821.5500	8.8215	2.297	0	0	0
2021/06/08	R213	05/08/2021	10.78	Put	Bond Future	131.9300	0.1319	115.9300	0.1159	(12.128)	0	0	0
2021/06/08	R213	05/08/2021	10.14	Call	Bond Future	5,674.4600	5.6745	5,845.5200	5.8455	3.015	0	0	0
2021/06/08	R213	04/11/2021	11.10	Put	Bond Future	504.1200	0.5041	473.8100	0.4738	(6.012)	0	0	0
2021/06/08	R213	04/11/2021	11.11	Call	Bond Future	9,480.5300	9.4805	9,665.8000	9.6658	1.954	0	0	0
2021/06/08	R213	04/11/2021	11.09	Put	Bond Future	510.8100	0.5108	480.1800	0.4802	(5.996)	0	0	0
2021/06/08	R213	04/11/2021			Bond Future	9.3670	86.8447	9.3282	87.0600	(0.415)	0.0000	0.0000	0
2021/06/08	R213	04/11/2021	11.10	Call	Bond Future	9,439.1900	9.4392	9,624.1500	9.6241	1.959	0	0	0
2021/06/08	R213	04/11/2021	11.11	Put	Bond Future	497.5100	0.4975	467.5100	0.4675	(6.030)	0	0	0
2021/06/08	R213	04/11/2021	11.09	Call	Bond Future	9,397.9000	9.3979	9,582.5400	9.5825	1.965	0	0	0
2021/06/08	R213	03/02/2022	10.67	Call	Bond Future	7,249.6300	7.2496	7,405.3300	7.4053	2.148	0	0	0
2021/06/08	R213	03/02/2022	10.67	Put	Bond Future	1,532.5500	1.5325	1,472.7800	1.4728	(3.900)	0	0	220
2021/06/08	R213	03/02/2022	10.60	Put	Bond Future	1,614.3500	1.6144	1,552.0600	1.5521	(3.859)	0	0	430
2021/06/08	R213	03/02/2022	10.00	Call	Bond Future	4,880.1600	4.8802	5,008.0900	5.0081	2.621	0	0	0
2021/06/08	R213	03/02/2022	10.00	Put	Bond Future	2,539.3900	2.5394	2,451.8500	2.4519	(3.447)	0	0	430
2021/06/08	R213	03/02/2022	9.22	Put	Bond Future	4,521.0500	4.5211	4,393.7500	4.3938	(2.816)	0	0	0
2021/06/08	R213	03/02/2022	8.80	Put	Bond Future	5,987.6600	5.9877	5,838.6900	5.8387	(2.488)	0	0	0
2021/06/08	R213	03/02/2022	8.80	Call	Bond Future	1,802.4800	1.8025	1,868.9800	1.8690	3.689	0	0	102
2021/06/08	R213	03/02/2022	9.58	Put	Bond Future	3,493.6200	3.4936	3,385.1300	3.3851	(3.105)	0	0	200
2021/06/08	R213	03/02/2022	8.63	Put	Bond Future	6,683.1600	6.6832	6,526.0900	6.5261	(2.350)	0	0	0
2021/06/08	R213	03/02/2022	8.63	Call	Bond Future	1,520.6300	1.5206	1,579.0300	1.5790	3.841	0	0	200
2021/06/08	R213	03/02/2022	9.98	Call	Bond Future	4,816.4900	4.8165	4,943.4700	4.9435	2.636	0	0	0
2021/06/08	R213	03/02/2022	9.98	Put	Bond Future	2,579.3500	2.5794	2,490.8600	2.4909	(3.431)	0	0	0
2021/06/08	R213	03/02/2022			Bond Future	9.5560	87.8442	9.5159	88.0597	(0.419)	0.0000	0.0000	0
2021/06/08	R213	03/02/2022	10.17	Call	Bond Future	5,445.2700	5.4453	5,581.0100	5.5810	2.493	0	0	0
2021/06/08	R213	03/02/2022	10.17	Put	Bond Future	2,230.4300	2.2304	2,150.7000	2.1507	(3.575)	0	0	220
2021/06/08	R213	03/02/2022	9.15	Put	Bond Future	4,744.5000	4.7445	4,613.5200	4.6135	(2.761)	0	0	0
2021/06/08	R213	03/02/2022	9.15	Call	Bond Future	2,529.1600	2.5292	2,613.6500	2.6137	3.341	0	0	220
2021/06/08	R213	03/02/2022	10.60	Call	Bond Future	6,987.1700	6.9872	7,140.3500	7.1403	2.192	0	0	0
2021/06/08	R213	03/02/2022	9.22	Call	Bond Future	2,692.9600	2.6930	2,781.1300	2.7811	3.274	0	0	430

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2021/06/08	R213	03/02/2022	10.25	Call	Bond Future	5,718.7700	5.7188	5,858.0400	5.8580	2.435	0	0	0
2021/06/08	R213	03/02/2022	10.25	Put	Bond Future	2,096.7500	2.0968	2,020.5500	2.0206	(3.634)	0	0	102
2021/06/08	R213	03/02/2022	9.76	Call	Bond Future	4,138.3600	4.1384	4,254.5300	4.2545	2.807	0	0	0
2021/06/08	R213	03/02/2022	9.76	Put	Bond Future	3,052.2700	3.0523	2,952.9700	2.9530	(3.253)	0	0	102
2021/06/08	R213	03/02/2022	10.15	Call	Bond Future	5,377.5100	5.3775	5,512.3500	5.5124	2.507	0	0	0
2021/06/08	R213	03/02/2022	10.15	Put	Bond Future	2,264.8800	2.2649	2,184.2500	2.1843	(3.560)	0	0	200
2021/06/08	R213	03/02/2022	9.58	Call	Bond Future	3,622.5200	3.6225	3,729.5000	3.7295	2.953	0	0	0
2021/06/08	R213	03/02/2022	9.97	Call	Bond Future	4,784.6600	4.7847	4,911.1600	4.9112	2.644	0	0	0
2021/06/08	R213	03/02/2022	9.97	Put	Bond Future	2,599.3900	2.5994	2,510.4200	2.5104	(3.423)	0	0	0
2021/06/08	R213	03/02/2022	9.96	Call	Bond Future	4,752.9200	4.7529	4,878.9300	4.8789	2.651	0	0	0
2021/06/08	R213	03/02/2022	9.96	Put	Bond Future	2,619.5700	2.6196	2,530.1100	2.5301	(3.415)	0	0	0
2021/06/08	R213	05/05/2022	10.65	Put	Bond Future	2,122.4600	2.1225	2,051.9200	2.0519	(3.324)	0	0	0
2021/06/08	R213	05/05/2022	10.63	Call	Bond Future	6,605.3000	6.6053	6,751.5300	6.7515	2.214	0	0	0
2021/06/08	R213	05/05/2022			Bond Future	9.7442	85.3518	9.7025	85.5693	(0.428)	0.0000	0.0000	0
2021/06/08	R213	05/05/2022	10.64	Call	Bond Future	6,640.0300	6.6400	6,786.6200	6.7866	2.208	0	0	0
2021/06/08	R213	05/05/2022	10.64	Put	Bond Future	2,136.1800	2.1362	2,065.2800	2.0653	(3.319)	0	0	0
2021/06/08	R213	05/05/2022	10.65	Call	Bond Future	6,674.8000	6.6748	6,821.7500	6.8217	2.202	0	0	0
2021/06/08	R213	05/05/2022	10.63	Put	Bond Future	2,149.9900	2.1500	2,078.7300	2.0787	(3.314)	0	0	0
2021/06/08	R214	05/08/2021	12.03	Put	Bond Future	219.1600	0.2192	219.6500	0.2196	0.224	0	0	0
2021/06/08	R214	05/08/2021	12.01	Call	Bond Future	9,101.2700	9.1013	8,985.2300	8.9852	(1.275)	0	0	0
2021/06/08	R214	05/08/2021			Bond Future	10.3969	70.5723	10.4159	70.4557	0.183	0.0000	0.0000	17,880
2021/06/08	R214	05/08/2021	12.02	Call	Bond Future	9,146.1100	9.1461	9,030.0300	9.0300	(1.269)	0	0	0
2021/06/08	R214	05/08/2021	12.02	Put	Bond Future	223.3300	0.2233	223.8600	0.2239	0.237	0	0	0
2021/06/08	R214	05/08/2021	12.03	Call	Bond Future	9,190.9600	9.1910	9,074.8400	9.0748	(1.263)	0	0	0
2021/06/08	R214	05/08/2021	12.01	Put	Bond Future	227.5700	0.2276	228.1400	0.2281	0.250	0	0	0
2021/06/08	R214	04/11/2021	12.47	Call	Bond Future	10,712.2300	10.7122	10,601.2300	10.6012	(1.036)	0	0	0
2021/06/08	R214	04/11/2021	12.46	Call	Bond Future	10,673.1300	10.6731	10,562.2200	10.5622	(1.039)	0	0	0
2021/06/08	R214	04/11/2021	12.46	Put	Bond Future	643.7500	0.6438	651.6300	0.6516	1.224	0	0	0
2021/06/08	R214	04/11/2021			Bond Future	10.5593	68.0670	10.5791	67.9482	0.188	0.0000	0.0000	0
2021/06/08	R214	04/11/2021	12.47	Put	Bond Future	636.6200	0.6366	644.4100	0.6444	1.224	0	0	0
2021/06/08	R214	04/11/2021	12.48	Call	Bond Future	10,751.3300	10.7513	10,640.2500	10.6403	(1.033)	0	0	0
2021/06/08	R214	04/11/2021	12.48	Put	Bond Future	629.5600	0.6296	637.2700	0.6373	1.225	0	0	0
2021/06/08	R214	03/02/2022	11.40	Put	Bond Future	2,656.4300	2.6564	2,688.9900	2.6890	1.226	0	0	0
2021/06/08	R214	03/02/2022	11.41	Call	Bond Future	6,445.2500	6.4452	6,355.6800	6.3557	(1.390)	0	0	0
2021/06/08	R214	03/02/2022	11.39	Put	Bond Future	2,674.6300	2.6746	2,707.4000	2.7074	1.225	0	0	0
2021/06/08	R214	03/02/2022			Bond Future	10.7282	68.8505	10.7491	68.7285	0.195	0.0000	0.0000	0
2021/06/08	R214	03/02/2022	11.40	Call	Bond Future	6,410.0300	6.4100	6,320.6700	6.3207	(1.394)	0	0	0
2021/06/08	R214	03/02/2022	11.41	Put	Bond Future	2,638.3400	2.6383	2,670.6900	2.6707	1.226	0	0	0
2021/06/08	R214	03/02/2022	11.39	Call	Bond Future	6,374.8500	6.3749	6,285.7000	6.2857	(1.398)	0	0	0
2021/06/08	R214	05/05/2022	11.74	Put	Bond Future	2,730.2600	2.7303	2,762.9700	2.7630	1.198	0	0	0
2021/06/08	R214	05/05/2022	11.75	Call	Bond Future	7,330.0000	7.3300	7,238.7700	7.2388	(1.245)	0	0	0
2021/06/08	R214	05/05/2022	11.73	Put	Bond Future	2,746.6400	2.7466	2,779.5400	2.7795	1.198	0	0	0
2021/06/08	R214	05/05/2022			Bond Future	10.8940	66.3857	10.9157	66.2620	0.199	0.0000	0.0000	0
2021/06/08	R214	05/05/2022	11.74	Call	Bond Future	7,295.3900	7.2954	7,204.3300	7.2043	(1.248)	0	0	0
2021/06/08	R214	05/05/2022	11.75	Put	Bond Future	2,713.9700	2.7140	2,746.5100	2.7465	1.199	0	0	0
2021/06/08	R214	05/05/2022	11.73	Call	Bond Future	7,260.8000	7.2608	7,169.9300	7.1699	(1.252)	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
2021/06/08	R248	05/08/2021	12.51	Put	Bond Future	65.7100	0.0657	63.7600	0.0638	(2.968)	0	0	0
2021/06/08	R248	05/08/2021	12.52	Call	Bond Future	14,141.1700	14.1412	14,070.7600	14.0708	(0.498)	0	0	0
2021/06/08	R248	05/08/2021	12.50	Put	Bond Future	67.2700	0.0673	65.2900	0.0653	(2.943)	0	0	0
2021/06/08	R248	05/08/2021	11.20	Put	Bond Future	803.5500	0.8036	799.8100	0.7998	(0.465)	0	0	0
2021/06/08	R248	05/08/2021	11.20	Call	Bond Future	6,628.7400	6.6287	6,556.5100	6.5565	(1.090)	0	0	0
2021/06/08	R248	05/08/2021	10.50	Put	Bond Future	2,378.4300	2.3784	2,385.8000	2.3858	0.310	0	0	0
2021/06/08	R248	05/08/2021	10.30	Call	Bond Future	2,297.6000	2.2976	2,243.1200	2.2431	(2.371)	0	0	1,300
2021/06/08	R248	05/08/2021	10.90	Put	Bond Future	1,294.3100	1.2943	1,293.3500	1.2934	(0.074)	0	0	0
2021/06/08	R248	05/08/2021	10.90	Call	Bond Future	5,002.3800	5.0024	4,932.9300	4.9329	(1.388)	0	0	1,300
2021/06/08	R248	05/08/2021	10.60	Put	Bond Future	2,054.2900	2.0543	2,058.9800	2.0590	0.228	0	0	0
2021/06/08	R248	05/08/2021	10.60	Call	Bond Future	3,543.9300	3.5439	3,480.1300	3.4801	(1.800)	0	0	0
2021/06/08	R248	05/08/2021			Bond Future	10.4062	89.0491	10.4150	88.9807	0.084	0.0000	0.0000	171,004
2021/06/08	R248	05/08/2021	12.51	Call	Bond Future	14,086.0500	14.0861	14,015.6100	14.0156	(0.500)	0	0	0
2021/06/08	R248	05/08/2021	12.52	Put	Bond Future	64.1900	0.0642	62.2700	0.0623	(2.991)	0	0	0
2021/06/08	R248	05/08/2021	12.50	Call	Bond Future	14,030.8800	14.0309	13,960.4100	13.9604	(0.502)	0	0	0
2021/06/08	R248	05/08/2021	10.00	Put	Bond Future	4,590.9900	4.5910	4,617.8100	4.6178	0.584	0	0	0
2021/06/08	R248	05/08/2021	10.00	Call	Bond Future	1,314.4300	1.3144	1,272.7600	1.2728	(3.170)	0	0	0
2021/06/08	R248	05/08/2021	10.50	Call	Bond Future	3,105.0100	3.1050	3,043.8900	3.0439	(1.968)	0	0	0
2021/06/08	R248	05/08/2021	10.30	Put	Bond Future	3,133.9400	3.1339	3,147.9500	3.1480	0.447	0	0	0
2021/06/08	R248	04/11/2021	12.85	Call	Bond Future	15,061.9400	15.0619	14,991.3500	14.9913	(0.469)	0	0	0
2021/06/08	R248	04/11/2021	12.85	Put	Bond Future	408.6200	0.4086	408.3700	0.4084	(0.061)	0	0	0
2021/06/08	R248	04/11/2021			Bond Future	10.5675	85.6116	10.5768	85.5412	0.088	0.0000	0.0000	0
2021/06/08	R248	04/11/2021	10.30	Put	Bond Future	5,234.9700	5.2350	5,260.7900	5.2608	0.493	0	0	0
2021/06/08	R248	04/11/2021	10.30	Call	Bond Future	3,157.4900	3.1575	3,112.9700	3.1130	(1.410)	0	0	1,200
2021/06/08	R248	04/11/2021	9.60	Put	Bond Future	9,269.3500	9.2693	9,312.7800	9.3128	0.469	0	0	0
2021/06/08	R248	04/11/2021	9.60	Call	Bond Future	1,315.9700	1.3160	1,289.0600	1.2891	(2.045)	0	0	1,200
2021/06/08	R248	04/11/2021	12.84	Call	Bond Future	15,013.0800	15.0131	14,942.5000	14.9425	(0.470)	0	0	0
2021/06/08	R248	04/11/2021	12.84	Put	Bond Future	413.7900	0.4138	413.5500	0.4135	(0.058)	0	0	0
2021/06/08	R248	04/11/2021	12.83	Call	Bond Future	14,964.2000	14.9642	14,893.6300	14.8936	(0.472)	0	0	0
2021/06/08	R248	04/11/2021	12.83	Put	Bond Future	419.0200	0.4190	418.7900	0.4188	(0.055)	0	0	0
2021/06/08	R248	03/02/2022	11.48	Call	Bond Future	8,006.3300	8.0063	7,946.4200	7.9464	(0.748)	0	0	0
2021/06/08	R248	03/02/2022	11.49	Put	Bond Future	2,785.1800	2.7852	2,798.5400	2.7985	0.480	0	0	0
2021/06/08	R248	03/02/2022	11.47	Call	Bond Future	7,961.3100	7.9613	7,901.5200	7.9015	(0.751)	0	0	0
2021/06/08	R248	03/02/2022			Bond Future	10.7357	86.5970	10.7456	86.5236	0.092	0.0000	0.0000	0
2021/06/08	R248	03/02/2022	11.48	Put	Bond Future	2,805.7800	2.8058	2,819.2500	2.8193	0.480	0	0	0
2021/06/08	R248	03/02/2022	11.49	Call	Bond Future	8,051.6500	8.0516	7,991.6300	7.9916	(0.745)	0	0	0
2021/06/08	R248	03/02/2022	11.47	Put	Bond Future	2,826.7900	2.8268	2,840.3800	2.8404	0.481	0	0	0
2021/06/08	R248	05/05/2022	11.80	Call	Bond Future	9,033.7300	9.0337	8,973.9700	8.9740	(0.662)	0	0	0
2021/06/08	R248	05/05/2022	11.79	Call	Bond Future	8,989.7600	8.9898	8,930.1000	8.9301	(0.664)	0	0	0
2021/06/08	R248	05/05/2022	11.79	Put	Bond Future	2,997.6300	2.9976	3,012.6800	3.0127	0.502	0	0	0
2021/06/08	R248	05/05/2022			Bond Future	10.9005	83.2071	10.9109	83.1324	0.095	0.0000	0.0000	0
2021/06/08	R248	05/05/2022	11.80	Put	Bond Future	2,978.6900	2.9787	2,993.6400	2.9936	0.502	0	0	0
2021/06/08	R248	05/05/2022	11.81	Call	Bond Future	9,078.0300	9.0780	9,018.1600	9.0182	(0.660)	0	0	0
2021/06/08	R248	05/05/2022	11.81	Put	Bond Future	2,960.1600	2.9602	2,975.0000	2.9750	0.501	0	0	0

Total

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