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## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 14/06/2021 TO 14/06/2021

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
2021/06/14	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/06/14	0908	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/06/14	0957	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/06/14	0986	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/06/14	1386	28/02/2031		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/06/14	1409	28/02/2041		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/06/14	2025	05/08/2021		Bond Future	153.6742	153.6742	153.7744	153.7744	0.065	0.0000	0.0000	5,211
2021/06/14	2025	04/11/2021		Bond Future	155.3877	155.3877	155.4886	155.4886	0.065	0.0000	0.0000	0
2021/06/14	2025	03/02/2022		Bond Future	155.6335	155.6335	155.7354	155.7354	0.065	0.0000	0.0000	0
2021/06/14	2025	05/05/2022		Bond Future	157.5081	157.5081	157.6110	157.6110	0.065	0.0000	0.0000	0
2021/06/14	2029	05/08/2021		Bond Future	114.8893	114.8893	115.0745	115.0745	0.161	0.0000	0.0000	3,031
2021/06/14	2029	04/11/2021		Bond Future	114.9999	114.9999	115.1869	115.1869	0.163	0.0000	0.0000	0
2021/06/14	2029	03/02/2022		Bond Future	116.3462	116.3462	116.5350	116.5350	0.162	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
2021/06/14	2029	05/05/2022			Bond Future	116.5540	116.5540	116.7450	116.7450	0.164	0.0000	0.0000	0
2021/06/14	2030	05/08/2021	10.42	Call	Bond Future	9,025.7700	9.0258	8,913.9300	8.9139	(1.239)	0	0	0
2021/06/14	2030	05/08/2021	10.42	Put	Bond Future	60.5900	0.0606	54.3300	0.0543	(10.332)	0	0	0
2021/06/14	2030	05/08/2021	10.41	Call	Bond Future	8,977.0500	8.9771	8,865.1000	8.8651	(1.247)	0	0	0
2021/06/14	2030	05/08/2021	10.41	Put	Bond Future	62.3200	0.0623	55.9500	0.0559	(10.221)	0	0	0
2021/06/14	2030	05/08/2021	9.15	Call	Bond Future	3,227.4800	3.2275	3,107.7000	3.1077	(3.711)	0	0	0
2021/06/14	2030	05/08/2021	9.15	Put	Bond Future	985.7100	0.9857	971.5100	0.9715	(1.441)	0	0	7,500
2021/06/14	2030	05/08/2021	8.50	Put	Bond Future	2,691.3600	2.6914	2,707.6900	2.7077	0.607	0	0	0
2021/06/14	2030	05/08/2021	10.15	Call	Bond Future	7,715.4200	7.7154	7,599.9400	7.5999	(1.497)	0	0	0
2021/06/14	2030	05/08/2021	8.83	Call	Bond Future	2,109.1800	2.1092	2,000.0700	2.0001	(5.173)	0	0	479
2021/06/14	2030	05/08/2021	10.30	Put	Bond Future	84.5200	0.0845	76.7500	0.0767	(9.193)	0	0	200
2021/06/14	2030	05/08/2021	8.78	Put	Bond Future	1,800.2300	1.8002	1,799.1700	1.7992	(0.059)	0	0	0
2021/06/14	2030	05/08/2021	8.78	Call	Bond Future	1,957.4300	1.9574	1,850.7900	1.8508	(5.448)	0	0	200
2021/06/14	2030	05/08/2021	7.70	Put	Bond Future	6,467.5900	6.4676	6,544.2800	6.5443	1.186	0	0	0
2021/06/14	2030	05/08/2021	9.45	Call	Bond Future	4,468.5600	4.4686	4,345.7900	4.3458	(2.747)	0	0	600
2021/06/14	2030	05/08/2021	12.10	Call	Bond Future	16,923.2600	16.9233	16,817.6400	16.8176	(0.624)	0	0	0
2021/06/14	2030	05/08/2021	12.10	Put	Bond Future	0.1400	0.0001	0.1000	0.0001	(28.571)	0	0	600
2021/06/14	2030	05/08/2021			Bond Future	8.7525	95.7983	8.7710	95.6927	0.211	0.0000	0.0000	101,728
2021/06/14	2030	05/08/2021	10.43	Call	Bond Future	9,074.4800	9.0745	8,962.7600	8.9628	(1.231)	0	0	0
2021/06/14	2030	05/08/2021	10.43	Put	Bond Future	58.8900	0.0589	52.7500	0.0528	(10.426)	0	0	0
2021/06/14	2030	05/08/2021	8.50	Call	Bond Future	1,231.2100	1.2312	1,141.9600	1.1420	(7.249)	0	0	5,000
2021/06/14	2030	05/08/2021	9.50	Call	Bond Future	4,688.5200	4.6885	4,565.7600	4.5658	(2.618)	0	0	0
2021/06/14	2030	05/08/2021	9.50	Put	Bond Future	528.4600	0.5285	511.2800	0.5113	(3.251)	0	0	0
2021/06/14	2030	05/08/2021	10.15	Put	Bond Future	125.8000	0.1258	115.9000	0.1159	(7.870)	0	0	479
2021/06/14	2030	05/08/2021	9.75	Call	Bond Future	5,828.5000	5.8285	5,707.1400	5.7071	(2.082)	0	0	0
2021/06/14	2030	05/08/2021	9.75	Put	Bond Future	329.2700	0.3293	313.4900	0.3135	(4.792)	0	0	479
2021/06/14	2030	05/08/2021	8.83	Put	Bond Future	1,666.8100	1.6668	1,663.2800	1.6633	(0.212)	0	0	0
2021/06/14	2030	05/08/2021	10.30	Call	Bond Future	8,441.8100	8.4418	8,328.4600	8.3285	(1.343)	0	0	0
2021/06/14	2030	05/08/2021	7.70	Call	Bond Future	189.3200	0.1893	160.4300	0.1604	(15.260)	0	0	200
2021/06/14	2030	05/08/2021	8.95	Put	Bond Future	1,376.1500	1.3762	1,367.6200	1.3676	(0.620)	0	0	0
2021/06/14	2030	05/08/2021	8.95	Call	Bond Future	2,498.4700	2.4985	2,384.3600	2.3844	(4.567)	0	0	600
2021/06/14	2030	05/08/2021	9.45	Put	Bond Future	579.4100	0.5794	562.2200	0.5622	(2.967)	0	0	0
2021/06/14	2030	04/11/2021	11.26	Call	Bond Future	12,001.0000	12.0010	11,891.5600	11.8916	(0.912)	0	0	0
2021/06/14	2030	04/11/2021	9.20	Call	Bond Future	3,593.2400	3.5932	3,501.3500	3.5013	(2.557)	0	0	29
2021/06/14	2030	04/11/2021	8.27	Put	Bond Future	5,005.9600	5.0060	5,056.5700	5.0566	1.011	0	0	0
2021/06/14	2030	04/11/2021	8.27	Call	Bond Future	1,262.3600	1.2624	1,205.9800	1.2060	(4.466)	0	0	300
2021/06/14	2030	04/11/2021	8.77	Put	Bond Future	3,225.7900	3.2258	3,255.3600	3.2554	0.917	0	0	0
2021/06/14	2030	04/11/2021	11.44	Put	Bond Future	96.1200	0.0961	93.9900	0.0940	(2.216)	0	0	300
2021/06/14	2030	04/11/2021	10.60	Call	Bond Future	9,101.2800	9.1013	8,991.4400	8.9914	(1.207)	0	0	0
2021/06/14	2030	04/11/2021	10.60	Put	Bond Future	387.5800	0.3876	384.7300	0.3847	(0.735)	0	0	0
2021/06/14	2030	04/11/2021	10.59	Put	Bond Future	393.4600	0.3935	390.6300	0.3906	(0.719)	0	0	0
2021/06/14	2030	04/11/2021			Bond Future	8.9286	96.8435	8.9479	96.7366	0.216	0.0000	0.0000	0
2021/06/14	2030	04/11/2021	11.26	Put	Bond Future	132.4300	0.1324	129.9800	0.1300	(1.850)	0	0	29
2021/06/14	2030	04/11/2021	9.90	Put	Bond Future	1,002.0400	1.0020	1,003.1300	1.0031	0.109	0	0	0
2021/06/14	2030	04/11/2021	9.90	Call	Bond Future	6,197.4900	6.1975	6,091.5900	6.0916	(1.709)	0	0	29
2021/06/14	2030	04/11/2021	9.20	Put	Bond Future	2,103.6700	2.1037	2,118.7700	2.1188	0.718	0	0	0
2021/06/14	2030	04/11/2021	8.77	Call	Bond Future	2,341.0300	2.3410	2,263.6100	2.2636	(3.307)	0	0	300

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
2021/06/14	2030	04/11/2021	11.44	Call	Bond Future	12,798.9000	12.7989	12,689.7800	12.6898	(0.853)	0	0	0
2021/06/14	2030	04/11/2021	10.61	Call	Bond Future	9,144.4300	9.1444	9,034.5800	9.0346	(1.201)	0	0	0
2021/06/14	2030	04/11/2021	10.61	Put	Bond Future	381.7700	0.3818	378.9100	0.3789	(0.749)	0	0	0
2021/06/14	2030	04/11/2021	10.59	Call	Bond Future	9,058.1700	9.0582	8,948.3500	8.9484	(1.212)	0	0	0
2021/06/14	2030	03/02/2022	8.85	Put	Bond Future	4,022.7700	4.0228	4,062.7200	4.0627	0.993	0	0	0
2021/06/14	2030	03/02/2022	8.85	Call	Bond Future	2,591.1000	2.5911	2,522.5500	2.5225	(2.646)	0	0	1,000
2021/06/14	2030	03/02/2022	9.35	Call	Bond Future	3,957.9200	3.9579	3,874.8400	3.8748	(2.099)	0	0	0
2021/06/14	2030	03/02/2022	9.35	Put	Bond Future	2,707.0500	2.7070	2,732.4700	2.7325	0.939	0	0	101
2021/06/14	2030	03/02/2022	8.39	Put	Bond Future	5,597.2300	5.5972	5,652.7500	5.6527	0.992	0	0	0
2021/06/14	2030	03/02/2022	8.39	Call	Bond Future	1,609.5500	1.6096	1,556.5700	1.5566	(3.292)	0	0	101
2021/06/14	2030	03/02/2022	9.45	Call	Bond Future	4,265.7700	4.2658	4,180.1900	4.1802	(2.006)	0	0	0
2021/06/14	2030	03/02/2022	9.45	Put	Bond Future	2,490.0100	2.4900	2,512.9300	2.5129	0.920	0	0	0
2021/06/14	2030	03/02/2022			Bond Future	9.1146	93.9502	9.1348	93.8417	0.222	0.0000	0.0000	0
2021/06/14	2030	03/02/2022	9.60	Put	Bond Future	2,197.7600	2.1978	2,217.1900	2.2172	0.884	0	0	0
2021/06/14	2030	03/02/2022	9.60	Call	Bond Future	4,753.7200	4.7537	4,664.6500	4.6646	(1.874)	0	0	1,000
2021/06/14	2030	03/02/2022	10.85	Call	Bond Future	9,408.0900	9.4081	9,302.2700	9.3023	(1.125)	0	0	0
2021/06/14	2030	03/02/2022	10.85	Put	Bond Future	669.5800	0.6696	672.2600	0.6723	0.400	0	0	1,000
2021/06/14	2030	03/02/2022	9.78	Call	Bond Future	5,371.9900	5.3720	5,279.1800	5.2792	(1.728)	0	0	0
2021/06/14	2030	03/02/2022	9.78	Put	Bond Future	1,890.9300	1.8909	1,906.6200	1.9066	0.830	0	0	101
2021/06/14	2030	03/02/2022	9.44	Call	Bond Future	4,234.6800	4.2347	4,149.3500	4.1494	(2.015)	0	0	0
2021/06/14	2030	03/02/2022	9.44	Put	Bond Future	2,511.2400	2.5112	2,534.4100	2.5344	0.923	0	0	0
2021/06/14	2030	03/02/2022	9.43	Call	Bond Future	4,203.4100	4.2034	4,118.3200	4.1183	(2.024)	0	0	0
2021/06/14	2030	03/02/2022	9.43	Put	Bond Future	2,532.3200	2.5323	2,555.7300	2.5557	0.924	0	0	0
2021/06/14	2030	05/05/2022	8.89	Put	Bond Future	4,754.1700	4.7542	4,802.5100	4.8025	1.017	0	0	0
2021/06/14	2030	05/05/2022	8.47	Call	Bond Future	1,704.4900	1.7045	1,655.5500	1.6556	(2.871)	0	0	1,073
2021/06/14	2030	05/05/2022	8.14	Put	Bond Future	7,550.6800	7.5507	7,620.7100	7.6207	0.927	0	0	0
2021/06/14	2030	05/05/2022	8.14	Call	Bond Future	1,235.0900	1.2351	1,195.2400	1.1952	(3.226)	0	0	1,800
2021/06/14	2030	05/05/2022	9.95	Call	Bond Future	5,509.9900	5.5100	5,422.3200	5.4223	(1.591)	0	0	0
2021/06/14	2030	05/05/2022	10.21	Call	Bond Future	6,402.0200	6.4020	6,309.7300	6.3097	(1.442)	0	0	0
2021/06/14	2030	05/05/2022	10.21	Put	Bond Future	1,886.8000	1.8868	1,904.3900	1.9044	0.932	0	0	0
2021/06/14	2030	05/05/2022			Bond Future	9.3098	95.0610	9.3311	94.9512	0.228	0.0000	0.0000	0
2021/06/14	2030	05/05/2022	8.89	Call	Bond Future	2,547.8900	2.5479	2,486.3500	2.4863	(2.415)	0	0	1,800
2021/06/14	2030	05/05/2022	11.04	Call	Bond Future	9,370.6200	9.3706	9,268.1500	9.2682	(1.094)	0	0	0
2021/06/14	2030	05/05/2022	11.04	Put	Bond Future	938.1200	0.9381	945.5300	0.9455	0.790	0	0	1,800
2021/06/14	2030	05/05/2022	9.35	Call	Bond Future	3,696.7200	3.6967	3,622.5200	3.6225	(2.007)	0	0	0
2021/06/14	2030	05/05/2022	9.35	Put	Bond Future	3,489.0400	3.4890	3,524.7200	3.5247	1.023	0	0	1,073
2021/06/14	2030	05/05/2022	8.47	Put	Bond Future	6,184.8600	6.1849	6,245.8000	6.2458	0.985	0	0	0
2021/06/14	2030	05/05/2022	9.95	Put	Bond Future	2,269.5900	2.2696	2,291.8000	2.2918	0.979	0	0	1,073
2021/06/14	2030	05/05/2022	10.20	Call	Bond Future	6,366.7900	6.3668	6,274.6600	6.2747	(1.447)	0	0	0
2021/06/14	2030	05/05/2022	10.20	Put	Bond Future	1,900.1700	1.9002	1,917.9200	1.9179	0.934	0	0	0
2021/06/14	2030	05/05/2022	10.19	Call	Bond Future	6,331.9300	6.3319	6,239.9700	6.2400	(1.452)	0	0	0
2021/06/14	2030	05/05/2022	10.19	Put	Bond Future	1,913.9400	1.9139	1,931.8600	1.9319	0.936	0	0	0
2021/06/14	2032	05/08/2021	11.37	Call	Bond Future	11,160.5600	11.1606	11,071.4900	11.0715	(0.798)	0	0	0
2021/06/14	2032	05/08/2021	11.37	Put	Bond Future	41.5300	0.0415	35.8800	0.0359	(13.605)	0	0	0
2021/06/14	2032	05/08/2021			Bond Future	9.4371	95.1172	9.4504	95.0337	0.141	0.0000	0.0000	120,491
2021/06/14	2032	05/08/2021	11.36	Call	Bond Future	11,109.0600	11.1091	11,019.8600	11.0199	(0.803)	0	0	0
2021/06/14	2032	05/08/2021	11.36	Put	Bond Future	42.7200	0.0427	36.9400	0.0369	(13.530)	0	0	0

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2021/06/14	2032	05/08/2021	11.35	Call	Bond Future	11,057.5400	11.0575	10,968.2200	10.9682	(0.808)	0	0	0
2021/06/14	2032	05/08/2021	11.35	Put	Bond Future	43.9400	0.0439	38.0400	0.0380	(13.427)	0	0	0
2021/06/14	2032	04/11/2021	9.83	Call	Bond Future	3,879.4300	3.8794	3,797.7900	3.7978	(2.104)	0	0	700
2021/06/14	2032	04/11/2021	11.70	Call	Bond Future	11,849.7900	11.8498	11,758.9300	11.7589	(0.767)	0	0	0
2021/06/14	2032	04/11/2021	11.71	Put	Bond Future	283.0600	0.2831	276.8900	0.2769	(2.180)	0	0	0
2021/06/14	2032	04/11/2021	11.69	Call	Bond Future	11,803.4600	11.8035	11,712.5500	11.7126	(0.770)	0	0	0
2021/06/14	2032	04/11/2021			Bond Future	9.6207	92.0098	9.6346	91.9252	0.145	0.0000	0.0000	21
2021/06/14	2032	04/11/2021	9.33	Put	Bond Future	4,150.7500	4.1507	4,167.5500	4.1675	0.405	0	0	0
2021/06/14	2032	04/11/2021	9.33	Call	Bond Future	2,357.5100	2.3575	2,289.6600	2.2897	(2.878)	0	0	700
2021/06/14	2032	04/11/2021	9.83	Put	Bond Future	2,616.5800	2.6166	2,619.5900	2.6196	0.115	0	0	0
2021/06/14	2032	04/11/2021	12.81	Call	Bond Future	16,969.0800	16.9691	16,882.4200	16.8824	(0.511)	0	0	0
2021/06/14	2032	04/11/2021	12.81	Put	Bond Future	44.8400	0.0448	42.8300	0.0428	(4.483)	0	0	700
2021/06/14	2032	04/11/2021	11.70	Put	Bond Future	287.3500	0.2873	281.1400	0.2811	(2.161)	0	0	0
2021/06/14	2032	04/11/2021	11.71	Call	Bond Future	11,896.1500	11.8962	11,805.3300	11.8053	(0.763)	0	0	0
2021/06/14	2032	04/11/2021	11.69	Put	Bond Future	291.7100	0.2917	285.4500	0.2855	(2.146)	0	0	0
2021/06/14	2032	03/02/2022	11.13	Call	Bond Future	8,670.0800	8.6701	8,583.4800	8.5835	(0.999)	0	0	0
2021/06/14	2032	03/02/2022	11.13	Put	Bond Future	1,302.9900	1.3030	1,302.2700	1.3023	(0.055)	0	0	210
2021/06/14	2032	03/02/2022	10.53	Call	Bond Future	6,253.1100	6.2531	6,172.1400	6.1721	(1.295)	0	0	0
2021/06/14	2032	03/02/2022	10.53	Put	Bond Future	2,131.4600	2.1315	2,136.3700	2.1364	0.230	0	0	210
2021/06/14	2032	03/02/2022	10.35	Put	Bond Future	2,458.3000	2.4583	2,465.7400	2.4657	0.303	0	0	400
2021/06/14	2032	03/02/2022	9.58	Put	Bond Future	4,469.3000	4.4693	4,492.2700	4.4923	0.514	0	0	0
2021/06/14	2032	03/02/2022	9.58	Call	Bond Future	3,093.1200	3.0931	3,030.2100	3.0302	(2.034)	0	0	400
2021/06/14	2032	03/02/2022	10.66	Call	Bond Future	6,765.4300	6.7654	6,682.8600	6.6829	(1.220)	0	0	0
2021/06/14	2032	03/02/2022	10.66	Put	Bond Future	1,926.2200	1.9262	1,929.5300	1.9295	0.172	0	0	97
2021/06/14	2032	03/02/2022	10.45	Put	Bond Future	2,270.5800	2.2706	2,276.5600	2.2766	0.263	0	0	198
2021/06/14	2032	03/02/2022	9.81	Call	Bond Future	3,760.9100	3.7609	3,692.5500	3.6925	(1.818)	0	0	0
2021/06/14	2032	03/02/2022	9.81	Put	Bond Future	3,763.8700	3.7639	3,781.3900	3.7814	0.465	0	0	198
2021/06/14	2032	03/02/2022	8.91	Put	Bond Future	7,100.2100	7.1002	7,141.8300	7.1418	0.586	0	0	0
2021/06/14	2032	03/02/2022	10.43	Call	Bond Future	5,871.2600	5.8713	5,791.6400	5.7916	(1.356)	0	0	0
2021/06/14	2032	03/02/2022	10.43	Put	Bond Future	2,307.1200	2.3071	2,313.3800	2.3134	0.271	0	0	0
2021/06/14	2032	03/02/2022	10.42	Call	Bond Future	5,833.5700	5.8336	5,754.0900	5.7541	(1.362)	0	0	0
2021/06/14	2032	03/02/2022	10.42	Put	Bond Future	2,325.4500	2.3254	2,331.8500	2.3319	0.275	0	0	0
2021/06/14	2032	03/02/2022			Bond Future	9.8105	93.0655	9.8250	92.9796	0.148	0.0000	0.0000	0
2021/06/14	2032	03/02/2022	9.62	Put	Bond Future	4,339.6800	4.3397	4,361.6600	4.3617	0.506	0	0	0
2021/06/14	2032	03/02/2022	9.62	Call	Bond Future	3,204.3100	3.2043	3,140.4100	3.1404	(1.994)	0	0	210
2021/06/14	2032	03/02/2022	10.95	Call	Bond Future	7,949.1300	7.9491	7,863.7200	7.8637	(1.074)	0	0	0
2021/06/14	2032	03/02/2022	10.95	Put	Bond Future	1,538.0500	1.5381	1,538.5200	1.5385	0.031	0	0	400
2021/06/14	2032	03/02/2022	10.35	Call	Bond Future	5,572.9300	5.5729	5,494.4900	5.4945	(1.408)	0	0	0
2021/06/14	2032	03/02/2022	10.14	Call	Bond Future	4,826.5600	4.8266	4,751.5900	4.7516	(1.553)	0	0	0
2021/06/14	2032	03/02/2022	10.14	Put	Bond Future	2,906.9000	2.9069	2,917.8100	2.9178	0.375	0	0	97
2021/06/14	2032	03/02/2022	9.14	Put	Bond Future	6,087.3100	6.0873	6,122.3400	6.1223	0.575	0	0	0
2021/06/14	2032	03/02/2022	9.14	Call	Bond Future	2,005.5200	2.0055	1,954.6700	1.9547	(2.536)	0	0	97
2021/06/14	2032	03/02/2022	10.45	Call	Bond Future	5,946.6100	5.9466	5,866.7100	5.8667	(1.344)	0	0	0
2021/06/14	2032	03/02/2022	8.91	Call	Bond Future	1,561.8200	1.5618	1,517.5600	1.5176	(2.834)	0	0	198
2021/06/14	2032	03/02/2022	10.44	Call	Bond Future	5,908.7600	5.9088	5,829.0000	5.8290	(1.350)	0	0	0
2021/06/14	2032	03/02/2022	10.44	Put	Bond Future	2,288.6500	2.2887	2,294.7700	2.2948	0.267	0	0	0
2021/06/14	2032	05/05/2022	11.03	Call	Bond Future	7,742.3900	7.7424	7,662.5000	7.6625	(1.032)	0	0	0
2021/06/14	2032	05/05/2022	11.03	Put	Bond Future	2,117.3500	2.1174	2,124.4500	2.1244	0.335	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
2021/06/14	2032	05/05/2022	11.02	Put	Bond Future	2,134.5400	2.1345	2,141.7300	2.1417	0.337	0	0	0
2021/06/14	2032	05/05/2022			Bond Future	10.0055	90.0192	10.0207	89.9322	0.152	0.0000	0.0000	0
2021/06/14	2032	05/05/2022	11.04	Call	Bond Future	7,777.8400	7.7778	7,697.8500	7.6978	(1.028)	0	0	0
2021/06/14	2032	05/05/2022	11.04	Put	Bond Future	2,100.2800	2.1003	2,107.2800	2.1073	0.333	0	0	0
2021/06/14	2032	05/05/2022	11.02	Call	Bond Future	7,707.0100	7.7070	7,627.2100	7.6272	(1.035)	0	0	0
2021/06/14	2033	05/08/2021			Bond Future	108.6873	108.6873	108.8206	108.8206	0.123	0.0000	0.0000	9,059
2021/06/14	2033	04/11/2021			Bond Future	108.6495	108.6495	108.7839	108.7839	0.124	0.0000	0.0000	0
2021/06/14	2033	03/02/2022			Bond Future	109.9214	109.9214	110.0570	110.0570	0.123	0.0000	0.0000	0
2021/06/14	2033	05/05/2022			Bond Future	109.9730	109.9730	110.1103	110.1103	0.125	0.0000	0.0000	0
2021/06/14	2037	05/08/2021	12.27	Call	Bond Future	12,174.0900	12.1741	11,938.6000	11.9386	(1.934)	0	0	0
2021/06/14	2037	05/08/2021	12.27	Put	Bond Future	57.1500	0.0571	52.6100	0.0526	(7.944)	0	0	0
2021/06/14	2037	05/08/2021	12.28	Call	Bond Future	12,227.2200	12.2272	11,991.7900	11.9918	(1.925)	0	0	0
2021/06/14	2037	05/08/2021	12.26	Put	Bond Future	58.6400	0.0586	54.0300	0.0540	(7.862)	0	0	0
2021/06/14	2037	05/08/2021			Bond Future	10.2942	86.5075	10.3279	86.2765	0.327	0.0000	0.0000	126,391
2021/06/14	2037	05/08/2021	12.28	Put	Bond Future	55.7000	0.0557	51.2200	0.0512	(8.043)	0	0	0
2021/06/14	2037	05/08/2021	12.26	Call	Bond Future	12,120.9300	12.1209	11,885.3700	11.8854	(1.943)	0	0	0
2021/06/14	2037	04/11/2021	12.30	Call	Bond Future	11,607.4300	11.6074	11,379.9700	11.3800	(1.960)	0	0	0
2021/06/14	2037	04/11/2021	12.30	Put	Bond Future	581.7200	0.5817	588.0200	0.5880	1.083	0	0	600
2021/06/14	2037	04/11/2021	11.49	Put	Bond Future	1,505.9400	1.5059	1,529.4800	1.5295	1.563	0	0	0
2021/06/14	2037	04/11/2021	11.49	Call	Bond Future	7,927.4900	7.9275	7,717.2700	7.7173	(2.652)	0	0	600
2021/06/14	2037	04/11/2021	12.82	Put	Bond Future	292.0500	0.2920	293.8200	0.2938	0.606	0	0	0
2021/06/14	2037	04/11/2021	12.83	Call	Bond Future	14,106.8900	14.1069	13,874.8500	13.8748	(1.645)	0	0	0
2021/06/14	2037	04/11/2021			Bond Future	10.4726	87.4515	10.5076	87.2177	0.334	0.0000	0.0000	0
2021/06/14	2037	04/11/2021	12.82	Call	Bond Future	14,059.7100	14.0597	13,827.7200	13.8277	(1.650)	0	0	0
2021/06/14	2037	04/11/2021	12.83	Put	Bond Future	288.0400	0.2880	289.7600	0.2898	0.597	0	0	0
2021/06/14	2037	04/11/2021	12.81	Call	Bond Future	14,012.5300	14.0125	13,780.6000	13.7806	(1.655)	0	0	0
2021/06/14	2037	04/11/2021	12.81	Put	Bond Future	296.1100	0.2961	297.9400	0.2979	0.618	0	0	0
2021/06/14	2037	03/02/2022	11.46	Call	Bond Future	7,392.7300	7.3927	7,203.0700	7.2031	(2.565)	0	0	0
2021/06/14	2037	03/02/2022	11.47	Put	Bond Future	2,395.6900	2.3957	2,442.2500	2.4422	1.943	0	0	0
2021/06/14	2037	03/02/2022	11.45	Call	Bond Future	7,351.0200	7.3510	7,161.7500	7.1617	(2.575)	0	0	0
2021/06/14	2037	03/02/2022			Bond Future	10.6596	84.2002	10.6960	83.9636	0.342	0.0000	0.0000	0
2021/06/14	2037	03/02/2022	11.46	Put	Bond Future	2,413.0800	2.4131	2,460.0300	2.4600	1.946	0	0	0
2021/06/14	2037	03/02/2022	11.47	Call	Bond Future	7,434.7300	7.4347	7,244.6800	7.2447	(2.556)	0	0	0
2021/06/14	2037	03/02/2022	11.45	Put	Bond Future	2,430.8300	2.4308	2,478.1700	2.4782	1.947	0	0	0
2021/06/14	2037	05/05/2022	11.84	Put	Bond Future	2,555.5300	2.5555	2,605.4900	2.6055	1.955	0	0	0
2021/06/14	2037	05/05/2022	11.82	Call	Bond Future	8,400.4300	8.4004	8,211.5400	8.2115	(2.249)	0	0	0
2021/06/14	2037	05/05/2022	11.83	Call	Bond Future	8,441.4300	8.4414	8,252.2000	8.2522	(2.242)	0	0	0
2021/06/14	2037	05/05/2022			Bond Future	10.8518	85.1961	10.8897	84.9566	0.349	0.0000	0.0000	0
2021/06/14	2037	05/05/2022	11.84	Call	Bond Future	8,482.1800	8.4822	8,292.6200	8.2926	(2.235)	0	0	0
2021/06/14	2037	05/05/2022	11.82	Put	Bond Future	2,587.3600	2.5874	2,637.9900	2.6380	1.957	0	0	0
2021/06/14	2037	05/05/2022	11.83	Put	Bond Future	2,571.5400	2.5715	2,621.8300	2.6218	1.956	0	0	0
2021/06/14	2038	05/08/2021			Bond Future	122.0361	122.0361	122.5522	122.5522	0.423	0.0000	0.0000	7,713
2021/06/14	2038	04/11/2021			Bond Future	123.3969	123.3969	123.9183	123.9183	0.423	0.0000	0.0000	0
2021/06/14	2038	03/02/2022			Bond Future	123.0716	123.0716	123.5990	123.5990	0.429	0.0000	0.0000	0
2021/06/14	2038	05/05/2022			Bond Future	124.5543	124.5543	125.0878	125.0878	0.428	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
2021/06/14	2040	05/08/2021	12.48	Call	Bond Future	13,217.1600	13.2172	12,965.1500	12.9652	(1.907)	0	0	0
2021/06/14	2040	05/08/2021	12.49	Put	Bond Future	49.0000	0.0490	44.8500	0.0449	(8.469)	0	0	0
2021/06/14	2040	05/08/2021	12.47	Call	Bond Future	13,161.6600	13.1617	12,909.5800	12.9096	(1.915)	0	0	0
2021/06/14	2040	05/08/2021	11.05	Put	Bond Future	993.8100	0.9938	996.9900	0.9970	0.320	0	0	0
2021/06/14	2040	05/08/2021	11.05	Call	Bond Future	5,262.9600	5.2630	5,018.3500	5.0183	(4.648)	0	0	900
2021/06/14	2040	05/08/2021			Bond Future	10.4469	88.5241	10.4807	88.2763	0.323	0.0000	0.0000	86,154
2021/06/14	2040	05/08/2021	12.48	Put	Bond Future	50.3000	0.0503	46.0800	0.0461	(8.390)	0	0	0
2021/06/14	2040	05/08/2021	12.49	Call	Bond Future	13,272.6200	13.2726	13,020.6800	13.0207	(1.898)	0	0	0
2021/06/14	2040	05/08/2021	12.47	Put	Bond Future	51.6300	0.0516	47.3400	0.0473	(8.309)	0	0	0
2021/06/14	2040	05/08/2021	11.55	Put	Bond Future	435.5000	0.4355	426.5400	0.4265	(2.057)	0	0	0
2021/06/14	2040	05/08/2021	11.55	Call	Bond Future	8,000.6700	8.0007	7,743.9200	7.7439	(3.209)	0	0	900
2021/06/14	2040	05/08/2021	14.80	Call	Bond Future	24,648.6900	24.6487	24,400.9000	24.4009	(1.005)	0	0	0
2021/06/14	2040	05/08/2021	14.80	Put	Bond Future	0.0200	0.0000	0.0200	0.0000	0.000	0	0	900
2021/06/14	2040	04/11/2021	12.90	Call	Bond Future	14,534.2400	14.5342	14,285.9400	14.2859	(1.708)	0	0	0
2021/06/14	2040	04/11/2021	12.90	Put	Bond Future	344.1300	0.3441	346.6100	0.3466	0.721	0	0	0
2021/06/14	2040	04/11/2021	12.89	Call	Bond Future	14,485.0000	14.4850	14,236.7700	14.2368	(1.714)	0	0	0
2021/06/14	2040	04/11/2021	12.89	Put	Bond Future	348.8000	0.3488	351.3500	0.3513	0.731	0	0	0
2021/06/14	2040	04/11/2021			Bond Future	10.6215	89.4901	10.6566	89.2393	0.330	0.0000	0.0000	0
2021/06/14	2040	04/11/2021	12.91	Call	Bond Future	14,583.4700	14.5835	14,335.1000	14.3351	(1.703)	0	0	0
2021/06/14	2040	04/11/2021	12.91	Put	Bond Future	339.5200	0.3395	341.9300	0.3419	0.710	0	0	0
2021/06/14	2040	03/02/2022	11.58	Put	Bond Future	2,643.8600	2.6439	2,695.1500	2.6951	1.940	0	0	0
2021/06/14	2040	03/02/2022	11.59	Call	Bond Future	7,842.3300	7.8423	7,639.3400	7.6393	(2.588)	0	0	0
2021/06/14	2040	03/02/2022	11.57	Put	Bond Future	2,662.5800	2.6626	2,714.2900	2.7143	1.942	0	0	0
2021/06/14	2040	03/02/2022			Bond Future	10.8044	86.0120	10.8409	85.7581	0.338	0.0000	0.0000	0
2021/06/14	2040	03/02/2022	11.58	Call	Bond Future	7,797.7100	7.7977	7,595.1300	7.5951	(2.598)	0	0	0
2021/06/14	2040	03/02/2022	11.59	Put	Bond Future	2,625.2700	2.6253	2,676.1500	2.6762	1.938	0	0	0
2021/06/14	2040	03/02/2022	11.57	Call	Bond Future	7,753.1400	7.7531	7,550.9800	7.5510	(2.607)	0	0	0
2021/06/14	2040	05/05/2022	10.57	Put	Bond Future	6,742.5800	6.7426	6,865.2500	6.8652	1.819	0	0	0
2021/06/14	2040	05/05/2022	10.57	Call	Bond Future	3,800.1800	3.8002	3,665.8200	3.6658	(3.536)	0	0	1,200
2021/06/14	2040	05/05/2022	13.04	Call	Bond Future	13,453.8400	13.4538	13,221.0200	13.2210	(1.731)	0	0	0
2021/06/14	2040	05/05/2022	13.04	Put	Bond Future	1,169.4700	1.1695	1,193.6800	1.1937	2.070	0	0	1,200
2021/06/14	2040	05/05/2022	11.91	Put	Bond Future	2,872.7000	2.8727	2,928.7500	2.9288	1.951	0	0	0
2021/06/14	2040	05/05/2022	11.92	Call	Bond Future	8,806.4500	8.8064	8,605.1100	8.6051	(2.286)	0	0	0
2021/06/14	2040	05/05/2022	11.92	Put	Bond Future	2,855.3600	2.8554	2,911.0500	2.9111	1.950	0	0	0
2021/06/14	2040	05/05/2022			Bond Future	10.9918	87.0294	11.0298	86.7724	0.345	0.0000	0.0000	0
2021/06/14	2040	05/05/2022	9.82	Put	Bond Future	10,531.3400	10.5313	10,699.7800	10.6998	1.599	0	0	0
2021/06/14	2040	05/05/2022	9.82	Call	Bond Future	1,950.0200	1.9500	1,861.4300	1.8614	(4.543)	0	0	1,200
2021/06/14	2040	05/05/2022	11.91	Call	Bond Future	8,763.2600	8.7633	8,562.2800	8.5623	(2.293)	0	0	0
2021/06/14	2040	05/05/2022	11.90	Call	Bond Future	8,720.3800	8.7204	8,519.7700	8.5198	(2.300)	0	0	0
2021/06/14	2040	05/05/2022	11.90	Put	Bond Future	2,890.4300	2.8904	2,946.8500	2.9469	1.952	0	0	0
2021/06/14	2044	05/08/2021	12.60	Put	Bond Future	43.2500	0.0433	40.6300	0.0406	(6.058)	0	0	0
2021/06/14	2044	05/08/2021	12.61	Call	Bond Future	13,760.8100	13.7608	13,428.4600	13.4285	(2.415)	0	0	0
2021/06/14	2044	05/08/2021	12.61	Put	Bond Future	42.1300	0.0421	39.5500	0.0396	(6.124)	0	0	0
2021/06/14	2044	05/08/2021			Bond Future	10.4916	85.3234	10.5357	84.9937	0.420	0.0000	0.0000	59,910
2021/06/14	2044	05/08/2021	12.60	Call	Bond Future	13,706.2400	13.7062	13,373.8500	13.3738	(2.425)	0	0	0
2021/06/14	2044	05/08/2021	12.59	Call	Bond Future	13,651.6100	13.6516	13,319.1900	13.3192	(2.435)	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
2021/06/14	2044	05/08/2021	12.59	Put	Bond Future	44.3900	0.0444	41.7400	0.0417	(5.970)	0	0	0
2021/06/14	2044	04/11/2021	12.91	Call	Bond Future	14,480.8600	14.4809	14,155.8000	14.1558	(2.245)	0	0	0
2021/06/14	2044	04/11/2021	12.91	Put	Bond Future	368.7800	0.3688	377.3700	0.3774	2.329	0	0	0
2021/06/14	2044	04/11/2021			Bond Future	10.6577	86.2546	10.7034	85.9210	0.429	0.0000	0.0000	0
2021/06/14	2044	04/11/2021	12.90	Call	Bond Future	14,432.2600	14.4323	14,107.3300	14.1073	(2.251)	0	0	0
2021/06/14	2044	04/11/2021	12.90	Put	Bond Future	373.6600	0.3737	382.3800	0.3824	2.334	0	0	0
2021/06/14	2044	04/11/2021	12.89	Call	Bond Future	14,383.6400	14.3836	14,058.8600	14.0589	(2.258)	0	0	0
2021/06/14	2044	04/11/2021	12.89	Put	Bond Future	378.5900	0.3786	387.4600	0.3875	2.343	0	0	0
2021/06/14	2044	03/02/2022	11.60	Call	Bond Future	7,886.0500	7.8861	7,625.6300	7.6256	(3.302)	0	0	0
2021/06/14	2044	03/02/2022	11.60	Put	Bond Future	2,701.8800	2.7019	2,779.1700	2.7792	2.861	0	0	0
2021/06/14	2044	03/02/2022	11.59	Call	Bond Future	7,841.2000	7.8412	7,581.3500	7.5813	(3.314)	0	0	0
2021/06/14	2044	03/02/2022	11.59	Put	Bond Future	2,720.9300	2.7209	2,798.7900	2.7988	2.862	0	0	0
2021/06/14	2044	03/02/2022			Bond Future	10.8313	82.8645	10.8789	82.5268	0.439	0.0000	0.0000	0
2021/06/14	2044	03/02/2022	11.61	Call	Bond Future	7,930.9400	7.9309	7,669.9600	7.6700	(3.291)	0	0	0
2021/06/14	2044	03/02/2022	11.61	Put	Bond Future	2,682.9600	2.6830	2,759.6900	2.7597	2.860	0	0	0
2021/06/14	2044	05/05/2022	11.92	Call	Bond Future	8,858.4700	8.8585	8,598.3900	8.5984	(2.936)	0	0	0
2021/06/14	2044	05/05/2022	11.92	Put	Bond Future	2,930.6400	2.9306	3,012.3500	3.0124	2.788	0	0	0
2021/06/14	2044	05/05/2022	11.91	Call	Bond Future	8,815.3500	8.8153	8,555.7600	8.5558	(2.945)	0	0	0
2021/06/14	2044	05/05/2022	11.91	Put	Bond Future	2,948.6000	2.9486	3,030.8000	3.0308	2.788	0	0	0
2021/06/14	2044	05/05/2022			Bond Future	11.0089	83.8447	11.0584	83.5029	0.450	0.0000	0.0000	0
2021/06/14	2044	05/05/2022	11.93	Call	Bond Future	8,901.9000	8.9019	8,641.3200	8.6413	(2.927)	0	0	0
2021/06/14	2044	05/05/2022	11.93	Put	Bond Future	2,913.0800	2.9131	2,994.2900	2.9943	2.788	0	0	0
2021/06/14	2046	05/08/2021			Bond Future	113.1758	113.1758	113.3944	113.3944	0.193	0.0000	0.0000	18,098
2021/06/14	2046	04/11/2021			Bond Future	112.5988	112.5988	112.8194	112.8194	0.196	0.0000	0.0000	0
2021/06/14	2046	03/02/2022			Bond Future	113.9169	113.9169	114.1401	114.1401	0.196	0.0000	0.0000	0
2021/06/14	2046	05/05/2022			Bond Future	113.4139	113.4139	113.6396	113.6396	0.199	0.0000	0.0000	0
2021/06/14	2050	05/08/2021			Bond Future	115.3896	115.3896	116.0811	116.0811	0.599	0.0000	0.0000	11,059
2021/06/14	2050	04/11/2021			Bond Future	116.6762	116.6762	117.3750	117.3750	0.599	0.0000	0.0000	0
2021/06/14	2050	03/02/2022			Bond Future	116.0760	116.0760	116.7831	116.7831	0.609	0.0000	0.0000	0
2021/06/14	2050	05/05/2022			Bond Future	117.4745	117.4745	118.1896	118.1896	0.609	0.0000	0.0000	0
2021/06/14	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/06/14	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/06/14	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/06/14	AL37	05/08/2021			Index Future	802.7470	802.7470	801.7970	801.7970	(0.118)	0.0000	0.0000	0
2021/06/14	AL37	04/11/2021			Index Future	811.5970	811.5970	810.6290	810.6290	(0.119)	0.0000	0.0000	0
2021/06/14	AL37	03/02/2022			Index Future	820.9020	820.9020	819.9180	819.9180	(0.120)	0.0000	0.0000	0
2021/06/14	AL37	05/05/2022			Index Future	830.5950	830.5950	829.5960	829.5960	(0.120)	0.0000	0.0000	0
2021/06/14	AL7T	05/08/2021			Index Future	920.2610	920.2610	919.5470	919.5470	(0.078)	0.0000	0.0000	0
2021/06/14	AL7T	04/11/2021			Index Future	930.4060	930.4060	929.6760	929.6760	(0.078)	0.0000	0.0000	0
2021/06/14	AL7T	03/02/2022			Index Future	941.0740	941.0740	940.3300	940.3300	(0.079)	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
2021/06/14	AL7T	05/05/2022			Index Future	952.1850	952.1850	951.4280	951.4280	(0.080)	0.0000	0.0000	0
2021/06/14	ALBI	05/08/2021			Index Future	809.1760	809.1760	807.8320	807.8320	(0.166)	0.0000	0.0000	114
2021/06/14	ALBI	04/11/2021			Index Future	818.0960	818.0960	816.7300	816.7300	(0.167)	0.0000	0.0000	0
2021/06/14	ALBI	03/02/2022			Index Future	827.4760	827.4760	826.0900	826.0900	(0.167)	0.0000	0.0000	0
2021/06/14	ALBI	05/05/2022			Index Future	837.2470	837.2470	835.8400	835.8400	(0.168)	0.0000	0.0000	0
2021/06/14	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/06/14	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/06/14	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/06/14	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/06/14	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/06/14	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/06/14	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/06/14	C040	06/10/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/06/14	C040	31/01/2040			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/06/14	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/06/14	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/06/14	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/06/14	C070	01/08/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/06/14	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/06/14	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/06/14	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/06/14	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2021/06/14	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/06/14	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/06/14	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/06/14	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
2021/06/14	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/06/14	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/06/14	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/06/14	C303	28/02/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/06/14	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/06/14	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/06/14	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/06/14	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/06/14	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/06/14	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/06/14	ES33	05/08/2021			Bond Future	10.9568	80.1544	10.9851	79.9986	0.258	0.0000	0.0000	350
2021/06/14	ES33	04/11/2021			Bond Future	11.1835	77.2539	11.2130	77.0962	0.263	0.0000	0.0000	0
2021/06/14	ES33	03/02/2022			Bond Future	11.4221	78.1402	11.4529	77.9805	0.269	0.0000	0.0000	0
2021/06/14	ES33	05/05/2022			Bond Future	11.6629	75.2869	11.6950	75.1252	0.275	0.0000	0.0000	0
2021/06/14	ES42	05/08/2021			Bond Future	11.4938	79.0078	11.5222	78.8291	0.247	0.0000	0.0000	4,779
2021/06/14	ES42	04/11/2021			Bond Future	11.7082	75.6118	11.7378	75.4310	0.253	0.0000	0.0000	0
2021/06/14	ES42	03/02/2022			Bond Future	11.9265	76.4798	11.9574	76.2966	0.259	0.0000	0.0000	0
2021/06/14	ES42	05/05/2022			Bond Future	12.1544	73.1255	12.1867	72.9402	0.266	0.0000	0.0000	0
2021/06/14	GOVI	05/08/2021	719.14	Call	GOVI	798,930.0000	79.8930	785,660.0000	78.5660	(1.661)	0	0	0
2021/06/14	GOVI	05/08/2021	719.14	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/06/14	GOVI	05/08/2021	719.13	Call	GOVI	799,030.0000	79.9030	785,760.0000	78.5760	(1.661)	0	0	0
2021/06/14	GOVI	05/08/2021	719.13	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/06/14	GOVI	05/08/2021			GOVI	799.0330	799.0330	797.7060	797.7060	(0.166)	0.0000	0.0000	976
2021/06/14	GOVI	05/08/2021	719.15	Call	GOVI	798,830.0000	79.8830	785,560.0000	78.5560	(1.661)	0	0	0
2021/06/14	GOVI	05/08/2021	719.15	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/06/14	GOVI	04/11/2021	728.41	Call	GOVI	794,320.0000	79.4320	780,830.0000	78.0830	(1.698)	0	0	0
2021/06/14	GOVI	04/11/2021	728.41	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/06/14	GOVI	04/11/2021	728.40	Call	GOVI	794,420.0000	79.4420	780,930.0000	78.0930	(1.698)	0	0	0
2021/06/14	GOVI	04/11/2021	728.40	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/06/14	GOVI	04/11/2021			GOVI	807.8420	807.8420	806.4930	806.4930	(0.167)	0.0000	0.0000	0
2021/06/14	GOVI	04/11/2021	728.42	Call	GOVI	794,220.0000	79.4220	780,730.0000	78.0730	(1.699)	0	0	0
2021/06/14	GOVI	04/11/2021	728.42	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/06/14	GOVI	03/02/2022	792.76	Call	GOVI	243,440.0000	24.3440	229,750.0000	22.9750	(5.624)	0	0	0
2021/06/14	GOVI	03/02/2022	792.76	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/06/14	GOVI	03/02/2022			GOVI	817.1040	817.1040	815.7350	815.7350	(0.168)	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
2021/06/14	GOVI	03/02/2022	792.75	Call	GOVI	243,540.0000	24.3540	229,850.0000	22.9850	(5.621)	0	0	0
2021/06/14	GOVI	03/02/2022	792.75	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/06/14	GOVI	03/02/2022	792.74	Call	GOVI	243,640.0000	24.3640	229,950.0000	22.9950	(5.619)	0	0	0
2021/06/14	GOVI	03/02/2022	792.74	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/06/14	GOVI	05/05/2022	788.25	Call	GOVI	385,020.0000	38.5020	371,130.0000	37.1130	(3.608)	0	0	0
2021/06/14	GOVI	05/05/2022	788.25	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/06/14	GOVI	05/05/2022			GOVI	826.7520	826.7520	825.3630	825.3630	(0.168)	0.0000	0.0000	0
2021/06/14	GOVI	05/05/2022	788.24	Call	GOVI	385,120.0000	38.5120	371,230.0000	37.1230	(3.607)	0	0	0
2021/06/14	GOVI	05/05/2022	788.24	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/06/14	GOVI	05/05/2022	788.23	Call	GOVI	385,220.0000	38.5220	371,330.0000	37.1330	(3.606)	0	0	0
2021/06/14	GOVI	05/05/2022	788.23	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/06/14	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2021/06/14	IGOV	05/08/2021			Index Future	296.4220	296.4220	297.1700	297.1700	0.252	0.0000	0.0000	576
2021/06/14	IGOV	04/11/2021			Index Future	299.7630	299.7630	300.5160	300.5160	0.251	0.0000	0.0000	16
2021/06/14	IGOV	03/02/2022			Index Future	303.2720	303.2720	304.0320	304.0320	0.251	0.0000	0.0000	0
2021/06/14	IGOV	05/05/2022			Index Future	306.9240	306.9240	307.6920	307.6920	0.250	0.0000	0.0000	0
2021/06/14	IS05	15/06/2021			Interest Rate Swap	90.4300	90.4300	90.4300	90.4300	0.000	0.0000	0.0000	0
2021/06/14	IS05	21/09/2021			Interest Rate Swap	89.4200	89.4200	89.4200	89.4200	0.000	0.0000	0.0000	0
2021/06/14	IS05	21/12/2021			Interest Rate Swap	90.7000	90.7000	90.7000	90.7000	0.000	0.0000	0.0000	51
2021/06/14	IS05	15/03/2022			Interest Rate Swap	90.1300	90.1300	90.1300	90.1300	0.000	0.0000	0.0000	0
2021/06/14	IS05	21/06/2022			Interest Rate Swap	90.2900	90.2900	90.2900	90.2900	0.000	0.0000	0.0000	0
2021/06/14	IS05	20/09/2022			Interest Rate Swap	93.5000	93.5000	93.5000	93.5000	0.000	0.0000	0.0000	0
2021/06/14	IS05	20/12/2022			Interest Rate Swap	94.0600	94.0600	94.0600	94.0600	0.000	0.0000	0.0000	0
2021/06/14	IS05	22/03/2023			Interest Rate Swap	86.5400	86.5400	86.5400	86.5400	0.000	0.0000	0.0000	0
2021/06/14	IS05	20/06/2023			Interest Rate Swap	92.1700	92.1700	92.1700	92.1700	0.000	0.0000	0.0000	0
2021/06/14	IS05	19/09/2023			Interest Rate Swap	94.8800	94.8800	94.8800	94.8800	0.000	0.0000	0.0000	0
2021/06/14	IS10	17/12/2025			Interest Rate Swap	80.2800	80.2800	80.2800	80.2800	0.000	0.0000	0.0000	0
2021/06/14	IS10	16/03/2026			Interest Rate Swap	76.8200	76.8200	76.8200	76.8200	0.000	0.0000	0.0000	0
2021/06/14	IS10	15/06/2026			Interest Rate Swap	75.2400	75.2400	75.2400	75.2400	0.000	0.0000	0.0000	0
2021/06/14	IS10	21/09/2026			Interest Rate Swap	77.2700	77.2700	77.2700	77.2700	0.000	0.0000	0.0000	0
2021/06/14	IS10	21/12/2026			Interest Rate Swap	81.3000	81.3000	81.3000	81.3000	0.000	0.0000	0.0000	0
2021/06/14	IS10	15/03/2027			Interest Rate Swap	79.8000	79.8000	79.8000	79.8000	0.000	0.0000	0.0000	0
2021/06/14	IS10	21/06/2027			Interest Rate Swap	81.8600	81.8600	81.8600	81.8600	0.000	0.0000	0.0000	0
2021/06/14	IS10	20/09/2027			Interest Rate Swap	87.6100	87.6100	87.6100	87.6100	0.000	0.0000	0.0000	0
2021/06/14	IS10	20/12/2027			Interest Rate Swap	87.9400	87.9400	87.9400	87.9400	0.000	0.0000	0.0000	0
2021/06/14	IS10	22/03/2028			Interest Rate Swap	80.8900	80.8900	80.8900	80.8900	0.000	0.0000	0.0000	0
2021/06/14	IS10	20/06/2028			Interest Rate Swap	88.6800	88.6800	88.6800	88.6800	0.000	0.0000	0.0000	0
2021/06/14	IS10	19/09/2028			Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0.000	0.0000	0.0000	0
2021/06/14	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2021/06/14	JBAF	15/06/2021			Jibar Tradeable Future	3.6850	96.3150	3.6850	96.3150	0.000	0.0000	0.0000	0
2021/06/14	JBAF	21/07/2021			Jibar Tradeable Future	3.7150	96.2850	3.7050	96.2950	(0.269)	0.0000	0.0000	0
2021/06/14	JBAF	18/08/2021			Jibar Tradeable Future	3.7500	96.2500	3.7600	96.2400	0.267	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
2021/06/14	JBAF	15/09/2021			Jibar Tradeable Future	3.7750	96.2250	3.7850	96.2150	0.265	0.0000	0.0000	30,000
2021/06/14	JBAF	20/10/2021			Jibar Tradeable Future	3.8600	96.1400	3.8700	96.1300	0.259	0.0000	0.0000	0
2021/06/14	JBAF	17/11/2021			Jibar Tradeable Future	3.8900	96.1100	3.9000	96.1000	0.257	0.0000	0.0000	0
2021/06/14	JBAF	15/12/2021			Jibar Tradeable Future	4.0000	96.0000	4.0200	95.9800	0.500	0.0000	0.0000	0
2021/06/14	JBAF	16/03/2022			Jibar Tradeable Future	4.2450	95.7550	4.2450	95.7550	0.000	0.0000	0.0000	0
2021/06/14	JBAF	15/06/2022			Jibar Tradeable Future	4.5100	95.4900	4.5200	95.4800	0.222	0.0000	0.0000	471
2021/06/14	JBAF	21/09/2022			Jibar Tradeable Future	4.6900	95.3100	4.7000	95.3000	0.213	0.0000	0.0000	0
2021/06/14	JBAF	21/12/2022			Jibar Tradeable Future	4.9650	95.0350	4.9750	95.0250	0.201	0.0000	0.0000	0
2021/06/14	JBAF	15/03/2023			Jibar Tradeable Future	5.1350	94.8650	5.1350	94.8650	0.000	0.0000	0.0000	0
2021/06/14	R023	05/08/2021	5.30	Call	Bond Future	359.6700	0.3597	361.6400	0.3616	0.548	0	0	0
2021/06/14	R023	05/08/2021	5.30	Put	Bond Future	113.9000	0.1139	105.2000	0.1052	(7.638)	0	0	0
2021/06/14	R023	05/08/2021	5.29	Call	Bond Future	348.4800	0.3485	350.3200	0.3503	0.528	0	0	0
2021/06/14	R023	05/08/2021	5.29	Put	Bond Future	117.8200	0.1178	108.9900	0.1090	(7.494)	0	0	0
2021/06/14	R023	05/08/2021			Bond Future	5.1375	107.3045	5.1305	107.3151	(0.137)	0.0000	0.0000	15,544
2021/06/14	R023	05/08/2021	5.31	Call	Bond Future	370.9700	0.3710	373.0800	0.3731	0.569	0	0	0
2021/06/14	R023	05/08/2021	5.31	Put	Bond Future	110.1000	0.1101	101.5400	0.1015	(7.775)	0	0	0
2021/06/14	R023	04/11/2021	4.91	Call	Bond Future	126.2600	0.1263	126.4700	0.1265	0.166	0	0	0
2021/06/14	R023	04/11/2021	4.91	Put	Bond Future	598.6100	0.5986	588.3900	0.5884	(1.707)	0	0	0
2021/06/14	R023	04/11/2021	4.90	Call	Bond Future	122.4200	0.1224	122.6000	0.1226	0.147	0	0	0
2021/06/14	R023	04/11/2021	4.90	Put	Bond Future	607.6100	0.6076	597.3600	0.5974	(1.687)	0	0	0
2021/06/14	R023	04/11/2021			Bond Future	5.2790	104.5674	5.2708	104.5778	(0.155)	0.0000	0.0000	0
2021/06/14	R023	04/11/2021	4.92	Call	Bond Future	130.4000	0.1304	130.6300	0.1306	0.176	0	0	0
2021/06/14	R023	04/11/2021	4.92	Put	Bond Future	589.9100	0.5899	579.7100	0.5797	(1.729)	0	0	0
2021/06/14	R023	03/02/2022	5.08	Call	Bond Future	196.2900	0.1963	197.7000	0.1977	0.718	0	0	0
2021/06/14	R023	03/02/2022	5.08	Put	Bond Future	581.6000	0.5816	572.6700	0.5727	(1.535)	0	0	0
2021/06/14	R023	03/02/2022			Bond Future	5.4528	105.7667	5.4428	105.7770	(0.184)	0.0000	0.0000	0
2021/06/14	R023	03/02/2022	5.07	Call	Bond Future	192.2600	0.1923	193.6400	0.1936	0.718	0	0	0
2021/06/14	R023	03/02/2022	5.07	Put	Bond Future	587.9400	0.5879	578.9800	0.5790	(1.524)	0	0	0
2021/06/14	R023	03/02/2022	5.06	Call	Bond Future	188.2800	0.1883	189.6300	0.1896	0.717	0	0	0
2021/06/14	R023	03/02/2022	5.06	Put	Bond Future	594.3200	0.5943	585.3300	0.5853	(1.513)	0	0	0
2021/06/14	R023	05/05/2022	6.31	Call	Bond Future	708.0900	0.7081	713.6400	0.7136	0.784	0	0	0
2021/06/14	R023	05/05/2022	6.31	Put	Bond Future	198.8400	0.1988	194.1000	0.1941	(2.384)	0	0	0
2021/06/14	R023	05/05/2022			Bond Future	5.6633	103.1063	5.6503	103.1165	(0.230)	0.0000	0.0000	0
2021/06/14	R023	05/05/2022	6.30	Call	Bond Future	702.3400	0.7023	707.8500	0.7078	0.785	0	0	0
2021/06/14	R023	05/05/2022	6.30	Put	Bond Future	200.9300	0.2009	196.1500	0.1961	(2.379)	0	0	0
2021/06/14	R023	05/05/2022	6.29	Call	Bond Future	696.6000	0.6966	702.0800	0.7021	0.787	0	0	0
2021/06/14	R023	05/05/2022	6.29	Put	Bond Future	203.0400	0.2030	198.2300	0.1982	(2.369)	0	0	0
2021/06/14	R035	05/08/2021	5.31	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/06/14	R035	05/08/2021	5.31	Put	Bond Future	42,733.4600	42.7335	42,964.6400	42.9646	0.541	0	0	0
2021/06/14	R035	05/08/2021	11.37	Call	Bond Future	8,700.9100	8.7009	8,461.5800	8.4616	(2.751)	0	0	0
2021/06/14	R035	05/08/2021	11.37	Put	Bond Future	244.7800	0.2448	236.6300	0.2366	(3.330)	0	0	100
2021/06/14	R035	05/08/2021			Bond Future	10.0487	95.3572	10.0824	95.1260	0.336	0.0000	0.0000	82,718
2021/06/14	R035	05/08/2021	5.30	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/06/14	R035	05/08/2021	5.30	Put	Bond Future	42,850.0400	42.8500	43,081.2200	43.0812	0.540	0	0	0
2021/06/14	R035	05/08/2021	5.29	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/06/14	R035	05/08/2021	5.29	Put	Bond Future	42,966.7500	42.9668	43,197.9300	43.1979	0.538	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
2021/06/14	R035	05/08/2021	10.77	Call	Bond Future	5,538.8400	5.5388	5,306.1300	5.3061	(4.201)	0	0	0
2021/06/14	R035	05/08/2021	10.77	Put	Bond Future	775.3700	0.7754	773.8400	0.7738	(0.197)	0	0	100
2021/06/14	R035	05/08/2021	10.02	Put	Bond Future	2,448.6300	2.4486	2,501.5800	2.5016	2.162	0	0	0
2021/06/14	R035	05/08/2021	10.02	Call	Bond Future	2,251.7200	2.2517	2,073.4900	2.0735	(7.915)	0	0	100
2021/06/14	R035	04/11/2021	11.20	Put	Bond Future	1,508.3100	1.5083	1,533.7900	1.5338	1.689	0	0	350
2021/06/14	R035	04/11/2021	10.60	Call	Bond Future	5,007.7000	5.0077	4,826.4300	4.8264	(3.620)	0	0	0
2021/06/14	R035	04/11/2021	10.60	Put	Bond Future	2,617.6500	2.6176	2,670.3200	2.6703	2.012	0	0	350
2021/06/14	R035	04/11/2021	10.11	Put	Bond Future	4,077.0500	4.0770	4,161.9200	4.1619	2.082	0	0	0
2021/06/14	R035	04/11/2021	10.11	Call	Bond Future	3,236.9100	3.2369	3,087.8400	3.0878	(4.605)	0	0	350
2021/06/14	R035	04/11/2021	10.12	Put	Bond Future	4,041.6200	4.0416	4,125.7600	4.1258	2.082	0	0	0
2021/06/14	R035	04/11/2021	10.12	Call	Bond Future	3,269.0900	3.2691	3,119.2900	3.1193	(4.582)	0	0	400
2021/06/14	R035	04/11/2021	10.62	Put	Bond Future	2,569.8700	2.5699	2,621.4200	2.6214	2.006	0	0	0
2021/06/14	R035	04/11/2021	10.62	Call	Bond Future	5,088.2500	5.0882	4,905.8600	4.9059	(3.585)	0	0	400
2021/06/14	R035	04/11/2021	11.75	Put	Bond Future	797.9700	0.7980	809.0900	0.8091	1.394	0	0	782
2021/06/14	R035	04/11/2021	11.08	Call	Bond Future	7,079.3300	7.0793	6,875.2200	6.8752	(2.883)	0	0	0
2021/06/14	R035	04/11/2021	11.08	Put	Bond Future	1,682.6000	1.6826	1,712.4300	1.7124	1.773	0	0	782
2021/06/14	R035	04/11/2021	10.23	Put	Bond Future	3,669.1300	3.6691	3,745.3600	3.7454	2.078	0	0	0
2021/06/14	R035	04/11/2021	12.53	Call	Bond Future	13,899.4000	13.8994	13,667.4800	13.6675	(1.669)	0	0	0
2021/06/14	R035	04/11/2021	12.53	Put	Bond Future	280.0900	0.2801	282.1100	0.2821	0.721	0	0	0
2021/06/14	R035	04/11/2021			Bond Future	10.2350	91.9226	10.2701	91.6887	0.343	0.0000	0.0000	0
2021/06/14	R035	04/11/2021	11.20	Call	Bond Future	7,633.3900	7.6334	7,424.9300	7.4249	(2.731)	0	0	0
2021/06/14	R035	04/11/2021	13.82	Call	Bond Future	20,013.8200	20.0138	19,779.4800	19.7795	(1.171)	0	0	0
2021/06/14	R035	04/11/2021	13.82	Put	Bond Future	35.6900	0.0357	35.2900	0.0353	(1.121)	0	0	400
2021/06/14	R035	04/11/2021	11.75	Call	Bond Future	10,147.3900	10.1474	9,924.5700	9.9246	(2.196)	0	0	0
2021/06/14	R035	04/11/2021	10.23	Call	Bond Future	3,635.6100	3.6356	3,477.9000	3.4779	(4.338)	0	0	782
2021/06/14	R035	04/11/2021	12.52	Call	Bond Future	13,850.8400	13.8508	13,618.9900	13.6190	(1.674)	0	0	0
2021/06/14	R035	04/11/2021	12.52	Put	Bond Future	284.1400	0.2841	286.2300	0.2862	0.736	0	0	0
2021/06/14	R035	04/11/2021	12.51	Call	Bond Future	13,802.2800	13.8023	13,570.4900	13.5705	(1.679)	0	0	0
2021/06/14	R035	04/11/2021	12.51	Put	Bond Future	288.2500	0.2882	290.4000	0.2904	0.746	0	0	0
2021/06/14	R035	03/02/2022	11.05	Put	Bond Future	2,675.7100	2.6757	2,730.7800	2.7308	2.058	0	0	1,600
2021/06/14	R035	03/02/2022	10.35	Put	Bond Future	4,522.5800	4.5226	4,614.4200	4.6144	2.031	0	0	0
2021/06/14	R035	03/02/2022	10.35	Call	Bond Future	3,997.9200	3.9979	3,852.8900	3.8529	(3.628)	0	0	1,600
2021/06/14	R035	03/02/2022	11.28	Call	Bond Future	7,533.0500	7.5330	7,341.8200	7.3418	(2.539)	0	0	0
2021/06/14	R035	03/02/2022	11.28	Put	Bond Future	2,259.2000	2.2592	2,304.8400	2.3048	2.020	0	0	200
2021/06/14	R035	03/02/2022	10.26	Put	Bond Future	4,827.1200	4.8271	4,924.4600	4.9245	2.017	0	0	0
2021/06/14	R035	03/02/2022	10.26	Call	Bond Future	3,711.0100	3.7110	3,571.4800	3.5715	(3.760)	0	0	200
2021/06/14	R035	03/02/2022	11.73	Call	Bond Future	9,443.8000	9.4438	9,237.6700	9.2377	(2.183)	0	0	0
2021/06/14	R035	03/02/2022	11.73	Put	Bond Future	1,557.6100	1.5576	1,588.3500	1.5884	1.974	0	0	280
2021/06/14	R035	03/02/2022	11.03	Call	Bond Future	6,485.0200	6.4850	6,304.1000	6.3041	(2.790)	0	0	0
2021/06/14	R035	03/02/2022	11.39	Call	Bond Future	8,009.5000	8.0095	7,814.2400	7.8142	(2.438)	0	0	0
2021/06/14	R035	03/02/2022	11.39	Put	Bond Future	2,085.9100	2.0859	2,127.5200	2.1275	1.995	0	0	683
2021/06/14	R035	03/02/2022	10.65	Call	Bond Future	5,024.1500	5.0242	4,861.9900	4.8620	(3.228)	0	0	0
2021/06/14	R035	03/02/2022	11.23	Call	Bond Future	7,319.2500	7.3192	7,129.9500	7.1300	(2.586)	0	0	0
2021/06/14	R035	03/02/2022	11.23	Put	Bond Future	2,343.1700	2.3432	2,390.7400	2.3907	2.030	0	0	0
2021/06/14	R035	03/02/2022	11.22	Call	Bond Future	7,276.9400	7.2769	7,088.0300	7.0880	(2.596)	0	0	0
2021/06/14	R035	03/02/2022	11.22	Put	Bond Future	2,360.6000	2.3606	2,408.5600	2.4086	2.032	0	0	0
2021/06/14	R035	03/02/2022			Bond Future	10.4306	92.9771	10.4671	92.7402	0.351	0.0000	0.0000	0
2021/06/14	R035	03/02/2022	11.05	Call	Bond Future	6,567.0200	6.5670	6,385.2200	6.3852	(2.768)	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
2021/06/14	R035	03/02/2022	11.88	Call	Bond Future	10,080.5400	10.0805	9,870.3100	9.8703	(2.086)	0	0	0
2021/06/14	R035	03/02/2022	11.88	Put	Bond Future	1,349.9500	1.3500	1,376.5900	1.3766	1.973	0	0	1,800
2021/06/14	R035	03/02/2022	11.03	Put	Bond Future	2,715.4900	2.7155	2,771.4400	2.7714	2.060	0	0	280
2021/06/14	R035	03/02/2022	10.10	Put	Bond Future	5,407.4600	5.4075	5,514.9400	5.5149	1.988	0	0	0
2021/06/14	R035	03/02/2022	10.10	Call	Bond Future	3,226.0600	3.2261	3,096.6700	3.0967	(4.011)	0	0	280
2021/06/14	R035	03/02/2022	10.65	Put	Bond Future	3,616.9000	3.6169	3,691.6100	3.6916	2.066	0	0	683
2021/06/14	R035	03/02/2022	9.70	Put	Bond Future	7,088.7800	7.0888	7,223.0300	7.2230	1.894	0	0	0
2021/06/14	R035	03/02/2022	9.70	Call	Bond Future	2,164.6100	2.1646	2,061.9900	2.0620	(4.741)	0	0	683
2021/06/14	R035	03/02/2022	11.24	Call	Bond Future	7,361.6200	7.3616	7,171.9300	7.1719	(2.577)	0	0	0
2021/06/14	R035	03/02/2022	11.24	Put	Bond Future	2,325.8700	2.3259	2,373.0500	2.3731	2.028	0	0	0
2021/06/14	R035	05/05/2022	11.64	Call	Bond Future	8,518.4000	8.5184	8,327.8200	8.3278	(2.237)	0	0	0
2021/06/14	R035	05/05/2022	11.64	Put	Bond Future	2,426.2700	2.4263	2,475.4800	2.4755	2.028	0	0	0
2021/06/14	R035	05/05/2022	11.63	Call	Bond Future	8,476.8200	8.4768	8,286.5700	8.2866	(2.244)	0	0	0
2021/06/14	R035	05/05/2022	11.63	Put	Bond Future	2,441.6200	2.4416	2,491.1600	2.4912	2.029	0	0	0
2021/06/14	R035	05/05/2022			Bond Future	10.6235	89.5982	10.6616	89.3584	0.358	0.0000	0.0000	0
2021/06/14	R035	05/05/2022	11.65	Call	Bond Future	8,560.0200	8.5600	8,369.1100	8.3691	(2.230)	0	0	0
2021/06/14	R035	05/05/2022	11.65	Put	Bond Future	2,411.0200	2.4110	2,459.9000	2.4599	2.027	0	0	0
2021/06/14	R186	05/08/2021	8.62	Call	Bond Future	6,633.5300	6.6335	6,467.8400	6.4678	(2.498)	0	0	0
2021/06/14	R186	05/08/2021	8.62	Put	Bond Future	36.9500	0.0369	35.2700	0.0353	(4.547)	0	0	0
2021/06/14	R186	05/08/2021	8.61	Call	Bond Future	6,590.4900	6.5905	6,424.7800	6.4248	(2.514)	0	0	0
2021/06/14	R186	05/08/2021	8.61	Put	Bond Future	38.2500	0.0383	36.5500	0.0365	(4.444)	0	0	0
2021/06/14	R186	05/08/2021			Bond Future	7.1863	115.9742	7.2206	115.8102	0.478	0.0000	0.0000	91,025
2021/06/14	R186	05/08/2021	8.63	Call	Bond Future	6,676.5700	6.6766	6,510.9000	6.5109	(2.481)	0	0	0
2021/06/14	R186	05/08/2021	8.63	Put	Bond Future	35.6900	0.0357	34.0300	0.0340	(4.651)	0	0	0
2021/06/14	R186	04/11/2021	7.77	Call	Bond Future	3,044.7100	3.0447	2,917.7400	2.9177	(4.170)	0	0	0
2021/06/14	R186	04/11/2021	8.10	Call	Bond Future	4,091.5400	4.0915	3,950.4300	3.9504	(3.449)	0	0	0
2021/06/14	R186	04/11/2021	8.10	Put	Bond Future	768.7600	0.7688	793.7900	0.7938	3.256	0	0	0
2021/06/14	R186	04/11/2021	8.09	Call	Bond Future	4,057.8900	4.0579	3,917.1400	3.9171	(3.469)	0	0	0
2021/06/14	R186	04/11/2021	8.09	Put	Bond Future	778.8500	0.7789	804.2400	0.8042	3.260	0	0	0
2021/06/14	R186	04/11/2021			Bond Future	7.3543	117.2390	7.3910	117.0728	0.498	0.0000	0.0000	0
2021/06/14	R186	04/11/2021	7.77	Put	Bond Future	1,177.1400	1.1771	1,216.3100	1.2163	3.328	0	0	15,177
2021/06/14	R186	04/11/2021	8.77	Call	Bond Future	6,491.2000	6.4912	6,333.2400	6.3332	(2.433)	0	0	0
2021/06/14	R186	04/11/2021	8.77	Put	Bond Future	286.5700	0.2866	294.7500	0.2948	2.854	0	0	15,177
2021/06/14	R186	04/11/2021	8.11	Call	Bond Future	4,125.2900	4.1253	3,983.8200	3.9838	(3.429)	0	0	0
2021/06/14	R186	04/11/2021	8.11	Put	Bond Future	758.7800	0.7588	783.4500	0.7834	3.251	0	0	0
2021/06/14	R186	03/02/2022	7.30	Call	Bond Future	1,789.3800	1.7894	1,702.4200	1.7024	(4.860)	0	0	0
2021/06/14	R186	03/02/2022	7.30	Put	Bond Future	2,792.4600	2.7925	2,873.8100	2.8738	2.913	0	0	0
2021/06/14	R186	03/02/2022			Bond Future	7.5317	113.3014	7.5708	113.1331	0.520	0.0000	0.0000	0
2021/06/14	R186	03/02/2022	7.29	Call	Bond Future	1,770.0900	1.7701	1,683.6700	1.6837	(4.882)	0	0	0
2021/06/14	R186	03/02/2022	7.29	Put	Bond Future	2,816.7200	2.8167	2,898.6100	2.8986	2.907	0	0	0
2021/06/14	R186	03/02/2022	7.28	Call	Bond Future	1,750.9200	1.7509	1,665.0400	1.6650	(4.905)	0	0	0
2021/06/14	R186	03/02/2022	7.28	Put	Bond Future	2,841.1100	2.8411	2,923.5400	2.9235	2.901	0	0	0
2021/06/14	R186	05/05/2022	8.32	Call	Bond Future	4,000.8300	4.0008	3,878.9300	3.8789	(3.047)	0	0	0
2021/06/14	R186	05/05/2022	8.32	Put	Bond Future	1,595.3800	1.5954	1,643.9200	1.6439	3.043	0	0	0
2021/06/14	R186	05/05/2022			Bond Future	7.7211	114.6406	7.7630	114.4701	0.543	0.0000	0.0000	0
2021/06/14	R186	05/05/2022	8.31	Call	Bond Future	3,973.8300	3.9738	3,852.2800	3.8523	(3.059)	0	0	0
2021/06/14	R186	05/05/2022	8.31	Put	Bond Future	1,608.0000	1.6080	1,656.8900	1.6569	3.040	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
2021/06/14	R186	05/05/2022	8.30	Call	Bond Future	3,946.5000	3.9465	3,825.3100	3.8253	(3.071)	0	0	0
2021/06/14	R186	05/05/2022	8.30	Put	Bond Future	1,620.3100	1.6203	1,669.5600	1.6696	3.040	0	0	0
2021/06/14	R197	05/08/2021			Bond Future	321.5203	321.5203	321.4903	321.4903	(0.009)	0.0000	0.0000	1,120
2021/06/14	R197	04/11/2021			Bond Future	325.1050	325.1050	325.0737	325.0737	(0.010)	0.0000	0.0000	0
2021/06/14	R197	03/02/2022			Bond Future	320.7444	320.7444	320.7124	320.7124	(0.010)	0.0000	0.0000	0
2021/06/14	R197	05/05/2022			Bond Future	324.6085	324.6085	324.5757	324.5757	(0.010)	0.0000	0.0000	0
2021/06/14	R202	05/08/2021			Bond Future	238.8562	238.8562	238.9061	238.9061	0.021	0.0000	0.0000	9,436
2021/06/14	R202	04/11/2021			Bond Future	241.5192	241.5192	241.5690	241.5690	0.021	0.0000	0.0000	0
2021/06/14	R202	03/02/2022			Bond Future	240.0089	240.0089	240.0589	240.0589	0.021	0.0000	0.0000	0
2021/06/14	R202	05/05/2022			Bond Future	242.8998	242.8998	242.9502	242.9502	0.021	0.0000	0.0000	0
2021/06/14	R209	05/08/2021	11.81	Call	Bond Future	10,051.1700	10.0512	9,871.6400	9.8716	(1.786)	0	0	0
2021/06/14	R209	05/08/2021	11.81	Put	Bond Future	79.2300	0.0792	72.9400	0.0729	(7.939)	0	0	0
2021/06/14	R209	05/08/2021			Bond Future	9.9702	73.9254	9.9989	73.7521	0.289	0.0000	0.0000	28,657
2021/06/14	R209	05/08/2021	11.80	Call	Bond Future	10,004.4700	10.0045	9,824.8500	9.8249	(1.795)	0	0	0
2021/06/14	R209	05/08/2021	11.80	Put	Bond Future	81.1600	0.0812	74.7800	0.0748	(7.861)	0	0	0
2021/06/14	R209	05/08/2021	11.79	Call	Bond Future	9,957.7500	9.9577	9,778.0400	9.7780	(1.805)	0	0	0
2021/06/14	R209	05/08/2021	11.79	Put	Bond Future	83.1300	0.0831	76.6600	0.0767	(7.783)	0	0	0
2021/06/14	R209	04/11/2021	10.00	Call	Bond Future	0.0000	0.0000	2,766.2500	2.7663	100.000	0	0	0
2021/06/14	R209	04/11/2021	10.00	Put	Bond Future	0.0000	0.0000	3,732.4300	3.7324	100.000	0	0	2,100
2021/06/14	R209	04/11/2021	12.00	Call	Bond Future	10,348.2600	10.3483	10,174.6100	10.1746	(1.678)	0	0	0
2021/06/14	R209	04/11/2021	12.00	Put	Bond Future	468.5000	0.4685	470.2300	0.4702	0.369	0	0	9,000
2021/06/14	R209	04/11/2021	10.50	Call	Bond Future	4,445.4400	4.4454	4,303.8900	4.3039	(3.184)	0	0	0
2021/06/14	R209	04/11/2021	12.19	Call	Bond Future	11,135.9700	11.1360	10,961.2200	10.9612	(1.569)	0	0	0
2021/06/14	R209	04/11/2021	12.19	Put	Bond Future	364.0800	0.3641	364.7100	0.3647	0.173	0	0	0
2021/06/14	R209	04/11/2021	12.17	Call	Bond Future	11,052.9000	11.0529	10,878.2500	10.8783	(1.580)	0	0	0
2021/06/14	R209	04/11/2021			Bond Future	10.1333	71.5917	10.1632	71.4163	0.295	0.0000	0.0000	4,635
2021/06/14	R209	04/11/2021	10.50	Put	Bond Future	2,332.7400	2.3327	2,366.5700	2.3666	1.450	0	0	10,400
2021/06/14	R209	04/11/2021	9.50	Put	Bond Future	5,536.2400	5.5362	5,623.7900	5.6238	1.581	0	0	0
2021/06/14	R209	04/11/2021	9.50	Call	Bond Future	1,666.5300	1.6665	1,578.7000	1.5787	(5.270)	0	0	6,000
2021/06/14	R209	04/11/2021	12.18	Call	Bond Future	11,094.4300	11.0944	10,919.7300	10.9197	(1.575)	0	0	0
2021/06/14	R209	04/11/2021	12.18	Put	Bond Future	369.0200	0.3690	369.7000	0.3697	0.184	0	0	0
2021/06/14	R209	04/11/2021	12.17	Put	Bond Future	374.0200	0.3740	374.7500	0.3748	0.195	0	0	0
2021/06/14	R209	03/02/2022	11.03	Call	Bond Future	6,333.5200	6.3335	6,189.5000	6.1895	(2.274)	0	0	0
2021/06/14	R209	03/02/2022	11.03	Put	Bond Future	2,311.9900	2.3120	2,345.5700	2.3456	1.452	0	0	0
2021/06/14	R209	03/02/2022	11.02	Call	Bond Future	6,296.7700	6.2968	6,153.0400	6.1530	(2.283)	0	0	0
2021/06/14	R209	03/02/2022	11.02	Put	Bond Future	2,328.1200	2.3281	2,361.9900	2.3620	1.455	0	0	0
2021/06/14	R209	03/02/2022			Bond Future	10.3005	72.4131	10.3314	72.2355	0.301	0.0000	0.0000	0
2021/06/14	R209	03/02/2022	11.04	Call	Bond Future	6,370.1200	6.3701	6,225.8100	6.2258	(2.265)	0	0	0
2021/06/14	R209	03/02/2022	11.04	Put	Bond Future	2,295.7600	2.2958	2,329.0500	2.3291	1.450	0	0	0
2021/06/14	R209	05/05/2022	11.44	Call	Bond Future	7,471.9500	7.4720	7,326.9800	7.3270	(1.940)	0	0	0
2021/06/14	R209	05/05/2022	11.44	Put	Bond Future	2,319.6600	2.3197	2,354.4500	2.3544	1.500	0	0	0
2021/06/14	R209	05/05/2022	11.43	Call	Bond Future	7,435.6900	7.4357	7,290.9700	7.2910	(1.946)	0	0	0
2021/06/14	R209	05/05/2022	11.43	Put	Bond Future	2,333.7200	2.3337	2,368.7600	2.3688	1.501	0	0	0
2021/06/14	R209	05/05/2022			Bond Future	10.4704	70.1278	10.5025	69.9480	0.307	0.0000	0.0000	0
2021/06/14	R209	05/05/2022	11.45	Call	Bond Future	7,508.2500	7.5083	7,363.0300	7.3630	(1.934)	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
2021/06/14	R209	05/05/2022	11.45	Put	Bond Future	2,305.6900	2.3057	2,340.2300	2.3402	1.498	0	0	0
2021/06/14	R210	05/08/2021			Bond Future	210.3990	210.3990	211.3441	211.3441	0.449	0.0000	0.0000	1,486
2021/06/14	R210	04/11/2021			Bond Future	209.9571	209.9571	210.9121	210.9121	0.455	0.0000	0.0000	0
2021/06/14	R210	03/02/2022			Bond Future	212.4150	212.4150	213.3808	213.3808	0.455	0.0000	0.0000	0
2021/06/14	R210	05/05/2022			Bond Future	212.1306	212.1306	213.1078	213.1078	0.461	0.0000	0.0000	0
2021/06/14	R212	05/08/2021			Bond Future	172.6332	172.6332	172.6546	172.6546	0.012	0.0000	0.0000	1,907
2021/06/14	R212	04/11/2021			Bond Future	174.5583	174.5583	174.5794	174.5794	0.012	0.0000	0.0000	0
2021/06/14	R213	05/08/2021	10.85	Call	Bond Future	9,444.4400	9.4444	9,331.6800	9.3317	(1.194)	0	0	0
2021/06/14	R213	05/08/2021	10.85	Put	Bond Future	58.9500	0.0589	52.6500	0.0526	(10.687)	0	0	0
2021/06/14	R213	05/08/2021	10.84	Call	Bond Future	9,396.5300	9.3965	9,283.6500	9.2837	(1.201)	0	0	0
2021/06/14	R213	05/08/2021	10.84	Put	Bond Future	60.5800	0.0606	54.1600	0.0542	(10.598)	0	0	0
2021/06/14	R213	05/08/2021	10.14	Put	Bond Future	321.5300	0.3215	305.3600	0.3054	(5.029)	0	0	0
2021/06/14	R213	05/08/2021	9.34	Put	Bond Future	1,318.9900	1.3190	1,307.6700	1.3077	(0.858)	0	0	0
2021/06/14	R213	05/08/2021	9.34	Call	Bond Future	2,729.7000	2.7297	2,611.9200	2.6119	(4.315)	0	0	0
2021/06/14	R213	05/08/2021			Bond Future	9.0919	89.9425	9.1105	89.8360	0.204	0.0000	0.0000	9,043
2021/06/14	R213	05/08/2021	10.86	Call	Bond Future	9,492.3500	9.4924	9,379.7000	9.3797	(1.187)	0	0	0
2021/06/14	R213	05/08/2021	10.86	Put	Bond Future	57.3600	0.0574	51.1700	0.0512	(10.791)	0	0	0
2021/06/14	R213	05/08/2021	10.78	Call	Bond Future	9,109.0300	9.1090	8,995.4200	8.9954	(1.247)	0	0	0
2021/06/14	R213	05/08/2021	10.78	Put	Bond Future	71.2000	0.0712	64.0500	0.0641	(10.042)	0	0	0
2021/06/14	R213	05/08/2021	10.14	Call	Bond Future	6,083.9200	6.0839	5,961.2900	5.9613	(2.016)	0	0	0
2021/06/14	R213	04/11/2021	11.10	Put	Bond Future	347.8000	0.3478	344.4000	0.3444	(0.978)	0	0	0
2021/06/14	R213	04/11/2021	11.11	Call	Bond Future	9,875.1500	9.8751	9,763.9000	9.7639	(1.127)	0	0	0
2021/06/14	R213	04/11/2021	11.09	Put	Bond Future	353.0000	0.3530	349.6000	0.3496	(0.963)	0	0	0
2021/06/14	R213	04/11/2021			Bond Future	9.2681	87.3942	9.2875	87.2863	0.209	0.0000	0.0000	0
2021/06/14	R213	04/11/2021	11.10	Call	Bond Future	9,832.3300	9.8323	9,721.0800	9.7211	(1.131)	0	0	0
2021/06/14	R213	04/11/2021	11.11	Put	Bond Future	342.6700	0.3427	339.2700	0.3393	(0.992)	0	0	0
2021/06/14	R213	04/11/2021	11.09	Call	Bond Future	9,789.5500	9.7896	9,678.3000	9.6783	(1.136)	0	0	0
2021/06/14	R213	03/02/2022	10.67	Call	Bond Future	7,553.8100	7.5538	7,451.5600	7.4516	(1.354)	0	0	0
2021/06/14	R213	03/02/2022	10.67	Put	Bond Future	1,284.3900	1.2844	1,291.4300	1.2914	0.548	0	0	220
2021/06/14	R213	03/02/2022	10.60	Put	Bond Future	1,375.8600	1.3759	1,383.7000	1.3837	0.570	0	0	430
2021/06/14	R213	03/02/2022	10.00	Call	Bond Future	5,127.7300	5.1277	5,036.0800	5.0361	(1.787)	0	0	0
2021/06/14	R213	03/02/2022	10.00	Put	Bond Future	2,234.6200	2.2346	2,252.2600	2.2523	0.789	0	0	430
2021/06/14	R213	03/02/2022	9.22	Put	Bond Future	4,094.8800	4.0949	4,132.7900	4.1328	0.926	0	0	0
2021/06/14	R213	03/02/2022	8.80	Put	Bond Future	5,508.0700	5.5081	5,559.7200	5.5597	0.938	0	0	0
2021/06/14	R213	03/02/2022	8.80	Call	Bond Future	1,875.2300	1.8752	1,817.5900	1.8176	(3.074)	0	0	102
2021/06/14	R213	03/02/2022	9.58	Put	Bond Future	3,113.9600	3.1140	3,141.5300	3.1415	0.885	0	0	200
2021/06/14	R213	03/02/2022	8.63	Put	Bond Future	6,167.0100	6.1670	6,224.5000	6.2245	0.932	0	0	0
2021/06/14	R213	03/02/2022	8.63	Call	Bond Future	1,556.8200	1.5568	1,505.0200	1.5050	(3.327)	0	0	200
2021/06/14	R213	03/02/2022	9.98	Call	Bond Future	5,060.2100	5.0602	4,968.9800	4.9690	(1.803)	0	0	0
2021/06/14	R213	03/02/2022	9.98	Put	Bond Future	2,270.7300	2.2707	2,288.7900	2.2888	0.795	0	0	0
2021/06/14	R213	03/02/2022			Bond Future	9.4535	88.3965	9.4737	88.2872	0.214	0.0000	0.0000	0
2021/06/14	R213	03/02/2022	10.17	Call	Bond Future	5,724.6400	5.7246	5,629.6800	5.6297	(1.659)	0	0	0
2021/06/14	R213	03/02/2022	10.17	Put	Bond Future	1,957.4600	1.9575	1,971.7900	1.9718	0.732	0	0	220
2021/06/14	R213	03/02/2022	9.15	Put	Bond Future	4,309.4600	4.3095	4,349.5600	4.3496	0.931	0	0	0
2021/06/14	R213	03/02/2022	9.15	Call	Bond Future	2,646.4600	2.6465	2,577.2700	2.5773	(2.614)	0	0	220

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
2021/06/14	R213	03/02/2022	10.60	Call	Bond Future	7,301.0200	7.3010	7,199.5700	7.1996	(1.390)	0	0	0
2021/06/14	R213	03/02/2022	9.22	Call	Bond Future	2,819.1300	2.8191	2,747.7500	2.7477	(2.532)	0	0	430
2021/06/14	R213	03/02/2022	10.25	Call	Bond Future	6,012.8600	6.0129	5,916.4900	5.9165	(1.603)	0	0	0
2021/06/14	R213	03/02/2022	10.25	Put	Bond Future	1,838.5000	1.8385	1,851.4200	1.8514	0.703	0	0	102
2021/06/14	R213	03/02/2022	9.76	Call	Bond Future	4,339.0400	4.3390	4,252.7800	4.2528	(1.988)	0	0	0
2021/06/14	R213	03/02/2022	9.76	Put	Bond Future	2,700.6100	2.7006	2,723.6400	2.7236	0.853	0	0	102
2021/06/14	R213	03/02/2022	10.15	Call	Bond Future	5,653.2100	5.6532	5,558.6200	5.5586	(1.673)	0	0	0
2021/06/14	R213	03/02/2022	10.15	Put	Bond Future	1,988.2400	1.9882	2,002.9400	2.0029	0.739	0	0	200
2021/06/14	R213	03/02/2022	9.58	Call	Bond Future	3,795.2000	3.7952	3,713.4800	3.7135	(2.153)	0	0	0
2021/06/14	R213	03/02/2022	9.97	Call	Bond Future	5,026.4500	5.0264	4,935.4300	4.9354	(1.811)	0	0	0
2021/06/14	R213	03/02/2022	9.97	Put	Bond Future	2,288.8400	2.2888	2,307.1100	2.3071	0.798	0	0	0
2021/06/14	R213	03/02/2022	9.96	Call	Bond Future	4,992.7700	4.9928	4,901.9600	4.9020	(1.819)	0	0	0
2021/06/14	R213	03/02/2022	9.96	Put	Bond Future	2,307.0800	2.3071	2,325.5600	2.3256	0.801	0	0	0
2021/06/14	R213	05/05/2022	10.65	Put	Bond Future	1,883.9200	1.8839	1,899.5400	1.8995	0.829	0	0	0
2021/06/14	R213	05/05/2022	10.63	Call	Bond Future	6,922.1700	6.9222	6,827.3500	6.8274	(1.370)	0	0	0
2021/06/14	R213	05/05/2022			Bond Future	9.6376	85.9093	9.6587	85.7986	0.219	0.0000	0.0000	0
2021/06/14	R213	05/05/2022	10.64	Call	Bond Future	6,957.9700	6.9580	6,863.0000	6.8630	(1.365)	0	0	0
2021/06/14	R213	05/05/2022	10.64	Put	Bond Future	1,896.5700	1.8966	1,912.3400	1.9123	0.832	0	0	0
2021/06/14	R213	05/05/2022	10.65	Call	Bond Future	6,993.8100	6.9938	6,898.6900	6.8987	(1.360)	0	0	0
2021/06/14	R213	05/05/2022	10.63	Put	Bond Future	1,909.3100	1.9093	1,925.2300	1.9252	0.834	0	0	0
2021/06/14	R214	05/08/2021	12.03	Put	Bond Future	159.9500	0.1599	150.2100	0.1502	(6.089)	0	0	0
2021/06/14	R214	05/08/2021	12.01	Call	Bond Future	9,053.9000	9.0539	8,867.1500	8.8672	(2.063)	0	0	0
2021/06/14	R214	05/08/2021			Bond Future	10.3947	70.5857	10.4235	70.4089	0.277	0.0000	0.0000	17,880
2021/06/14	R214	05/08/2021	12.02	Call	Bond Future	9,099.5200	9.0995	8,912.8800	8.9129	(2.051)	0	0	0
2021/06/14	R214	05/08/2021	12.02	Put	Bond Future	163.3400	0.1633	153.5000	0.1535	(6.024)	0	0	0
2021/06/14	R214	05/08/2021	12.03	Call	Bond Future	9,145.1500	9.1451	8,958.6100	8.9586	(2.040)	0	0	0
2021/06/14	R214	05/08/2021	12.01	Put	Bond Future	166.8000	0.1668	156.8500	0.1569	(5.965)	0	0	0
2021/06/14	R214	04/11/2021	12.47	Call	Bond Future	10,614.1000	10.6141	10,436.5700	10.4366	(1.673)	0	0	0
2021/06/14	R214	04/11/2021	12.46	Call	Bond Future	10,574.2600	10.5743	10,396.8000	10.3968	(1.678)	0	0	0
2021/06/14	R214	04/11/2021	12.46	Put	Bond Future	533.5400	0.5335	535.0600	0.5351	0.285	0	0	0
2021/06/14	R214	04/11/2021			Bond Future	10.5574	68.0784	10.5873	67.8994	0.283	0.0000	0.0000	0
2021/06/14	R214	04/11/2021	12.47	Put	Bond Future	527.1500	0.5272	528.6000	0.5286	0.275	0	0	0
2021/06/14	R214	04/11/2021	12.48	Call	Bond Future	10,653.9400	10.6539	10,476.3500	10.4763	(1.667)	0	0	0
2021/06/14	R214	04/11/2021	12.48	Put	Bond Future	520.8300	0.5208	522.2200	0.5222	0.267	0	0	0
2021/06/14	R214	03/02/2022	11.40	Put	Bond Future	2,558.0900	2.5581	2,593.6800	2.5937	1.391	0	0	0
2021/06/14	R214	03/02/2022	11.41	Call	Bond Future	6,356.2800	6.3563	6,210.4600	6.2105	(2.294)	0	0	0
2021/06/14	R214	03/02/2022	11.39	Put	Bond Future	2,575.5000	2.5755	2,611.3900	2.6114	1.394	0	0	0
2021/06/14	R214	03/02/2022			Bond Future	10.7267	68.8592	10.7578	68.6781	0.289	0.0000	0.0000	0
2021/06/14	R214	03/02/2022	11.40	Call	Bond Future	6,320.4600	6.3205	6,174.9300	6.1749	(2.303)	0	0	0
2021/06/14	R214	03/02/2022	11.41	Put	Bond Future	2,540.6000	2.5406	2,575.9000	2.5759	1.389	0	0	0
2021/06/14	R214	03/02/2022	11.39	Call	Bond Future	6,284.4900	6.2845	6,139.2600	6.1393	(2.311)	0	0	0
2021/06/14	R214	05/05/2022	11.74	Put	Bond Future	2,660.9400	2.6609	2,699.4100	2.6994	1.446	0	0	0
2021/06/14	R214	05/05/2022	11.75	Call	Bond Future	7,269.0900	7.2691	7,123.9000	7.1239	(1.997)	0	0	0
2021/06/14	R214	05/05/2022	11.73	Put	Bond Future	2,676.7500	2.6768	2,715.4700	2.7155	1.447	0	0	0
2021/06/14	R214	05/05/2022			Bond Future	10.8926	66.3936	10.9248	66.2102	0.295	0.0000	0.0000	0
2021/06/14	R214	05/05/2022	11.74	Call	Bond Future	7,233.9000	7.2339	7,088.9700	7.0890	(2.003)	0	0	0
2021/06/14	R214	05/05/2022	11.75	Put	Bond Future	2,645.2300	2.6452	2,683.4400	2.6834	1.444	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
2021/06/14	R214	05/05/2022	11.73	Call	Bond Future	7,198.7400	7.1987	7,054.0600	7.0541	(2.010)	0	0	0
2021/06/14	R248	05/08/2021	12.51	Put	Bond Future	40.8500	0.0408	37.8500	0.0379	(7.344)	0	0	0
2021/06/14	R248	05/08/2021	12.52	Call	Bond Future	14,133.1700	14.1332	13,825.8200	13.8258	(2.175)	0	0	0
2021/06/14	R248	05/08/2021	12.50	Put	Bond Future	41.9300	0.0419	38.8900	0.0389	(7.250)	0	0	0
2021/06/14	R248	05/08/2021	11.20	Put	Bond Future	714.6900	0.7147	719.7200	0.7197	0.704	0	0	0
2021/06/14	R248	05/08/2021	11.20	Call	Bond Future	6,556.2800	6.5563	6,256.9200	6.2569	(4.566)	0	0	0
2021/06/14	R248	05/08/2021	10.50	Put	Bond Future	2,218.9800	2.2190	2,284.8300	2.2848	2.968	0	0	0
2021/06/14	R248	05/08/2021	10.30	Call	Bond Future	2,167.1400	2.1671	1,959.5700	1.9596	(9.578)	0	0	1,300
2021/06/14	R248	05/08/2021	10.90	Put	Bond Future	1,169.7000	1.1697	1,192.1500	1.1922	1.919	0	0	0
2021/06/14	R248	05/08/2021	10.90	Call	Bond Future	4,894.1700	4.8942	4,612.2300	4.6122	(5.761)	0	0	1,300
2021/06/14	R248	05/08/2021	10.60	Put	Bond Future	1,899.0800	1.8991	1,951.7000	1.9517	2.771	0	0	0
2021/06/14	R248	05/08/2021	10.60	Call	Bond Future	3,405.1200	3.4051	3,153.3500	3.1533	(7.394)	0	0	0
2021/06/14	R248	05/08/2021			Bond Future	10.4041	89.0655	10.4432	88.7611	0.376	0.0000	0.0000	171,004
2021/06/14	R248	05/08/2021	12.51	Call	Bond Future	14,077.5900	14.0776	13,770.2000	13.7702	(2.184)	0	0	0
2021/06/14	R248	05/08/2021	12.52	Put	Bond Future	39.7900	0.0398	36.8300	0.0368	(7.439)	0	0	0
2021/06/14	R248	05/08/2021	12.50	Call	Bond Future	14,021.9400	14.0219	13,714.5100	13.7145	(2.192)	0	0	0
2021/06/14	R248	05/08/2021	10.00	Put	Bond Future	4,473.8600	4.4739	4,626.2200	4.6262	3.406	0	0	0
2021/06/14	R248	05/08/2021	10.00	Call	Bond Future	1,213.7000	1.2137	1,061.6700	1.0617	(12.526)	0	0	0
2021/06/14	R248	05/08/2021	10.50	Call	Bond Future	2,961.9600	2.9620	2,723.4200	2.7234	(8.053)	0	0	0
2021/06/14	R248	05/08/2021	10.30	Put	Bond Future	2,987.0800	2.9871	3,083.9000	3.0839	3.241	0	0	0
2021/06/14	R248	04/11/2021	12.85	Call	Bond Future	15,007.8800	15.0079	14,705.5200	14.7055	(2.015)	0	0	0
2021/06/14	R248	04/11/2021	12.85	Put	Bond Future	340.7200	0.3407	346.4100	0.3464	1.670	0	0	0
2021/06/14	R248	04/11/2021			Bond Future	10.5657	85.6254	10.6064	85.3174	0.385	0.0000	0.0000	0
2021/06/14	R248	04/11/2021	10.30	Put	Bond Future	5,196.3300	5.1963	5,328.7600	5.3288	2.549	0	0	0
2021/06/14	R248	04/11/2021	10.30	Call	Bond Future	3,132.6900	3.1327	2,957.0700	2.9571	(5.606)	0	0	1,200
2021/06/14	R248	04/11/2021	9.60	Put	Bond Future	9,145.0500	9.1450	9,354.9500	9.3550	2.295	0	0	0
2021/06/14	R248	04/11/2021	9.60	Call	Bond Future	1,205.5100	1.2055	1,107.3600	1.1074	(8.142)	0	0	1,200
2021/06/14	R248	04/11/2021	12.84	Call	Bond Future	14,958.4400	14.9584	14,656.1900	14.6562	(2.021)	0	0	0
2021/06/14	R248	04/11/2021	12.84	Put	Bond Future	345.3100	0.3453	351.1100	0.3511	1.680	0	0	0
2021/06/14	R248	04/11/2021	12.83	Call	Bond Future	14,908.9900	14.9090	14,606.8300	14.6068	(2.027)	0	0	0
2021/06/14	R248	04/11/2021	12.83	Put	Bond Future	349.9700	0.3500	355.8600	0.3559	1.683	0	0	0
2021/06/14	R248	03/02/2022	11.48	Call	Bond Future	7,925.2000	7.9252	7,682.7300	7.6827	(3.059)	0	0	0
2021/06/14	R248	03/02/2022	11.49	Put	Bond Future	2,694.1900	2.6942	2,762.8800	2.7629	2.550	0	0	0
2021/06/14	R248	03/02/2022	11.47	Call	Bond Future	7,878.9700	7.8790	7,637.0300	7.6370	(3.071)	0	0	0
2021/06/14	R248	03/02/2022			Bond Future	10.7342	86.6076	10.7765	86.2959	0.394	0.0000	0.0000	0
2021/06/14	R248	03/02/2022	11.48	Put	Bond Future	2,714.0800	2.7141	2,783.3100	2.7833	2.551	0	0	0
2021/06/14	R248	03/02/2022	11.49	Call	Bond Future	7,971.2300	7.9712	7,728.2200	7.7282	(3.049)	0	0	0
2021/06/14	R248	03/02/2022	11.47	Put	Bond Future	2,733.8800	2.7339	2,803.6400	2.8036	2.552	0	0	0
2021/06/14	R248	05/05/2022	11.80	Call	Bond Future	8,968.8600	8.9689	8,725.8800	8.7259	(2.709)	0	0	0
2021/06/14	R248	05/05/2022	11.79	Call	Bond Future	8,924.1800	8.9242	8,681.6600	8.6817	(2.718)	0	0	0
2021/06/14	R248	05/05/2022	11.79	Put	Bond Future	2,922.5500	2.9225	2,995.5800	2.9956	2.499	0	0	0
2021/06/14	R248	05/05/2022			Bond Future	10.8992	83.2166	10.9432	82.9011	0.403	0.0000	0.0000	0
2021/06/14	R248	05/05/2022	11.80	Put	Bond Future	2,904.3200	2.9043	2,976.8900	2.9769	2.499	0	0	0
2021/06/14	R248	05/05/2022	11.81	Call	Bond Future	9,013.5900	9.0136	8,770.1400	8.7701	(2.701)	0	0	0
2021/06/14	R248	05/05/2022	11.81	Put	Bond Future	2,886.2200	2.8862	2,958.3200	2.9583	2.498	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
<b>Total</b>											<b>1141110</b>	