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## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 04/06/2021 TO 04/06/2021

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
2021/06/04	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/06/04	0908	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/06/04	0957	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/06/04	0986	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/06/04	1386	28/02/2031		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/06/04	1409	28/02/2041		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/06/04	2025	05/08/2021		Bond Future	153.4777	153.4777	153.5030	153.5030	0.016	0.0000	0.0000	5,354
2021/06/04	2025	04/11/2021		Bond Future	155.1948	155.1948	155.2200	155.2200	0.016	0.0000	0.0000	0
2021/06/04	2025	03/02/2022		Bond Future	155.4597	155.4597	155.4848	155.4848	0.016	0.0000	0.0000	0
2021/06/04	2025	05/05/2022		Bond Future	157.3350	157.3350	157.3602	157.3602	0.016	0.0000	0.0000	0
2021/06/04	2029	05/08/2021		Bond Future	114.2090	114.2090	114.4755	114.4755	0.233	0.0000	0.0000	3,031
2021/06/04	2029	04/11/2021		Bond Future	114.3359	114.3359	114.6051	114.6051	0.235	0.0000	0.0000	0
2021/06/04	2029	03/02/2022		Bond Future	115.6792	115.6792	115.9513	115.9513	0.235	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
2021/06/04	2029	05/05/2022			Bond Future	115.8992	115.8992	116.1744	116.1744	0.237	0.0000	0.0000	0
2021/06/04	2030	05/08/2021	10.42	Call	Bond Future	7,868.8200	7.8688	8,283.1400	8.2831	5.265	0	0	0
2021/06/04	2030	05/08/2021	10.42	Put	Bond Future	178.8800	0.1789	144.1400	0.1441	(19.421)	0	0	0
2021/06/04	2030	05/08/2021	10.41	Call	Bond Future	7,822.4000	7.8224	8,236.0700	8.2361	5.288	0	0	0
2021/06/04	2030	05/08/2021	10.41	Put	Bond Future	182.9100	0.1829	147.5200	0.1475	(19.348)	0	0	0
2021/06/04	2030	05/08/2021	8.50	Put	Bond Future	3,697.2000	3.6972	3,377.9300	3.3779	(8.635)	0	0	0
2021/06/04	2030	05/08/2021	10.15	Call	Bond Future	6,632.7900	6.6328	7,026.0700	7.0261	5.929	0	0	0
2021/06/04	2030	05/08/2021	8.83	Call	Bond Future	1,665.4700	1.6655	1,857.3900	1.8574	11.523	0	0	479
2021/06/04	2030	05/08/2021	10.30	Put	Bond Future	232.6000	0.2326	189.4100	0.1894	(18.568)	0	0	200
2021/06/04	2030	05/08/2021	8.78	Put	Bond Future	2,661.3400	2.6613	2,394.4500	2.3944	(10.028)	0	0	0
2021/06/04	2030	05/08/2021	8.78	Call	Bond Future	1,543.3000	1.5433	1,725.4700	1.7255	11.804	0	0	200
2021/06/04	2030	05/08/2021	7.70	Put	Bond Future	7,716.9300	7.7169	7,298.2600	7.2983	(5.425)	0	0	0
2021/06/04	2030	05/08/2021	9.45	Call	Bond Future	3,649.0800	3.6491	3,956.3900	3.9564	8.422	0	0	600
2021/06/04	2030	05/08/2021	12.10	Call	Bond Future	15,649.3800	15.6494	16,097.9600	16.0980	2.866	0	0	0
2021/06/04	2030	05/08/2021	12.10	Put	Bond Future	1.5000	0.0015	1.0200	0.0010	(32.000)	0	0	600
2021/06/04	2030	05/08/2021			Bond Future	8.9771	94.5230	8.8976	94.9721	(0.886)	0.0000	0.0000	100,940
2021/06/04	2030	05/08/2021	10.43	Call	Bond Future	7,915.2800	7.9153	8,330.2400	8.3302	5.243	0	0	0
2021/06/04	2030	05/08/2021	10.43	Put	Bond Future	174.9300	0.1749	140.8300	0.1408	(19.494)	0	0	0
2021/06/04	2030	05/08/2021	8.50	Call	Bond Future	961.8100	0.9618	1,091.6000	1.0916	13.494	0	0	5,000
2021/06/04	2030	05/08/2021	9.50	Call	Bond Future	3,842.8100	3.8428	4,158.1000	4.1581	8.205	0	0	0
2021/06/04	2030	05/08/2021	9.50	Put	Bond Future	957.9900	0.9580	824.2200	0.8242	(13.964)	0	0	5,000
2021/06/04	2030	05/08/2021	10.15	Put	Bond Future	318.4100	0.3184	262.6300	0.2626	(17.518)	0	0	479
2021/06/04	2030	05/08/2021	9.75	Call	Bond Future	4,870.1700	4.8702	5,220.6600	5.2207	7.197	0	0	0
2021/06/04	2030	05/08/2021	9.75	Put	Bond Future	646.1800	0.6462	547.6100	0.5476	(15.254)	0	0	479
2021/06/04	2030	05/08/2021	8.83	Put	Bond Future	2,498.3400	2.4983	2,241.2000	2.2412	(10.292)	0	0	0
2021/06/04	2030	05/08/2021	10.30	Call	Bond Future	7,314.6500	7.3147	7,720.5200	7.7205	5.549	0	0	0
2021/06/04	2030	05/08/2021	7.70	Call	Bond Future	163.4200	0.1634	193.8100	0.1938	18.596	0	0	200
2021/06/04	2030	05/08/2021	8.95	Put	Bond Future	2,134.8500	2.1349	1,901.2700	1.9013	(10.941)	0	0	0
2021/06/04	2030	05/08/2021	8.95	Call	Bond Future	1,981.9300	1.9819	2,197.4100	2.1974	10.872	0	0	600
2021/06/04	2030	05/08/2021	9.45	Put	Bond Future	1,035.1700	1.0352	893.4200	0.8934	(13.693)	0	0	0
2021/06/04	2030	04/11/2021	11.26	Call	Bond Future	10,859.2900	10.8593	11,277.5500	11.2776	3.852	0	0	0
2021/06/04	2030	04/11/2021	9.20	Call	Bond Future	3,064.3000	3.0643	3,299.0300	3.2990	7.660	0	0	29
2021/06/04	2030	04/11/2021	8.27	Put	Bond Future	6,098.7300	6.0987	5,758.9900	5.7590	(5.571)	0	0	0
2021/06/04	2030	04/11/2021	8.27	Call	Bond Future	1,069.6500	1.0697	1,183.6100	1.1836	10.654	0	0	300
2021/06/04	2030	04/11/2021	8.77	Put	Bond Future	4,151.2300	4.1512	3,874.6400	3.8746	(6.663)	0	0	0
2021/06/04	2030	04/11/2021	11.44	Put	Bond Future	210.9200	0.2109	182.6600	0.1827	(13.398)	0	0	300
2021/06/04	2030	04/11/2021	10.60	Call	Bond Future	8,111.3800	8.1114	8,491.0400	8.4910	4.681	0	0	0
2021/06/04	2030	04/11/2021	10.60	Put	Bond Future	683.1600	0.6832	609.1200	0.6091	(10.838)	0	0	0
2021/06/04	2030	04/11/2021	10.59	Put	Bond Future	691.9100	0.6919	617.1300	0.6171	(10.808)	0	0	0
2021/06/04	2030	04/11/2021			Bond Future	9.1625	95.5581	9.0795	96.0118	(0.906)	0.0000	0.0000	0
2021/06/04	2030	04/11/2021	11.26	Put	Bond Future	276.2000	0.2762	240.7600	0.2408	(12.831)	0	0	29
2021/06/04	2030	04/11/2021	9.90	Put	Bond Future	1,469.7700	1.4698	1,334.5300	1.3345	(9.201)	0	0	0
2021/06/04	2030	04/11/2021	9.90	Call	Bond Future	5,379.7400	5.3797	5,698.2000	5.6982	5.920	0	0	29
2021/06/04	2030	04/11/2021	9.20	Put	Bond Future	2,860.2100	2.8602	2,641.2400	2.6412	(7.656)	0	0	0
2021/06/04	2030	04/11/2021	8.77	Call	Bond Future	1,980.9900	1.9810	2,158.1000	2.1581	8.940	0	0	300
2021/06/04	2030	04/11/2021	11.44	Call	Bond Future	11,628.2200	11.6282	12,053.6600	12.0537	3.659	0	0	0
2021/06/04	2030	04/11/2021	10.61	Call	Bond Future	8,151.6700	8.1517	8,532.0800	8.5321	4.667	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
2021/06/04	2030	04/11/2021	10.61	Put	Bond Future	674.4900	0.6745	601.2000	0.6012	(10.866)	0	0	0
2021/06/04	2030	04/11/2021	10.59	Call	Bond Future	8,071.1400	8.0711	8,450.0600	8.4501	4.695	0	0	0
2021/06/04	2030	03/02/2022	8.85	Put	Bond Future	4,912.4300	4.9124	4,631.1400	4.6311	(5.726)	0	0	0
2021/06/04	2030	03/02/2022	8.85	Call	Bond Future	2,184.6500	2.1847	2,362.0900	2.3621	8.122	0	0	1,000
2021/06/04	2030	03/02/2022	9.35	Call	Bond Future	3,388.8400	3.3888	3,623.5900	3.6236	6.927	0	0	0
2021/06/04	2030	03/02/2022	9.35	Put	Bond Future	3,434.0800	3.4341	3,210.1000	3.2101	(6.522)	0	0	101
2021/06/04	2030	03/02/2022	8.39	Put	Bond Future	6,643.8600	6.6439	6,312.1300	6.3121	(4.993)	0	0	0
2021/06/04	2030	03/02/2022	8.39	Call	Bond Future	1,360.0700	1.3601	1,487.0700	1.4871	9.338	0	0	101
2021/06/04	2030	03/02/2022	9.45	Call	Bond Future	3,663.8100	3.6638	3,909.7500	3.9098	6.713	0	0	0
2021/06/04	2030	03/02/2022	9.45	Put	Bond Future	3,184.1600	3.1842	2,971.3700	2.9714	(6.683)	0	0	0
2021/06/04	2030	03/02/2022			Bond Future	9.3586	92.6541	9.2717	93.1128	(0.928)	0.0000	0.0000	0
2021/06/04	2030	03/02/2022	9.60	Put	Bond Future	2,837.4100	2.8374	2,641.0400	2.6410	(6.921)	0	0	0
2021/06/04	2030	03/02/2022	9.60	Call	Bond Future	4,097.2600	4.0973	4,359.6200	4.3596	6.403	0	0	1,000
2021/06/04	2030	03/02/2022	10.85	Call	Bond Future	8,446.1900	8.4462	8,816.8400	8.8168	4.388	0	0	0
2021/06/04	2030	03/02/2022	10.85	Put	Bond Future	1,003.7900	1.0038	915.7100	0.9157	(8.775)	0	0	1,000
2021/06/04	2030	03/02/2022	9.78	Call	Bond Future	4,649.4100	4.6494	4,930.6800	4.9307	6.050	0	0	0
2021/06/04	2030	03/02/2022	9.78	Put	Bond Future	2,464.4600	2.4645	2,287.0000	2.2870	(7.201)	0	0	101
2021/06/04	2030	03/02/2022	9.44	Call	Bond Future	3,635.7100	3.6357	3,880.5400	3.8805	6.734	0	0	0
2021/06/04	2030	03/02/2022	9.44	Put	Bond Future	3,208.3800	3.2084	2,994.4800	2.9945	(6.667)	0	0	0
2021/06/04	2030	03/02/2022	9.43	Call	Bond Future	3,608.0200	3.6080	3,851.7300	3.8517	6.755	0	0	0
2021/06/04	2030	03/02/2022	9.43	Put	Bond Future	3,233.0400	3.2330	3,018.0200	3.0180	(6.651)	0	0	0
2021/06/04	2030	05/05/2022	8.89	Put	Bond Future	5,655.5000	5.6555	5,361.4400	5.3614	(5.200)	0	0	0
2021/06/04	2030	05/05/2022	8.47	Call	Bond Future	1,455.3800	1.4554	1,584.2000	1.5842	8.851	0	0	1,073
2021/06/04	2030	05/05/2022	8.14	Put	Bond Future	8,679.5100	8.6795	8,316.0700	8.3161	(4.187)	0	0	0
2021/06/04	2030	05/05/2022	8.14	Call	Bond Future	1,054.2900	1.0543	1,154.8300	1.1548	9.536	0	0	1,800
2021/06/04	2030	05/05/2022	9.95	Call	Bond Future	4,793.6100	4.7936	5,071.4100	5.0714	5.795	0	0	0
2021/06/04	2030	05/05/2022	10.21	Call	Bond Future	5,606.1600	5.6062	5,907.2000	5.9072	5.370	0	0	0
2021/06/04	2030	05/05/2022	10.21	Put	Bond Future	2,400.5700	2.4006	2,237.6300	2.2376	(6.788)	0	0	0
2021/06/04	2030	05/05/2022			Bond Future	9.5651	93.7514	9.4741	94.2154	(0.951)	0.0000	0.0000	0
2021/06/04	2030	05/05/2022	8.89	Call	Bond Future	2,139.5900	2.1396	2,309.5100	2.3095	7.942	0	0	1,800
2021/06/04	2030	05/05/2022	11.04	Call	Bond Future	8,440.3400	8.4403	8,802.8400	8.8028	4.295	0	0	0
2021/06/04	2030	05/05/2022	11.04	Put	Bond Future	1,317.4700	1.3175	1,215.9900	1.2160	(7.703)	0	0	1,800
2021/06/04	2030	05/05/2022	9.35	Call	Bond Future	3,159.0800	3.1591	3,377.2500	3.3773	6.906	0	0	0
2021/06/04	2030	05/05/2022	9.35	Put	Bond Future	4,261.0300	4.2610	4,015.2200	4.0152	(5.769)	0	0	1,073
2021/06/04	2030	05/05/2022	8.47	Put	Bond Future	7,245.3800	7.2454	6,910.2200	6.9102	(4.626)	0	0	0
2021/06/04	2030	05/05/2022	9.95	Put	Bond Future	2,862.8400	2.8628	2,676.6600	2.6767	(6.503)	0	0	1,073
2021/06/04	2030	05/05/2022	10.20	Call	Bond Future	5,573.7800	5.5738	5,873.9600	5.8740	5.386	0	0	0
2021/06/04	2030	05/05/2022	10.20	Put	Bond Future	2,416.7900	2.4168	2,252.9900	2.2530	(6.778)	0	0	0
2021/06/04	2030	05/05/2022	10.19	Call	Bond Future	5,541.4600	5.5415	5,840.7900	5.8408	5.402	0	0	0
2021/06/04	2030	05/05/2022	10.19	Put	Bond Future	2,433.1000	2.4331	2,268.4500	2.2684	(6.767)	0	0	0
2021/06/04	2032	05/08/2021	11.37	Call	Bond Future	9,748.0200	9.7480	10,207.6100	10.2076	4.715	0	0	0
2021/06/04	2032	05/08/2021	11.37	Put	Bond Future	144.0800	0.1441	115.7100	0.1157	(19.690)	0	0	0
2021/06/04	2032	05/08/2021			Bond Future	9.6814	93.6021	9.6021	94.0900	(0.819)	0.0000	0.0000	118,592
2021/06/04	2032	05/08/2021	11.36	Call	Bond Future	9,698.5200	9.6985	10,157.5800	10.1576	4.733	0	0	0
2021/06/04	2032	05/08/2021	11.36	Put	Bond Future	147.2700	0.1473	118.3700	0.1184	(19.624)	0	0	0
2021/06/04	2032	05/08/2021	11.35	Call	Bond Future	9,649.0300	9.6490	10,107.5600	10.1076	4.752	0	0	0
2021/06/04	2032	05/08/2021	11.35	Put	Bond Future	150.5200	0.1505	121.0900	0.1211	(19.552)	0	0	0

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2021/06/04	2032	04/11/2021	9.83	Call	Bond Future	3,272.0800	3.2721	3,516.3100	3.5163	7.464	0	0	700
2021/06/04	2032	04/11/2021	11.70	Call	Bond Future	10,578.2000	10.5782	11,011.3900	11.0114	4.095	0	0	0
2021/06/04	2032	04/11/2021	11.71	Put	Bond Future	536.9900	0.5370	477.8000	0.4778	(11.023)	0	0	0
2021/06/04	2032	04/11/2021	11.69	Call	Bond Future	10,534.4500	10.5344	10,967.0300	10.9670	4.106	0	0	0
2021/06/04	2032	04/11/2021			Bond Future	9.8745	90.4817	9.7920	90.9747	(0.836)	0.0000	0.0000	21
2021/06/04	2032	04/11/2021	9.33	Put	Bond Future	5,286.4500	5.2864	4,968.1300	4.9681	(6.021)	0	0	0
2021/06/04	2032	04/11/2021	9.33	Call	Bond Future	1,965.1100	1.9651	2,139.7800	2.1398	8.889	0	0	700
2021/06/04	2032	04/11/2021	9.83	Put	Bond Future	3,537.3300	3.5373	3,288.5700	3.2886	(7.032)	0	0	0
2021/06/04	2032	04/11/2021	12.81	Call	Bond Future	15,509.9700	15.5100	15,986.9000	15.9869	3.075	0	0	0
2021/06/04	2032	04/11/2021	12.81	Put	Bond Future	113.8300	0.1138	97.7700	0.0978	(14.109)	0	0	700
2021/06/04	2032	04/11/2021	11.70	Put	Bond Future	543.8600	0.5439	484.0600	0.4841	(10.995)	0	0	0
2021/06/04	2032	04/11/2021	11.71	Call	Bond Future	10,621.9800	10.6220	11,055.7800	11.0558	4.084	0	0	0
2021/06/04	2032	04/11/2021	11.69	Put	Bond Future	550.8000	0.5508	490.3900	0.4904	(10.968)	0	0	0
2021/06/04	2032	03/02/2022	11.13	Call	Bond Future	7,652.2200	7.6522	8,014.9200	8.0149	4.740	0	0	0
2021/06/04	2032	03/02/2022	11.13	Put	Bond Future	1,826.8200	1.8268	1,691.0700	1.6911	(7.431)	0	0	210
2021/06/04	2032	03/02/2022	10.53	Call	Bond Future	5,398.4500	5.3985	5,705.9800	5.7060	5.697	0	0	0
2021/06/04	2032	03/02/2022	10.53	Put	Bond Future	2,818.4900	2.8185	2,627.5700	2.6276	(6.774)	0	0	210
2021/06/04	2032	03/02/2022	10.35	Put	Bond Future	3,222.7000	3.2227	3,012.4200	3.0124	(6.525)	0	0	400
2021/06/04	2032	03/02/2022	9.58	Put	Bond Future	5,525.1100	5.5251	5,224.6700	5.2247	(5.438)	0	0	0
2021/06/04	2032	03/02/2022	9.58	Call	Bond Future	2,607.2400	2.6072	2,805.2500	2.8052	7.595	0	0	400
2021/06/04	2032	03/02/2022	10.66	Call	Bond Future	5,859.7200	5.8597	6,180.4700	6.1805	5.474	0	0	0
2021/06/04	2032	03/02/2022	10.66	Put	Bond Future	2,562.2000	2.5622	2,384.5000	2.3845	(6.935)	0	0	97
2021/06/04	2032	03/02/2022	10.45	Put	Bond Future	2,991.1500	2.9912	2,791.7500	2.7918	(6.666)	0	0	198
2021/06/04	2032	03/02/2022	9.81	Call	Bond Future	3,190.7000	3.1907	3,416.3500	3.4163	7.072	0	0	0
2021/06/04	2032	03/02/2022	9.81	Put	Bond Future	4,735.3500	4.7354	4,462.5500	4.4625	(5.761)	0	0	198
2021/06/04	2032	03/02/2022	8.91	Put	Bond Future	8,424.4400	8.4244	8,048.9500	8.0489	(4.457)	0	0	0
2021/06/04	2032	03/02/2022	10.43	Call	Bond Future	5,058.6500	5.0587	5,355.5500	5.3555	5.869	0	0	0
2021/06/04	2032	03/02/2022	10.43	Put	Bond Future	3,036.2000	3.0362	2,834.6500	2.8346	(6.638)	0	0	0
2021/06/04	2032	03/02/2022	10.42	Call	Bond Future	5,025.6600	5.0257	5,321.4800	5.3215	5.886	0	0	0
2021/06/04	2032	03/02/2022	10.42	Put	Bond Future	3,059.2300	3.0592	2,856.6000	2.8566	(6.624)	0	0	0
2021/06/04	2032	03/02/2022			Bond Future	10.0744	91.5238	9.9884	92.0223	(0.853)	0.0000	0.0000	0
2021/06/04	2032	03/02/2022	9.62	Put	Bond Future	5,381.2000	5.3812	5,085.5700	5.0856	(5.494)	0	0	0
2021/06/04	2032	03/02/2022	9.62	Call	Bond Future	2,704.1400	2.7041	2,906.9600	2.9070	7.500	0	0	210
2021/06/04	2032	03/02/2022	10.95	Call	Bond Future	6,945.0700	6.9451	7,292.8400	7.2928	5.007	0	0	0
2021/06/04	2032	03/02/2022	10.95	Put	Bond Future	2,075.6800	2.0757	1,925.0000	1.9250	(7.259)	0	0	400
2021/06/04	2032	03/02/2022	10.35	Call	Bond Future	4,795.6400	4.7956	5,083.8100	5.0838	6.009	0	0	0
2021/06/04	2032	03/02/2022	10.14	Call	Bond Future	4,134.9700	4.1350	4,399.4500	4.3994	6.396	0	0	0
2021/06/04	2032	03/02/2022	10.14	Put	Bond Future	3,757.0000	3.7570	3,523.0300	3.5230	(6.228)	0	0	97
2021/06/04	2032	03/02/2022	9.14	Put	Bond Future	7,319.4500	7.3195	6,967.7800	6.9678	(4.805)	0	0	0
2021/06/04	2032	03/02/2022	9.14	Call	Bond Future	1,695.9700	1.6960	1,842.7500	1.8428	8.655	0	0	97
2021/06/04	2032	03/02/2022	10.45	Call	Bond Future	5,125.4900	5.1255	5,424.5400	5.4245	5.835	0	0	0
2021/06/04	2032	03/02/2022	8.91	Call	Bond Future	1,344.3600	1.3444	1,467.3200	1.4673	9.146	0	0	198
2021/06/04	2032	03/02/2022	10.44	Call	Bond Future	5,092.0200	5.0920	5,390.0000	5.3900	5.852	0	0	0
2021/06/04	2032	03/02/2022	10.44	Put	Bond Future	3,013.6000	3.0136	2,813.1300	2.8131	(6.652)	0	0	0
2021/06/04	2032	05/05/2022	11.03	Call	Bond Future	6,702.0800	6.7021	7,036.9900	7.0370	4.997	0	0	0
2021/06/04	2032	05/05/2022	11.03	Put	Bond Future	2,635.2500	2.6352	2,465.9500	2.4659	(6.424)	0	0	0
2021/06/04	2032	05/05/2022	11.02	Put	Bond Future	2,651.8400	2.6518	2,481.6900	2.4817	(6.416)	0	0	0
2021/06/04	2032	05/05/2022			Bond Future	10.2805	88.4609	10.1908	88.9651	(0.872)	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
2021/06/04	2032	05/05/2022	11.04	Call	Bond Future	6,738.1100	6.7381	7,073.8700	7.0739	4.983	0	0	0
2021/06/04	2032	05/05/2022	11.04	Put	Bond Future	2,618.7600	2.6188	2,450.3100	2.4503	(6.432)	0	0	0
2021/06/04	2032	05/05/2022	11.02	Call	Bond Future	6,666.1000	6.6661	7,000.1600	7.0002	5.011	0	0	0
2021/06/04	2033	05/08/2021			Bond Future	108.4658	108.4658	108.4886	108.4886	0.021	0.0000	0.0000	9,629
2021/06/04	2033	04/11/2021			Bond Future	108.4538	108.4538	108.4763	108.4763	0.021	0.0000	0.0000	0
2021/06/04	2033	03/02/2022			Bond Future	109.7279	109.7279	109.7506	109.7506	0.021	0.0000	0.0000	0
2021/06/04	2033	05/05/2022			Bond Future	109.7956	109.7956	109.8184	109.8184	0.021	0.0000	0.0000	0
2021/06/04	2037	05/08/2021	12.27	Call	Bond Future	10,903.4800	10.9035	11,638.8400	11.6388	6.744	0	0	0
2021/06/04	2037	05/08/2021	12.27	Put	Bond Future	168.4900	0.1685	126.2400	0.1262	(25.076)	0	0	0
2021/06/04	2037	05/08/2021	12.28	Call	Bond Future	10,954.6600	10.9547	11,690.7500	11.6908	6.719	0	0	0
2021/06/04	2037	05/08/2021	12.26	Put	Bond Future	171.9600	0.1720	128.9700	0.1290	(25.000)	0	0	0
2021/06/04	2037	05/08/2021			Bond Future	10.4979	85.1255	10.3827	85.9031	(1.097)	0.0000	0.0000	128,108
2021/06/04	2037	05/08/2021	12.28	Put	Bond Future	165.0900	0.1651	123.5700	0.1236	(25.150)	0	0	0
2021/06/04	2037	05/08/2021	12.26	Call	Bond Future	10,852.3000	10.8523	11,586.9200	11.5869	6.769	0	0	0
2021/06/04	2037	04/11/2021	12.30	Call	Bond Future	10,539.1700	10.5392	11,202.9800	11.2030	6.299	0	0	0
2021/06/04	2037	04/11/2021	12.30	Put	Bond Future	907.2000	0.9072	785.1500	0.7852	(13.453)	0	0	600
2021/06/04	2037	04/11/2021	11.49	Put	Bond Future	2,005.3700	2.0054	1,777.4800	1.7775	(11.364)	0	0	0
2021/06/04	2037	04/11/2021	11.49	Call	Bond Future	7,033.1800	7.0332	7,591.1500	7.5912	7.933	0	0	600
2021/06/04	2037	04/11/2021	12.82	Put	Bond Future	496.8700	0.4969	422.0300	0.4220	(15.062)	0	0	0
2021/06/04	2037	04/11/2021	12.83	Call	Bond Future	12,916.0200	12.9160	13,627.7800	13.6278	5.511	0	0	0
2021/06/04	2037	04/11/2021			Bond Future	10.6835	86.0577	10.5639	86.8436	(1.119)	0.0000	0.0000	0
2021/06/04	2037	04/11/2021	12.82	Call	Bond Future	12,870.7900	12.8708	13,581.8100	13.5818	5.524	0	0	0
2021/06/04	2037	04/11/2021	12.83	Put	Bond Future	490.9100	0.4909	416.8100	0.4168	(15.094)	0	0	0
2021/06/04	2037	04/11/2021	12.81	Call	Bond Future	12,825.5700	12.8256	13,535.8500	13.5359	5.538	0	0	0
2021/06/04	2037	04/11/2021	12.81	Put	Bond Future	502.8900	0.5029	427.3100	0.4273	(15.029)	0	0	0
2021/06/04	2037	03/02/2022	11.46	Call	Bond Future	6,595.7300	6.5957	7,112.2300	7.1122	7.831	0	0	0
2021/06/04	2037	03/02/2022	11.47	Put	Bond Future	3,001.0100	3.0010	2,724.3100	2.7243	(9.220)	0	0	0
2021/06/04	2037	03/02/2022	11.45	Call	Bond Future	6,557.4200	6.5574	7,072.4200	7.0724	7.854	0	0	0
2021/06/04	2037	03/02/2022			Bond Future	10.8783	82.7943	10.7540	83.5890	(1.142)	0.0000	0.0000	0
2021/06/04	2037	03/02/2022	11.46	Put	Bond Future	3,022.0100	3.0220	2,743.8200	2.7438	(9.205)	0	0	0
2021/06/04	2037	03/02/2022	11.47	Call	Bond Future	6,634.1200	6.6341	7,152.1100	7.1521	7.808	0	0	0
2021/06/04	2037	03/02/2022	11.45	Put	Bond Future	3,043.1600	3.0432	2,763.4700	2.7635	(9.191)	0	0	0
2021/06/04	2037	05/05/2022	11.84	Put	Bond Future	3,111.0300	3.1110	2,845.8400	2.8458	(8.524)	0	0	0
2021/06/04	2037	05/05/2022	11.82	Call	Bond Future	7,540.3400	7.5403	8,076.6000	8.0766	7.112	0	0	0
2021/06/04	2037	05/05/2022	11.83	Call	Bond Future	7,578.6400	7.5786	8,116.1700	8.1162	7.093	0	0	0
2021/06/04	2037	05/05/2022			Bond Future	11.0789	83.7751	10.9497	84.5791	(1.166)	0.0000	0.0000	0
2021/06/04	2037	05/05/2022	11.84	Call	Bond Future	7,616.7000	7.6167	8,155.5000	8.1555	7.074	0	0	0
2021/06/04	2037	05/05/2022	11.82	Put	Bond Future	3,148.2500	3.1482	2,880.5200	2.8805	(8.504)	0	0	0
2021/06/04	2037	05/05/2022	11.83	Put	Bond Future	3,129.7300	3.1297	2,863.2700	2.8633	(8.514)	0	0	0
2021/06/04	2038	05/08/2021			Bond Future	120.9891	120.9891	121.3392	121.3392	0.289	0.0000	0.0000	7,713
2021/06/04	2038	04/11/2021			Bond Future	122.3427	122.3427	122.6965	122.6965	0.289	0.0000	0.0000	0
2021/06/04	2038	03/02/2022			Bond Future	122.0271	122.0271	122.3846	122.3846	0.293	0.0000	0.0000	0
2021/06/04	2038	05/05/2022			Bond Future	123.4993	123.4993	123.8610	123.8610	0.293	0.0000	0.0000	0
2021/06/04	2040	05/08/2021	12.48	Call	Bond Future	11,635.0300	11.6350	12,493.0000	12.4930	7.374	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
2021/06/04	2040	05/08/2021	12.49	Put	Bond Future	162.5100	0.1625	118.1300	0.1181	(27.309)	0	0	0
2021/06/04	2040	05/08/2021	12.47	Call	Bond Future	11,581.6200	11.5816	12,438.7900	12.4388	7.401	0	0	0
2021/06/04	2040	05/08/2021	11.05	Put	Bond Future	1,695.1900	1.6952	1,387.4200	1.3874	(18.155)	0	0	0
2021/06/04	2040	05/08/2021	11.05	Call	Bond Future	4,266.6300	4.2666	4,862.0100	4.8620	13.954	0	0	900
2021/06/04	2040	05/08/2021			Bond Future	10.6811	86.8264	10.5556	87.7295	(1.175)	0.0000	0.0000	86,242
2021/06/04	2040	05/08/2021	12.48	Put	Bond Future	165.8800	0.1659	120.7000	0.1207	(27.237)	0	0	0
2021/06/04	2040	05/08/2021	12.49	Call	Bond Future	11,688.4200	11.6884	12,547.1900	12.5472	7.347	0	0	0
2021/06/04	2040	05/08/2021	12.47	Put	Bond Future	169.3000	0.1693	123.3200	0.1233	(27.159)	0	0	0
2021/06/04	2040	05/08/2021	11.55	Put	Bond Future	857.5700	0.8576	679.1200	0.6791	(20.809)	0	0	0
2021/06/04	2040	05/08/2021	11.55	Call	Bond Future	6,725.0300	6.7250	7,449.7300	7.4497	10.776	0	0	900
2021/06/04	2040	05/08/2021	14.80	Call	Bond Future	22,951.3900	22.9514	23,854.3500	23.8543	3.934	0	0	0
2021/06/04	2040	05/08/2021	14.80	Put	Bond Future	0.4300	0.0004	0.2400	0.0002	(44.186)	0	0	900
2021/06/04	2040	04/11/2021	12.90	Call	Bond Future	13,076.7100	13.0767	13,894.1200	13.8941	6.251	0	0	0
2021/06/04	2040	04/11/2021	12.90	Put	Bond Future	599.4400	0.5994	504.0800	0.5041	(15.908)	0	0	0
2021/06/04	2040	04/11/2021	12.89	Call	Bond Future	13,029.8500	13.0298	13,846.3300	13.8463	6.266	0	0	0
2021/06/04	2040	04/11/2021	12.89	Put	Bond Future	606.4900	0.6065	510.2000	0.5102	(15.877)	0	0	0
2021/06/04	2040	04/11/2021			Bond Future	10.8641	87.7773	10.7339	88.6900	(1.199)	0.0000	0.0000	0
2021/06/04	2040	04/11/2021	12.91	Call	Bond Future	13,123.5700	13.1236	13,941.8900	13.9419	6.235	0	0	0
2021/06/04	2040	04/11/2021	12.91	Put	Bond Future	592.4600	0.5925	498.0100	0.4980	(15.942)	0	0	0
2021/06/04	2040	03/02/2022	11.58	Put	Bond Future	3,288.8800	3.2889	2,959.5900	2.9596	(10.012)	0	0	0
2021/06/04	2040	03/02/2022	11.59	Call	Bond Future	6,754.4100	6.7544	7,350.0000	7.3500	8.818	0	0	0
2021/06/04	2040	03/02/2022	11.57	Put	Bond Future	3,311.9300	3.3119	2,980.8700	2.9809	(9.996)	0	0	0
2021/06/04	2040	03/02/2022			Bond Future	11.0561	84.2833	10.9207	85.2065	(1.225)	0.0000	0.0000	0
2021/06/04	2040	03/02/2022	11.58	Call	Bond Future	6,714.1100	6.7141	7,307.9200	7.3079	8.844	0	0	0
2021/06/04	2040	03/02/2022	11.59	Put	Bond Future	3,265.9700	3.2660	2,938.4600	2.9385	(10.028)	0	0	0
2021/06/04	2040	03/02/2022	11.57	Call	Bond Future	6,673.8700	6.6739	7,265.9100	7.2659	8.871	0	0	0
2021/06/04	2040	05/05/2022	10.57	Put	Bond Future	7,867.7600	7.8678	7,301.4600	7.3015	(7.198)	0	0	0
2021/06/04	2040	05/05/2022	10.57	Call	Bond Future	3,177.8200	3.1778	3,545.4600	3.5455	11.569	0	0	1,200
2021/06/04	2040	05/05/2022	13.04	Call	Bond Future	12,168.7300	12.1687	12,926.5200	12.9265	6.227	0	0	0
2021/06/04	2040	05/05/2022	13.04	Put	Bond Future	1,631.9000	1.6319	1,455.7500	1.4557	(10.794)	0	0	1,200
2021/06/04	2040	05/05/2022	11.91	Put	Bond Future	3,474.2800	3.4743	3,154.0200	3.1540	(9.218)	0	0	0
2021/06/04	2040	05/05/2022	11.92	Call	Bond Future	7,656.5000	7.6565	8,271.7200	8.2717	8.035	0	0	0
2021/06/04	2040	05/05/2022	11.92	Put	Bond Future	3,452.9500	3.4530	3,134.2300	3.1342	(9.230)	0	0	0
2021/06/04	2040	05/05/2022			Bond Future	11.2534	85.2819	11.1126	86.2158	(1.252)	0.0000	0.0000	0
2021/06/04	2040	05/05/2022	9.82	Put	Bond Future	12,013.2700	12.0133	11,310.5400	11.3105	(5.850)	0	0	0
2021/06/04	2040	05/05/2022	9.82	Call	Bond Future	1,684.4100	1.6844	1,915.6200	1.9156	13.726	0	0	1,200
2021/06/04	2040	05/05/2022	11.91	Call	Bond Future	7,617.3000	7.6173	8,230.9800	8.2310	8.056	0	0	0
2021/06/04	2040	05/05/2022	11.90	Call	Bond Future	7,578.1500	7.5782	8,190.2800	8.1903	8.078	0	0	0
2021/06/04	2040	05/05/2022	11.90	Put	Bond Future	3,495.7400	3.4957	3,173.9300	3.1739	(9.206)	0	0	0
2021/06/04	2044	05/08/2021	12.60	Put	Bond Future	145.7200	0.1457	103.9300	0.1039	(28.678)	0	0	0
2021/06/04	2044	05/08/2021	12.61	Call	Bond Future	12,139.3300	12.1393	13,054.3600	13.0544	7.538	0	0	0
2021/06/04	2044	05/08/2021	12.61	Put	Bond Future	142.7600	0.1428	101.7100	0.1017	(28.755)	0	0	0
2021/06/04	2044	05/08/2021			Bond Future	10.7249	83.6013	10.5944	84.5574	(1.217)	0.0000	0.0000	60,407
2021/06/04	2044	05/08/2021	12.60	Call	Bond Future	12,086.6000	12.0866	13,000.8900	13.0009	7.564	0	0	0
2021/06/04	2044	05/08/2021	12.59	Call	Bond Future	12,033.8500	12.0338	12,947.3800	12.9474	7.591	0	0	0
2021/06/04	2044	05/08/2021	12.59	Put	Bond Future	148.7400	0.1487	106.1900	0.1062	(28.607)	0	0	0
2021/06/04	2044	04/11/2021	12.91	Call	Bond Future	13,004.5200	13.0045	13,867.4800	13.8675	6.636	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
2021/06/04	2044	04/11/2021	12.91	Put	Bond Future	630.1400	0.6301	526.7900	0.5268	(16.401)	0	0	0
2021/06/04	2044	04/11/2021			Bond Future	10.8994	84.5169	10.7639	85.4832	(1.243)	0.0000	0.0000	0
2021/06/04	2044	04/11/2021	12.90	Call	Bond Future	12,958.3000	12.9583	13,820.2900	13.8203	6.652	0	0	0
2021/06/04	2044	04/11/2021	12.90	Put	Bond Future	637.4000	0.6374	533.0800	0.5331	(16.366)	0	0	0
2021/06/04	2044	04/11/2021	12.89	Call	Bond Future	12,912.0900	12.9121	13,773.0900	13.7731	6.668	0	0	0
2021/06/04	2044	04/11/2021	12.89	Put	Bond Future	644.7400	0.6447	539.4300	0.5394	(16.334)	0	0	0
2021/06/04	2044	03/02/2022	11.60	Call	Bond Future	6,769.1600	6.7692	7,399.2100	7.3992	9.308	0	0	0
2021/06/04	2044	03/02/2022	11.60	Put	Bond Future	3,338.9000	3.3389	2,991.7200	2.9917	(10.398)	0	0	0
2021/06/04	2044	03/02/2022	11.59	Call	Bond Future	6,728.6100	6.7286	7,356.7800	7.3568	9.336	0	0	0
2021/06/04	2044	03/02/2022	11.59	Put	Bond Future	3,362.2500	3.3623	3,013.1900	3.0132	(10.382)	0	0	0
2021/06/04	2044	03/02/2022			Bond Future	11.0821	81.1106	10.9413	82.0878	(1.271)	0.0000	0.0000	0
2021/06/04	2044	03/02/2022	11.61	Call	Bond Future	6,810.0200	6.8100	7,441.9300	7.4419	9.279	0	0	0
2021/06/04	2044	03/02/2022	11.61	Put	Bond Future	3,315.9500	3.3160	2,970.6300	2.9706	(10.414)	0	0	0
2021/06/04	2044	05/05/2022	11.92	Call	Bond Future	7,677.1000	7.6771	8,328.2500	8.3283	8.482	0	0	0
2021/06/04	2044	05/05/2022	11.92	Put	Bond Future	3,522.3400	3.5223	3,184.8500	3.1849	(9.581)	0	0	0
2021/06/04	2044	05/05/2022	11.91	Call	Bond Future	7,637.9500	7.6379	8,287.4700	8.2875	8.504	0	0	0
2021/06/04	2044	05/05/2022	11.91	Put	Bond Future	3,544.2700	3.5443	3,205.1500	3.2051	(9.568)	0	0	0
2021/06/04	2044	05/05/2022			Bond Future	11.2695	82.0716	11.1230	83.0602	(1.300)	0.0000	0.0000	0
2021/06/04	2044	05/05/2022	11.93	Call	Bond Future	7,716.5800	7.7166	8,369.3600	8.3694	8.459	0	0	0
2021/06/04	2044	05/05/2022	11.93	Put	Bond Future	3,500.8300	3.5008	3,164.9700	3.1650	(9.594)	0	0	0
2021/06/04	2046	05/08/2021			Bond Future	112.1884	112.1884	111.8286	111.8286	(0.321)	0.0000	0.0000	18,098
2021/06/04	2046	04/11/2021			Bond Future	111.6353	111.6353	111.2710	111.2710	(0.326)	0.0000	0.0000	0
2021/06/04	2046	03/02/2022			Bond Future	112.9470	112.9470	112.5783	112.5783	(0.326)	0.0000	0.0000	0
2021/06/04	2046	05/05/2022			Bond Future	112.4627	112.4627	112.0893	112.0893	(0.332)	0.0000	0.0000	0
2021/06/04	2050	05/08/2021			Bond Future	114.2857	114.2857	114.3108	114.3108	0.022	0.0000	0.0000	11,209
2021/06/04	2050	04/11/2021			Bond Future	115.5644	115.5644	115.5894	115.5894	0.022	0.0000	0.0000	0
2021/06/04	2050	03/02/2022			Bond Future	114.9732	114.9732	114.9984	114.9984	0.022	0.0000	0.0000	0
2021/06/04	2050	05/05/2022			Bond Future	116.3603	116.3603	116.3857	116.3857	0.022	0.0000	0.0000	0
2021/06/04	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/06/04	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/06/04	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/06/04	AL37	05/08/2021			Index Future	795.2140	795.2140	796.4200	796.4200	0.152	0.0000	0.0000	0
2021/06/04	AL37	04/11/2021			Index Future	804.0090	804.0090	805.2260	805.2260	0.151	0.0000	0.0000	0
2021/06/04	AL37	03/02/2022			Index Future	813.2600	813.2600	814.4890	814.4890	0.151	0.0000	0.0000	0
2021/06/04	AL37	05/05/2022			Index Future	822.8760	822.8760	824.1190	824.1190	0.151	0.0000	0.0000	0
2021/06/04	AL7T	05/08/2021			Index Future	907.1880	907.1880	911.5510	911.5510	0.481	0.0000	0.0000	0
2021/06/04	AL7T	04/11/2021			Index Future	917.2210	917.2210	921.6300	921.6300	0.481	0.0000	0.0000	0
2021/06/04	AL7T	03/02/2022			Index Future	927.7740	927.7740	932.2330	932.2330	0.481	0.0000	0.0000	0
2021/06/04	AL7T	05/05/2022			Index Future	938.7450	938.7450	943.2540	943.2540	0.480	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
2021/06/04	ALBI	05/08/2021			Index Future	797.9920	797.9920	802.9630	802.9630	0.623	0.0000	0.0000	134
2021/06/04	ALBI	04/11/2021			Index Future	806.8170	806.8170	811.8410	811.8410	0.623	0.0000	0.0000	0
2021/06/04	ALBI	03/02/2022			Index Future	816.1010	816.1010	821.1800	821.1800	0.622	0.0000	0.0000	0
2021/06/04	ALBI	05/05/2022			Index Future	825.7510	825.7510	830.8890	830.8890	0.622	0.0000	0.0000	0
2021/06/04	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/06/04	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/06/04	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/06/04	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/06/04	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/06/04	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/06/04	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/06/04	C040	06/10/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/06/04	C040	31/01/2040			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/06/04	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/06/04	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/06/04	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/06/04	C070	01/08/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/06/04	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/06/04	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/06/04	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/06/04	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2021/06/04	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/06/04	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/06/04	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/06/04	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/06/04	C223	25/01/2023			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
2021/06/04	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/06/04	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/06/04	C303	28/02/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/06/04	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/06/04	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/06/04	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/06/04	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/06/04	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/06/04	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/06/04	ES33	05/08/2021			Bond Future	11.1770	78.9511	11.0665	79.5519	(0.989)	0.0000	0.0000	350
2021/06/04	ES33	04/11/2021			Bond Future	11.4087	76.0591	11.2936	76.6664	(1.009)	0.0000	0.0000	0
2021/06/04	ES33	03/02/2022			Bond Future	11.6528	76.9532	11.5328	77.5674	(1.030)	0.0000	0.0000	0
2021/06/04	ES33	05/05/2022			Bond Future	11.8996	74.1047	11.7745	74.7262	(1.051)	0.0000	0.0000	0
2021/06/04	ES42	05/08/2021			Bond Future	11.7235	77.5821	11.5976	78.3581	(1.074)	0.0000	0.0000	4,779
2021/06/04	ES42	04/11/2021			Bond Future	11.9441	74.1922	11.8128	74.9766	(1.099)	0.0000	0.0000	0
2021/06/04	ES42	03/02/2022			Bond Future	12.1689	75.0648	12.0320	75.8583	(1.125)	0.0000	0.0000	0
2021/06/04	ES42	05/05/2022			Bond Future	12.4044	71.7126	12.2613	72.5156	(1.153)	0.0000	0.0000	0
2021/06/04	GOVI	05/08/2021	719.14	Call	GOVI	689,240.0000	68.9240	737,520.0000	73.7520	7.005	0	0	0
2021/06/04	GOVI	05/08/2021	719.14	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/06/04	GOVI	05/08/2021	719.13	Call	GOVI	689,340.0000	68.9340	737,620.0000	73.7620	7.004	0	0	0
2021/06/04	GOVI	05/08/2021	719.13	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/06/04	GOVI	05/08/2021			GOVI	788.0640	788.0640	792.8920	792.8920	0.613	0.0000	0.0000	982
2021/06/04	GOVI	05/08/2021	719.15	Call	GOVI	689,140.0000	68.9140	737,420.0000	73.7420	7.006	0	0	0
2021/06/04	GOVI	05/08/2021	719.15	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/06/04	GOVI	04/11/2021	728.41	Call	GOVI	683,700.0000	68.3700	732,490.0000	73.2490	7.136	0	0	0
2021/06/04	GOVI	04/11/2021	728.41	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/06/04	GOVI	04/11/2021	728.40	Call	GOVI	683,800.0000	68.3800	732,590.0000	73.2590	7.135	0	0	0
2021/06/04	GOVI	04/11/2021	728.40	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/06/04	GOVI	04/11/2021			GOVI	796.7800	796.7800	801.6590	801.6590	0.612	0.0000	0.0000	0
2021/06/04	GOVI	04/11/2021	728.42	Call	GOVI	683,600.0000	68.3600	732,390.0000	73.2390	7.137	0	0	0
2021/06/04	GOVI	04/11/2021	728.42	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/06/04	GOVI	03/02/2022	792.76	Call	GOVI	131,880.0000	13.1880	181,210.0000	18.1210	37.405	0	0	0
2021/06/04	GOVI	03/02/2022	792.76	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/06/04	GOVI	03/02/2022			GOVI	805.9480	805.9480	810.8810	810.8810	0.612	0.0000	0.0000	0
2021/06/04	GOVI	03/02/2022	792.75	Call	GOVI	131,980.0000	13.1980	181,310.0000	18.1310	37.377	0	0	0
2021/06/04	GOVI	03/02/2022	792.75	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	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
2021/06/04	GOVI	03/02/2022	792.74	Call	GOVI	132,080.0000	13.2080	181,410.0000	18.1410	37.349	0	0	0
2021/06/04	GOVI	03/02/2022	792.74	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/06/04	GOVI	05/05/2022	788.25	Call	GOVI	272,280.0000	27.2280	322,180.0000	32.2180	18.327	0	0	0
2021/06/04	GOVI	05/05/2022	788.25	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/06/04	GOVI	05/05/2022			GOVI	815.4780	815.4780	820.4680	820.4680	0.612	0.0000	0.0000	0
2021/06/04	GOVI	05/05/2022	788.24	Call	GOVI	272,380.0000	27.2380	322,280.0000	32.2280	18.320	0	0	0
2021/06/04	GOVI	05/05/2022	788.24	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/06/04	GOVI	05/05/2022	788.23	Call	GOVI	272,480.0000	27.2480	322,380.0000	32.2380	18.313	0	0	0
2021/06/04	GOVI	05/05/2022	788.23	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/06/04	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2021/06/04	IGOV	05/08/2021			Index Future	295.1860	295.1860	295.2290	295.2290	0.015	0.0000	0.0000	576
2021/06/04	IGOV	04/11/2021			Index Future	298.5230	298.5230	298.5660	298.5660	0.014	0.0000	0.0000	16
2021/06/04	IGOV	03/02/2022			Index Future	302.0290	302.0290	302.0720	302.0720	0.014	0.0000	0.0000	0
2021/06/04	IGOV	05/05/2022			Index Future	305.6710	305.6710	305.7140	305.7140	0.014	0.0000	0.0000	0
2021/06/04	IS05	15/06/2021			Interest Rate Swap	90.4300	90.4300	90.4300	90.4300	0.000	0.0000	0.0000	0
2021/06/04	IS05	21/09/2021			Interest Rate Swap	89.4200	89.4200	89.4200	89.4200	0.000	0.0000	0.0000	0
2021/06/04	IS05	21/12/2021			Interest Rate Swap	90.7000	90.7000	90.7000	90.7000	0.000	0.0000	0.0000	51
2021/06/04	IS05	15/03/2022			Interest Rate Swap	90.1400	90.1400	90.1300	90.1300	(0.011)	0.0000	0.0000	0
2021/06/04	IS05	21/06/2022			Interest Rate Swap	90.3300	90.3300	90.3100	90.3100	(0.022)	0.0000	0.0000	0
2021/06/04	IS05	20/09/2022			Interest Rate Swap	93.5400	93.5400	93.5200	93.5200	(0.021)	0.0000	0.0000	0
2021/06/04	IS05	20/12/2022			Interest Rate Swap	94.1200	94.1200	94.1000	94.1000	(0.021)	0.0000	0.0000	0
2021/06/04	IS05	22/03/2023			Interest Rate Swap	86.6200	86.6200	86.6000	86.6000	(0.023)	0.0000	0.0000	0
2021/06/04	IS05	20/06/2023			Interest Rate Swap	92.2700	92.2700	92.2500	92.2500	(0.022)	0.0000	0.0000	0
2021/06/04	IS05	19/09/2023			Interest Rate Swap	94.8800	94.8800	94.8800	94.8800	0.000	0.0000	0.0000	0
2021/06/04	IS10	17/12/2025			Interest Rate Swap	80.6600	80.6600	80.4800	80.4800	(0.223)	0.0000	0.0000	0
2021/06/04	IS10	16/03/2026			Interest Rate Swap	77.2300	77.2300	77.0300	77.0300	(0.259)	0.0000	0.0000	0
2021/06/04	IS10	15/06/2026			Interest Rate Swap	75.6800	75.6800	75.4700	75.4700	(0.277)	0.0000	0.0000	0
2021/06/04	IS10	21/09/2026			Interest Rate Swap	77.7300	77.7300	77.5200	77.5200	(0.270)	0.0000	0.0000	0
2021/06/04	IS10	21/12/2026			Interest Rate Swap	81.7700	81.7700	81.5600	81.5600	(0.257)	0.0000	0.0000	0
2021/06/04	IS10	15/03/2027			Interest Rate Swap	80.2900	80.2900	80.0800	80.0800	(0.262)	0.0000	0.0000	0
2021/06/04	IS10	21/06/2027			Interest Rate Swap	82.3700	82.3700	82.1500	82.1500	(0.267)	0.0000	0.0000	0
2021/06/04	IS10	20/09/2027			Interest Rate Swap	88.1500	88.1500	87.9300	87.9300	(0.250)	0.0000	0.0000	0
2021/06/04	IS10	20/12/2027			Interest Rate Swap	88.5300	88.5300	88.3100	88.3100	(0.249)	0.0000	0.0000	0
2021/06/04	IS10	22/03/2028			Interest Rate Swap	81.5300	81.5300	81.3000	81.3000	(0.282)	0.0000	0.0000	0
2021/06/04	IS10	20/06/2028			Interest Rate Swap	89.3200	89.3200	89.0900	89.0900	(0.258)	0.0000	0.0000	0
2021/06/04	IS10	19/09/2028			Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0.000	0.0000	0.0000	0
2021/06/04	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2021/06/04	JBAF	15/06/2021			Jibar Tradeable Future	3.6950	96.3050	3.6950	96.3050	0.000	0.0000	0.0000	0
2021/06/04	JBAF	21/07/2021			Jibar Tradeable Future	3.7350	96.2650	3.7350	96.2650	0.000	0.0000	0.0000	0
2021/06/04	JBAF	18/08/2021			Jibar Tradeable Future	3.7700	96.2300	3.7700	96.2300	0.000	0.0000	0.0000	0
2021/06/04	JBAF	15/09/2021			Jibar Tradeable Future	3.8050	96.1950	3.7950	96.2050	(0.263)	0.0000	0.0000	30,000
2021/06/04	JBAF	20/10/2021			Jibar Tradeable Future	3.8900	96.1100	3.8800	96.1200	(0.257)	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
2021/06/04	JBAF	17/11/2021			Jibar Tradeable Future	3.9200	96.0800	3.9100	96.0900	(0.255)	0.0000	0.0000	0
2021/06/04	JBAF	15/12/2021			Jibar Tradeable Future	4.0600	95.9400	4.0500	95.9500	(0.246)	0.0000	0.0000	0
2021/06/04	JBAF	16/03/2022			Jibar Tradeable Future	4.3150	95.6850	4.3050	95.6950	(0.232)	0.0000	0.0000	0
2021/06/04	JBAF	15/06/2022			Jibar Tradeable Future	4.6400	95.3600	4.6300	95.3700	(0.216)	0.0000	0.0000	471
2021/06/04	JBAF	21/09/2022			Jibar Tradeable Future	4.8600	95.1400	4.8500	95.1500	(0.206)	0.0000	0.0000	0
2021/06/04	JBAF	21/12/2022			Jibar Tradeable Future	5.1850	94.8150	5.1650	94.8350	(0.386)	0.0000	0.0000	0
2021/06/04	JBAF	15/03/2023			Jibar Tradeable Future	5.3850	94.6150	5.3750	94.6250	(0.186)	0.0000	0.0000	0
2021/06/04	R023	05/08/2021	5.30	Call	Bond Future	527.1700	0.5272	469.3200	0.4693	(10.974)	0	0	0
2021/06/04	R023	05/08/2021	5.30	Put	Bond Future	78.0800	0.0781	94.7400	0.0947	21.337	0	0	0
2021/06/04	R023	05/08/2021	5.29	Call	Bond Future	514.7300	0.5147	457.3900	0.4574	(11.140)	0	0	0
2021/06/04	R023	05/08/2021	5.29	Put	Bond Future	80.7500	0.0807	97.9200	0.0979	21.263	0	0	0
2021/06/04	R023	05/08/2021			Bond Future	5.0035	107.5078	5.0526	107.4333	0.981	0.0000	0.0000	15,432
2021/06/04	R023	05/08/2021	5.31	Call	Bond Future	539.6900	0.5397	481.3400	0.4813	(10.812)	0	0	0
2021/06/04	R023	05/08/2021	5.31	Put	Bond Future	75.5000	0.0755	91.6600	0.0917	21.404	0	0	0
2021/06/04	R023	04/11/2021	4.91	Call	Bond Future	216.9600	0.2170	188.6900	0.1887	(13.030)	0	0	0
2021/06/04	R023	04/11/2021	4.91	Put	Bond Future	479.7500	0.4798	527.1400	0.5271	9.878	0	0	0
2021/06/04	R023	04/11/2021	4.90	Call	Bond Future	211.4100	0.2114	183.6200	0.1836	(13.145)	0	0	0
2021/06/04	R023	04/11/2021	4.90	Put	Bond Future	487.0400	0.4870	534.9100	0.5349	9.829	0	0	0
2021/06/04	R023	04/11/2021			Bond Future	5.1150	104.7769	5.1742	104.7013	1.157	0.0000	0.0000	0
2021/06/04	R023	04/11/2021	4.92	Call	Bond Future	222.5800	0.2226	193.8500	0.1939	(12.908)	0	0	0
2021/06/04	R023	04/11/2021	4.92	Put	Bond Future	472.5300	0.4725	519.4600	0.5195	9.932	0	0	0
2021/06/04	R023	03/02/2022	5.08	Call	Bond Future	301.5000	0.3015	268.8600	0.2689	(10.826)	0	0	0
2021/06/04	R023	03/02/2022	5.08	Put	Bond Future	470.3200	0.4703	514.4200	0.5144	9.377	0	0	0
2021/06/04	R023	03/02/2022			Bond Future	5.2431	105.9832	5.3174	105.9064	1.417	0.0000	0.0000	0
2021/06/04	R023	03/02/2022	5.07	Call	Bond Future	296.4100	0.2964	264.1000	0.2641	(10.900)	0	0	0
2021/06/04	R023	03/02/2022	5.07	Put	Bond Future	475.6000	0.4756	520.0300	0.5200	9.342	0	0	0
2021/06/04	R023	03/02/2022	5.06	Call	Bond Future	291.3600	0.2914	259.4000	0.2594	(10.969)	0	0	0
2021/06/04	R023	03/02/2022	5.06	Put	Bond Future	480.9100	0.4809	525.6900	0.5257	9.312	0	0	0
2021/06/04	R023	05/05/2022	6.31	Call	Bond Future	876.5000	0.8765	817.6700	0.8177	(6.712)	0	0	0
2021/06/04	R023	05/05/2022	6.31	Put	Bond Future	146.2800	0.1463	165.2600	0.1653	12.975	0	0	0
2021/06/04	R023	05/05/2022			Bond Future	5.3843	103.3272	5.4825	103.2494	1.822	0.0000	0.0000	0
2021/06/04	R023	05/05/2022	6.30	Call	Bond Future	870.2600	0.8703	811.5900	0.8116	(6.742)	0	0	0
2021/06/04	R023	05/05/2022	6.30	Put	Bond Future	147.8800	0.1479	167.0200	0.1670	12.943	0	0	0
2021/06/04	R023	05/05/2022	6.29	Call	Bond Future	864.0200	0.8640	805.5300	0.8055	(6.770)	0	0	0
2021/06/04	R023	05/05/2022	6.29	Put	Bond Future	149.4900	0.1495	168.8100	0.1688	12.924	0	0	0
2021/06/04	R035	05/08/2021	5.31	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/06/04	R035	05/08/2021	5.31	Put	Bond Future	44,320.2100	44.3202	43,440.0400	43.4400	(1.986)	0	0	0
2021/06/04	R035	05/08/2021	11.37	Call	Bond Future	7,419.1200	7.4191	8,171.0600	8.1711	10.135	0	0	0
2021/06/04	R035	05/08/2021	11.37	Put	Bond Future	549.7400	0.5497	421.5100	0.4215	(23.326)	0	0	100
2021/06/04	R035	05/08/2021			Bond Future	10.2828	93.7705	10.1522	94.6507	(1.270)	0.0000	0.0000	81,808
2021/06/04	R035	05/08/2021	5.30	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/06/04	R035	05/08/2021	5.30	Put	Bond Future	44,436.7900	44.4368	43,556.6200	43.5566	(1.981)	0	0	0
2021/06/04	R035	05/08/2021	5.29	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/06/04	R035	05/08/2021	5.29	Put	Bond Future	44,553.5000	44.5535	43,673.3300	43.6733	(1.976)	0	0	0
2021/06/04	R035	05/08/2021	10.77	Call	Bond Future	4,488.3300	4.4883	5,106.7800	5.1068	13.779	0	0	0
2021/06/04	R035	05/08/2021	10.77	Put	Bond Future	1,311.6100	1.3116	1,049.8900	1.0499	(19.954)	0	0	100

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
2021/06/04	R035	05/08/2021	10.02	Put	Bond Future	3,518.1000	3.5181	2,995.8000	2.9958	(14.846)	0	0	0
2021/06/04	R035	05/08/2021	10.02	Call	Bond Future	1,734.4400	1.7344	2,092.3100	2.0923	20.633	0	0	100
2021/06/04	R035	04/11/2021	11.20	Put	Bond Future	2,018.0100	2.0180	1,753.0700	1.7531	(13.129)	0	0	350
2021/06/04	R035	04/11/2021	10.60	Call	Bond Future	4,211.8700	4.2119	4,708.6300	4.7086	11.794	0	0	0
2021/06/04	R035	04/11/2021	10.60	Put	Bond Future	3,422.3400	3.4223	3,029.5600	3.0296	(11.477)	0	0	350
2021/06/04	R035	04/11/2021	10.11	Put	Bond Future	5,096.4500	5.0964	4,582.9500	4.5830	(10.076)	0	0	0
2021/06/04	R035	04/11/2021	10.11	Call	Bond Future	2,655.7900	2.6558	3,031.8300	3.0318	14.159	0	0	350
2021/06/04	R035	04/11/2021	10.12	Put	Bond Future	5,057.0000	5.0570	4,546.0300	4.5460	(10.104)	0	0	0
2021/06/04	R035	04/11/2021	10.12	Call	Bond Future	2,683.9500	2.6839	3,062.5200	3.0625	14.105	0	0	400
2021/06/04	R035	04/11/2021	10.62	Put	Bond Future	3,364.4300	3.3644	2,976.3600	2.9764	(11.534)	0	0	0
2021/06/04	R035	04/11/2021	10.62	Call	Bond Future	4,282.2900	4.2823	4,783.7600	4.7838	11.710	0	0	400
2021/06/04	R035	04/11/2021	11.75	Put	Bond Future	1,254.4300	1.2544	1,075.7200	1.0757	(14.246)	0	0	782
2021/06/04	R035	04/11/2021	11.08	Call	Bond Future	6,039.8400	6.0398	6,641.4900	6.6415	9.961	0	0	0
2021/06/04	R035	04/11/2021	11.08	Put	Bond Future	2,243.6300	2.2436	1,955.7400	1.9557	(12.831)	0	0	782
2021/06/04	R035	04/11/2021	10.23	Put	Bond Future	4,640.0900	4.6401	4,156.9100	4.1569	(10.413)	0	0	0
2021/06/04	R035	04/11/2021	12.53	Call	Bond Future	12,527.7200	12.5277	13,330.8500	13.3309	6.411	0	0	0
2021/06/04	R035	04/11/2021	12.53	Put	Bond Future	508.9300	0.5089	422.5200	0.4225	(16.979)	0	0	0
2021/06/04	R035	04/11/2021			Bond Future	10.4779	90.3221	10.3421	91.2116	(1.295)	0.0000	0.0000	0
2021/06/04	R035	04/11/2021	11.20	Call	Bond Future	6,542.5700	6.5426	7,167.1700	7.1672	9.547	0	0	0
2021/06/04	R035	04/11/2021	13.82	Call	Bond Future	18,464.3900	18.4644	19,335.1400	19.3351	4.716	0	0	0
2021/06/04	R035	04/11/2021	13.82	Put	Bond Future	86.7800	0.0868	67.9900	0.0680	(21.652)	0	0	400
2021/06/04	R035	04/11/2021	11.75	Call	Bond Future	9,003.3300	9.0033	9,714.1600	9.7142	7.895	0	0	0
2021/06/04	R035	04/11/2021	10.23	Call	Bond Future	3,006.0500	3.0061	3,412.4100	3.4124	13.518	0	0	782
2021/06/04	R035	04/11/2021	12.52	Call	Bond Future	12,481.4500	12.4814	13,283.6900	13.2837	6.427	0	0	0
2021/06/04	R035	04/11/2021	12.52	Put	Bond Future	515.2700	0.5153	427.9700	0.4280	(16.943)	0	0	0
2021/06/04	R035	04/11/2021	12.51	Call	Bond Future	12,435.1800	12.4352	13,236.5200	13.2365	6.444	0	0	0
2021/06/04	R035	04/11/2021	12.51	Put	Bond Future	521.6700	0.5217	433.4700	0.4335	(16.907)	0	0	0
2021/06/04	R035	03/02/2022	11.05	Put	Bond Future	3,437.4600	3.4375	3,086.2700	3.0863	(10.217)	0	0	1,600
2021/06/04	R035	03/02/2022	10.35	Put	Bond Future	5,568.4900	5.5685	5,076.6300	5.0766	(8.833)	0	0	0
2021/06/04	R035	03/02/2022	10.35	Call	Bond Future	3,428.8700	3.4289	3,836.6100	3.8366	11.891	0	0	1,600
2021/06/04	R035	03/02/2022	11.28	Call	Bond Future	6,589.1400	6.5891	7,178.1900	7.1782	8.940	0	0	0
2021/06/04	R035	03/02/2022	11.28	Put	Bond Future	2,930.2500	2.9302	2,619.7000	2.6197	(10.598)	0	0	200
2021/06/04	R035	03/02/2022	10.26	Put	Bond Future	5,906.1100	5.9061	5,395.0800	5.3951	(8.653)	0	0	0
2021/06/04	R035	03/02/2022	10.26	Call	Bond Future	3,175.0400	3.1750	3,563.6100	3.5636	12.238	0	0	200
2021/06/04	R035	03/02/2022	11.73	Call	Bond Future	8,434.7200	8.4347	9,092.0800	9.0921	7.794	0	0	0
2021/06/04	R035	03/02/2022	11.73	Put	Bond Future	2,163.4900	2.1635	1,921.2500	1.9213	(11.197)	0	0	280
2021/06/04	R035	03/02/2022	11.03	Call	Bond Future	5,639.7500	5.6398	6,184.4700	6.1845	9.659	0	0	0
2021/06/04	R035	03/02/2022	11.39	Call	Bond Future	7,026.9200	7.0269	7,634.0500	7.6340	8.640	0	0	0
2021/06/04	R035	03/02/2022	11.39	Put	Bond Future	2,718.2900	2.7183	2,425.8200	2.4258	(10.759)	0	0	683
2021/06/04	R035	03/02/2022	10.65	Call	Bond Future	4,342.6300	4.3426	4,812.9200	4.8129	10.830	0	0	0
2021/06/04	R035	03/02/2022	11.23	Call	Bond Future	6,394.0200	6.3940	6,974.5600	6.9746	9.079	0	0	0
2021/06/04	R035	03/02/2022	11.23	Put	Bond Future	3,032.9000	3.0329	2,713.8400	2.7138	(10.520)	0	0	0
2021/06/04	R035	03/02/2022	11.22	Call	Bond Future	6,355.3300	6.3553	6,934.1500	6.9341	9.108	0	0	0
2021/06/04	R035	03/02/2022	11.22	Put	Bond Future	3,053.9500	3.0539	2,733.1700	2.7332	(10.504)	0	0	0
2021/06/04	R035	03/02/2022			Bond Future	10.6828	91.3621	10.5415	92.2617	(1.323)	0.0000	0.0000	0
2021/06/04	R035	03/02/2022	11.05	Call	Bond Future	5,713.8100	5.7138	6,262.2200	6.2622	9.598	0	0	0
2021/06/04	R035	03/02/2022	11.88	Call	Bond Future	9,028.5200	9.0285	9,707.5100	9.7075	7.521	0	0	0
2021/06/04	R035	03/02/2022	11.88	Put	Bond Future	1,912.8900	1.9129	1,692.2800	1.6923	(11.533)	0	0	1,800

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
2021/06/04	R035	03/02/2022	11.03	Put	Bond Future	3,485.1800	3.4852	3,130.3000	3.1303	(10.183)	0	0	280
2021/06/04	R035	03/02/2022	10.10	Put	Bond Future	6,543.9200	6.5439	5,998.5800	5.9986	(8.334)	0	0	0
2021/06/04	R035	03/02/2022	10.10	Call	Bond Future	2,747.5600	2.7476	3,101.8200	3.1018	12.894	0	0	280
2021/06/04	R035	03/02/2022	10.65	Put	Bond Future	4,550.3400	4.5503	4,121.0300	4.1210	(9.435)	0	0	683
2021/06/04	R035	03/02/2022	9.70	Put	Bond Future	8,379.8800	8.3799	7,750.3800	7.7504	(7.512)	0	0	0
2021/06/04	R035	03/02/2022	9.70	Call	Bond Future	1,840.7500	1.8407	2,110.8500	2.1109	14.673	0	0	683
2021/06/04	R035	03/02/2022	11.24	Call	Bond Future	6,432.5000	6.4325	7,014.7700	7.0148	9.052	0	0	0
2021/06/04	R035	03/02/2022	11.24	Put	Bond Future	3,011.7100	3.0117	2,694.3800	2.6944	(10.537)	0	0	0
2021/06/04	R035	05/05/2022	11.64	Call	Bond Future	7,516.9900	7.5170	8,128.3500	8.1284	8.133	0	0	0
2021/06/04	R035	05/05/2022	11.64	Put	Bond Future	3,057.2400	3.0572	2,758.5800	2.7586	(9.769)	0	0	0
2021/06/04	R035	05/05/2022	11.63	Call	Bond Future	7,478.5000	7.4785	8,088.4100	8.0884	8.156	0	0	0
2021/06/04	R035	05/05/2022	11.63	Put	Bond Future	3,075.6800	3.0757	2,775.5700	2.7756	(9.758)	0	0	0
2021/06/04	R035	05/05/2022			Bond Future	10.8857	87.9658	10.7387	88.8759	(1.351)	0.0000	0.0000	0
2021/06/04	R035	05/05/2022	11.65	Call	Bond Future	7,555.5300	7.5555	8,168.3300	8.1683	8.111	0	0	0
2021/06/04	R035	05/05/2022	11.65	Put	Bond Future	3,038.9100	3.0389	2,741.6900	2.7417	(9.780)	0	0	0
2021/06/04	R186	05/08/2021	8.62	Call	Bond Future	5,578.5200	5.5785	5,743.9600	5.7440	2.966	0	0	0
2021/06/04	R186	05/08/2021	8.62	Put	Bond Future	127.7100	0.1277	111.0600	0.1111	(13.037)	0	0	0
2021/06/04	R186	05/08/2021	8.61	Call	Bond Future	5,537.6600	5.5377	5,702.7300	5.7027	2.981	0	0	0
2021/06/04	R186	05/08/2021	8.61	Put	Bond Future	131.1900	0.1312	114.1700	0.1142	(12.974)	0	0	0
2021/06/04	R186	05/08/2021			Bond Future	7.4277	114.8284	7.3891	115.0105	(0.519)	0.0000	0.0000	91,394
2021/06/04	R186	05/08/2021	8.63	Call	Bond Future	5,619.4200	5.6194	5,785.2200	5.7852	2.950	0	0	0
2021/06/04	R186	05/08/2021	8.63	Put	Bond Future	124.3100	0.1243	108.0200	0.1080	(13.104)	0	0	0
2021/06/04	R186	04/11/2021	7.77	Call	Bond Future	2,429.5400	2.4295	2,527.8600	2.5279	4.047	0	0	0
2021/06/04	R186	04/11/2021	8.10	Call	Bond Future	3,338.5800	3.3386	3,456.7000	3.4567	3.538	0	0	0
2021/06/04	R186	04/11/2021	8.10	Put	Bond Future	1,169.4800	1.1695	1,103.8800	1.1039	(5.609)	0	0	0
2021/06/04	R186	04/11/2021	8.09	Call	Bond Future	3,308.7100	3.3087	3,426.2600	3.4263	3.553	0	0	0
2021/06/04	R186	04/11/2021	8.09	Put	Bond Future	1,183.3500	1.1833	1,117.1800	1.1172	(5.592)	0	0	0
2021/06/04	R186	04/11/2021			Bond Future	7.6101	116.0853	7.5691	116.2690	(0.538)	0.0000	0.0000	0
2021/06/04	R186	04/11/2021	7.77	Put	Bond Future	1,715.6500	1.7156	1,630.2500	1.6303	(4.978)	0	0	15,177
2021/06/04	R186	04/11/2021	8.77	Call	Bond Future	5,564.2200	5.5642	5,713.1300	5.7131	2.676	0	0	0
2021/06/04	R186	04/11/2021	8.77	Put	Bond Future	513.2700	0.5133	478.4600	0.4785	(6.782)	0	0	15,177
2021/06/04	R186	04/11/2021	8.11	Call	Bond Future	3,368.5800	3.3686	3,487.2500	3.4873	3.523	0	0	0
2021/06/04	R186	04/11/2021	8.11	Put	Bond Future	1,155.7500	1.1558	1,090.7000	1.0907	(5.628)	0	0	0
2021/06/04	R186	03/02/2022	7.30	Call	Bond Future	1,439.9800	1.4400	1,504.7000	1.5047	4.495	0	0	0
2021/06/04	R186	03/02/2022	7.30	Put	Bond Future	3,604.9600	3.6050	3,484.0900	3.4841	(3.353)	0	0	0
2021/06/04	R186	03/02/2022			Bond Future	7.8034	112.1395	7.7597	112.3251	(0.559)	0.0000	0.0000	0
2021/06/04	R186	03/02/2022	7.29	Call	Bond Future	1,423.8600	1.4239	1,488.0600	1.4881	4.509	0	0	0
2021/06/04	R186	03/02/2022	7.29	Put	Bond Future	3,632.3900	3.6324	3,511.0000	3.5110	(3.342)	0	0	0
2021/06/04	R186	03/02/2022	7.28	Call	Bond Future	1,407.8500	1.4078	1,471.5500	1.4716	4.525	0	0	0
2021/06/04	R186	03/02/2022	7.28	Put	Bond Future	3,659.9400	3.6599	3,538.0500	3.5381	(3.330)	0	0	0
2021/06/04	R186	05/05/2022	8.32	Call	Bond Future	3,327.2100	3.3272	3,434.0600	3.4341	3.211	0	0	0
2021/06/04	R186	05/05/2022	8.32	Put	Bond Future	2,095.2300	2.0952	2,014.4400	2.0144	(3.856)	0	0	0
2021/06/04	R186	05/05/2022			Bond Future	8.0112	113.4671	7.9646	113.6547	(0.582)	0.0000	0.0000	0
2021/06/04	R186	05/05/2022	8.31	Call	Bond Future	3,303.3100	3.3033	3,409.7300	3.4097	3.222	0	0	0
2021/06/04	R186	05/05/2022	8.31	Put	Bond Future	2,110.9500	2.1109	2,029.7300	2.0297	(3.848)	0	0	0
2021/06/04	R186	05/05/2022	8.30	Call	Bond Future	3,279.0600	3.2791	3,385.0500	3.3850	3.232	0	0	0
2021/06/04	R186	05/05/2022	8.30	Put	Bond Future	2,126.3400	2.1263	2,044.6900	2.0447	(3.840)	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
2021/06/04	R197	05/08/2021			Bond Future	321.1240	321.1240	321.0932	321.0932	(0.010)	0.0000	0.0000	1,810
2021/06/04	R197	04/11/2021			Bond Future	324.7163	324.7163	324.6843	324.6843	(0.010)	0.0000	0.0000	0
2021/06/04	R197	03/02/2022			Bond Future	320.4268	320.4268	320.3938	320.3938	(0.010)	0.0000	0.0000	0
2021/06/04	R197	05/05/2022			Bond Future	324.2929	324.2929	324.2590	324.2590	(0.010)	0.0000	0.0000	0
2021/06/04	R202	05/08/2021			Bond Future	238.2939	238.2939	238.3439	238.3439	0.021	0.0000	0.0000	9,436
2021/06/04	R202	04/11/2021			Bond Future	240.9597	240.9597	241.0094	241.0094	0.021	0.0000	0.0000	0
2021/06/04	R202	03/02/2022			Bond Future	239.4858	239.4858	239.5357	239.5357	0.021	0.0000	0.0000	0
2021/06/04	R202	05/05/2022			Bond Future	242.3748	242.3748	242.4249	242.4249	0.021	0.0000	0.0000	0
2021/06/04	R209	05/08/2021	11.81	Call	Bond Future	8,900.6900	8.9007	9,500.0100	9.5000	6.733	0	0	0
2021/06/04	R209	05/08/2021	11.81	Put	Bond Future	213.9500	0.2139	165.8000	0.1658	(22.505)	0	0	0
2021/06/04	R209	05/08/2021			Bond Future	10.1861	72.6402	10.0766	73.2877	(1.075)	0.0000	0.0000	28,639
2021/06/04	R209	05/08/2021	11.80	Call	Bond Future	8,856.2000	8.8562	9,454.7400	9.4547	6.758	0	0	0
2021/06/04	R209	05/08/2021	11.80	Put	Bond Future	218.0900	0.2181	169.1600	0.1692	(22.436)	0	0	0
2021/06/04	R209	05/08/2021	11.79	Call	Bond Future	8,811.7200	8.8117	9,409.4600	9.4095	6.783	0	0	0
2021/06/04	R209	05/08/2021	11.79	Put	Bond Future	222.3000	0.2223	172.5700	0.1726	(22.371)	0	0	0
2021/06/04	R209	04/11/2021	12.00	Call	Bond Future	9,359.9000	9.3599	9,914.8000	9.9148	5.928	0	0	0
2021/06/04	R209	04/11/2021	12.00	Put	Bond Future	776.6900	0.7767	677.2300	0.6772	(12.806)	0	0	9,000
2021/06/04	R209	04/11/2021	10.50	Call	Bond Future	3,896.3600	3.8964	4,262.4900	4.2625	9.397	0	0	0
2021/06/04	R209	04/11/2021	12.19	Call	Bond Future	10,101.1200	10.1011	10,671.8400	10.6718	5.650	0	0	0
2021/06/04	R209	04/11/2021	12.19	Put	Bond Future	625.7800	0.6258	542.1400	0.5421	(13.366)	0	0	0
2021/06/04	R209	04/11/2021	12.17	Call	Bond Future	10,022.7100	10.0227	10,591.8600	10.5919	5.679	0	0	0
2021/06/04	R209	04/11/2021			Bond Future	10.3565	70.2952	10.2431	70.9495	(1.095)	0.0000	0.0000	4,375
2021/06/04	R209	04/11/2021	10.50	Put	Bond Future	3,080.2100	3.0802	2,791.9800	2.7920	(9.357)	0	0	12,500
2021/06/04	R209	04/11/2021	9.50	Put	Bond Future	6,631.6200	6.6316	6,169.7000	6.1697	(6.965)	0	0	0
2021/06/04	R209	04/11/2021	9.50	Call	Bond Future	1,465.3600	1.4654	1,657.8000	1.6578	13.133	0	0	6,000
2021/06/04	R209	04/11/2021	12.18	Call	Bond Future	10,061.9100	10.0619	10,631.8400	10.6318	5.664	0	0	0
2021/06/04	R209	04/11/2021	12.18	Put	Bond Future	633.0500	0.6330	548.6200	0.5486	(13.337)	0	0	0
2021/06/04	R209	04/11/2021	12.17	Put	Bond Future	640.3800	0.6404	555.1700	0.5552	(13.306)	0	0	0
2021/06/04	R209	03/02/2022	11.03	Call	Bond Future	5,533.5900	5.5336	5,952.8000	5.9528	7.576	0	0	0
2021/06/04	R209	03/02/2022	11.03	Put	Bond Future	2,820.4500	2.8205	2,577.9000	2.5779	(8.600)	0	0	0
2021/06/04	R209	03/02/2022	11.02	Call	Bond Future	5,500.2500	5.5002	5,918.1800	5.9182	7.598	0	0	0
2021/06/04	R209	03/02/2022	11.02	Put	Bond Future	2,839.9900	2.8400	2,596.1600	2.5962	(8.586)	0	0	0
2021/06/04	R209	03/02/2022			Bond Future	10.5312	71.1047	10.4137	71.7665	(1.115)	0.0000	0.0000	0
2021/06/04	R209	03/02/2022	11.04	Call	Bond Future	5,566.7900	5.5668	5,987.2800	5.9873	7.554	0	0	0
2021/06/04	R209	03/02/2022	11.04	Put	Bond Future	2,800.8200	2.8008	2,559.5500	2.5596	(8.614)	0	0	0
2021/06/04	R209	05/05/2022	11.44	Call	Bond Future	6,662.5400	6.6625	7,108.0100	7.1080	6.686	0	0	0
2021/06/04	R209	05/05/2022	11.44	Put	Bond Future	2,832.7400	2.8327	2,608.7600	2.6088	(7.907)	0	0	0
2021/06/04	R209	05/05/2022	11.43	Call	Bond Future	6,628.9700	6.6290	7,073.3800	7.0734	6.704	0	0	0
2021/06/04	R209	05/05/2022	11.43	Put	Bond Future	2,849.4900	2.8495	2,624.4500	2.6244	(7.898)	0	0	0
2021/06/04	R209	05/05/2022			Bond Future	10.7093	68.8053	10.5876	69.4748	(1.137)	0.0000	0.0000	0
2021/06/04	R209	05/05/2022	11.45	Call	Bond Future	6,696.4000	6.6964	7,142.9200	7.1429	6.668	0	0	0
2021/06/04	R209	05/05/2022	11.45	Put	Bond Future	2,816.3300	2.8163	2,593.4000	2.5934	(7.916)	0	0	0
2021/06/04	R210	05/08/2021			Bond Future	210.1874	210.1874	210.0963	210.0963	(0.043)	0.0000	0.0000	1,486
2021/06/04	R210	04/11/2021			Bond Future	209.7977	209.7977	209.7050	209.7050	(0.044)	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
2021/06/04	R210	03/02/2022			Bond Future	212.2626	212.2626	212.1685	212.1685	(0.044)	0.0000	0.0000	0
2021/06/04	R210	05/05/2022			Bond Future	212.0235	212.0235	211.9279	211.9279	(0.045)	0.0000	0.0000	0
2021/06/04	R212	05/08/2021			Bond Future	172.4683	172.4683	172.4895	172.4895	0.012	0.0000	0.0000	1,803
2021/06/04	R212	04/11/2021			Bond Future	174.3979	174.3979	174.4189	174.4189	0.012	0.0000	0.0000	0
2021/06/04	R213	05/08/2021	10.85	Call	Bond Future	8,182.7500	8.1827	8,568.2800	8.5683	4.711	0	0	0
2021/06/04	R213	05/08/2021	10.85	Put	Bond Future	181.9700	0.1820	149.4300	0.1494	(17.882)	0	0	0
2021/06/04	R213	05/08/2021	10.84	Call	Bond Future	8,137.1300	8.1371	8,522.0800	8.5221	4.731	0	0	0
2021/06/04	R213	05/08/2021	10.84	Put	Bond Future	185.8900	0.1859	152.7700	0.1528	(17.817)	0	0	0
2021/06/04	R213	05/08/2021	10.14	Put	Bond Future	655.6100	0.6556	563.4100	0.5634	(14.063)	0	0	0
2021/06/04	R213	05/08/2021	9.34	Put	Bond Future	2,115.2700	2.1153	1,901.6300	1.9016	(10.100)	0	0	0
2021/06/04	R213	05/08/2021	9.34	Call	Bond Future	2,141.2700	2.1413	2,345.7000	2.3457	9.547	0	0	0
2021/06/04	R213	05/08/2021			Bond Future	9.3354	88.5578	9.2613	88.9758	(0.793)	0.0000	0.0000	9,043
2021/06/04	R213	05/08/2021	10.86	Call	Bond Future	8,228.4000	8.2284	8,614.5000	8.6145	4.692	0	0	0
2021/06/04	R213	05/08/2021	10.86	Put	Bond Future	178.1200	0.1781	146.1500	0.1462	(17.949)	0	0	0
2021/06/04	R213	05/08/2021	10.78	Call	Bond Future	7,864.1100	7.8641	8,245.4000	8.2454	4.848	0	0	0
2021/06/04	R213	05/08/2021	10.78	Put	Bond Future	210.9900	0.2110	174.2100	0.1742	(17.432)	0	0	0
2021/06/04	R213	05/08/2021	10.14	Call	Bond Future	5,033.2900	5.0333	5,359.1600	5.3592	6.474	0	0	0
2021/06/04	R213	04/11/2021	11.10	Put	Bond Future	637.9300	0.6379	574.0900	0.5741	(10.007)	0	0	0
2021/06/04	R213	04/11/2021	11.11	Call	Bond Future	8,765.9600	8.7660	9,125.1400	9.1251	4.097	0	0	0
2021/06/04	R213	04/11/2021	11.09	Put	Bond Future	645.9400	0.6459	581.4600	0.5815	(9.982)	0	0	0
2021/06/04	R213	04/11/2021			Bond Future	9.5210	85.9976	9.4439	86.4200	(0.809)	0.0000	0.0000	0
2021/06/04	R213	04/11/2021	11.10	Call	Bond Future	8,725.9300	8.7259	9,084.4900	9.0845	4.109	0	0	0
2021/06/04	R213	04/11/2021	11.11	Put	Bond Future	630.0100	0.6300	566.7900	0.5668	(10.035)	0	0	0
2021/06/04	R213	04/11/2021	11.09	Call	Bond Future	8,685.9600	8.6860	9,043.8800	9.0439	4.121	0	0	0
2021/06/04	R213	03/02/2022	10.67	Call	Bond Future	6,647.8400	6.6478	6,950.9800	6.9510	4.560	0	0	0
2021/06/04	R213	03/02/2022	10.67	Put	Bond Future	1,787.1900	1.7872	1,663.2700	1.6633	(6.934)	0	0	220
2021/06/04	R213	03/02/2022	10.60	Put	Bond Future	1,879.3500	1.8794	1,750.2900	1.7503	(6.867)	0	0	430
2021/06/04	R213	03/02/2022	10.00	Call	Bond Future	4,391.6000	4.3916	4,638.4400	4.6384	5.621	0	0	0
2021/06/04	R213	03/02/2022	10.00	Put	Bond Future	2,907.2600	2.9073	2,727.0400	2.7270	(6.199)	0	0	430
2021/06/04	R213	03/02/2022	9.22	Put	Bond Future	5,046.6900	5.0467	4,787.7300	4.7877	(5.131)	0	0	0
2021/06/04	R213	03/02/2022	8.80	Put	Bond Future	6,597.3500	6.5974	6,296.1500	6.2962	(4.565)	0	0	0
2021/06/04	R213	03/02/2022	8.80	Call	Bond Future	1,555.7400	1.5557	1,681.6000	1.6816	8.090	0	0	102
2021/06/04	R213	03/02/2022	9.58	Put	Bond Future	3,945.1000	3.9451	3,723.2400	3.7232	(5.624)	0	0	200
2021/06/04	R213	03/02/2022	8.63	Put	Bond Future	7,323.8000	7.3238	7,007.0400	7.0070	(4.325)	0	0	0
2021/06/04	R213	03/02/2022	8.63	Call	Bond Future	1,304.8400	1.3048	1,415.1400	1.4151	8.453	0	0	200
2021/06/04	R213	03/02/2022	9.98	Call	Bond Future	4,331.7800	4.3318	4,576.7100	4.5767	5.654	0	0	0
2021/06/04	R213	03/02/2022	9.98	Put	Bond Future	2,951.0700	2.9511	2,768.9400	2.7689	(6.172)	0	0	0
2021/06/04	R213	03/02/2022			Bond Future	9.7166	86.9877	9.6362	87.4148	(0.827)	0.0000	0.0000	0
2021/06/04	R213	03/02/2022	10.17	Call	Bond Future	4,925.1200	4.9251	5,187.6800	5.1877	5.331	0	0	0
2021/06/04	R213	03/02/2022	10.17	Put	Bond Future	2,566.7100	2.5667	2,402.2100	2.4022	(6.409)	0	0	220
2021/06/04	R213	03/02/2022	9.15	Put	Bond Future	5,284.5000	5.2845	5,018.3300	5.0183	(5.037)	0	0	0
2021/06/04	R213	03/02/2022	9.15	Call	Bond Future	2,212.7300	2.2127	2,373.6200	2.3736	7.271	0	0	220
2021/06/04	R213	03/02/2022	10.60	Call	Bond Future	6,395.7400	6.3957	6,693.7400	6.6937	4.659	0	0	0
2021/06/04	R213	03/02/2022	9.22	Call	Bond Future	2,362.1700	2.3622	2,530.2700	2.5303	7.116	0	0	430
2021/06/04	R213	03/02/2022	10.25	Call	Bond Future	5,184.2900	5.1843	5,453.9800	5.4540	5.202	0	0	0
2021/06/04	R213	03/02/2022	10.25	Put	Bond Future	2,418.7000	2.4187	2,261.3300	2.2613	(6.506)	0	0	102

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
2021/06/04	R213	03/02/2022	9.76	Call	Bond Future	3,696.9200	3.6969	3,920.3100	3.9203	6.043	0	0	0
2021/06/04	R213	03/02/2022	9.76	Put	Bond Future	3,467.2600	3.4673	3,263.5900	3.2636	(5.874)	0	0	102
2021/06/04	R213	03/02/2022	10.15	Call	Bond Future	4,860.9900	4.8610	5,121.7500	5.1217	5.364	0	0	0
2021/06/04	R213	03/02/2022	10.15	Put	Bond Future	2,604.7900	2.6048	2,438.4900	2.4385	(6.384)	0	0	200
2021/06/04	R213	03/02/2022	9.58	Call	Bond Future	3,217.5700	3.2176	3,422.7700	3.4228	6.377	0	0	0
2021/06/04	R213	03/02/2022	9.97	Call	Bond Future	4,301.8700	4.3019	4,545.8500	4.5458	5.671	0	0	0
2021/06/04	R213	03/02/2022	9.97	Put	Bond Future	2,973.0300	2.9730	2,789.9500	2.7900	(6.158)	0	0	0
2021/06/04	R213	03/02/2022	9.96	Call	Bond Future	4,272.0600	4.2721	4,515.0700	4.5151	5.688	0	0	0
2021/06/04	R213	03/02/2022	9.96	Put	Bond Future	2,995.1400	2.9951	2,811.0900	2.8111	(6.145)	0	0	0
2021/06/04	R213	05/05/2022	10.65	Put	Bond Future	2,420.4400	2.4204	2,273.9000	2.2739	(6.054)	0	0	0
2021/06/04	R213	05/05/2022	10.63	Call	Bond Future	6,039.9400	6.0399	6,323.9000	6.3239	4.701	0	0	0
2021/06/04	R213	05/05/2022			Bond Future	9.9116	84.4855	9.8278	84.9175	(0.845)	0.0000	0.0000	0
2021/06/04	R213	05/05/2022	10.64	Call	Bond Future	6,073.2000	6.0732	6,357.8900	6.3579	4.688	0	0	0
2021/06/04	R213	05/05/2022	10.64	Put	Bond Future	2,435.6300	2.4356	2,288.3600	2.2884	(6.046)	0	0	0
2021/06/04	R213	05/05/2022	10.65	Call	Bond Future	6,106.5000	6.1065	6,391.9200	6.3919	4.674	0	0	0
2021/06/04	R213	05/05/2022	10.63	Put	Bond Future	2,450.9100	2.4509	2,302.9100	2.3029	(6.039)	0	0	0
2021/06/04	R214	05/08/2021	12.03	Put	Bond Future	375.7000	0.3757	292.1300	0.2921	(22.244)	0	0	0
2021/06/04	R214	05/08/2021	12.01	Call	Bond Future	7,906.4300	7.9064	8,570.9600	8.5710	8.405	0	0	0
2021/06/04	R214	05/08/2021			Bond Future	10.6210	69.2165	10.4961	69.9669	(1.176)	0.0000	0.0000	17,880
2021/06/04	R214	05/08/2021	12.02	Call	Bond Future	7,949.0500	7.9490	8,614.7600	8.6148	8.375	0	0	0
2021/06/04	R214	05/08/2021	12.02	Put	Bond Future	382.0600	0.3821	297.3400	0.2973	(22.175)	0	0	0
2021/06/04	R214	05/08/2021	12.03	Call	Bond Future	7,991.7100	7.9917	8,658.5700	8.6586	8.344	0	0	0
2021/06/04	R214	05/08/2021	12.01	Put	Bond Future	388.5200	0.3885	302.6200	0.3026	(22.110)	0	0	0
2021/06/04	R214	04/11/2021	12.47	Call	Bond Future	9,559.1500	9.5591	10,200.0000	10.2000	6.704	0	0	0
2021/06/04	R214	04/11/2021	12.46	Call	Bond Future	9,521.8500	9.5218	10,161.7300	10.1617	6.720	0	0	0
2021/06/04	R214	04/11/2021	12.46	Put	Bond Future	862.7200	0.8627	744.1400	0.7441	(13.745)	0	0	0
2021/06/04	R214	04/11/2021			Bond Future	10.7914	66.6968	10.6620	67.4552	(1.199)	0.0000	0.0000	0
2021/06/04	R214	04/11/2021	12.47	Put	Bond Future	853.7900	0.8538	736.1800	0.7362	(13.775)	0	0	0
2021/06/04	R214	04/11/2021	12.48	Call	Bond Future	9,596.4600	9.5965	10,238.2900	10.2383	6.688	0	0	0
2021/06/04	R214	04/11/2021	12.48	Put	Bond Future	844.9400	0.8449	728.3100	0.7283	(13.803)	0	0	0
2021/06/04	R214	03/02/2022	11.40	Put	Bond Future	3,185.0900	3.1851	2,894.3900	2.8944	(9.127)	0	0	0
2021/06/04	R214	03/02/2022	11.41	Call	Bond Future	5,585.6000	5.5856	6,063.4000	6.0634	8.554	0	0	0
2021/06/04	R214	03/02/2022	11.39	Put	Bond Future	3,205.9000	3.2059	2,913.7600	2.9138	(9.113)	0	0	0
2021/06/04	R214	03/02/2022			Bond Future	10.9691	67.4647	10.8348	68.2318	(1.224)	0.0000	0.0000	0
2021/06/04	R214	03/02/2022	11.40	Call	Bond Future	5,552.9600	5.5530	6,029.3300	6.0293	8.579	0	0	0
2021/06/04	R214	03/02/2022	11.41	Put	Bond Future	3,164.4200	3.1644	2,875.1500	2.8751	(9.141)	0	0	0
2021/06/04	R214	03/02/2022	11.39	Call	Bond Future	5,520.3900	5.5204	5,995.3200	5.9953	8.603	0	0	0
2021/06/04	R214	05/05/2022	11.74	Put	Bond Future	3,228.1200	3.2281	2,952.9800	2.9530	(8.523)	0	0	0
2021/06/04	R214	05/05/2022	11.75	Call	Bond Future	6,423.7200	6.4237	6,925.8300	6.9258	7.816	0	0	0
2021/06/04	R214	05/05/2022	11.73	Put	Bond Future	3,246.7500	3.2468	2,970.3600	2.9704	(8.513)	0	0	0
2021/06/04	R214	05/05/2022			Bond Future	11.1436	64.9838	11.0044	65.7598	(1.249)	0.0000	0.0000	0
2021/06/04	R214	05/05/2022	11.74	Call	Bond Future	6,391.3400	6.3913	6,892.2100	6.8922	7.837	0	0	0
2021/06/04	R214	05/05/2022	11.75	Put	Bond Future	3,209.6000	3.2096	2,935.7000	2.9357	(8.534)	0	0	0
2021/06/04	R214	05/05/2022	11.73	Call	Bond Future	6,359.0000	6.3590	6,858.6200	6.8586	7.857	0	0	0
2021/06/04	R248	05/08/2021	12.51	Put	Bond Future	133.9400	0.1339	95.4000	0.0954	(28.774)	0	0	0
2021/06/04	R248	05/08/2021	12.52	Call	Bond Future	12,563.8700	12.5639	13,479.8100	13.4798	7.290	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
2021/06/04	R248	05/08/2021	12.50	Put	Bond Future	136.7500	0.1368	97.5200	0.0975	(28.687)	0	0	0
2021/06/04	R248	05/08/2021	11.20	Put	Bond Future	1,252.1300	1.2521	999.5800	0.9996	(20.170)	0	0	0
2021/06/04	R248	05/08/2021	11.20	Call	Bond Future	5,433.0400	5.4330	6,134.2700	6.1343	12.907	0	0	1,000
2021/06/04	R248	05/08/2021	10.50	Put	Bond Future	3,273.8800	3.2739	2,765.9000	2.7659	(15.516)	0	0	0
2021/06/04	R248	05/08/2021	10.30	Call	Bond Future	1,694.4900	1.6945	2,055.7800	2.0558	21.321	0	0	1,300
2021/06/04	R248	05/08/2021	10.90	Put	Bond Future	1,913.8700	1.9139	1,563.9100	1.5639	(18.285)	0	0	0
2021/06/04	R248	05/08/2021	10.90	Call	Bond Future	3,977.6600	3.9777	4,581.4800	4.5815	15.180	0	0	1,300
2021/06/04	R248	05/08/2021	10.60	Put	Bond Future	2,877.6900	2.8777	2,411.1100	2.4111	(16.214)	0	0	0
2021/06/04	R248	05/08/2021	10.60	Call	Bond Future	2,723.0500	2.7231	3,210.2500	3.2102	17.892	0	0	0
2021/06/04	R248	05/08/2021			Bond Future	10.6205	87.4049	10.4953	88.3586	(1.178)	0.0000	0.0000	171,250
2021/06/04	R248	05/08/2021	12.51	Call	Bond Future	12,510.0000	12.5100	13,425.2400	13.4252	7.316	0	0	0
2021/06/04	R248	05/08/2021	12.52	Put	Bond Future	131.1700	0.1312	93.3300	0.0933	(28.848)	0	0	0
2021/06/04	R248	05/08/2021	12.50	Call	Bond Future	12,456.0800	12.4561	13,370.6300	13.3706	7.342	0	0	0
2021/06/04	R248	05/08/2021	10.00	Put	Bond Future	5,842.5000	5.8425	5,126.6800	5.1267	(12.252)	0	0	0
2021/06/04	R248	05/08/2021	10.00	Call	Bond Future	921.6600	0.9217	1,159.6200	1.1596	25.819	0	0	0
2021/06/04	R248	05/08/2021	10.50	Call	Bond Future	2,356.1800	2.3562	2,801.9800	2.8020	18.920	0	0	1,000
2021/06/04	R248	05/08/2021	10.30	Put	Bond Future	4,175.1100	4.1751	3,582.6200	3.5826	(14.191)	0	0	0
2021/06/04	R248	04/11/2021	12.85	Call	Bond Future	13,567.4400	13.5674	14,436.6300	14.4366	6.406	0	0	0
2021/06/04	R248	04/11/2021	12.85	Put	Bond Future	575.9100	0.5759	481.1200	0.4811	(16.459)	0	0	0
2021/06/04	R248	04/11/2021			Bond Future	10.7900	83.9498	10.6600	84.9138	(1.205)	0.0000	0.0000	0
2021/06/04	R248	04/11/2021	12.84	Call	Bond Future	13,520.2100	13.5202	14,388.4800	14.3885	6.422	0	0	0
2021/06/04	R248	04/11/2021	12.84	Put	Bond Future	582.7100	0.5827	487.0000	0.4870	(16.425)	0	0	0
2021/06/04	R248	04/11/2021	12.83	Call	Bond Future	13,472.9800	13.4730	14,340.3200	14.3403	6.438	0	0	0
2021/06/04	R248	04/11/2021	12.83	Put	Bond Future	589.5900	0.5896	492.9500	0.4930	(16.391)	0	0	0
2021/06/04	R248	03/02/2022	11.48	Call	Bond Future	6,928.7100	6.9287	7,556.4100	7.5564	9.059	0	0	0
2021/06/04	R248	03/02/2022	11.49	Put	Bond Future	3,384.9000	3.3849	3,039.5800	3.0396	(10.202)	0	0	0
2021/06/04	R248	03/02/2022	11.47	Call	Bond Future	6,886.9500	6.8870	7,512.7500	7.5127	9.087	0	0	0
2021/06/04	R248	03/02/2022			Bond Future	10.9670	84.9164	10.8318	85.8913	(1.233)	0.0000	0.0000	0
2021/06/04	R248	03/02/2022	11.48	Put	Bond Future	3,408.7400	3.4087	3,061.5400	3.0615	(10.186)	0	0	0
2021/06/04	R248	03/02/2022	11.49	Call	Bond Future	6,970.7900	6.9708	7,600.3700	7.6004	9.032	0	0	0
2021/06/04	R248	03/02/2022	11.47	Put	Bond Future	3,433.0100	3.4330	3,083.9100	3.0839	(10.169)	0	0	0
2021/06/04	R248	05/05/2022	11.80	Call	Bond Future	7,909.7100	7.9097	8,562.6500	8.5626	8.255	0	0	0
2021/06/04	R248	05/05/2022	11.79	Call	Bond Future	7,868.5200	7.8685	8,519.8400	8.5198	8.278	0	0	0
2021/06/04	R248	05/05/2022	11.79	Put	Bond Future	3,576.5600	3.5766	3,241.6100	3.2416	(9.365)	0	0	0
2021/06/04	R248	05/05/2022			Bond Future	11.1410	81.5070	11.0004	82.4932	(1.262)	0.0000	0.0000	0
2021/06/04	R248	05/05/2022	11.80	Put	Bond Future	3,554.8400	3.5548	3,221.5100	3.2215	(9.377)	0	0	0
2021/06/04	R248	05/05/2022	11.81	Call	Bond Future	7,951.2400	7.9512	8,605.7900	8.6058	8.232	0	0	0
2021/06/04	R248	05/05/2022	11.81	Put	Bond Future	3,533.5400	3.5335	3,201.8200	3.2018	(9.388)	0	0	0

**Total**

**1138615**