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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 31/05/2021 TO 31/05/2021

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
2021/05/31	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/05/31	0908	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/05/31	0957	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/05/31	0986	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/05/31	1386	28/02/2031		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/05/31	1409	28/02/2041		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/05/31	2025	05/08/2021		Bond Future	153.7244	153.7244	153.6952	153.6952	(0.019)	0.0000	0.0000	5,368
2021/05/31	2025	04/11/2021		Bond Future	155.4702	155.4702	155.4401	155.4401	(0.019)	0.0000	0.0000	0
2021/05/31	2025	03/02/2022		Bond Future	155.7660	155.7660	155.7353	155.7353	(0.020)	0.0000	0.0000	0
2021/05/31	2025	05/05/2022		Bond Future	157.6595	157.6595	157.6281	157.6281	(0.020)	0.0000	0.0000	0
2021/05/31	2029	05/08/2021		Bond Future	114.7777	114.7777	114.9225	114.9225	0.126	0.0000	0.0000	3,031
2021/05/31	2029	04/11/2021		Bond Future	114.9302	114.9302	115.0762	115.0762	0.127	0.0000	0.0000	0
2021/05/31	2029	03/02/2022		Bond Future	116.3010	116.3010	116.4484	116.4484	0.127	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
2021/05/31	2029	05/05/2022			Bond Future	116.5392	116.5392	116.6883	116.6883	0.128	0.0000	0.0000	0
2021/05/31	2030	05/08/2021	10.42	Call	Bond Future	7,359.7300	7.3597	7,537.8200	7.5378	2.420	0	0	0
2021/05/31	2030	05/08/2021	10.42	Put	Bond Future	264.2800	0.2643	227.5000	0.2275	(13.917)	0	0	0
2021/05/31	2030	05/08/2021	10.41	Call	Bond Future	7,314.6700	7.3147	7,492.2000	7.4922	2.427	0	0	0
2021/05/31	2030	05/08/2021	10.41	Put	Bond Future	269.6700	0.2697	232.3300	0.2323	(13.847)	0	0	0
2021/05/31	2030	05/08/2021	8.50	Put	Bond Future	4,189.6200	4.1896	4,005.6100	4.0056	(4.392)	0	0	0
2021/05/31	2030	05/08/2021	10.15	Call	Bond Future	6,165.8800	6.1659	6,326.9400	6.3269	2.612	0	0	0
2021/05/31	2030	05/08/2021	8.83	Call	Bond Future	1,495.9500	1.4959	1,548.4700	1.5485	3.511	0	0	479
2021/05/31	2030	05/08/2021	10.30	Put	Bond Future	335.3800	0.3354	291.5200	0.2915	(13.078)	0	0	200
2021/05/31	2030	05/08/2021	8.78	Put	Bond Future	3,097.7900	3.0978	2,931.5200	2.9315	(5.367)	0	0	0
2021/05/31	2030	05/08/2021	8.78	Call	Bond Future	1,385.2600	1.3853	1,433.8600	1.4339	3.508	0	0	200
2021/05/31	2030	05/08/2021	7.70	Put	Bond Future	8,295.9900	8.2960	8,085.1500	8.0851	(2.541)	0	0	0
2021/05/31	2030	05/08/2021	9.45	Call	Bond Future	3,325.1200	3.3251	3,432.4900	3.4325	3.229	0	0	600
2021/05/31	2030	05/08/2021	12.10	Call	Bond Future	15,056.8700	15.0569	15,270.7500	15.2708	1.420	0	0	0
2021/05/31	2030	05/08/2021	12.10	Put	Bond Future	3.4800	0.0035	2.4900	0.0025	(28.448)	0	0	600
2021/05/31	2030	05/08/2021			Bond Future	9.0832	93.9285	9.0448	94.1434	(0.423)	0.0000	0.0000	100,948
2021/05/31	2030	05/08/2021	10.43	Call	Bond Future	7,404.8300	7.4048	7,583.4800	7.5835	2.413	0	0	0
2021/05/31	2030	05/08/2021	10.43	Put	Bond Future	258.9700	0.2590	222.7500	0.2227	(13.986)	0	0	0
2021/05/31	2030	05/08/2021	8.50	Call	Bond Future	859.7400	0.8597	890.6000	0.8906	3.589	0	0	5,000
2021/05/31	2030	05/08/2021	9.50	Call	Bond Future	3,506.7900	3.5068	3,618.6000	3.6186	3.188	0	0	0
2021/05/31	2030	05/08/2021	9.50	Put	Bond Future	1,216.4600	1.2165	1,113.4000	1.1134	(8.472)	0	0	5,000
2021/05/31	2030	05/08/2021	10.15	Put	Bond Future	445.9900	0.4460	392.1800	0.3922	(12.065)	0	0	479
2021/05/31	2030	05/08/2021	9.75	Call	Bond Future	4,479.5200	4.4795	4,610.9100	4.6109	2.933	0	0	0
2021/05/31	2030	05/08/2021	9.75	Put	Bond Future	850.0200	0.8500	766.5400	0.7665	(9.821)	0	0	479
2021/05/31	2030	05/08/2021	8.83	Put	Bond Future	2,923.3100	2.9233	2,760.9600	2.7610	(5.554)	0	0	0
2021/05/31	2030	05/08/2021	10.30	Call	Bond Future	6,822.9400	6.8229	6,993.9500	6.9939	2.506	0	0	0
2021/05/31	2030	05/08/2021	7.70	Call	Bond Future	147.9900	0.1480	152.0200	0.1520	2.723	0	0	200
2021/05/31	2030	05/08/2021	8.95	Put	Bond Future	2,531.0800	2.5311	2,378.6500	2.3787	(6.022)	0	0	0
2021/05/31	2030	05/08/2021	8.95	Call	Bond Future	1,783.6700	1.7837	1,846.1100	1.8461	3.501	0	0	600
2021/05/31	2030	05/08/2021	9.45	Put	Bond Future	1,305.7000	1.3057	1,198.2000	1.1982	(8.233)	0	0	0
2021/05/31	2030	04/11/2021	11.26	Call	Bond Future	10,367.0700	10.3671	10,531.6900	10.5317	1.588	0	0	0
2021/05/31	2030	04/11/2021	9.20	Call	Bond Future	2,877.5700	2.8776	2,902.8300	2.9028	0.878	0	0	29
2021/05/31	2030	04/11/2021	8.27	Put	Bond Future	6,625.4900	6.6255	6,396.3500	6.3963	(3.458)	0	0	0
2021/05/31	2030	04/11/2021	8.27	Call	Bond Future	1,011.4600	1.0115	999.2800	0.9993	(1.204)	0	0	300
2021/05/31	2030	04/11/2021	8.77	Put	Bond Future	4,616.9900	4.6170	4,402.8300	4.4028	(4.639)	0	0	0
2021/05/31	2030	04/11/2021	11.44	Put	Bond Future	287.3500	0.2873	243.6700	0.2437	(15.201)	0	0	300
2021/05/31	2030	04/11/2021	10.60	Call	Bond Future	7,698.0800	7.6981	7,822.6600	7.8227	1.618	0	0	0
2021/05/31	2030	04/11/2021	10.60	Put	Bond Future	854.8100	0.8548	762.4300	0.7624	(10.807)	0	0	0
2021/05/31	2030	04/11/2021	10.59	Put	Bond Future	864.9800	0.8650	771.9100	0.7719	(10.760)	0	0	0
2021/05/31	2030	04/11/2021			Bond Future	9.2703	94.9731	9.2302	95.1901	(0.432)	0.0000	0.0000	0
2021/05/31	2030	04/11/2021	11.26	Put	Bond Future	368.9300	0.3689	316.5900	0.3166	(14.187)	0	0	29
2021/05/31	2030	04/11/2021	9.90	Put	Bond Future	1,747.8900	1.7479	1,605.6200	1.6056	(8.140)	0	0	0
2021/05/31	2030	04/11/2021	9.90	Call	Bond Future	5,072.9100	5.0729	5,147.6000	5.1476	1.472	0	0	29
2021/05/31	2030	04/11/2021	9.20	Put	Bond Future	3,258.4300	3.2584	3,066.7300	3.0667	(5.883)	0	0	0
2021/05/31	2030	04/11/2021	8.77	Call	Bond Future	1,861.8000	1.8618	1,864.6000	1.8646	0.150	0	0	300
2021/05/31	2030	04/11/2021	11.44	Call	Bond Future	11,119.7000	11.1197	11,292.9800	11.2930	1.558	0	0	0
2021/05/31	2030	04/11/2021	10.61	Call	Bond Future	7,736.9700	7.7370	7,862.2400	7.8622	1.619	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
2021/05/31	2030	04/11/2021	10.61	Put	Bond Future	844.7400	0.8447	753.0500	0.7531	(10.854)	0	0	0
2021/05/31	2030	04/11/2021	10.59	Call	Bond Future	7,659.2600	7.6593	7,783.1500	7.7832	1.618	0	0	0
2021/05/31	2030	03/02/2022	8.85	Put	Bond Future	5,374.2100	5.3742	5,151.0800	5.1511	(4.152)	0	0	0
2021/05/31	2030	03/02/2022	8.85	Call	Bond Future	2,071.8200	2.0718	2,067.9100	2.0679	(0.189)	0	0	1,000
2021/05/31	2030	03/02/2022	9.35	Call	Bond Future	3,211.1700	3.2112	3,229.0400	3.2290	0.556	0	0	0
2021/05/31	2030	03/02/2022	9.35	Put	Bond Future	3,831.0200	3.8310	3,629.6700	3.6297	(5.256)	0	0	101
2021/05/31	2030	03/02/2022	8.39	Put	Bond Future	7,153.5000	7.1535	6,918.6500	6.9187	(3.283)	0	0	0
2021/05/31	2030	03/02/2022	8.39	Call	Bond Future	1,295.1000	1.2951	1,279.4700	1.2795	(1.207)	0	0	101
2021/05/31	2030	03/02/2022	9.45	Call	Bond Future	3,472.2100	3.4722	3,495.3700	3.4954	0.667	0	0	0
2021/05/31	2030	03/02/2022	9.45	Put	Bond Future	3,567.1700	3.5672	3,371.1100	3.3711	(5.496)	0	0	0
2021/05/31	2030	03/02/2022			Bond Future	9.4682	92.0795	9.4263	92.2987	(0.443)	0.0000	0.0000	0
2021/05/31	2030	03/02/2022	9.60	Put	Bond Future	3,197.9800	3.1980	3,011.5200	3.0115	(5.831)	0	0	0
2021/05/31	2030	03/02/2022	9.60	Call	Bond Future	3,883.2200	3.8832	3,915.9800	3.9160	0.844	0	0	1,000
2021/05/31	2030	03/02/2022	10.85	Call	Bond Future	8,062.5700	8.0626	8,175.1800	8.1752	1.397	0	0	0
2021/05/31	2030	03/02/2022	10.85	Put	Bond Future	1,194.7800	1.1948	1,088.1700	1.0882	(8.923)	0	0	1,000
2021/05/31	2030	03/02/2022	9.78	Call	Bond Future	4,408.2400	4.4082	4,453.1000	4.4531	1.018	0	0	0
2021/05/31	2030	03/02/2022	9.78	Put	Bond Future	2,797.9000	2.7979	2,623.5400	2.6235	(6.232)	0	0	101
2021/05/31	2030	03/02/2022	9.44	Call	Bond Future	3,445.5100	3.4455	3,468.1300	3.4681	0.657	0	0	0
2021/05/31	2030	03/02/2022	9.44	Put	Bond Future	3,592.7900	3.5928	3,396.1900	3.3962	(5.472)	0	0	0
2021/05/31	2030	03/02/2022	9.43	Call	Bond Future	3,419.2200	3.4192	3,441.3100	3.4413	0.646	0	0	0
2021/05/31	2030	03/02/2022	9.43	Put	Bond Future	3,618.8500	3.6188	3,421.7200	3.4217	(5.447)	0	0	0
2021/05/31	2030	05/05/2022	8.47	Call	Bond Future	1,427.3600	1.4274	1,372.7400	1.3727	(3.827)	0	0	1,073
2021/05/31	2030	05/05/2022	9.95	Call	Bond Future	4,662.6500	4.6626	4,601.4700	4.6015	(1.312)	0	0	0
2021/05/31	2030	05/05/2022	10.21	Call	Bond Future	5,454.0900	5.4541	5,395.8900	5.3959	(1.067)	0	0	0
2021/05/31	2030	05/05/2022	10.21	Put	Bond Future	2,821.3700	2.8214	2,541.4900	2.5415	(9.920)	0	0	0
2021/05/31	2030	05/05/2022			Bond Future	9.6782	93.1785	9.6343	93.4002	(0.453)	0.0000	0.0000	0
2021/05/31	2030	05/05/2022	9.35	Call	Bond Future	3,097.8300	3.0978	3,012.1600	3.0122	(2.765)	0	0	0
2021/05/31	2030	05/05/2022	9.35	Put	Bond Future	4,772.6500	4.7726	4,465.3000	4.4653	(6.440)	0	0	1,073
2021/05/31	2030	05/05/2022	8.47	Put	Bond Future	7,790.2300	7.7902	7,513.9300	7.5139	(3.547)	0	0	0
2021/05/31	2030	05/05/2022	9.95	Put	Bond Future	3,304.7500	3.3048	3,021.8900	3.0219	(8.559)	0	0	1,073
2021/05/31	2030	05/05/2022	10.20	Call	Bond Future	5,422.4100	5.4224	5,364.1700	5.3642	(1.074)	0	0	0
2021/05/31	2030	05/05/2022	10.20	Put	Bond Future	2,838.2900	2.8383	2,558.3700	2.5584	(9.862)	0	0	0
2021/05/31	2030	05/05/2022	10.19	Call	Bond Future	5,391.1400	5.3911	5,332.5300	5.3325	(1.087)	0	0	0
2021/05/31	2030	05/05/2022	10.19	Put	Bond Future	2,855.6500	2.8556	2,575.3600	2.5754	(9.815)	0	0	0
2021/05/31	2032	05/08/2021	11.37	Call	Bond Future	8,924.5900	8.9246	9,143.5500	9.1436	2.453	0	0	0
2021/05/31	2032	05/08/2021	11.37	Put	Bond Future	246.2900	0.2463	201.8600	0.2019	(18.040)	0	0	0
2021/05/31	2032	05/08/2021			Bond Future	9.8334	92.6764	9.7899	92.9398	(0.442)	0.0000	0.0000	118,592
2021/05/31	2032	05/08/2021	11.36	Call	Bond Future	8,876.7200	8.8767	9,095.0200	9.0950	2.459	0	0	0
2021/05/31	2032	05/08/2021	11.36	Put	Bond Future	251.1100	0.2511	206.0200	0.2060	(17.956)	0	0	0
2021/05/31	2032	05/08/2021	11.35	Call	Bond Future	8,828.8800	8.8289	9,046.5300	9.0465	2.465	0	0	0
2021/05/31	2032	05/08/2021	11.35	Put	Bond Future	256.0100	0.2560	210.2700	0.2103	(17.866)	0	0	0
2021/05/31	2032	04/11/2021	9.83	Call	Bond Future	2,961.2500	2.9613	2,983.3900	2.9834	0.748	0	0	700
2021/05/31	2032	04/11/2021	11.70	Call	Bond Future	9,850.7000	9.8507	10,022.7200	10.0227	1.746	0	0	0
2021/05/31	2032	04/11/2021	11.71	Put	Bond Future	728.1800	0.7282	634.9600	0.6350	(12.802)	0	0	0
2021/05/31	2032	04/11/2021	11.69	Call	Bond Future	9,808.6300	9.8086	9,979.9200	9.9799	1.746	0	0	0
2021/05/31	2032	04/11/2021			Bond Future	10.0301	89.5614	9.9849	89.8273	(0.451)	0.0000	0.0000	21
2021/05/31	2032	04/11/2021	9.33	Put	Bond Future	6,012.0000	6.0120	5,741.2900	5.7413	(4.503)	0	0	0

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2021/05/31	2032	04/11/2021	9.33	Call	Bond Future	1,770.3000	1.7703	1,765.5500	1.7656	(0.268)	0	0	700
2021/05/31	2032	04/11/2021	9.83	Put	Bond Future	4,146.8600	4.1469	3,903.0400	3.9030	(5.880)	0	0	0
2021/05/31	2032	04/11/2021	12.81	Call	Bond Future	14,651.5800	14.6516	14,884.3200	14.8843	1.588	0	0	0
2021/05/31	2032	04/11/2021	12.81	Put	Bond Future	175.8000	0.1758	142.5800	0.1426	(18.896)	0	0	700
2021/05/31	2032	04/11/2021	11.70	Put	Bond Future	736.7200	0.7367	642.7800	0.6428	(12.751)	0	0	0
2021/05/31	2032	04/11/2021	11.71	Call	Bond Future	9,892.8100	9.8928	10,065.5500	10.0655	1.746	0	0	0
2021/05/31	2032	04/11/2021	11.69	Put	Bond Future	745.3400	0.7453	650.6700	0.6507	(12.702)	0	0	0
2021/05/31	2032	03/02/2022	11.13	Call	Bond Future	7,112.5100	7.1125	7,206.5800	7.2066	1.323	0	0	0
2021/05/31	2032	03/02/2022	11.13	Put	Bond Future	2,201.8800	2.2019	2,027.1300	2.0271	(7.936)	0	0	210
2021/05/31	2032	03/02/2022	10.53	Call	Bond Future	4,976.5000	4.9765	5,027.4700	5.0275	1.024	0	0	0
2021/05/31	2032	03/02/2022	10.53	Put	Bond Future	3,311.3100	3.3113	3,093.4600	3.0935	(6.579)	0	0	210
2021/05/31	2032	03/02/2022	10.35	Put	Bond Future	3,751.6500	3.7517	3,523.3000	3.5233	(6.087)	0	0	400
2021/05/31	2032	03/02/2022	9.58	Put	Bond Future	6,214.1500	6.2141	5,941.4400	5.9414	(4.389)	0	0	0
2021/05/31	2032	03/02/2022	9.58	Call	Bond Future	2,381.5100	2.3815	2,377.6200	2.3776	(0.163)	0	0	400
2021/05/31	2032	03/02/2022	10.66	Call	Bond Future	5,411.0300	5.4110	5,471.0700	5.4711	1.110	0	0	0
2021/05/31	2032	03/02/2022	10.66	Put	Bond Future	3,028.2800	3.0283	2,819.5000	2.8195	(6.894)	0	0	97
2021/05/31	2032	03/02/2022	10.45	Put	Bond Future	3,500.1400	3.5001	3,277.3700	3.2774	(6.365)	0	0	198
2021/05/31	2032	03/02/2022	9.81	Call	Bond Future	2,918.9600	2.9190	2,926.2200	2.9262	0.249	0	0	0
2021/05/31	2032	03/02/2022	9.81	Put	Bond Future	5,378.3800	5.3784	5,116.8200	5.1168	(4.863)	0	0	198
2021/05/31	2032	03/02/2022	8.91	Put	Bond Future	9,223.0500	9.2230	8,932.6000	8.9326	(3.149)	0	0	0
2021/05/31	2032	03/02/2022	10.43	Call	Bond Future	4,657.0900	4.6571	4,701.7700	4.7018	0.959	0	0	0
2021/05/31	2032	03/02/2022	10.43	Put	Bond Future	3,549.4100	3.5494	3,325.2700	3.3253	(6.315)	0	0	0
2021/05/31	2032	03/02/2022	10.42	Call	Bond Future	4,625.6300	4.6256	4,670.2200	4.6702	0.964	0	0	0
2021/05/31	2032	03/02/2022	10.42	Put	Bond Future	3,573.9700	3.5740	3,349.7400	3.3497	(6.274)	0	0	0
2021/05/31	2032	03/02/2022			Bond Future	10.2339	90.6090	10.1868	90.8779	(0.460)	0.0000	0.0000	0
2021/05/31	2032	03/02/2022	9.62	Put	Bond Future	6,062.5300	6.0625	5,791.4900	5.7915	(4.471)	0	0	0
2021/05/31	2032	03/02/2022	9.62	Call	Bond Future	2,470.7000	2.4707	2,468.4800	2.4685	(0.090)	0	0	210
2021/05/31	2032	03/02/2022	10.95	Call	Bond Future	6,439.4800	6.4395	6,519.8800	6.5199	1.249	0	0	0
2021/05/31	2032	03/02/2022	10.95	Put	Bond Future	2,484.8600	2.4849	2,296.4400	2.2964	(7.583)	0	0	400
2021/05/31	2032	03/02/2022	10.35	Call	Bond Future	4,409.8200	4.4098	4,450.2900	4.4503	0.918	0	0	0
2021/05/31	2032	03/02/2022	10.14	Call	Bond Future	3,792.3600	3.7924	3,820.5800	3.8206	0.744	0	0	0
2021/05/31	2032	03/02/2022	10.14	Put	Bond Future	4,329.1600	4.3292	4,088.5600	4.0886	(5.558)	0	0	97
2021/05/31	2032	03/02/2022	9.14	Put	Bond Future	8,085.4900	8.0855	7,798.9300	7.7989	(3.544)	0	0	0
2021/05/31	2032	03/02/2022	9.14	Call	Bond Future	1,547.2400	1.5472	1,529.5000	1.5295	(1.147)	0	0	97
2021/05/31	2032	03/02/2022	10.45	Call	Bond Future	4,719.7100	4.7197	4,765.7600	4.7658	0.976	0	0	0
2021/05/31	2032	03/02/2022	8.91	Call	Bond Future	1,228.2000	1.2282	1,206.5700	1.2066	(1.761)	0	0	198
2021/05/31	2032	03/02/2022	10.44	Call	Bond Future	4,688.3600	4.6884	4,733.7200	4.7337	0.968	0	0	0
2021/05/31	2032	03/02/2022	10.44	Put	Bond Future	3,524.7100	3.5247	3,301.2500	3.3013	(6.340)	0	0	0
2021/05/31	2032	05/05/2022	11.03	Call	Bond Future	6,280.2100	6.2802	6,296.2100	6.2962	0.255	0	0	0
2021/05/31	2032	05/05/2022	11.03	Put	Bond Future	3,130.7300	3.1307	2,874.7700	2.8748	(8.176)	0	0	0
2021/05/31	2032	05/05/2022	11.02	Put	Bond Future	3,149.1600	3.1492	2,892.4900	2.8925	(8.150)	0	0	0
2021/05/31	2032	05/05/2022			Bond Future	10.4454	87.5436	10.3963	87.8156	(0.470)	0.0000	0.0000	0
2021/05/31	2032	05/05/2022	11.04	Call	Bond Future	6,314.4100	6.3144	6,331.1200	6.3311	0.265	0	0	0
2021/05/31	2032	05/05/2022	11.04	Put	Bond Future	3,112.4100	3.1124	2,857.1600	2.8572	(8.201)	0	0	0
2021/05/31	2032	05/05/2022	11.02	Call	Bond Future	6,246.0700	6.2461	6,261.3600	6.2614	0.245	0	0	0
2021/05/31	2033	05/08/2021			Bond Future	108.3307	108.3307	108.6852	108.6852	0.327	0.0000	0.0000	9,629
2021/05/31	2033	04/11/2021			Bond Future	108.3357	108.3357	108.6938	108.6938	0.331	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
2021/05/31	2033	03/02/2022			Bond Future	109.6277	109.6277	109.9899	109.9899	0.330	0.0000	0.0000	0
2021/05/31	2033	05/05/2022			Bond Future	109.7044	109.7044	110.0707	110.0707	0.334	0.0000	0.0000	0
2021/05/31	2037	05/08/2021	12.27	Call	Bond Future	10,016.3700	10.0164	10,243.8800	10.2439	2.271	0	0	0
2021/05/31	2037	05/08/2021	12.27	Put	Bond Future	292.5600	0.2926	233.0300	0.2330	(20.348)	0	0	0
2021/05/31	2037	05/08/2021	12.28	Call	Bond Future	10,065.7600	10.0658	10,294.0500	10.2940	2.268	0	0	0
2021/05/31	2037	05/08/2021	12.26	Put	Bond Future	297.8300	0.2978	237.5100	0.2375	(20.253)	0	0	0
2021/05/31	2037	05/08/2021			Bond Future	10.6501	84.1143	10.6066	84.4014	(0.408)	0.0000	0.0000	128,115
2021/05/31	2037	05/08/2021	12.28	Put	Bond Future	287.3700	0.2874	228.6200	0.2286	(20.444)	0	0	0
2021/05/31	2037	05/08/2021	12.26	Call	Bond Future	9,966.9900	9.9670	10,193.7100	10.1937	2.275	0	0	0
2021/05/31	2037	04/11/2021	12.30	Call	Bond Future	9,813.0200	9.8130	9,963.8100	9.9638	1.537	0	0	0
2021/05/31	2037	04/11/2021	12.30	Put	Bond Future	1,188.8700	1.1889	1,049.8000	1.0498	(11.698)	0	0	600
2021/05/31	2037	04/11/2021	11.49	Put	Bond Future	2,465.6300	2.4656	2,256.5300	2.2565	(8.481)	0	0	0
2021/05/31	2037	04/11/2021	11.49	Call	Bond Future	6,485.6200	6.4856	6,566.3800	6.5664	1.245	0	0	600
2021/05/31	2037	04/11/2021	12.82	Put	Bond Future	685.0800	0.6851	587.8200	0.5878	(14.197)	0	0	0
2021/05/31	2037	04/11/2021	12.83	Call	Bond Future	12,094.8400	12.0948	12,288.1700	12.2882	1.598	0	0	0
2021/05/31	2037	04/11/2021			Bond Future	10.8392	85.0499	10.7941	85.3398	(0.416)	0.0000	0.0000	0
2021/05/31	2037	04/11/2021	12.82	Call	Bond Future	12,051.1800	12.0512	12,243.7800	12.2438	1.598	0	0	0
2021/05/31	2037	04/11/2021	12.83	Put	Bond Future	677.5500	0.6775	581.0200	0.5810	(14.247)	0	0	0
2021/05/31	2037	04/11/2021	12.81	Call	Bond Future	12,007.5300	12.0075	12,199.4000	12.1994	1.598	0	0	0
2021/05/31	2037	04/11/2021	12.81	Put	Bond Future	692.6700	0.6927	594.6800	0.5947	(14.147)	0	0	0
2021/05/31	2037	03/02/2022	11.46	Call	Bond Future	6,113.1300	6.1131	6,169.5500	6.1696	0.923	0	0	0
2021/05/31	2037	03/02/2022	11.47	Put	Bond Future	3,520.4700	3.5205	3,284.5700	3.2846	(6.701)	0	0	0
2021/05/31	2037	03/02/2022	11.45	Call	Bond Future	6,076.9500	6.0770	6,132.6200	6.1326	0.916	0	0	0
2021/05/31	2037	03/02/2022			Bond Future	11.0379	81.7901	10.9910	82.0831	(0.425)	0.0000	0.0000	0
2021/05/31	2037	03/02/2022	11.46	Put	Bond Future	3,543.6000	3.5436	3,306.9700	3.3070	(6.678)	0	0	0
2021/05/31	2037	03/02/2022	11.47	Call	Bond Future	6,149.3900	6.1494	6,206.5400	6.2065	0.929	0	0	0
2021/05/31	2037	03/02/2022	11.45	Put	Bond Future	3,566.8800	3.5669	3,329.5000	3.3295	(6.655)	0	0	0
2021/05/31	2037	05/05/2022	11.84	Put	Bond Future	3,681.9500	3.6819	3,376.1600	3.3762	(8.305)	0	0	0
2021/05/31	2037	05/05/2022	11.82	Call	Bond Future	7,106.4100	7.1064	7,095.7900	7.0958	(0.149)	0	0	0
2021/05/31	2037	05/05/2022	11.83	Call	Bond Future	7,142.7500	7.1427	7,132.9200	7.1329	(0.138)	0	0	0
2021/05/31	2037	05/05/2022			Bond Future	11.2437	82.7667	11.1950	83.0631	(0.434)	0.0000	0.0000	0
2021/05/31	2037	05/05/2022	11.84	Call	Bond Future	7,179.1600	7.1792	7,169.8000	7.1698	(0.130)	0	0	0
2021/05/31	2037	05/05/2022	11.82	Put	Bond Future	3,722.7800	3.7228	3,415.7300	3.4157	(8.248)	0	0	0
2021/05/31	2037	05/05/2022	11.83	Put	Bond Future	3,702.3000	3.7023	3,396.0400	3.3960	(8.272)	0	0	0
2021/05/31	2038	05/08/2021			Bond Future	121.8239	121.8239	121.0386	121.0386	(0.645)	0.0000	0.0000	7,713
2021/05/31	2038	04/11/2021			Bond Future	123.2075	123.2075	122.4130	122.4130	(0.645)	0.0000	0.0000	0
2021/05/31	2038	03/02/2022			Bond Future	122.9240	122.9240	122.1197	122.1197	(0.654)	0.0000	0.0000	0
2021/05/31	2038	05/05/2022			Bond Future	124.4184	124.4184	123.6040	123.6040	(0.655)	0.0000	0.0000	0
2021/05/31	2040	05/08/2021	12.48	Call	Bond Future	10,722.3000	10.7223	11,065.9400	11.0659	3.205	0	0	0
2021/05/31	2040	05/08/2021	12.49	Put	Bond Future	286.9300	0.2869	217.2700	0.2173	(24.278)	0	0	0
2021/05/31	2040	05/08/2021	12.47	Call	Bond Future	10,670.7300	10.6707	11,013.4100	11.0134	3.211	0	0	0
2021/05/31	2040	05/08/2021	11.05	Put	Bond Future	2,255.3300	2.2553	1,981.8900	1.9819	(12.124)	0	0	0
2021/05/31	2040	05/08/2021	11.05	Call	Bond Future	3,787.8100	3.7878	3,928.6200	3.9286	3.717	0	0	900
2021/05/31	2040	05/08/2021			Bond Future	10.8280	85.7874	10.7691	86.2017	(0.544)	0.0000	0.0000	86,241
2021/05/31	2040	05/08/2021	12.48	Put	Bond Future	292.1100	0.2921	221.5000	0.2215	(24.172)	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
2021/05/31	2040	05/08/2021	12.49	Call	Bond Future	10,773.8800	10.7739	11,118.4700	11.1185	3.198	0	0	0
2021/05/31	2040	05/08/2021	12.47	Put	Bond Future	297.3700	0.2974	225.8000	0.2258	(24.068)	0	0	0
2021/05/31	2040	05/08/2021	11.55	Put	Bond Future	1,232.5700	1.2326	1,040.4800	1.0405	(15.585)	0	0	0
2021/05/31	2040	05/08/2021	11.55	Call	Bond Future	6,061.0700	6.0611	6,283.2300	6.2832	3.665	0	0	900
2021/05/31	2040	05/08/2021	14.80	Call	Bond Future	21,913.6600	21.9137	22,327.0700	22.3271	1.887	0	0	0
2021/05/31	2040	05/08/2021	14.80	Put	Bond Future	1.6600	0.0017	0.8200	0.0008	(50.602)	0	0	900
2021/05/31	2040	04/11/2021	12.90	Call	Bond Future	12,251.3000	12.2513	12,548.8100	12.5488	2.428	0	0	0
2021/05/31	2040	04/11/2021	12.90	Put	Bond Future	809.6100	0.8096	688.5900	0.6886	(14.948)	0	0	0
2021/05/31	2040	04/11/2021	12.89	Call	Bond Future	12,206.1300	12.2061	12,502.7300	12.5027	2.430	0	0	0
2021/05/31	2040	04/11/2021	12.89	Put	Bond Future	818.3500	0.8183	696.4200	0.6964	(14.899)	0	0	0
2021/05/31	2040	04/11/2021			Bond Future	11.0146	86.7417	10.9534	87.1602	(0.555)	0.0000	0.0000	0
2021/05/31	2040	04/11/2021	12.91	Call	Bond Future	12,296.4800	12.2965	12,594.8800	12.5949	2.427	0	0	0
2021/05/31	2040	04/11/2021	12.91	Put	Bond Future	800.9500	0.8009	680.8200	0.6808	(14.998)	0	0	0
2021/05/31	2040	03/02/2022	11.58	Put	Bond Future	3,829.0600	3.8291	3,542.4400	3.5424	(7.485)	0	0	0
2021/05/31	2040	03/02/2022	11.59	Call	Bond Future	6,260.4700	6.2605	6,397.9900	6.3980	2.197	0	0	0
2021/05/31	2040	03/02/2022	11.57	Put	Bond Future	3,854.3400	3.8543	3,566.7300	3.5667	(7.462)	0	0	0
2021/05/31	2040	03/02/2022			Bond Future	11.2104	83.2514	11.1467	83.6746	(0.567)	0.0000	0.0000	0
2021/05/31	2040	03/02/2022	11.58	Call	Bond Future	6,222.3800	6.2224	6,358.9100	6.3589	2.194	0	0	0
2021/05/31	2040	03/02/2022	11.59	Put	Bond Future	3,803.9400	3.8039	3,518.3100	3.5183	(7.509)	0	0	0
2021/05/31	2040	03/02/2022	11.57	Call	Bond Future	6,184.3700	6.1844	6,319.9100	6.3199	2.192	0	0	0
2021/05/31	2040	05/05/2022	11.91	Put	Bond Future	4,183.6100	4.1836	3,713.3600	3.7134	(11.240)	0	0	0
2021/05/31	2040	05/05/2022	11.92	Call	Bond Future	7,327.9000	7.3279	7,286.2700	7.2863	(0.568)	0	0	0
2021/05/31	2040	05/05/2022	11.92	Put	Bond Future	4,160.7100	4.1607	3,690.9800	3.6910	(11.290)	0	0	0
2021/05/31	2040	05/05/2022			Bond Future	11.4127	84.2455	11.3465	84.6736	(0.580)	0.0000	0.0000	0
2021/05/31	2040	05/05/2022	11.91	Call	Bond Future	7,290.2700	7.2903	7,248.1200	7.2481	(0.578)	0	0	0
2021/05/31	2040	05/05/2022	11.90	Call	Bond Future	7,252.7000	7.2527	7,210.0200	7.2100	(0.588)	0	0	0
2021/05/31	2040	05/05/2022	11.90	Put	Bond Future	4,206.6500	4.2067	3,735.8700	3.7359	(11.191)	0	0	0
2021/05/31	2044	05/08/2021	12.60	Put	Bond Future	257.5100	0.2575	196.1000	0.1961	(23.848)	0	0	0
2021/05/31	2044	05/08/2021	12.61	Call	Bond Future	11,272.1000	11.2721	11,557.8300	11.5578	2.535	0	0	0
2021/05/31	2044	05/08/2021	12.61	Put	Bond Future	252.9400	0.2529	192.3500	0.1923	(23.954)	0	0	0
2021/05/31	2044	05/08/2021			Bond Future	10.8610	82.6239	10.8125	82.9702	(0.447)	0.0000	0.0000	60,564
2021/05/31	2044	05/08/2021	12.60	Call	Bond Future	11,220.9800	11.2210	11,505.8900	11.5059	2.539	0	0	0
2021/05/31	2044	05/08/2021	12.59	Call	Bond Future	11,169.8600	11.1699	11,453.9300	11.4539	2.543	0	0	0
2021/05/31	2044	05/08/2021	12.59	Put	Bond Future	262.1600	0.2622	199.9100	0.1999	(23.745)	0	0	0
2021/05/31	2044	04/11/2021	12.91	Call	Bond Future	12,242.1300	12.2421	12,473.0600	12.4731	1.886	0	0	0
2021/05/31	2044	04/11/2021	12.91	Put	Bond Future	841.6100	0.8416	722.7400	0.7227	(14.124)	0	0	0
2021/05/31	2044	04/11/2021			Bond Future	11.0386	83.5431	10.9883	83.8929	(0.456)	0.0000	0.0000	0
2021/05/31	2044	04/11/2021	12.90	Call	Bond Future	12,197.5600	12.1976	12,427.6500	12.4277	1.886	0	0	0
2021/05/31	2044	04/11/2021	12.90	Put	Bond Future	850.5200	0.8505	730.8100	0.7308	(14.075)	0	0	0
2021/05/31	2044	04/11/2021	12.89	Call	Bond Future	12,153.0000	12.1530	12,382.2400	12.3822	1.886	0	0	0
2021/05/31	2044	04/11/2021	12.89	Put	Bond Future	859.5100	0.8595	738.9500	0.7389	(14.027)	0	0	0
2021/05/31	2044	03/02/2022	11.60	Call	Bond Future	6,321.3100	6.3213	6,409.2600	6.4093	1.391	0	0	0
2021/05/31	2044	03/02/2022	11.60	Put	Bond Future	3,861.1800	3.8612	3,595.3700	3.5954	(6.884)	0	0	0
2021/05/31	2044	03/02/2022	11.59	Call	Bond Future	6,283.1300	6.2831	6,369.9600	6.3700	1.382	0	0	0
2021/05/31	2044	03/02/2022	11.59	Put	Bond Future	3,886.9000	3.8869	3,619.9700	3.6200	(6.867)	0	0	0
2021/05/31	2044	03/02/2022			Bond Future	11.2248	80.1405	11.1724	80.4942	(0.466)	0.0000	0.0000	0
2021/05/31	2044	03/02/2022	11.61	Call	Bond Future	6,359.8200	6.3598	6,448.8900	6.4489	1.401	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
2021/05/31	2044	03/02/2022	11.61	Put	Bond Future	3,835.8800	3.8359	3,571.1900	3.5712	(6.900)	0	0	0
2021/05/31	2044	05/05/2022	11.92	Call	Bond Future	7,397.7100	7.3977	7,302.5600	7.3026	(1.286)	0	0	0
2021/05/31	2044	05/05/2022	11.92	Put	Bond Future	4,217.1200	4.2171	3,764.1500	3.7642	(10.741)	0	0	0
2021/05/31	2044	05/05/2022	11.91	Call	Bond Future	7,360.0800	7.3601	7,264.4800	7.2645	(1.299)	0	0	0
2021/05/31	2044	05/05/2022	11.91	Put	Bond Future	4,240.5700	4.2406	3,787.1500	3.7871	(10.692)	0	0	0
2021/05/31	2044	05/05/2022			Bond Future	11.4168	81.0974	11.3623	81.4553	(0.477)	0.0000	0.0000	0
2021/05/31	2044	05/05/2022	11.93	Call	Bond Future	7,435.6800	7.4357	7,340.9800	7.3410	(1.274)	0	0	0
2021/05/31	2044	05/05/2022	11.93	Put	Bond Future	4,194.1000	4.1941	3,741.5800	3.7416	(10.789)	0	0	0
2021/05/31	2046	05/08/2021			Bond Future	111.6609	111.6609	111.6850	111.6850	0.022	0.0000	0.0000	18,098
2021/05/31	2046	04/11/2021			Bond Future	111.1205	111.1205	111.1444	111.1444	0.022	0.0000	0.0000	0
2021/05/31	2046	03/02/2022			Bond Future	112.4460	112.4460	112.4700	112.4700	0.021	0.0000	0.0000	0
2021/05/31	2046	05/05/2022			Bond Future	111.9660	111.9660	111.9903	111.9903	0.022	0.0000	0.0000	0
2021/05/31	2050	05/08/2021			Bond Future	115.0156	115.0156	115.0408	115.0408	0.022	0.0000	0.0000	11,209
2021/05/31	2050	04/11/2021			Bond Future	116.3218	116.3218	116.3469	116.3469	0.022	0.0000	0.0000	0
2021/05/31	2050	03/02/2022			Bond Future	115.7603	115.7603	115.7853	115.7853	0.022	0.0000	0.0000	0
2021/05/31	2050	05/05/2022			Bond Future	117.1676	117.1676	117.1927	117.1927	0.021	0.0000	0.0000	0
2021/05/31	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/05/31	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/05/31	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/05/31	AL37	05/08/2021			Index Future	793.5150	793.5150	794.6960	794.6960	0.149	0.0000	0.0000	0
2021/05/31	AL37	04/11/2021			Index Future	802.4240	802.4240	803.6100	803.6100	0.148	0.0000	0.0000	0
2021/05/31	AL37	03/02/2022			Index Future	811.8000	811.8000	812.9940	812.9940	0.147	0.0000	0.0000	0
2021/05/31	AL37	05/05/2022			Index Future	821.4750	821.4750	822.6800	822.6800	0.147	0.0000	0.0000	0
2021/05/31	AL7T	05/08/2021			Index Future	900.4100	900.4100	902.8010	902.8010	0.266	0.0000	0.0000	0
2021/05/31	AL7T	04/11/2021			Index Future	910.5200	910.5200	912.9280	912.9280	0.264	0.0000	0.0000	0
2021/05/31	AL7T	03/02/2022			Index Future	921.1590	921.1590	923.5890	923.5890	0.264	0.0000	0.0000	0
2021/05/31	AL7T	05/05/2022			Index Future	932.1380	932.1380	934.5920	934.5920	0.263	0.0000	0.0000	0
2021/05/31	ALBI	05/08/2021			Index Future	791.8790	791.8790	794.2610	794.2610	0.301	0.0000	0.0000	134
2021/05/31	ALBI	04/11/2021			Index Future	800.7700	800.7700	803.1690	803.1690	0.300	0.0000	0.0000	0
2021/05/31	ALBI	03/02/2022			Index Future	810.1260	810.1260	812.5490	812.5490	0.299	0.0000	0.0000	0
2021/05/31	ALBI	05/05/2022			Index Future	819.7820	819.7820	822.2290	822.2290	0.298	0.0000	0.0000	0
2021/05/31	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/05/31	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/05/31	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/05/31	C025	31/01/2025			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 ClosingPrice	Today's Closing Yield	Today's Closing	% Movement in MTM	Today's High	Today's Low	Open Interest
2021/05/31	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/05/31	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/05/31	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/05/31	C040	06/10/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/05/31	C040	31/01/2040			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/05/31	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/05/31	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/05/31	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/05/31	C070	01/08/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/05/31	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/05/31	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/05/31	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/05/31	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2021/05/31	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/05/31	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/05/31	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/05/31	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/05/31	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/05/31	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/05/31	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/05/31	C303	28/02/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/05/31	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/05/31	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/05/31	C446	31/03/2046			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
2021/05/31	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/05/31	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/05/31	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/05/31	ES33	05/08/2021			Bond Future	11.3212	78.1777	11.2773	78.4119	(0.387)	0.0000	0.0000	350
2021/05/31	ES33	04/11/2021			Bond Future	11.5563	75.2899	11.5107	75.5265	(0.395)	0.0000	0.0000	0
2021/05/31	ES33	03/02/2022			Bond Future	11.8041	76.1886	11.7565	76.4278	(0.403)	0.0000	0.0000	0
2021/05/31	ES33	05/05/2022			Bond Future	12.0561	73.3376	12.0065	73.5797	(0.412)	0.0000	0.0000	0
2021/05/31	ES42	05/08/2021			Bond Future	11.8618	76.7449	11.8025	77.1017	(0.500)	0.0000	0.0000	4,779
2021/05/31	ES42	04/11/2021			Bond Future	12.0862	73.3584	12.0244	73.7190	(0.511)	0.0000	0.0000	0
2021/05/31	ES42	03/02/2022			Bond Future	12.3149	74.2346	12.2505	74.5992	(0.523)	0.0000	0.0000	0
2021/05/31	ES42	05/05/2022			Bond Future	12.5557	70.8792	12.4884	71.2482	(0.537)	0.0000	0.0000	0
2021/05/31	GOVI	05/08/2021	719.14	Call	GOVI	629,630.0000	62.9630	652,740.0000	65.2740	3.670	0	0	0
2021/05/31	GOVI	05/08/2021	719.14	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/05/31	GOVI	05/08/2021	719.13	Call	GOVI	629,730.0000	62.9730	652,840.0000	65.2840	3.670	0	0	0
2021/05/31	GOVI	05/08/2021	719.13	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/05/31	GOVI	05/08/2021			GOVI	782.1030	782.1030	784.4140	784.4140	0.295	0.0000	0.0000	987
2021/05/31	GOVI	05/08/2021	719.15	Call	GOVI	629,530.0000	62.9530	652,640.0000	65.2640	3.671	0	0	0
2021/05/31	GOVI	05/08/2021	719.15	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/05/31	GOVI	04/11/2021	728.41	Call	GOVI	624,750.0000	62.4750	648,030.0000	64.8030	3.726	0	0	0
2021/05/31	GOVI	04/11/2021	728.41	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/05/31	GOVI	04/11/2021	728.40	Call	GOVI	624,850.0000	62.4850	648,130.0000	64.8130	3.726	0	0	0
2021/05/31	GOVI	04/11/2021	728.40	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/05/31	GOVI	04/11/2021			GOVI	790.8850	790.8850	793.2130	793.2130	0.294	0.0000	0.0000	0
2021/05/31	GOVI	04/11/2021	728.42	Call	GOVI	624,650.0000	62.4650	647,930.0000	64.7930	3.727	0	0	0
2021/05/31	GOVI	04/11/2021	728.42	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/05/31	GOVI	03/02/2022	792.76	Call	GOVI	73,660.0000	7.3660	97,160.0000	9.7160	31.903	0	0	0
2021/05/31	GOVI	03/02/2022	792.76	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/05/31	GOVI	03/02/2022			GOVI	800.1260	800.1260	802.4760	802.4760	0.294	0.0000	0.0000	0
2021/05/31	GOVI	03/02/2022	792.75	Call	GOVI	73,760.0000	7.3760	97,260.0000	9.7260	31.860	0	0	0
2021/05/31	GOVI	03/02/2022	792.75	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/05/31	GOVI	03/02/2022	792.74	Call	GOVI	73,860.0000	7.3860	97,360.0000	9.7360	31.817	0	0	0
2021/05/31	GOVI	03/02/2022	792.74	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/05/31	GOVI	05/05/2022	788.25	Call	GOVI	214,120.0000	21.4120	237,860.0000	23.7860	11.087	0	0	0
2021/05/31	GOVI	05/05/2022	788.25	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/05/31	GOVI	05/05/2022			GOVI	809.6620	809.6620	812.0360	812.0360	0.293	0.0000	0.0000	0
2021/05/31	GOVI	05/05/2022	788.24	Call	GOVI	214,220.0000	21.4220	237,960.0000	23.7960	11.082	0	0	0
2021/05/31	GOVI	05/05/2022	788.24	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/05/31	GOVI	05/05/2022	788.23	Call	GOVI	214,320.0000	21.4320	238,060.0000	23.8060	11.077	0	0	0
2021/05/31	GOVI	05/05/2022	788.23	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/05/31	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	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
2021/05/31	IGOV	05/08/2021			Index Future	295.6140	295.6140	295.7010	295.7010	0.029	0.0000	0.0000	576
2021/05/31	IGOV	04/11/2021			Index Future	299.0050	299.0050	299.0910	299.0910	0.029	0.0000	0.0000	16
2021/05/31	IGOV	03/02/2022			Index Future	302.5710	302.5710	302.6550	302.6550	0.028	0.0000	0.0000	0
2021/05/31	IGOV	05/05/2022			Index Future	306.2470	306.2470	306.3320	306.3320	0.028	0.0000	0.0000	0
2021/05/31	IS05	15/06/2021			Interest Rate Swap	90.4300	90.4300	90.4300	90.4300	0.000	0.0000	0.0000	0
2021/05/31	IS05	21/09/2021			Interest Rate Swap	89.4200	89.4200	89.4200	89.4200	0.000	0.0000	0.0000	0
2021/05/31	IS05	21/12/2021			Interest Rate Swap	90.7000	90.7000	90.7000	90.7000	0.000	0.0000	0.0000	51
2021/05/31	IS05	15/03/2022			Interest Rate Swap	90.1500	90.1500	90.1400	90.1400	(0.011)	0.0000	0.0000	0
2021/05/31	IS05	21/06/2022			Interest Rate Swap	90.3400	90.3400	90.3300	90.3300	(0.011)	0.0000	0.0000	0
2021/05/31	IS05	20/09/2022			Interest Rate Swap	93.5600	93.5600	93.5400	93.5400	(0.021)	0.0000	0.0000	0
2021/05/31	IS05	20/12/2022			Interest Rate Swap	94.1500	94.1500	94.1300	94.1300	(0.021)	0.0000	0.0000	0
2021/05/31	IS05	22/03/2023			Interest Rate Swap	86.6600	86.6600	86.6300	86.6300	(0.035)	0.0000	0.0000	0
2021/05/31	IS05	20/06/2023			Interest Rate Swap	92.3200	92.3200	92.2900	92.2900	(0.032)	0.0000	0.0000	0
2021/05/31	IS05	19/09/2023			Interest Rate Swap	94.8800	94.8800	94.8800	94.8800	0.000	0.0000	0.0000	0
2021/05/31	IS10	17/12/2025			Interest Rate Swap	80.7900	80.7900	80.7300	80.7300	(0.074)	0.0000	0.0000	0
2021/05/31	IS10	16/03/2026			Interest Rate Swap	77.3700	77.3700	77.3100	77.3100	(0.078)	0.0000	0.0000	0
2021/05/31	IS10	15/06/2026			Interest Rate Swap	75.8300	75.8300	75.7600	75.7600	(0.092)	0.0000	0.0000	0
2021/05/31	IS10	21/09/2026			Interest Rate Swap	77.9000	77.9000	77.8100	77.8100	(0.116)	0.0000	0.0000	0
2021/05/31	IS10	21/12/2026			Interest Rate Swap	81.9400	81.9400	81.8400	81.8400	(0.122)	0.0000	0.0000	0
2021/05/31	IS10	15/03/2027			Interest Rate Swap	80.4600	80.4600	80.3500	80.3500	(0.137)	0.0000	0.0000	0
2021/05/31	IS10	21/06/2027			Interest Rate Swap	82.5600	82.5600	82.4400	82.4400	(0.145)	0.0000	0.0000	0
2021/05/31	IS10	20/09/2027			Interest Rate Swap	88.3600	88.3600	88.2400	88.2400	(0.136)	0.0000	0.0000	0
2021/05/31	IS10	20/12/2027			Interest Rate Swap	88.7700	88.7700	88.6500	88.6500	(0.135)	0.0000	0.0000	0
2021/05/31	IS10	22/03/2028			Interest Rate Swap	81.8000	81.8000	81.6800	81.6800	(0.147)	0.0000	0.0000	0
2021/05/31	IS10	20/06/2028			Interest Rate Swap	89.6000	89.6000	89.4700	89.4700	(0.145)	0.0000	0.0000	0
2021/05/31	IS10	19/09/2028			Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0.000	0.0000	0.0000	0
2021/05/31	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2021/05/31	JBAF	15/06/2021			Jibar Tradeable Future	3.7050	96.2950	3.7050	96.2950	0.000	0.0000	0.0000	0
2021/05/31	JBAF	21/07/2021			Jibar Tradeable Future	3.7450	96.2550	3.7450	96.2550	0.000	0.0000	0.0000	0
2021/05/31	JBAF	18/08/2021			Jibar Tradeable Future	3.7700	96.2300	3.7700	96.2300	0.000	0.0000	0.0000	0
2021/05/31	JBAF	15/09/2021			Jibar Tradeable Future	3.7950	96.2050	3.7950	96.2050	0.000	0.0000	0.0000	30,000
2021/05/31	JBAF	20/10/2021			Jibar Tradeable Future	3.8900	96.1100	3.8900	96.1100	0.000	0.0000	0.0000	0
2021/05/31	JBAF	17/11/2021			Jibar Tradeable Future	3.9200	96.0800	3.9200	96.0800	0.000	0.0000	0.0000	0
2021/05/31	JBAF	15/12/2021			Jibar Tradeable Future	4.0600	95.9400	4.0600	95.9400	0.000	0.0000	0.0000	0
2021/05/31	JBAF	16/03/2022			Jibar Tradeable Future	4.3150	95.6850	4.3050	95.6950	(0.232)	0.0000	0.0000	0
2021/05/31	JBAF	15/06/2022			Jibar Tradeable Future	4.6500	95.3500	4.6300	95.3700	(0.430)	0.0000	0.0000	471
2021/05/31	JBAF	21/09/2022			Jibar Tradeable Future	4.8800	95.1200	4.8700	95.1300	(0.205)	0.0000	0.0000	0
2021/05/31	JBAF	21/12/2022			Jibar Tradeable Future	5.2050	94.7950	5.1850	94.8150	(0.384)	0.0000	0.0000	0
2021/05/31	JBAF	15/03/2023			Jibar Tradeable Future	5.4250	94.5750	5.4150	94.5850	(0.184)	0.0000	0.0000	0
2021/05/31	R023	05/08/2021	5.30	Call	Bond Future	494.3600	0.4944	461.2100	0.4612	(6.706)	0	0	0
2021/05/31	R023	05/08/2021	5.30	Put	Bond Future	98.5800	0.0986	106.3300	0.1063	7.862	0	0	0
2021/05/31	R023	05/08/2021	5.29	Call	Bond Future	482.3600	0.4824	449.4800	0.4495	(6.816)	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
2021/05/31	R023	05/08/2021	5.29	Put	Bond Future	101.6900	0.1017	109.7100	0.1097	7.887	0	0	0
2021/05/31	R023	05/08/2021			Bond Future	5.0386	107.4545	5.0655	107.4136	0.535	0.0000	0.0000	15,432
2021/05/31	R023	05/08/2021	5.31	Call	Bond Future	506.4500	0.5065	473.0200	0.4730	(6.601)	0	0	0
2021/05/31	R023	05/08/2021	5.31	Put	Bond Future	95.5700	0.0956	103.0400	0.1030	7.816	0	0	0
2021/05/31	R023	04/11/2021	4.91	Call	Bond Future	219.2800	0.2193	191.8900	0.1919	(12.491)	0	0	0
2021/05/31	R023	04/11/2021	4.91	Put	Bond Future	518.1800	0.5182	532.5500	0.5326	2.773	0	0	0
2021/05/31	R023	04/11/2021	4.90	Call	Bond Future	214.1200	0.2141	186.7900	0.1868	(12.764)	0	0	0
2021/05/31	R023	04/11/2021	4.90	Put	Bond Future	525.8600	0.5259	540.2900	0.5403	2.744	0	0	0
2021/05/31	R023	04/11/2021			Bond Future	5.1432	104.7408	5.1759	104.6991	0.635	0.0000	0.0000	0
2021/05/31	R023	04/11/2021	4.92	Call	Bond Future	224.7800	0.2248	197.0700	0.1971	(12.328)	0	0	0
2021/05/31	R023	04/11/2021	4.92	Put	Bond Future	510.8400	0.5108	524.8900	0.5249	2.750	0	0	0
2021/05/31	R023	03/02/2022	5.08	Call	Bond Future	287.1200	0.2871	278.5500	0.2786	(2.985)	0	0	0
2021/05/31	R023	03/02/2022	5.08	Put	Bond Future	473.6100	0.4736	507.5200	0.5075	7.160	0	0	0
2021/05/31	R023	03/02/2022			Bond Future	5.2602	105.9655	5.3013	105.9230	0.782	0.0000	0.0000	0
2021/05/31	R023	03/02/2022	5.07	Call	Bond Future	282.1100	0.2821	273.7100	0.2737	(2.978)	0	0	0
2021/05/31	R023	03/02/2022	5.07	Put	Bond Future	478.9700	0.4790	513.0500	0.5130	7.115	0	0	0
2021/05/31	R023	03/02/2022	5.06	Call	Bond Future	277.5000	0.2775	268.9200	0.2689	(3.092)	0	0	0
2021/05/31	R023	03/02/2022	5.06	Put	Bond Future	484.7200	0.4847	518.6200	0.5186	6.994	0	0	0
2021/05/31	R023	05/05/2022	6.31	Call	Bond Future	874.0100	0.8740	839.2000	0.8392	(3.983)	0	0	0
2021/05/31	R023	05/05/2022	6.31	Put	Bond Future	152.0900	0.1521	160.4400	0.1604	5.490	0	0	0
2021/05/31	R023	05/05/2022			Bond Future	5.3948	103.3189	5.4492	103.2758	1.009	0.0000	0.0000	0
2021/05/31	R023	05/05/2022	6.30	Call	Bond Future	868.1200	0.8681	833.0700	0.8331	(4.037)	0	0	0
2021/05/31	R023	05/05/2022	6.30	Put	Bond Future	154.0400	0.1540	162.1500	0.1621	5.265	0	0	0
2021/05/31	R023	05/05/2022	6.29	Call	Bond Future	862.2300	0.8622	826.9600	0.8270	(4.091)	0	0	0
2021/05/31	R023	05/05/2022	6.29	Put	Bond Future	156.0000	0.1560	163.8900	0.1639	5.058	0	0	0
2021/05/31	R035	05/08/2021	5.31	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/05/31	R035	05/08/2021	5.31	Put	Bond Future	45,329.2500	45.3293	44,940.2400	44.9402	(0.858)	0	0	0
2021/05/31	R035	05/08/2021	11.37	Call	Bond Future	6,694.2000	6.6942	6,938.1600	6.9382	3.644	0	0	0
2021/05/31	R035	05/08/2021	11.37	Put	Bond Future	833.8600	0.8339	688.8100	0.6888	(17.395)	0	0	100
2021/05/31	R035	05/08/2021			Bond Future	10.4348	92.7614	10.3759	93.1505	(0.564)	0.0000	0.0000	81,808
2021/05/31	R035	05/08/2021	5.30	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/05/31	R035	05/08/2021	5.30	Put	Bond Future	45,445.8300	45.4458	45,056.8200	45.0568	(0.856)	0	0	0
2021/05/31	R035	05/08/2021	5.29	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/05/31	R035	05/08/2021	5.29	Put	Bond Future	45,562.5400	45.5625	45,173.5300	45.1735	(0.854)	0	0	0
2021/05/31	R035	05/08/2021	10.77	Call	Bond Future	3,964.7200	3.9647	4,121.2600	4.1213	3.948	0	0	0
2021/05/31	R035	05/08/2021	10.77	Put	Bond Future	1,797.0400	1.7970	1,564.5700	1.5646	(12.936)	0	0	100
2021/05/31	R035	05/08/2021	10.02	Put	Bond Future	4,299.2700	4.2993	3,955.8200	3.9558	(7.989)	0	0	0
2021/05/31	R035	05/08/2021	10.02	Call	Bond Future	1,506.5700	1.5066	1,552.1300	1.5521	3.024	0	0	100
2021/05/31	R035	04/11/2021	11.20	Put	Bond Future	2,578.9400	2.5789	2,243.1600	2.2432	(13.020)	0	0	350
2021/05/31	R035	04/11/2021	10.60	Call	Bond Future	3,902.3300	3.9023	3,917.4000	3.9174	0.386	0	0	0
2021/05/31	R035	04/11/2021	10.60	Put	Bond Future	4,117.6400	4.1176	3,739.6700	3.7397	(9.179)	0	0	350
2021/05/31	R035	04/11/2021	10.11	Put	Bond Future	5,929.3300	5.9293	5,494.9800	5.4950	(7.325)	0	0	0
2021/05/31	R035	04/11/2021	10.11	Call	Bond Future	2,483.8300	2.4838	2,442.5200	2.4425	(1.663)	0	0	350
2021/05/31	R035	04/11/2021	10.12	Put	Bond Future	5,887.5700	5.8876	5,453.8900	5.4539	(7.366)	0	0	0
2021/05/31	R035	04/11/2021	10.12	Call	Bond Future	2,509.6800	2.5097	2,469.0400	2.4690	(1.619)	0	0	400
2021/05/31	R035	04/11/2021	10.62	Put	Bond Future	4,054.0700	4.0541	3,678.5000	3.6785	(9.264)	0	0	0
2021/05/31	R035	04/11/2021	10.62	Call	Bond Future	3,967.0900	3.9671	3,984.5600	3.9846	0.440	0	0	400

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
2021/05/31	R035	04/11/2021	11.75	Put	Bond Future	1,607.6500	1.6076	1,413.2800	1.4133	(12.090)	0	0	782
2021/05/31	R035	04/11/2021	11.08	Call	Bond Future	5,622.6600	5.6227	5,670.2300	5.6702	0.846	0	0	0
2021/05/31	R035	04/11/2021	11.08	Put	Bond Future	2,831.2900	2.8313	2,485.8200	2.4858	(12.202)	0	0	782
2021/05/31	R035	04/11/2021	10.23	Put	Bond Future	5,441.2500	5.4413	5,018.7500	5.0188	(7.765)	0	0	0
2021/05/31	R035	04/11/2021	12.53	Call	Bond Future	11,719.0400	11.7190	11,998.1300	11.9981	2.382	0	0	0
2021/05/31	R035	04/11/2021	12.53	Put	Bond Future	705.0900	0.7051	591.1400	0.5911	(16.161)	0	0	0
2021/05/31	R035	04/11/2021			Bond Future	10.6336	89.3172	10.5724	89.7103	(0.576)	0.0000	0.0000	0
2021/05/31	R035	04/11/2021	11.20	Call	Bond Future	6,098.6600	6.0987	6,155.9200	6.1559	0.939	0	0	0
2021/05/31	R035	04/11/2021	13.82	Call	Bond Future	17,513.4800	17.5135	17,872.6600	17.8727	2.051	0	0	0
2021/05/31	R035	04/11/2021	13.82	Put	Bond Future	140.7100	0.1407	106.8500	0.1069	(24.064)	0	0	400
2021/05/31	R035	04/11/2021	11.75	Call	Bond Future	8,351.7100	8.3517	8,550.3800	8.5504	2.379	0	0	0
2021/05/31	R035	04/11/2021	10.23	Call	Bond Future	2,802.3700	2.8024	2,772.9100	2.7729	(1.051)	0	0	782
2021/05/31	R035	04/11/2021	12.52	Call	Bond Future	11,674.4400	11.6744	11,952.6300	11.9526	2.383	0	0	0
2021/05/31	R035	04/11/2021	12.52	Put	Bond Future	713.1000	0.7131	598.2500	0.5983	(16.106)	0	0	0
2021/05/31	R035	04/11/2021	12.51	Call	Bond Future	11,629.8500	11.6298	11,907.1500	11.9071	2.384	0	0	0
2021/05/31	R035	04/11/2021	12.51	Put	Bond Future	721.1800	0.7212	605.4400	0.6054	(16.049)	0	0	0
2021/05/31	R035	03/02/2022	11.05	Put	Bond Future	4,016.0000	4.0160	3,709.0800	3.7091	(7.642)	0	0	1,600
2021/05/31	R035	03/02/2022	10.35	Put	Bond Future	6,301.9500	6.3020	5,934.4600	5.9345	(5.831)	0	0	0
2021/05/31	R035	03/02/2022	10.35	Call	Bond Future	3,162.0600	3.1621	3,191.9900	3.1920	0.947	0	0	1,600
2021/05/31	R035	03/02/2022	11.28	Call	Bond Future	6,117.0400	6.1170	6,229.5800	6.2296	1.840	0	0	0
2021/05/31	R035	03/02/2022	11.28	Put	Bond Future	3,458.4200	3.4584	3,173.5400	3.1735	(8.237)	0	0	200
2021/05/31	R035	03/02/2022	10.26	Put	Bond Future	6,658.4600	6.6585	6,284.4900	6.2845	(5.616)	0	0	0
2021/05/31	R035	03/02/2022	10.26	Call	Bond Future	2,927.1200	2.9271	2,950.5700	2.9506	0.801	0	0	200
2021/05/31	R035	03/02/2022	11.73	Call	Bond Future	7,871.5100	7.8715	8,026.3500	8.0263	1.967	0	0	0
2021/05/31	R035	03/02/2022	11.73	Put	Bond Future	2,600.5500	2.6006	2,357.9700	2.3580	(9.328)	0	0	280
2021/05/31	R035	03/02/2022	11.03	Call	Bond Future	5,222.4600	5.2225	5,311.0700	5.3111	1.697	0	0	0
2021/05/31	R035	03/02/2022	11.39	Call	Bond Future	6,531.5400	6.5315	6,654.6000	6.6546	1.884	0	0	0
2021/05/31	R035	03/02/2022	11.39	Put	Bond Future	3,223.1800	3.2232	2,948.8200	2.9488	(8.512)	0	0	683
2021/05/31	R035	03/02/2022	10.65	Call	Bond Future	4,010.4900	4.0105	4,064.4800	4.0645	1.346	0	0	0
2021/05/31	R035	03/02/2022	11.23	Call	Bond Future	5,932.7000	5.9327	6,040.4400	6.0404	1.816	0	0	0
2021/05/31	R035	03/02/2022	11.23	Put	Bond Future	3,571.8500	3.5719	3,282.1700	3.2822	(8.110)	0	0	0
2021/05/31	R035	03/02/2022	11.22	Call	Bond Future	5,896.1800	5.8962	6,002.9600	6.0030	1.811	0	0	0
2021/05/31	R035	03/02/2022	11.22	Put	Bond Future	3,595.0700	3.5951	3,304.4300	3.3044	(8.084)	0	0	0
2021/05/31	R035	03/02/2022			Bond Future	10.8424	90.3618	10.7787	90.7593	(0.588)	0.0000	0.0000	0
2021/05/31	R035	03/02/2022	11.05	Call	Bond Future	5,292.0800	5.2921	5,382.5800	5.3826	1.710	0	0	0
2021/05/31	R035	03/02/2022	11.88	Call	Bond Future	8,434.5800	8.4346	8,604.2900	8.6043	2.012	0	0	0
2021/05/31	R035	03/02/2022	11.88	Put	Bond Future	2,319.2200	2.3192	2,091.5100	2.0915	(9.818)	0	0	1,800
2021/05/31	R035	03/02/2022	11.03	Put	Bond Future	4,068.1600	4.0682	3,759.3500	3.7594	(7.591)	0	0	280
2021/05/31	R035	03/02/2022	10.10	Put	Bond Future	7,328.7700	7.3288	6,944.2600	6.9443	(5.247)	0	0	0
2021/05/31	R035	03/02/2022	10.10	Call	Bond Future	2,532.1400	2.5321	2,545.0500	2.5450	0.510	0	0	280
2021/05/31	R035	03/02/2022	10.65	Put	Bond Future	5,218.4700	5.2185	4,875.0400	4.8750	(6.581)	0	0	683
2021/05/31	R035	03/02/2022	9.70	Put	Bond Future	9,237.4200	9.2374	8,832.6800	8.8327	(4.382)	0	0	0
2021/05/31	R035	03/02/2022	9.70	Call	Bond Future	1,698.0200	1.6980	1,690.7000	1.6907	(0.431)	0	0	683
2021/05/31	R035	03/02/2022	11.24	Call	Bond Future	5,969.0100	5.9690	6,077.7100	6.0777	1.821	0	0	0
2021/05/31	R035	03/02/2022	11.24	Put	Bond Future	3,548.4900	3.5485	3,259.7700	3.2598	(8.136)	0	0	0
2021/05/31	R035	05/05/2022	11.64	Call	Bond Future	7,091.1600	7.0912	7,141.9200	7.1419	0.716	0	0	0
2021/05/31	R035	05/05/2022	11.64	Put	Bond Future	3,635.4400	3.6354	3,284.2100	3.2842	(9.661)	0	0	0
2021/05/31	R035	05/05/2022	11.63	Call	Bond Future	7,054.6600	7.0547	7,104.4400	7.1044	0.706	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
2021/05/31	R035	05/05/2022	11.63	Put	Bond Future	3,655.8700	3.6559	3,303.6600	3.3037	(9.634)	0	0	0
2021/05/31	R035	05/05/2022			Bond Future	11.0506	86.9618	10.9842	87.3638	(0.600)	0.0000	0.0000	0
2021/05/31	R035	05/05/2022	11.65	Call	Bond Future	7,127.7200	7.1277	7,179.4500	7.1795	0.726	0	0	0
2021/05/31	R035	05/05/2022	11.65	Put	Bond Future	3,615.1300	3.6151	3,264.8700	3.2649	(9.689)	0	0	0
2021/05/31	R186	05/08/2021	8.62	Call	Bond Future	5,369.0400	5.3690	5,501.5800	5.5016	2.469	0	0	0
2021/05/31	R186	05/08/2021	8.62	Put	Bond Future	173.6500	0.1736	148.4100	0.1484	(14.535)	0	0	0
2021/05/31	R186	05/08/2021	8.61	Call	Bond Future	5,329.0400	5.3290	5,461.1100	5.4611	2.478	0	0	0
2021/05/31	R186	05/08/2021	8.61	Put	Bond Future	177.9900	0.1780	152.2800	0.1523	(14.445)	0	0	0
2021/05/31	R186	05/08/2021			Bond Future	7.4820	114.5730	7.4485	114.7308	(0.448)	0.0000	0.0000	91,899
2021/05/31	R186	05/08/2021	8.63	Call	Bond Future	5,409.0800	5.4091	5,542.0900	5.5421	2.459	0	0	0
2021/05/31	R186	05/08/2021	8.63	Put	Bond Future	169.3900	0.1694	144.6200	0.1446	(14.623)	0	0	0
2021/05/31	R186	04/11/2021	7.77	Call	Bond Future	2,404.2700	2.4043	2,404.5800	2.4046	0.013	0	0	0
2021/05/31	R186	04/11/2021	8.10	Call	Bond Future	3,292.5700	3.2926	3,303.9900	3.3040	0.347	0	0	0
2021/05/31	R186	04/11/2021	8.10	Put	Bond Future	1,362.2600	1.3623	1,214.5900	1.2146	(10.840)	0	0	0
2021/05/31	R186	04/11/2021	8.09	Call	Bond Future	3,263.4400	3.2634	3,274.4000	3.2744	0.336	0	0	0
2021/05/31	R186	04/11/2021	8.09	Put	Bond Future	1,376.8700	1.3769	1,228.7400	1.2287	(10.758)	0	0	0
2021/05/31	R186	04/11/2021			Bond Future	7.6634	115.8465	7.6279	116.0056	(0.464)	0.0000	0.0000	0
2021/05/31	R186	04/11/2021	7.77	Put	Bond Future	1,929.1700	1.9292	1,770.3900	1.7704	(8.230)	0	0	15,177
2021/05/31	R186	04/11/2021	8.77	Call	Bond Future	5,422.3400	5.4223	5,512.0000	5.5120	1.654	0	0	0
2021/05/31	R186	04/11/2021	8.77	Put	Bond Future	610.1800	0.6102	540.7500	0.5408	(11.379)	0	0	15,177
2021/05/31	R186	04/11/2021	8.11	Call	Bond Future	3,321.8100	3.3218	3,333.7000	3.3337	0.358	0	0	0
2021/05/31	R186	04/11/2021	8.11	Put	Bond Future	1,347.7700	1.3478	1,200.5700	1.2006	(10.922)	0	0	0
2021/05/31	R186	03/02/2022	7.30	Call	Bond Future	1,431.1800	1.4312	1,431.3500	1.4313	0.012	0	0	0
2021/05/31	R186	03/02/2022	7.30	Put	Bond Future	3,817.2300	3.8172	3,656.7800	3.6568	(4.203)	0	0	0
2021/05/31	R186	03/02/2022			Bond Future	7.8554	111.9184	7.8176	112.0790	(0.482)	0.0000	0.0000	0
2021/05/31	R186	03/02/2022	7.29	Call	Bond Future	1,415.4600	1.4155	1,415.3500	1.4153	(0.008)	0	0	0
2021/05/31	R186	03/02/2022	7.29	Put	Bond Future	3,845.0600	3.8451	3,684.3300	3.6843	(4.180)	0	0	0
2021/05/31	R186	03/02/2022	7.28	Call	Bond Future	1,399.8600	1.3999	1,399.4700	1.3995	(0.028)	0	0	0
2021/05/31	R186	03/02/2022	7.28	Put	Bond Future	3,873.0200	3.8730	3,712.0100	3.7120	(4.157)	0	0	0
2021/05/31	R186	05/05/2022	8.32	Call	Bond Future	3,303.8400	3.3038	3,309.2300	3.3092	0.163	0	0	0
2021/05/31	R186	05/05/2022	8.32	Put	Bond Future	2,285.1100	2.2851	2,128.1000	2.1281	(6.871)	0	0	0
2021/05/31	R186	05/05/2022			Bond Future	8.0643	113.2539	8.0239	113.4163	(0.502)	0.0000	0.0000	0
2021/05/31	R186	05/05/2022	8.31	Call	Bond Future	3,280.0900	3.2801	3,285.4600	3.2855	0.164	0	0	0
2021/05/31	R186	05/05/2022	8.31	Put	Bond Future	2,300.9800	2.3010	2,143.9500	2.1440	(6.824)	0	0	0
2021/05/31	R186	05/05/2022	8.30	Call	Bond Future	3,256.8500	3.2569	3,261.3300	3.2613	0.138	0	0	0
2021/05/31	R186	05/05/2022	8.30	Put	Bond Future	2,317.3800	2.3174	2,159.4600	2.1595	(6.815)	0	0	0
2021/05/31	R197	05/08/2021			Bond Future	320.8566	320.8566	320.9018	320.9018	0.014	0.0000	0.0000	1,751
2021/05/31	R197	04/11/2021			Bond Future	324.4998	324.4998	324.5442	324.5442	0.014	0.0000	0.0000	0
2021/05/31	R197	03/02/2022			Bond Future	320.2650	320.2650	320.3092	320.3092	0.014	0.0000	0.0000	0
2021/05/31	R197	05/05/2022			Bond Future	324.1587	324.1587	324.2031	324.2031	0.014	0.0000	0.0000	0
2021/05/31	R202	05/08/2021			Bond Future	238.1159	238.1159	238.2854	238.2854	0.071	0.0000	0.0000	9,461
2021/05/31	R202	04/11/2021			Bond Future	240.8195	240.8195	240.9900	240.9900	0.071	0.0000	0.0000	0
2021/05/31	R202	03/02/2022			Bond Future	239.3865	239.3865	239.5587	239.5587	0.072	0.0000	0.0000	0
2021/05/31	R202	05/05/2022			Bond Future	242.2965	242.2965	242.4705	242.4705	0.072	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
2021/05/31	R209	05/08/2021	11.81	Call	Bond Future	8,208.6100	8.2086	8,403.5700	8.4036	2.375	0	0	0
2021/05/31	R209	05/08/2021	11.81	Put	Bond Future	336.1200	0.3361	281.7300	0.2817	(16.182)	0	0	0
2021/05/31	R209	05/08/2021			Bond Future	10.3259	71.8259	10.2828	72.0753	(0.417)	0.0000	0.0000	28,639
2021/05/31	R209	05/08/2021	11.80	Call	Bond Future	8,165.7700	8.1658	8,360.0500	8.3600	2.379	0	0	0
2021/05/31	R209	05/08/2021	11.80	Put	Bond Future	341.9100	0.3419	286.8400	0.2868	(16.107)	0	0	0
2021/05/31	R209	05/08/2021	11.79	Call	Bond Future	8,122.9500	8.1229	8,316.5600	8.3166	2.383	0	0	0
2021/05/31	R209	05/08/2021	11.79	Put	Bond Future	347.7800	0.3478	292.0400	0.2920	(16.027)	0	0	0
2021/05/31	R209	04/11/2021	12.00	Call	Bond Future	8,779.3900	8.7794	8,910.7200	8.9107	1.496	0	0	0
2021/05/31	R209	04/11/2021	12.00	Put	Bond Future	1,007.3700	1.0074	886.8500	0.8869	(11.964)	0	0	9,000
2021/05/31	R209	04/11/2021	10.50	Call	Bond Future	3,606.1900	3.6062	3,622.5800	3.6226	0.454	0	0	0
2021/05/31	R209	04/11/2021	12.19	Call	Bond Future	9,490.2800	9.4903	9,635.7900	9.6358	1.533	0	0	0
2021/05/31	R209	04/11/2021	12.19	Put	Bond Future	826.1300	0.8261	719.7900	0.7198	(12.872)	0	0	0
2021/05/31	R209	04/11/2021	12.17	Call	Bond Future	9,414.9500	9.4150	9,559.0100	9.5590	1.530	0	0	0
2021/05/31	R209	04/11/2021			Bond Future	10.4991	69.4840	10.4546	69.7358	(0.424)	0.0000	0.0000	4,375
2021/05/31	R209	04/11/2021	10.50	Put	Bond Future	3,601.2300	3.6012	3,365.7700	3.3658	(6.538)	0	0	12,500
2021/05/31	R209	04/11/2021	9.50	Put	Bond Future	7,340.2700	7.3403	7,058.8500	7.0588	(3.834)	0	0	0
2021/05/31	R209	04/11/2021	9.50	Call	Bond Future	1,362.8200	1.3628	1,333.2500	1.3332	(2.170)	0	0	6,000
2021/05/31	R209	04/11/2021	12.18	Call	Bond Future	9,452.6000	9.4526	9,597.3900	9.5974	1.532	0	0	0
2021/05/31	R209	04/11/2021	12.18	Put	Bond Future	834.9300	0.8349	727.8700	0.7279	(12.823)	0	0	0
2021/05/31	R209	04/11/2021	12.17	Put	Bond Future	843.8100	0.8438	736.0200	0.7360	(12.774)	0	0	0
2021/05/31	R209	03/02/2022	11.03	Call	Bond Future	5,185.2400	5.1852	5,212.7200	5.2127	0.530	0	0	0
2021/05/31	R209	03/02/2022	11.03	Put	Bond Future	3,280.0600	3.2801	3,052.8800	3.0529	(6.926)	0	0	0
2021/05/31	R209	03/02/2022	11.02	Call	Bond Future	5,153.6700	5.1537	5,180.4900	5.1805	0.520	0	0	0
2021/05/31	R209	03/02/2022	11.02	Put	Bond Future	3,301.3700	3.3014	3,073.5300	3.0735	(6.901)	0	0	0
2021/05/31	R209	03/02/2022			Bond Future	10.6768	70.2967	10.6306	70.5514	(0.432)	0.0000	0.0000	0
2021/05/31	R209	03/02/2022	11.04	Call	Bond Future	5,216.6600	5.2167	5,244.8000	5.2448	0.539	0	0	0
2021/05/31	R209	03/02/2022	11.04	Put	Bond Future	3,258.6500	3.2587	3,032.1300	3.0321	(6.951)	0	0	0
2021/05/31	R209	05/05/2022	11.44	Call	Bond Future	6,332.5100	6.3325	6,318.7600	6.3188	(0.217)	0	0	0
2021/05/31	R209	05/05/2022	11.44	Put	Bond Future	3,313.8200	3.3138	3,042.4900	3.0425	(8.188)	0	0	0
2021/05/31	R209	05/05/2022	11.43	Call	Bond Future	6,300.2900	6.3003	6,286.1100	6.2861	(0.225)	0	0	0
2021/05/31	R209	05/05/2022	11.43	Put	Bond Future	3,331.9200	3.3319	3,060.1600	3.0602	(8.156)	0	0	0
2021/05/31	R209	05/05/2022			Bond Future	10.8591	67.9942	10.8113	68.2518	(0.441)	0.0000	0.0000	0
2021/05/31	R209	05/05/2022	11.45	Call	Bond Future	6,364.7800	6.3648	6,351.7000	6.3517	(0.206)	0	0	0
2021/05/31	R209	05/05/2022	11.45	Put	Bond Future	3,295.8200	3.2958	3,025.1600	3.0252	(8.212)	0	0	0
2021/05/31	R210	05/08/2021			Bond Future	210.6086	210.6086	211.1685	211.1685	0.266	0.0000	0.0000	1,486
2021/05/31	R210	04/11/2021			Bond Future	210.2588	210.2588	210.8244	210.8244	0.269	0.0000	0.0000	0
2021/05/31	R210	03/02/2022			Bond Future	212.7668	212.7668	213.3386	213.3386	0.269	0.0000	0.0000	0
2021/05/31	R210	05/05/2022			Bond Future	212.5533	212.5533	213.1318	213.1318	0.272	0.0000	0.0000	0
2021/05/31	R212	05/08/2021			Bond Future	172.3922	172.3922	172.3963	172.3963	0.002	0.0000	0.0000	1,803
2021/05/31	R212	04/11/2021			Bond Future	174.3502	174.3502	174.3537	174.3537	0.002	0.0000	0.0000	0
2021/05/31	R213	05/08/2021	10.85	Call	Bond Future	7,655.0800	7.6551	7,802.9500	7.8029	1.932	0	0	0
2021/05/31	R213	05/08/2021	10.85	Put	Bond Future	271.3600	0.2714	234.7900	0.2348	(13.477)	0	0	0
2021/05/31	R213	05/08/2021	10.84	Call	Bond Future	7,610.8200	7.6108	7,758.1700	7.7582	1.936	0	0	0
2021/05/31	R213	05/08/2021	10.84	Put	Bond Future	276.6400	0.2766	239.5500	0.2395	(13.407)	0	0	0
2021/05/31	R213	05/08/2021	10.14	Put	Bond Future	867.3500	0.8673	787.6600	0.7877	(9.188)	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
2021/05/31	R213	05/08/2021	9.34	Put	Bond Future	2,521.4300	2.5214	2,382.3300	2.3823	(5.517)	0	0	0
2021/05/31	R213	05/08/2021	9.34	Call	Bond Future	1,930.3700	1.9304	1,975.7100	1.9757	2.349	0	0	0
2021/05/31	R213	05/08/2021			Bond Future	9.4455	87.9407	9.4125	88.1251	(0.350)	0.0000	0.0000	9,043
2021/05/31	R213	05/08/2021	10.86	Call	Bond Future	7,699.3800	7.6994	7,847.7600	7.8478	1.927	0	0	0
2021/05/31	R213	05/08/2021	10.86	Put	Bond Future	266.1600	0.2662	230.1000	0.2301	(13.548)	0	0	0
2021/05/31	R213	05/08/2021	10.78	Call	Bond Future	7,346.2700	7.3463	7,490.4100	7.4904	1.962	0	0	0
2021/05/31	R213	05/08/2021	10.78	Put	Bond Future	310.2100	0.3102	269.9100	0.2699	(12.991)	0	0	0
2021/05/31	R213	05/08/2021	10.14	Call	Bond Future	4,627.9700	4.6280	4,732.7200	4.7327	2.263	0	0	0
2021/05/31	R213	04/11/2021	11.10	Put	Bond Future	807.5400	0.8075	720.1300	0.7201	(10.824)	0	0	0
2021/05/31	R213	04/11/2021	11.11	Call	Bond Future	8,324.9600	8.3250	8,424.3600	8.4244	1.194	0	0	0
2021/05/31	R213	04/11/2021	11.09	Put	Bond Future	816.9200	0.8169	728.8900	0.7289	(10.776)	0	0	0
2021/05/31	R213	04/11/2021			Bond Future	9.6330	85.3884	9.5987	85.5746	(0.356)	0.0000	0.0000	0
2021/05/31	R213	04/11/2021	11.10	Call	Bond Future	8,286.3100	8.2863	8,385.0700	8.3851	1.192	0	0	0
2021/05/31	R213	04/11/2021	11.11	Put	Bond Future	798.2400	0.7982	711.4700	0.7115	(10.870)	0	0	0
2021/05/31	R213	04/11/2021	11.09	Call	Bond Future	8,247.7100	8.2477	8,345.8500	8.3459	1.190	0	0	0
2021/05/31	R213	03/02/2022	10.67	Call	Bond Future	6,333.4500	6.3335	6,374.8600	6.3749	0.654	0	0	0
2021/05/31	R213	03/02/2022	10.67	Put	Bond Future	2,073.7200	2.0737	1,927.0100	1.9270	(7.075)	0	0	220
2021/05/31	R213	03/02/2022	10.60	Put	Bond Future	2,174.1400	2.1741	2,024.4500	2.0244	(6.885)	0	0	430
2021/05/31	R213	03/02/2022	10.00	Call	Bond Future	4,167.1000	4.1671	4,175.2000	4.1752	0.194	0	0	0
2021/05/31	R213	03/02/2022	10.00	Put	Bond Future	3,283.6800	3.2837	3,103.6600	3.1037	(5.482)	0	0	430
2021/05/31	R213	03/02/2022	9.22	Put	Bond Future	5,531.1900	5.5312	5,318.1600	5.3182	(3.851)	0	0	0
2021/05/31	R213	03/02/2022	8.80	Put	Bond Future	7,127.3600	7.1274	6,907.1400	6.9071	(3.090)	0	0	0
2021/05/31	R213	03/02/2022	8.80	Call	Bond Future	1,484.8300	1.4848	1,452.7300	1.4527	(2.162)	0	0	102
2021/05/31	R213	03/02/2022	9.58	Put	Bond Future	4,383.3000	4.3833	4,181.8000	4.1818	(4.597)	0	0	200
2021/05/31	R213	03/02/2022	8.63	Put	Bond Future	7,868.6500	7.8687	7,647.3600	7.6474	(2.812)	0	0	0
2021/05/31	R213	03/02/2022	8.63	Call	Bond Future	1,248.7700	1.2488	1,215.6000	1.2156	(2.656)	0	0	200
2021/05/31	R213	03/02/2022	9.98	Call	Bond Future	4,110.1400	4.1101	4,117.2600	4.1173	0.173	0	0	0
2021/05/31	R213	03/02/2022	9.98	Put	Bond Future	3,330.3500	3.3304	3,149.3500	3.1494	(5.435)	0	0	0
2021/05/31	R213	03/02/2022			Bond Future	9.8305	86.3868	9.7947	86.5750	(0.364)	0.0000	0.0000	0
2021/05/31	R213	03/02/2022	10.17	Call	Bond Future	4,678.1400	4.6781	4,693.1700	4.6932	0.321	0	0	0
2021/05/31	R213	03/02/2022	10.17	Put	Bond Future	2,920.6500	2.9206	2,747.5600	2.7476	(5.926)	0	0	220
2021/05/31	R213	03/02/2022	9.15	Put	Bond Future	5,777.3000	5.7773	5,562.6000	5.5626	(3.716)	0	0	0
2021/05/31	R213	03/02/2022	9.15	Call	Bond Future	2,104.6100	2.1046	2,078.0300	2.0780	(1.263)	0	0	220
2021/05/31	R213	03/02/2022	10.60	Call	Bond Future	6,089.6100	6.0896	6,128.0400	6.1280	0.631	0	0	0
2021/05/31	R213	03/02/2022	9.22	Call	Bond Future	2,245.7500	2.2457	2,220.8400	2.2208	(1.109)	0	0	430
2021/05/31	R213	03/02/2022	10.25	Call	Bond Future	4,927.1000	4.9271	4,945.2400	4.9452	0.368	0	0	0
2021/05/31	R213	03/02/2022	10.25	Put	Bond Future	2,762.4300	2.7624	2,592.4500	2.5925	(6.153)	0	0	102
2021/05/31	R213	03/02/2022	9.76	Call	Bond Future	3,509.0600	3.5091	3,503.3700	3.5034	(0.162)	0	0	0
2021/05/31	R213	03/02/2022	9.76	Put	Bond Future	3,880.3200	3.8803	3,686.5100	3.6865	(4.995)	0	0	102
2021/05/31	R213	03/02/2022	10.15	Call	Bond Future	4,616.8400	4.6168	4,630.8400	4.6308	0.303	0	0	0
2021/05/31	R213	03/02/2022	10.15	Put	Bond Future	2,961.5600	2.9616	2,787.4400	2.7874	(5.879)	0	0	200
2021/05/31	R213	03/02/2022	9.58	Call	Bond Future	3,054.8500	3.0549	3,041.4700	3.0415	(0.438)	0	0	0
2021/05/31	R213	03/02/2022	9.97	Call	Bond Future	4,081.9500	4.0819	4,088.2900	4.0883	0.155	0	0	0
2021/05/31	R213	03/02/2022	9.97	Put	Bond Future	3,354.0300	3.3540	3,172.2500	3.1723	(5.420)	0	0	0
2021/05/31	R213	03/02/2022	9.96	Call	Bond Future	4,053.8500	4.0538	4,059.4200	4.0594	0.137	0	0	0
2021/05/31	R213	03/02/2022	9.96	Put	Bond Future	3,377.8500	3.3779	3,195.3000	3.1953	(5.404)	0	0	0
2021/05/31	R213	05/05/2022	10.65	Put	Bond Future	2,780.6600	2.7807	2,577.2600	2.5773	(7.315)	0	0	0
2021/05/31	R213	05/05/2022	10.63	Call	Bond Future	5,802.7600	5.8028	5,788.2200	5.7882	(0.251)	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
2021/05/31	R213	05/05/2022			Bond Future	10.0290	83.8852	9.9916	84.0755	(0.372)	0.0000	0.0000	0
2021/05/31	R213	05/05/2022	10.64	Call	Bond Future	5,834.7400	5.8347	5,820.7500	5.8208	(0.240)	0	0	0
2021/05/31	R213	05/05/2022	10.64	Put	Bond Future	2,797.4200	2.7974	2,593.1800	2.5932	(7.301)	0	0	0
2021/05/31	R213	05/05/2022	10.65	Call	Bond Future	5,866.4700	5.8665	5,853.3200	5.8533	(0.224)	0	0	0
2021/05/31	R213	05/05/2022	10.63	Put	Bond Future	2,813.9800	2.8140	2,609.1900	2.6092	(7.278)	0	0	0
2021/05/31	R214	05/08/2021	12.03	Put	Bond Future	548.9000	0.5489	460.7400	0.4607	(16.061)	0	0	0
2021/05/31	R214	05/08/2021	12.01	Call	Bond Future	7,289.0600	7.2891	7,542.1500	7.5422	3.472	0	0	0
2021/05/31	R214	05/08/2021			Bond Future	10.7558	68.4220	10.6972	68.7651	(0.544)	0.0000	0.0000	17,880
2021/05/31	R214	05/08/2021	12.02	Call	Bond Future	7,329.7200	7.3297	7,583.7600	7.5838	3.466	0	0	0
2021/05/31	R214	05/08/2021	12.02	Put	Bond Future	557.2200	0.5572	468.1200	0.4681	(15.990)	0	0	0
2021/05/31	R214	05/08/2021	12.03	Call	Bond Future	7,370.4200	7.3704	7,625.4000	7.6254	3.460	0	0	0
2021/05/31	R214	05/08/2021	12.01	Put	Bond Future	565.6400	0.5656	475.5900	0.4756	(15.920)	0	0	0
2021/05/31	R214	04/11/2021	12.47	Call	Bond Future	9,001.2400	9.0012	9,208.9600	9.2090	2.308	0	0	0
2021/05/31	R214	04/11/2021	12.46	Call	Bond Future	8,965.5000	8.9655	9,172.3700	9.1724	2.307	0	0	0
2021/05/31	R214	04/11/2021	12.46	Put	Bond Future	1,098.2900	1.0983	958.4100	0.9584	(12.736)	0	0	0
2021/05/31	R214	04/11/2021			Bond Future	10.9291	65.9048	10.8685	66.2516	(0.555)	0.0000	0.0000	0
2021/05/31	R214	04/11/2021	12.47	Put	Bond Future	1,087.8000	1.0878	948.7700	0.9488	(12.781)	0	0	0
2021/05/31	R214	04/11/2021	12.48	Call	Bond Future	9,037.0000	9.0370	9,245.5700	9.2456	2.308	0	0	0
2021/05/31	R214	04/11/2021	12.48	Put	Bond Future	1,077.4000	1.0774	939.2200	0.9392	(12.825)	0	0	0
2021/05/31	R214	03/02/2022	11.40	Put	Bond Future	3,649.8200	3.6498	3,381.1500	3.3812	(7.361)	0	0	0
2021/05/31	R214	03/02/2022	11.41	Call	Bond Future	5,259.3500	5.2593	5,342.3300	5.3423	1.578	0	0	0
2021/05/31	R214	03/02/2022	11.39	Put	Bond Future	3,672.2800	3.6723	3,402.8100	3.4028	(7.338)	0	0	0
2021/05/31	R214	03/02/2022			Bond Future	11.1099	66.6756	11.0470	67.0263	(0.566)	0.0000	0.0000	0
2021/05/31	R214	03/02/2022	11.40	Call	Bond Future	5,228.5900	5.2286	5,310.5500	5.3105	1.568	0	0	0
2021/05/31	R214	03/02/2022	11.41	Put	Bond Future	3,627.2700	3.6273	3,359.6200	3.3596	(7.379)	0	0	0
2021/05/31	R214	03/02/2022	11.39	Call	Bond Future	5,197.6700	5.1977	5,278.8300	5.2788	1.561	0	0	0
2021/05/31	R214	05/05/2022	11.74	Put	Bond Future	3,725.7000	3.7257	3,407.9000	3.4079	(8.530)	0	0	0
2021/05/31	R214	05/05/2022	11.75	Call	Bond Future	6,127.2700	6.1273	6,164.9600	6.1650	0.615	0	0	0
2021/05/31	R214	05/05/2022	11.73	Put	Bond Future	3,746.1100	3.7461	3,427.2600	3.4273	(8.511)	0	0	0
2021/05/31	R214	05/05/2022			Bond Future	11.2886	64.1913	11.2233	64.5460	(0.578)	0.0000	0.0000	0
2021/05/31	R214	05/05/2022	11.74	Call	Bond Future	6,096.4300	6.0964	6,133.3100	6.1333	0.605	0	0	0
2021/05/31	R214	05/05/2022	11.75	Put	Bond Future	3,705.6400	3.7056	3,388.6500	3.3887	(8.554)	0	0	0
2021/05/31	R214	05/05/2022	11.73	Call	Bond Future	6,065.8700	6.0659	6,101.7000	6.1017	0.591	0	0	0
2021/05/31	R248	05/08/2021	12.51	Put	Bond Future	241.5400	0.2415	181.8800	0.1819	(24.700)	0	0	0
2021/05/31	R248	05/08/2021	12.52	Call	Bond Future	11,662.3600	11.6624	11,961.8500	11.9618	2.568	0	0	0
2021/05/31	R248	05/08/2021	12.50	Put	Bond Future	245.9600	0.2460	185.4800	0.1855	(24.589)	0	0	0
2021/05/31	R248	05/08/2021	11.20	Put	Bond Future	1,717.4400	1.7174	1,494.5800	1.4946	(12.976)	0	0	0
2021/05/31	R248	05/08/2021	11.20	Call	Bond Future	4,890.8200	4.8908	5,026.2900	5.0263	2.770	0	0	1,000
2021/05/31	R248	05/08/2021	10.50	Put	Bond Future	4,024.6800	4.0247	3,697.9200	3.6979	(8.119)	0	0	0
2021/05/31	R248	05/08/2021	10.30	Call	Bond Future	1,510.7700	1.5108	1,521.3400	1.5213	0.700	0	0	1,300
2021/05/31	R248	05/08/2021	10.90	Put	Bond Future	2,500.4700	2.5005	2,230.1500	2.2301	(10.811)	0	0	0
2021/05/31	R248	05/08/2021	10.90	Call	Bond Future	3,556.7300	3.5567	3,644.7400	3.6447	2.474	0	0	1,300
2021/05/31	R248	05/08/2021	10.60	Put	Bond Future	3,588.9400	3.5889	3,274.7900	3.2748	(8.753)	0	0	0
2021/05/31	R248	05/08/2021	10.60	Call	Bond Future	2,426.7700	2.4268	2,470.9500	2.4709	1.821	0	0	0
2021/05/31	R248	05/08/2021			Bond Future	10.7554	86.3973	10.7071	86.7557	(0.449)	0.0000	0.0000	171,250
2021/05/31	R248	05/08/2021	12.51	Call	Bond Future	11,610.0700	11.6101	11,908.7400	11.9087	2.573	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
2021/05/31	R248	05/08/2021	12.52	Put	Bond Future	237.1900	0.2372	178.3500	0.1784	(24.807)	0	0	0
2021/05/31	R248	05/08/2021	12.50	Call	Bond Future	11,557.7600	11.5578	11,855.6100	11.8556	2.577	0	0	0
2021/05/31	R248	05/08/2021	10.00	Put	Bond Future	6,755.2300	6.7552	6,387.6900	6.3877	(5.441)	0	0	0
2021/05/31	R248	05/08/2021	10.00	Call	Bond Future	826.8600	0.8269	817.6500	0.8177	(1.114)	0	0	0
2021/05/31	R248	05/08/2021	10.50	Call	Bond Future	2,099.4500	2.0994	2,131.0200	2.1310	1.504	0	0	1,000
2021/05/31	R248	05/08/2021	10.30	Put	Bond Future	4,998.9200	4.9989	4,651.1600	4.6512	(6.957)	0	0	0
2021/05/31	R248	04/11/2021	12.85	Call	Bond Future	12,766.0900	12.7661	13,012.9500	13.0130	1.934	0	0	0
2021/05/31	R248	04/11/2021	12.85	Put	Bond Future	778.8900	0.7789	663.7600	0.6638	(14.781)	0	0	0
2021/05/31	R248	04/11/2021			Bond Future	10.9282	82.9455	10.8781	83.3074	(0.459)	0.0000	0.0000	0
2021/05/31	R248	04/11/2021	12.84	Call	Bond Future	12,720.5000	12.7205	12,966.5100	12.9665	1.934	0	0	0
2021/05/31	R248	04/11/2021	12.84	Put	Bond Future	787.3300	0.7873	671.3500	0.6714	(14.731)	0	0	0
2021/05/31	R248	04/11/2021	12.83	Call	Bond Future	12,674.9100	12.6749	12,920.0600	12.9201	1.934	0	0	0
2021/05/31	R248	04/11/2021	12.83	Put	Bond Future	795.8500	0.7958	679.0100	0.6790	(14.681)	0	0	0
2021/05/31	R248	03/02/2022	11.48	Call	Bond Future	6,469.3000	6.4693	6,558.0300	6.5580	1.372	0	0	0
2021/05/31	R248	03/02/2022	11.49	Put	Bond Future	3,924.1000	3.9241	3,647.8100	3.6478	(7.041)	0	0	0
2021/05/31	R248	03/02/2022	11.47	Call	Bond Future	6,429.7500	6.4298	6,517.5600	6.5176	1.366	0	0	0
2021/05/31	R248	03/02/2022			Bond Future	11.1088	83.9156	11.0566	84.2816	(0.470)	0.0000	0.0000	0
2021/05/31	R248	03/02/2022	11.48	Put	Bond Future	3,950.1400	3.9501	3,672.9400	3.6729	(7.017)	0	0	0
2021/05/31	R248	03/02/2022	11.49	Call	Bond Future	6,509.1800	6.5092	6,598.8200	6.5988	1.377	0	0	0
2021/05/31	R248	03/02/2022	11.47	Put	Bond Future	3,976.6200	3.9766	3,698.5000	3.6985	(6.994)	0	0	0
2021/05/31	R248	05/05/2022	11.80	Call	Bond Future	7,515.5200	7.5155	7,521.1200	7.5211	0.075	0	0	0
2021/05/31	R248	05/05/2022	11.79	Call	Bond Future	7,476.3800	7.4764	7,481.0300	7.4810	0.062	0	0	0
2021/05/31	R248	05/05/2022	11.79	Put	Bond Future	4,189.6500	4.1896	3,824.0400	3.8240	(8.727)	0	0	0
2021/05/31	R248	05/05/2022			Bond Future	11.2874	80.5017	11.2331	80.8720	(0.481)	0.0000	0.0000	0
2021/05/31	R248	05/05/2022	11.80	Put	Bond Future	4,165.8800	4.1659	3,801.2200	3.8012	(8.753)	0	0	0
2021/05/31	R248	05/05/2022	11.81	Call	Bond Future	7,555.0100	7.5550	7,561.5700	7.5616	0.087	0	0	0
2021/05/31	R248	05/05/2022	11.81	Put	Bond Future	4,142.5400	4.1425	3,778.8400	3.7788	(8.780)	0	0	0

Total

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