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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 02/06/2021 TO 02/06/2021

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
2021/06/02	0904 31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/06/02	0908 31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/06/02	0957 31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/06/02	0986 31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/06/02	1386 28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/06/02	1409 28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/06/02	2025 05/08/2021			Bond Future	153.7188	153.7188	153.6860	153.6860	(0.021)	0.0000	0.0000	5,368
2021/06/02	2025 04/11/2021			Bond Future	155.4404	155.4404	155.4059	155.4059	(0.022)	0.0000	0.0000	0
2021/06/02	2025 03/02/2022			Bond Future	155.7093	155.7093	155.6736	155.6736	(0.023)	0.0000	0.0000	0
2021/06/02	2025 05/05/2022			Bond Future	157.5885	157.5885	157.5516	157.5516	(0.023)	0.0000	0.0000	0
2021/06/02	2029 05/08/2021			Bond Future	114.9839	114.9839	114.9657	114.9657	(0.016)	0.0000	0.0000	3,031
2021/06/02	2029 04/11/2021			Bond Future	115.1207	115.1207	115.1014	115.1014	(0.017)	0.0000	0.0000	0
2021/06/02	2029 03/02/2022			Bond Future	116.4742	116.4742	116.4539	116.4539	(0.017)	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
2021/06/02	2029	05/05/2022			Bond Future	116.7043	116.7043	116.6833	116.6833	(0.018)	0.0000	0.0000	0
2021/06/02	2030	05/08/2021	10.42	Call	Bond Future	7,594.7000	7.5947	7,675.6100	7.6756	1.065	0	0	0
2021/06/02	2030	05/08/2021	10.42	Put	Bond Future	215.0800	0.2151	201.0400	0.2010	(6.528)	0	0	0
2021/06/02	2030	05/08/2021	10.41	Call	Bond Future	7,548.8900	7.5489	7,629.5800	7.6296	1.069	0	0	0
2021/06/02	2030	05/08/2021	10.41	Put	Bond Future	219.7200	0.2197	205.4600	0.2055	(6.490)	0	0	0
2021/06/02	2030	05/08/2021	8.50	Put	Bond Future	3,942.8300	3.9428	3,861.9300	3.8619	(2.052)	0	0	0
2021/06/02	2030	05/08/2021	10.15	Call	Bond Future	6,377.9400	6.3779	6,451.8300	6.4518	1.159	0	0	0
2021/06/02	2030	05/08/2021	8.83	Call	Bond Future	1,562.1500	1.5622	1,586.9900	1.5870	1.590	0	0	479
2021/06/02	2030	05/08/2021	10.30	Put	Bond Future	276.6700	0.2767	259.7400	0.2597	(6.119)	0	0	200
2021/06/02	2030	05/08/2021	8.78	Put	Bond Future	2,874.6500	2.8746	2,802.7100	2.8027	(2.503)	0	0	0
2021/06/02	2030	05/08/2021	8.78	Call	Bond Future	1,446.2900	1.4463	1,469.3000	1.4693	1.591	0	0	200
2021/06/02	2030	05/08/2021	7.70	Put	Bond Future	8,015.5300	8.0155	7,922.0300	7.9220	(1.166)	0	0	0
2021/06/02	2030	05/08/2021	9.45	Call	Bond Future	3,464.4900	3.4645	3,514.4400	3.5144	1.442	0	0	600
2021/06/02	2030	05/08/2021	12.10	Call	Bond Future	15,339.7500	15.3397	15,434.4000	15.4344	0.617	0	0	0
2021/06/02	2030	05/08/2021	12.10	Put	Bond Future	2.1900	0.0022	1.8900	0.0019	(13.699)	0	0	600
2021/06/02	2030	05/08/2021			Bond Future	9.0324	94.2127	9.0155	94.3077	(0.187)	0.0000	0.0000	100,948
2021/06/02	2030	05/08/2021	10.43	Call	Bond Future	7,640.5500	7.6405	7,721.6900	7.7217	1.062	0	0	0
2021/06/02	2030	05/08/2021	10.43	Put	Bond Future	210.5200	0.2105	196.7100	0.1967	(6.560)	0	0	0
2021/06/02	2030	05/08/2021	8.50	Call	Bond Future	897.1200	0.8971	911.1700	0.9112	1.566	0	0	5,000
2021/06/02	2030	05/08/2021	9.50	Call	Bond Future	3,652.1300	3.6521	3,704.0700	3.7041	1.422	0	0	0
2021/06/02	2030	05/08/2021	9.50	Put	Bond Future	1,077.6300	1.0776	1,034.6200	1.0346	(3.991)	0	0	5,000
2021/06/02	2030	05/08/2021	10.15	Put	Bond Future	373.8800	0.3739	352.8200	0.3528	(5.633)	0	0	479
2021/06/02	2030	05/08/2021	9.75	Call	Bond Future	4,651.6600	4.6517	4,712.8800	4.7129	1.316	0	0	0
2021/06/02	2030	05/08/2021	9.75	Put	Bond Future	737.9900	0.7380	704.2600	0.7043	(4.571)	0	0	479
2021/06/02	2030	05/08/2021	8.83	Put	Bond Future	2,705.3400	2.7053	2,635.2300	2.6352	(2.592)	0	0	0
2021/06/02	2030	05/08/2021	10.30	Call	Bond Future	7,048.4000	7.0484	7,126.4200	7.1264	1.107	0	0	0
2021/06/02	2030	05/08/2021	7.70	Call	Bond Future	151.7000	0.1517	153.1500	0.1531	0.956	0	0	200
2021/06/02	2030	05/08/2021	8.95	Put	Bond Future	2,326.2400	2.3262	2,260.7300	2.2607	(2.816)	0	0	0
2021/06/02	2030	05/08/2021	8.95	Call	Bond Future	1,863.0000	1.8630	1,892.4400	1.8924	1.580	0	0	600
2021/06/02	2030	05/08/2021	9.45	Put	Bond Future	1,160.9000	1.1609	1,115.9000	1.1159	(3.876)	0	0	0
2021/06/02	2030	04/11/2021	11.26	Call	Bond Future	10,578.6400	10.5786	10,662.3200	10.6623	0.791	0	0	0
2021/06/02	2030	04/11/2021	9.20	Call	Bond Future	2,921.4900	2.9215	2,960.7000	2.9607	1.342	0	0	29
2021/06/02	2030	04/11/2021	8.27	Put	Bond Future	6,347.3000	6.3473	6,268.4000	6.2684	(1.243)	0	0	0
2021/06/02	2030	04/11/2021	8.27	Call	Bond Future	1,005.6500	1.0056	1,021.9200	1.0219	1.618	0	0	300
2021/06/02	2030	04/11/2021	8.77	Put	Bond Future	4,359.6600	4.3597	4,292.2000	4.2922	(1.547)	0	0	0
2021/06/02	2030	04/11/2021	11.44	Put	Bond Future	236.7200	0.2367	227.3700	0.2274	(3.950)	0	0	300
2021/06/02	2030	04/11/2021	10.60	Call	Bond Future	7,862.2300	7.8622	7,935.1800	7.9352	0.928	0	0	0
2021/06/02	2030	04/11/2021	10.60	Put	Bond Future	746.5800	0.7466	724.3600	0.7244	(2.976)	0	0	0
2021/06/02	2030	04/11/2021	10.59	Put	Bond Future	755.9300	0.7559	733.5100	0.7335	(2.966)	0	0	0
2021/06/02	2030	04/11/2021			Bond Future	9.2200	95.2455	9.2025	95.3407	(0.190)	0.0000	0.0000	0
2021/06/02	2030	04/11/2021	11.26	Put	Bond Future	308.1200	0.3081	296.6300	0.2966	(3.729)	0	0	29
2021/06/02	2030	04/11/2021	9.90	Put	Bond Future	1,579.9300	1.5799	1,542.4700	1.5425	(2.371)	0	0	0
2021/06/02	2030	04/11/2021	9.90	Call	Bond Future	5,177.3300	5.1773	5,235.0400	5.2350	1.115	0	0	29
2021/06/02	2030	04/11/2021	9.20	Put	Bond Future	3,029.9700	3.0300	2,974.0100	2.9740	(1.847)	0	0	0
2021/06/02	2030	04/11/2021	8.77	Call	Bond Future	1,876.8500	1.8769	1,904.5600	1.9046	1.476	0	0	300
2021/06/02	2030	04/11/2021	11.44	Call	Bond Future	11,341.4500	11.3414	11,427.2700	11.4273	0.757	0	0	0
2021/06/02	2030	04/11/2021	10.61	Call	Bond Future	7,901.9400	7.9019	7,975.0900	7.9751	0.926	0	0	0

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2021/06/02	2030	04/11/2021	10.61	Put	Bond Future	737.3300	0.7373	715.3100	0.7153	(2.986)	0	0	0
2021/06/02	2030	04/11/2021	10.59	Call	Bond Future	7,822.5900	7.8226	7,895.3400	7.8953	0.930	0	0	0
2021/06/02	2030	03/02/2022	8.85	Put	Bond Future	5,119.7000	5.1197	5,053.8400	5.0538	(1.286)	0	0	0
2021/06/02	2030	03/02/2022	8.85	Call	Bond Future	2,076.5700	2.0766	2,106.3800	2.1064	1.436	0	0	1,000
2021/06/02	2030	03/02/2022	9.35	Call	Bond Future	3,242.1900	3.2422	3,283.4800	3.2835	1.274	0	0	0
2021/06/02	2030	03/02/2022	9.35	Put	Bond Future	3,602.7800	3.6028	3,548.4000	3.5484	(1.509)	0	0	101
2021/06/02	2030	03/02/2022	8.39	Put	Bond Future	6,883.8600	6.8839	6,808.5200	6.8085	(1.094)	0	0	0
2021/06/02	2030	03/02/2022	8.39	Call	Bond Future	1,284.7200	1.2847	1,305.0500	1.3050	1.582	0	0	101
2021/06/02	2030	03/02/2022	9.45	Call	Bond Future	3,509.4800	3.5095	3,553.0900	3.5531	1.243	0	0	0
2021/06/02	2030	03/02/2022	9.45	Put	Bond Future	3,345.1800	3.3452	3,293.1200	3.2931	(1.556)	0	0	0
2021/06/02	2030	03/02/2022			Bond Future	9.4186	92.3387	9.4004	92.4344	(0.194)	0.0000	0.0000	0
2021/06/02	2030	03/02/2022	9.60	Put	Bond Future	2,987.0500	2.9870	2,938.4500	2.9385	(1.627)	0	0	0
2021/06/02	2030	03/02/2022	9.60	Call	Bond Future	3,931.5500	3.9315	3,978.6200	3.9786	1.197	0	0	1,000
2021/06/02	2030	03/02/2022	10.85	Call	Bond Future	8,202.0200	8.2020	8,273.6900	8.2737	0.874	0	0	0
2021/06/02	2030	03/02/2022	10.85	Put	Bond Future	1,074.9700	1.0750	1,050.9700	1.0510	(2.233)	0	0	1,000
2021/06/02	2030	03/02/2022	9.78	Call	Bond Future	4,470.4100	4.4704	4,521.5600	4.5216	1.144	0	0	0
2021/06/02	2030	03/02/2022	9.78	Put	Bond Future	2,600.8100	2.6008	2,556.2900	2.5563	(1.712)	0	0	101
2021/06/02	2030	03/02/2022	9.44	Call	Bond Future	3,482.1500	3.4821	3,525.5300	3.5255	1.246	0	0	0
2021/06/02	2030	03/02/2022	9.44	Put	Bond Future	3,370.1700	3.3702	3,317.8800	3.3179	(1.552)	0	0	0
2021/06/02	2030	03/02/2022	9.43	Call	Bond Future	3,455.2200	3.4552	3,498.3700	3.4984	1.249	0	0	0
2021/06/02	2030	03/02/2022	9.43	Put	Bond Future	3,395.5900	3.3956	3,343.0700	3.3431	(1.547)	0	0	0
2021/06/02	2030	05/05/2022	8.89	Put	Bond Future	0.0000	0.0000	5,802.0200	5.8020	100.000	0	0	0
2021/06/02	2030	05/05/2022	8.47	Call	Bond Future	1,377.1700	1.3772	1,398.7500	1.3988	1.567	0	0	1,073
2021/06/02	2030	05/05/2022	8.14	Put	Bond Future	0.0000	0.0000	8,857.9200	8.8579	100.000	0	0	0
2021/06/02	2030	05/05/2022	8.14	Call	Bond Future	0.0000	0.0000	1,010.5400	1.0105	100.000	0	0	1,800
2021/06/02	2030	05/05/2022	9.95	Call	Bond Future	4,615.2000	4.6152	4,666.5600	4.6666	1.113	0	0	0
2021/06/02	2030	05/05/2022	10.21	Call	Bond Future	5,411.3900	5.4114	5,467.7600	5.4678	1.042	0	0	0
2021/06/02	2030	05/05/2022	10.21	Put	Bond Future	2,524.3000	2.5243	2,484.3300	2.4843	(1.583)	0	0	0
2021/06/02	2030	05/05/2022			Bond Future	9.6279	93.4329	9.6088	93.5293	(0.198)	0.0000	0.0000	0
2021/06/02	2030	05/05/2022	8.89	Call	Bond Future	0.0000	0.0000	2,063.9500	2.0640	100.000	0	0	1,800
2021/06/02	2030	05/05/2022	11.04	Call	Bond Future	0.0000	0.0000	8,271.3900	8.2714	100.000	0	0	0
2021/06/02	2030	05/05/2022	11.04	Put	Bond Future	0.0000	0.0000	1,370.6800	1.3707	100.000	0	0	1,800
2021/06/02	2030	05/05/2022	9.35	Call	Bond Future	3,021.7400	3.0217	3,060.7000	3.0607	1.289	0	0	0
2021/06/02	2030	05/05/2022	9.35	Put	Bond Future	4,442.1900	4.4422	4,384.8100	4.3848	(1.292)	0	0	1,073
2021/06/02	2030	05/05/2022	8.47	Put	Bond Future	7,485.6700	7.4857	7,410.9100	7.4109	(0.999)	0	0	0
2021/06/02	2030	05/05/2022	9.95	Put	Bond Future	3,002.9300	3.0029	2,957.9500	2.9580	(1.498)	0	0	1,073
2021/06/02	2030	05/05/2022	10.20	Call	Bond Future	5,379.6100	5.3796	5,435.8000	5.4358	1.044	0	0	0
2021/06/02	2030	05/05/2022	10.20	Put	Bond Future	2,541.1200	2.5411	2,500.9700	2.5010	(1.580)	0	0	0
2021/06/02	2030	05/05/2022	10.19	Call	Bond Future	5,347.9000	5.3479	5,403.9000	5.4039	1.047	0	0	0
2021/06/02	2030	05/05/2022	10.19	Put	Bond Future	2,558.0400	2.5580	2,517.7000	2.5177	(1.577)	0	0	0
2021/06/02	2032	05/08/2021	11.37	Call	Bond Future	9,383.2700	9.3833	9,562.4600	9.5625	1.910	0	0	0
2021/06/02	2032	05/08/2021	11.37	Put	Bond Future	178.3600	0.1784	160.7200	0.1607	(9.890)	0	0	0
2021/06/02	2032	05/08/2021			Bond Future	9.7467	93.2030	9.7144	93.3999	(0.331)	0.0000	0.0000	118,592
2021/06/02	2032	05/08/2021	11.36	Call	Bond Future	9,334.3500	9.3343	9,513.2400	9.5132	1.916	0	0	0
2021/06/02	2032	05/08/2021	11.36	Put	Bond Future	182.1300	0.1821	164.1900	0.1642	(9.850)	0	0	0
2021/06/02	2032	05/08/2021	11.35	Call	Bond Future	9,285.4600	9.2855	9,464.0500	9.4640	1.923	0	0	0
2021/06/02	2032	05/08/2021	11.35	Put	Bond Future	185.9800	0.1860	167.7400	0.1677	(9.808)	0	0	0

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2021/06/02	2032	04/11/2021	9.83	Call	Bond Future	3,094.0200	3.0940	3,180.6600	3.1807	2.800	0	0	700
2021/06/02	2032	04/11/2021	11.70	Call	Bond Future	10,236.1800	10.2362	10,403.9700	10.4040	1.639	0	0	0
2021/06/02	2032	04/11/2021	11.71	Put	Bond Future	596.7300	0.5967	566.6400	0.5666	(5.042)	0	0	0
2021/06/02	2032	04/11/2021	11.69	Call	Bond Future	10,193.0200	10.1930	10,360.5200	10.3605	1.643	0	0	0
2021/06/02	2032	04/11/2021			Bond Future	9.9423	90.0794	9.9088	90.2776	(0.336)	0.0000	0.0000	21
2021/06/02	2032	04/11/2021	9.33	Put	Bond Future	5,565.6600	5.5657	5,427.2100	5.4272	(2.488)	0	0	0
2021/06/02	2032	04/11/2021	9.33	Call	Bond Future	1,841.9800	1.8420	1,901.7000	1.9017	3.242	0	0	700
2021/06/02	2032	04/11/2021	9.83	Put	Bond Future	3,761.6100	3.7616	3,650.0800	3.6501	(2.965)	0	0	0
2021/06/02	2032	04/11/2021	12.81	Call	Bond Future	15,125.0400	15.1250	15,314.3500	15.3143	1.252	0	0	0
2021/06/02	2032	04/11/2021	12.81	Put	Bond Future	131.2400	0.1312	122.3800	0.1224	(6.751)	0	0	700
2021/06/02	2032	04/11/2021	11.70	Put	Bond Future	604.1800	0.6042	573.8000	0.5738	(5.028)	0	0	0
2021/06/02	2032	04/11/2021	11.71	Call	Bond Future	10,279.3800	10.2794	10,447.4600	10.4475	1.635	0	0	0
2021/06/02	2032	04/11/2021	11.69	Put	Bond Future	611.7100	0.6117	581.0400	0.5810	(5.014)	0	0	0
2021/06/02	2032	03/02/2022	11.13	Call	Bond Future	7,371.1200	7.3711	7,508.6200	7.5086	1.865	0	0	0
2021/06/02	2032	03/02/2022	11.13	Put	Bond Future	1,951.9400	1.9519	1,889.5500	1.8896	(3.196)	0	0	210
2021/06/02	2032	03/02/2022	10.53	Call	Bond Future	5,164.1500	5.1641	5,278.5200	5.2785	2.215	0	0	0
2021/06/02	2032	03/02/2022	10.53	Put	Bond Future	2,990.4100	2.9904	2,904.8900	2.9049	(2.860)	0	0	210
2021/06/02	2032	03/02/2022	10.35	Put	Bond Future	3,410.7200	3.4107	3,317.2600	3.3173	(2.740)	0	0	400
2021/06/02	2032	03/02/2022	9.58	Put	Bond Future	5,785.9800	5.7860	5,656.7300	5.6567	(2.234)	0	0	0
2021/06/02	2032	03/02/2022	9.58	Call	Bond Future	2,461.8900	2.4619	2,532.5300	2.5325	2.869	0	0	400
2021/06/02	2032	03/02/2022	10.66	Call	Bond Future	5,614.3300	5.6143	5,734.1700	5.7342	2.135	0	0	0
2021/06/02	2032	03/02/2022	10.66	Put	Bond Future	2,723.0300	2.7230	2,642.9800	2.6430	(2.940)	0	0	97
2021/06/02	2032	03/02/2022	10.45	Put	Bond Future	3,170.1300	3.1701	3,081.1300	3.0811	(2.807)	0	0	198
2021/06/02	2032	03/02/2022	9.81	Call	Bond Future	3,023.3800	3.0234	3,104.8000	3.1048	2.693	0	0	0
2021/06/02	2032	03/02/2022	9.81	Put	Bond Future	4,974.2500	4.9743	4,855.7800	4.8558	(2.382)	0	0	198
2021/06/02	2032	03/02/2022	8.91	Put	Bond Future	8,743.3100	8.7433	8,585.7300	8.5857	(1.802)	0	0	0
2021/06/02	2032	03/02/2022	10.43	Call	Bond Future	4,833.2100	4.8332	4,943.2100	4.9432	2.276	0	0	0
2021/06/02	2032	03/02/2022	10.43	Put	Bond Future	3,216.9800	3.2170	3,127.0900	3.1271	(2.794)	0	0	0
2021/06/02	2032	03/02/2022	10.42	Call	Bond Future	4,801.1200	4.8011	4,910.6800	4.9107	2.282	0	0	0
2021/06/02	2032	03/02/2022	10.42	Put	Bond Future	3,240.9100	3.2409	3,150.5800	3.1506	(2.787)	0	0	0
2021/06/02	2032	03/02/2022			Bond Future	10.1449	91.1176	10.1101	91.3175	(0.343)	0.0000	0.0000	0
2021/06/02	2032	03/02/2022	9.62	Put	Bond Future	5,638.2600	5.6383	5,510.8800	5.5109	(2.259)	0	0	0
2021/06/02	2032	03/02/2022	9.62	Call	Bond Future	2,554.9800	2.5550	2,627.4900	2.6275	2.838	0	0	210
2021/06/02	2032	03/02/2022	10.95	Call	Bond Future	6,676.7700	6.6768	6,807.9300	6.8079	1.964	0	0	0
2021/06/02	2032	03/02/2022	10.95	Put	Bond Future	2,213.6000	2.2136	2,144.8700	2.1449	(3.105)	0	0	400
2021/06/02	2032	03/02/2022	10.35	Call	Bond Future	4,577.4400	4.5774	4,683.8700	4.6839	2.325	0	0	0
2021/06/02	2032	03/02/2022	10.14	Call	Bond Future	3,936.2500	3.9363	4,033.1000	4.0331	2.460	0	0	0
2021/06/02	2032	03/02/2022	10.14	Put	Bond Future	3,964.5000	3.9645	3,861.4600	3.8615	(2.599)	0	0	97
2021/06/02	2032	03/02/2022	9.14	Put	Bond Future	7,620.1700	7.6202	7,471.4400	7.4714	(1.952)	0	0	0
2021/06/02	2032	03/02/2022	9.14	Call	Bond Future	1,590.4700	1.5905	1,641.6300	1.6416	3.217	0	0	97
2021/06/02	2032	03/02/2022	10.45	Call	Bond Future	4,898.2500	4.8982	5,009.1400	5.0091	2.264	0	0	0
2021/06/02	2032	03/02/2022	8.91	Call	Bond Future	1,257.0100	1.2570	1,299.3200	1.2993	3.366	0	0	198
2021/06/02	2032	03/02/2022	10.44	Call	Bond Future	4,865.6900	4.8657	4,976.1300	4.9761	2.270	0	0	0
2021/06/02	2032	03/02/2022	10.44	Put	Bond Future	3,193.4900	3.1935	3,104.0400	3.1040	(2.801)	0	0	0
2021/06/02	2032	05/05/2022	11.03	Call	Bond Future	6,442.8900	6.4429	6,569.5400	6.5695	1.966	0	0	0
2021/06/02	2032	05/05/2022	11.03	Put	Bond Future	2,786.5000	2.7865	2,711.3000	2.7113	(2.699)	0	0	0
2021/06/02	2032	05/05/2022	11.02	Put	Bond Future	2,803.8000	2.8038	2,728.2500	2.7282	(2.695)	0	0	0
2021/06/02	2032	05/05/2022			Bond Future	10.3540	88.0505	10.3178	88.2524	(0.350)	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
2021/06/02	2032	05/05/2022	11.04	Call	Bond Future	6,478.2100	6.4782	6,605.2100	6.6052	1.960	0	0	0
2021/06/02	2032	05/05/2022	11.04	Put	Bond Future	2,769.3000	2.7693	2,694.4500	2.6944	(2.703)	0	0	0
2021/06/02	2032	05/05/2022	11.02	Call	Bond Future	6,407.6200	6.4076	6,533.9200	6.5339	1.971	0	0	0
2021/06/02	2033	05/08/2021			Bond Future	108.7068	108.7068	108.7749	108.7749	0.063	0.0000	0.0000	9,629
2021/06/02	2033	04/11/2021			Bond Future	108.6990	108.6990	108.7669	108.7669	0.062	0.0000	0.0000	0
2021/06/02	2033	03/02/2022			Bond Future	109.9769	109.9769	110.0450	110.0450	0.062	0.0000	0.0000	0
2021/06/02	2033	05/05/2022			Bond Future	110.0483	110.0483	110.1167	110.1167	0.062	0.0000	0.0000	0
2021/06/02	2037	05/08/2021	12.27	Call	Bond Future	10,537.1800	10.5372	10,571.9000	10.5719	0.329	0	0	0
2021/06/02	2037	05/08/2021	12.27	Put	Bond Future	204.8000	0.2048	195.2400	0.1952	(4.668)	0	0	0
2021/06/02	2037	05/08/2021	12.28	Call	Bond Future	10,587.7900	10.5878	10,622.6400	10.6226	0.329	0	0	0
2021/06/02	2037	05/08/2021	12.26	Put	Bond Future	208.8400	0.2088	199.1400	0.1991	(4.645)	0	0	0
2021/06/02	2037	05/08/2021			Bond Future	10.5582	84.7229	10.5515	84.7672	(0.063)	0.0000	0.0000	128,115
2021/06/02	2037	05/08/2021	12.28	Put	Bond Future	200.8300	0.2008	191.4000	0.1914	(4.696)	0	0	0
2021/06/02	2037	05/08/2021	12.26	Call	Bond Future	10,486.5700	10.4866	10,521.1500	10.5212	0.330	0	0	0
2021/06/02	2037	04/11/2021	12.30	Call	Bond Future	10,214.5900	10.2146	10,242.9300	10.2429	0.277	0	0	0
2021/06/02	2037	04/11/2021	12.30	Put	Bond Future	988.5900	0.9886	972.9000	0.9729	(1.587)	0	0	600
2021/06/02	2037	04/11/2021	11.49	Put	Bond Future	2,148.6100	2.1486	2,123.6400	2.1236	(1.162)	0	0	0
2021/06/02	2037	04/11/2021	11.49	Call	Bond Future	6,770.4500	6.7704	6,789.5100	6.7895	0.282	0	0	600
2021/06/02	2037	04/11/2021	12.82	Put	Bond Future	548.7400	0.5487	538.1700	0.5382	(1.926)	0	0	0
2021/06/02	2037	04/11/2021	12.83	Call	Bond Future	12,561.4400	12.5614	12,594.9900	12.5950	0.267	0	0	0
2021/06/02	2037	04/11/2021			Bond Future	10.7459	85.6518	10.7391	85.6958	(0.063)	0.0000	0.0000	0
2021/06/02	2037	04/11/2021	12.82	Call	Bond Future	12,516.6900	12.5167	12,550.1500	12.5502	0.267	0	0	0
2021/06/02	2037	04/11/2021	12.83	Put	Bond Future	542.3000	0.5423	531.8200	0.5318	(1.933)	0	0	0
2021/06/02	2037	04/11/2021	12.81	Call	Bond Future	12,471.9600	12.4720	12,505.3300	12.5053	0.268	0	0	0
2021/06/02	2037	04/11/2021	12.81	Put	Bond Future	555.2500	0.5552	544.5900	0.5446	(1.920)	0	0	0
2021/06/02	2037	03/02/2022	11.46	Call	Bond Future	6,350.4300	6.3504	6,369.4600	6.3695	0.300	0	0	0
2021/06/02	2037	03/02/2022	11.47	Put	Bond Future	3,164.8600	3.1649	3,139.9900	3.1400	(0.786)	0	0	0
2021/06/02	2037	03/02/2022	11.45	Call	Bond Future	6,312.9200	6.3129	6,331.8600	6.3319	0.300	0	0	0
2021/06/02	2037	03/02/2022			Bond Future	10.9431	82.3843	10.9361	82.4283	(0.064)	0.0000	0.0000	0
2021/06/02	2037	03/02/2022	11.46	Put	Bond Future	3,186.6700	3.1867	3,161.7000	3.1617	(0.784)	0	0	0
2021/06/02	2037	03/02/2022	11.47	Call	Bond Future	6,388.0100	6.3880	6,407.1400	6.4071	0.299	0	0	0
2021/06/02	2037	03/02/2022	11.45	Put	Bond Future	3,208.6200	3.2086	3,183.5600	3.1836	(0.781)	0	0	0
2021/06/02	2037	05/05/2022	11.84	Put	Bond Future	3,265.2600	3.2653	3,243.0600	3.2431	(0.680)	0	0	0
2021/06/02	2037	05/05/2022	11.82	Call	Bond Future	7,281.7300	7.2817	7,303.3900	7.3034	0.297	0	0	0
2021/06/02	2037	05/05/2022	11.83	Call	Bond Future	7,319.3400	7.3193	7,341.0900	7.3411	0.297	0	0	0
2021/06/02	2037	05/05/2022			Bond Future	11.1462	83.3609	11.1391	83.4049	(0.064)	0.0000	0.0000	0
2021/06/02	2037	05/05/2022	11.84	Call	Bond Future	7,356.7200	7.3567	7,378.5400	7.3785	0.297	0	0	0
2021/06/02	2037	05/05/2022	11.82	Put	Bond Future	3,303.8500	3.3038	3,281.4900	3.2815	(0.677)	0	0	0
2021/06/02	2037	05/05/2022	11.83	Put	Bond Future	3,284.6400	3.2846	3,262.3700	3.2624	(0.678)	0	0	0
2021/06/02	2038	05/08/2021			Bond Future	121.2259	121.2259	121.6303	121.6303	0.334	0.0000	0.0000	7,713
2021/06/02	2038	04/11/2021			Bond Future	122.5838	122.5838	122.9916	122.9916	0.333	0.0000	0.0000	0
2021/06/02	2038	03/02/2022			Bond Future	122.2717	122.2717	122.6836	122.6836	0.337	0.0000	0.0000	0
2021/06/02	2038	05/05/2022			Bond Future	123.7476	123.7476	124.1640	124.1640	0.336	0.0000	0.0000	0
2021/06/02	2040	05/08/2021	12.48	Call	Bond Future	11,312.3400	11.3123	11,383.9100	11.3839	0.633	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
2021/06/02	2040	05/08/2021	12.49	Put	Bond Future	194.2600	0.1943	182.9500	0.1830	(5.822)	0	0	0
2021/06/02	2040	05/08/2021	12.47	Call	Bond Future	11,259.4500	11.2594	11,330.8500	11.3309	0.634	0	0	0
2021/06/02	2040	05/08/2021	11.05	Put	Bond Future	1,861.5100	1.8615	1,810.8900	1.8109	(2.719)	0	0	0
2021/06/02	2040	05/08/2021	11.05	Call	Bond Future	4,078.0200	4.0780	4,110.4500	4.1105	0.795	0	0	900
2021/06/02	2040	05/08/2021			Bond Future	10.7310	86.4715	10.7193	86.5545	(0.109)	0.0000	0.0000	86,242
2021/06/02	2040	05/08/2021	12.48	Put	Bond Future	198.1200	0.1981	186.6400	0.1866	(5.794)	0	0	0
2021/06/02	2040	05/08/2021	12.49	Call	Bond Future	11,365.2400	11.3652	11,436.9800	11.4370	0.631	0	0	0
2021/06/02	2040	05/08/2021	12.47	Put	Bond Future	202.0600	0.2021	190.4100	0.1904	(5.766)	0	0	0
2021/06/02	2040	05/08/2021	11.55	Put	Bond Future	964.0200	0.9640	929.5000	0.9295	(3.581)	0	0	0
2021/06/02	2040	05/08/2021	11.55	Call	Bond Future	6,476.5500	6.4765	6,525.0800	6.5251	0.749	0	0	900
2021/06/02	2040	05/08/2021	14.80	Call	Bond Future	22,596.6800	22.5967	22,679.6400	22.6796	0.367	0	0	0
2021/06/02	2040	05/08/2021	14.80	Put	Bond Future	0.6500	0.0007	0.5600	0.0006	(13.846)	0	0	900
2021/06/02	2040	04/11/2021	12.90	Call	Bond Future	12,771.3800	12.7714	12,838.4500	12.8385	0.525	0	0	0
2021/06/02	2040	04/11/2021	12.90	Put	Bond Future	651.8400	0.6518	635.7100	0.6357	(2.475)	0	0	0
2021/06/02	2040	04/11/2021	12.89	Call	Bond Future	12,724.9900	12.7250	12,791.9200	12.7919	0.526	0	0	0
2021/06/02	2040	04/11/2021	12.89	Put	Bond Future	659.3600	0.6594	643.0900	0.6431	(2.468)	0	0	0
2021/06/02	2040	04/11/2021			Bond Future	10.9158	87.4195	10.9037	87.5027	(0.110)	0.0000	0.0000	0
2021/06/02	2040	04/11/2021	12.91	Call	Bond Future	12,817.7800	12.8178	12,884.9800	12.8850	0.524	0	0	0
2021/06/02	2040	04/11/2021	12.91	Put	Bond Future	644.4000	0.6444	628.4000	0.6284	(2.483)	0	0	0
2021/06/02	2040	03/02/2022	11.58	Put	Bond Future	3,439.9700	3.4400	3,399.5600	3.3996	(1.175)	0	0	0
2021/06/02	2040	03/02/2022	11.59	Call	Bond Future	6,543.6200	6.5436	6,587.0000	6.5870	0.663	0	0	0
2021/06/02	2040	03/02/2022	11.57	Put	Bond Future	3,463.7600	3.4638	3,423.1700	3.4232	(1.172)	0	0	0
2021/06/02	2040	03/02/2022			Bond Future	11.1098	83.9222	11.0973	84.0058	(0.112)	0.0000	0.0000	0
2021/06/02	2040	03/02/2022	11.58	Call	Bond Future	6,504.0400	6.5040	6,547.2500	6.5473	0.664	0	0	0
2021/06/02	2040	03/02/2022	11.59	Put	Bond Future	3,416.3400	3.4163	3,376.1000	3.3761	(1.178)	0	0	0
2021/06/02	2040	03/02/2022	11.57	Call	Bond Future	6,464.5400	6.4645	6,507.5700	6.5076	0.666	0	0	0
2021/06/02	2040	05/05/2022	10.57	Put	Bond Future	0.0000	0.0000	8,048.0000	8.0480	100.000	0	0	0
2021/06/02	2040	05/05/2022	10.57	Call	Bond Future	0.0000	0.0000	3,077.4200	3.0774	100.000	0	0	1,200
2021/06/02	2040	05/05/2022	13.04	Call	Bond Future	0.0000	0.0000	11,948.4300	11.9484	100.000	0	0	0
2021/06/02	2040	05/05/2022	13.04	Put	Bond Future	0.0000	0.0000	1,692.2400	1.6922	100.000	0	0	1,200
2021/06/02	2040	05/05/2022	11.91	Put	Bond Future	3,617.9200	3.6179	3,580.4000	3.5804	(1.037)	0	0	0
2021/06/02	2040	05/05/2022	11.92	Call	Bond Future	7,434.6900	7.4347	7,481.5000	7.4815	0.630	0	0	0
2021/06/02	2040	05/05/2022	11.92	Put	Bond Future	3,595.9700	3.5960	3,558.5900	3.5586	(1.039)	0	0	0
2021/06/02	2040	05/05/2022			Bond Future	11.3091	84.9170	11.2963	85.0012	(0.114)	0.0000	0.0000	0
2021/06/02	2040	05/05/2022	9.82	Put	Bond Future	0.0000	0.0000	12,232.5800	12.2326	100.000	0	0	0
2021/06/02	2040	05/05/2022	9.82	Call	Bond Future	0.0000	0.0000	1,623.0800	1.6231	100.000	0	0	1,200
2021/06/02	2040	05/05/2022	11.91	Call	Bond Future	7,396.1100	7.3961	7,442.7800	7.4428	0.631	0	0	0
2021/06/02	2040	05/05/2022	11.90	Call	Bond Future	7,357.5900	7.3576	7,404.1100	7.4041	0.632	0	0	0
2021/06/02	2040	05/05/2022	11.90	Put	Bond Future	3,640.0100	3.6400	3,602.3400	3.6023	(1.035)	0	0	0
2021/06/02	2044	05/08/2021	12.60	Put	Bond Future	176.7800	0.1768	164.5000	0.1645	(6.946)	0	0	0
2021/06/02	2044	05/08/2021	12.61	Call	Bond Future	11,775.0000	11.7750	11,882.2700	11.8823	0.911	0	0	0
2021/06/02	2044	05/08/2021	12.61	Put	Bond Future	173.3300	0.1733	161.2400	0.1612	(6.975)	0	0	0
2021/06/02	2044	05/08/2021			Bond Future	10.7796	83.2064	10.7630	83.3258	(0.154)	0.0000	0.0000	60,417
2021/06/02	2044	05/08/2021	12.60	Call	Bond Future	11,722.7600	11.7228	11,829.8400	11.8298	0.913	0	0	0
2021/06/02	2044	05/08/2021	12.59	Call	Bond Future	11,670.5000	11.6705	11,777.3900	11.7774	0.916	0	0	0
2021/06/02	2044	05/08/2021	12.59	Put	Bond Future	180.2900	0.1803	167.8200	0.1678	(6.917)	0	0	0
2021/06/02	2044	04/11/2021	12.91	Call	Bond Future	12,664.9900	12.6650	12,764.0200	12.7640	0.782	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
2021/06/02	2044	04/11/2021	12.91	Put	Bond Future	688.7800	0.6888	667.9100	0.6679	(3.030)	0	0	0
2021/06/02	2044	04/11/2021			Bond Future	10.9560	84.1188	10.9389	84.2386	(0.156)	0.0000	0.0000	0
2021/06/02	2044	04/11/2021	12.90	Call	Bond Future	12,619.2900	12.6193	12,718.1400	12.7181	0.783	0	0	0
2021/06/02	2044	04/11/2021	12.90	Put	Bond Future	696.5600	0.6966	675.5100	0.6755	(3.022)	0	0	0
2021/06/02	2044	04/11/2021	12.89	Call	Bond Future	12,573.5900	12.5736	12,672.2700	12.6723	0.785	0	0	0
2021/06/02	2044	04/11/2021	12.89	Put	Bond Future	704.4100	0.7044	683.1900	0.6832	(3.012)	0	0	0
2021/06/02	2044	03/02/2022	11.60	Call	Bond Future	6,533.4600	6.5335	6,599.9300	6.5999	1.017	0	0	0
2021/06/02	2044	03/02/2022	11.60	Put	Bond Future	3,505.2700	3.5053	3,450.9500	3.4510	(1.550)	0	0	0
2021/06/02	2044	03/02/2022	11.59	Call	Bond Future	6,493.7200	6.4937	6,559.9500	6.5600	1.020	0	0	0
2021/06/02	2044	03/02/2022	11.59	Put	Bond Future	3,529.4300	3.5294	3,474.8700	3.4749	(1.546)	0	0	0
2021/06/02	2044	03/02/2022			Bond Future	11.1409	80.7085	11.1232	80.8293	(0.159)	0.0000	0.0000	0
2021/06/02	2044	03/02/2022	11.61	Call	Bond Future	6,573.5200	6.5735	6,640.2300	6.6402	1.015	0	0	0
2021/06/02	2044	03/02/2022	11.61	Put	Bond Future	3,481.5200	3.4815	3,427.4400	3.4274	(1.553)	0	0	0
2021/06/02	2044	05/05/2022	11.92	Call	Bond Future	7,429.1700	7.4292	7,499.9500	7.5000	0.953	0	0	0
2021/06/02	2044	05/05/2022	11.92	Put	Bond Future	3,680.7200	3.6807	3,629.7400	3.6297	(1.385)	0	0	0
2021/06/02	2044	05/05/2022	11.91	Call	Bond Future	7,390.7300	7.3907	7,461.2900	7.4613	0.955	0	0	0
2021/06/02	2044	05/05/2022	11.91	Put	Bond Future	3,703.3600	3.7034	3,652.1600	3.6522	(1.383)	0	0	0
2021/06/02	2044	05/05/2022			Bond Future	11.3306	81.6653	11.3122	81.7871	(0.162)	0.0000	0.0000	0
2021/06/02	2044	05/05/2022	11.93	Call	Bond Future	7,467.9600	7.4680	7,538.9500	7.5389	0.951	0	0	0
2021/06/02	2044	05/05/2022	11.93	Put	Bond Future	3,658.5200	3.6585	3,607.7500	3.6077	(1.388)	0	0	0
2021/06/02	2046	05/08/2021			Bond Future	111.7079	111.7079	112.1642	112.1642	0.408	0.0000	0.0000	18,098
2021/06/02	2046	04/11/2021			Bond Future	111.1506	111.1506	111.6111	111.6111	0.414	0.0000	0.0000	0
2021/06/02	2046	03/02/2022			Bond Future	112.4577	112.4577	112.9227	112.9227	0.413	0.0000	0.0000	0
2021/06/02	2046	05/05/2022			Bond Future	111.9680	111.9680	112.4383	112.4383	0.420	0.0000	0.0000	0
2021/06/02	2050	05/08/2021			Bond Future	114.8441	114.8441	114.4798	114.4798	(0.317)	0.0000	0.0000	11,209
2021/06/02	2050	04/11/2021			Bond Future	116.1303	116.1303	115.7608	115.7608	(0.318)	0.0000	0.0000	0
2021/06/02	2050	03/02/2022			Bond Future	115.5467	115.5467	115.1723	115.1723	(0.324)	0.0000	0.0000	0
2021/06/02	2050	05/05/2022			Bond Future	116.9414	116.9414	116.5618	116.5618	(0.325)	0.0000	0.0000	0
2021/06/02	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/06/02	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/06/02	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/06/02	AL37	05/08/2021			Index Future	794.0910	794.0910	793.8460	793.8460	(0.031)	0.0000	0.0000	0
2021/06/02	AL37	04/11/2021			Index Future	802.8780	802.8780	802.6280	802.6280	(0.031)	0.0000	0.0000	0
2021/06/02	AL37	03/02/2022			Index Future	812.1190	812.1190	811.8650	811.8650	(0.031)	0.0000	0.0000	0
2021/06/02	AL37	05/05/2022			Index Future	821.7250	821.7250	821.4660	821.4660	(0.032)	0.0000	0.0000	0
2021/06/02	AL7T	05/08/2021			Index Future	904.0170	904.0170	905.0580	905.0580	0.115	0.0000	0.0000	0
2021/06/02	AL7T	04/11/2021			Index Future	914.0200	914.0200	915.0700	915.0700	0.115	0.0000	0.0000	0
2021/06/02	AL7T	03/02/2022			Index Future	924.5410	924.5410	925.6010	925.6010	0.115	0.0000	0.0000	0
2021/06/02	AL7T	05/05/2022			Index Future	935.4760	935.4760	936.5470	936.5470	0.114	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
2021/06/02	ALBI	05/08/2021			Index Future	795.4770	795.4770	795.9840	795.9840	0.064	0.0000	0.0000	134
2021/06/02	ALBI	04/11/2021			Index Future	804.2790	804.2790	804.7890	804.7890	0.063	0.0000	0.0000	0
2021/06/02	ALBI	03/02/2022			Index Future	813.5360	813.5360	814.0510	814.0510	0.063	0.0000	0.0000	0
2021/06/02	ALBI	05/05/2022			Index Future	823.1580	823.1580	823.6780	823.6780	0.063	0.0000	0.0000	0
2021/06/02	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/06/02	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/06/02	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/06/02	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/06/02	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/06/02	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/06/02	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/06/02	C040	06/10/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/06/02	C040	31/01/2040			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/06/02	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/06/02	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/06/02	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/06/02	C070	01/08/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/06/02	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/06/02	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/06/02	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/06/02	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2021/06/02	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/06/02	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/06/02	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/06/02	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/06/02	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
2021/06/02	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/06/02	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/06/02	C303	28/02/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/06/02	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/06/02	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/06/02	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/06/02	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/06/02	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/06/02	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/06/02	ES33	05/08/2021			Bond Future	11.2336	78.6461	11.2208	78.7153	(0.114)	0.0000	0.0000	350
2021/06/02	ES33	04/11/2021			Bond Future	11.4674	75.7516	11.4542	75.8208	(0.116)	0.0000	0.0000	0
2021/06/02	ES33	03/02/2022			Bond Future	11.7140	76.6427	11.7002	76.7123	(0.117)	0.0000	0.0000	0
2021/06/02	ES33	05/05/2022			Bond Future	11.9634	73.7909	11.9491	73.8610	(0.119)	0.0000	0.0000	0
2021/06/02	ES42	05/08/2021			Bond Future	11.7692	77.3033	11.7619	77.3476	(0.062)	0.0000	0.0000	4,779
2021/06/02	ES42	04/11/2021			Bond Future	11.9917	73.9111	11.9842	73.9553	(0.063)	0.0000	0.0000	0
2021/06/02	ES42	03/02/2022			Bond Future	12.2185	74.7811	12.2108	74.8252	(0.063)	0.0000	0.0000	0
2021/06/02	ES42	05/05/2022			Bond Future	12.4561	71.4259	12.4481	71.4703	(0.065)	0.0000	0.0000	0
2021/06/02	GOVI	05/08/2021	719.14	Call	GOVI	664,240.0000	66.4240	669,650.0000	66.9650	0.814	0	0	0
2021/06/02	GOVI	05/08/2021	719.14	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/06/02	GOVI	05/08/2021	719.13	Call	GOVI	664,340.0000	66.4340	669,750.0000	66.9750	0.814	0	0	0
2021/06/02	GOVI	05/08/2021	719.13	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/06/02	GOVI	05/08/2021			GOVI	785.5640	785.5640	786.1050	786.1050	0.069	0.0000	0.0000	983
2021/06/02	GOVI	05/08/2021	719.15	Call	GOVI	664,140.0000	66.4140	669,550.0000	66.9550	0.815	0	0	0
2021/06/02	GOVI	05/08/2021	719.15	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/06/02	GOVI	04/11/2021	728.41	Call	GOVI	658,460.0000	65.8460	663,910.0000	66.3910	0.828	0	0	0
2021/06/02	GOVI	04/11/2021	728.41	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/06/02	GOVI	04/11/2021	728.40	Call	GOVI	658,560.0000	65.8560	664,010.0000	66.4010	0.828	0	0	0
2021/06/02	GOVI	04/11/2021	728.40	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/06/02	GOVI	04/11/2021			GOVI	794.2560	794.2560	794.8010	794.8010	0.069	0.0000	0.0000	0
2021/06/02	GOVI	04/11/2021	728.42	Call	GOVI	658,360.0000	65.8360	663,810.0000	66.3810	0.828	0	0	0
2021/06/02	GOVI	04/11/2021	728.42	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/06/02	GOVI	03/02/2022	792.76	Call	GOVI	106,380.0000	10.6380	111,870.0000	11.1870	5.161	0	0	0
2021/06/02	GOVI	03/02/2022	792.76	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/06/02	GOVI	03/02/2022			GOVI	803.3980	803.3980	803.9470	803.9470	0.068	0.0000	0.0000	0
2021/06/02	GOVI	03/02/2022	792.75	Call	GOVI	106,480.0000	10.6480	111,970.0000	11.1970	5.156	0	0	0
2021/06/02	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
2021/06/02	GOVI	03/02/2022	792.74	Call	GOVI	106,580.0000	10.6580	112,070.0000	11.2070	5.151	0	0	0
2021/06/02	GOVI	03/02/2022	792.74	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/06/02	GOVI	05/05/2022	788.25	Call	GOVI	246,510.0000	24.6510	252,050.0000	25.2050	2.247	0	0	0
2021/06/02	GOVI	05/05/2022	788.25	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/06/02	GOVI	05/05/2022			GOVI	812.9010	812.9010	813.4550	813.4550	0.068	0.0000	0.0000	0
2021/06/02	GOVI	05/05/2022	788.24	Call	GOVI	246,610.0000	24.6610	252,150.0000	25.2150	2.246	0	0	0
2021/06/02	GOVI	05/05/2022	788.24	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/06/02	GOVI	05/05/2022	788.23	Call	GOVI	246,710.0000	24.6710	252,250.0000	25.2250	2.246	0	0	0
2021/06/02	GOVI	05/05/2022	788.23	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/06/02	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2021/06/02	IGOV	05/08/2021			Index Future	295.6900	295.6900	295.7550	295.7550	0.022	0.0000	0.0000	576
2021/06/02	IGOV	04/11/2021			Index Future	299.0350	299.0350	299.1000	299.1000	0.022	0.0000	0.0000	16
2021/06/02	IGOV	03/02/2022			Index Future	302.5480	302.5480	302.6140	302.6140	0.022	0.0000	0.0000	0
2021/06/02	IGOV	05/05/2022			Index Future	306.1970	306.1970	306.2630	306.2630	0.022	0.0000	0.0000	0
2021/06/02	IS05	15/06/2021			Interest Rate Swap	90.4300	90.4300	90.4300	90.4300	0.000	0.0000	0.0000	0
2021/06/02	IS05	21/09/2021			Interest Rate Swap	89.4200	89.4200	89.4200	89.4200	0.000	0.0000	0.0000	0
2021/06/02	IS05	21/12/2021			Interest Rate Swap	90.7000	90.7000	90.7000	90.7000	0.000	0.0000	0.0000	51
2021/06/02	IS05	15/03/2022			Interest Rate Swap	90.1400	90.1400	90.1400	90.1400	0.000	0.0000	0.0000	0
2021/06/02	IS05	21/06/2022			Interest Rate Swap	90.3300	90.3300	90.3400	90.3400	0.011	0.0000	0.0000	0
2021/06/02	IS05	20/09/2022			Interest Rate Swap	93.5500	93.5500	93.5500	93.5500	0.000	0.0000	0.0000	0
2021/06/02	IS05	20/12/2022			Interest Rate Swap	94.1400	94.1400	94.1400	94.1400	0.000	0.0000	0.0000	0
2021/06/02	IS05	22/03/2023			Interest Rate Swap	86.6400	86.6400	86.6500	86.6500	0.012	0.0000	0.0000	0
2021/06/02	IS05	20/06/2023			Interest Rate Swap	92.2900	92.2900	92.3000	92.3000	0.011	0.0000	0.0000	0
2021/06/02	IS05	19/09/2023			Interest Rate Swap	94.8800	94.8800	94.8800	94.8800	0.000	0.0000	0.0000	0
2021/06/02	IS10	17/12/2025			Interest Rate Swap	80.6900	80.6900	80.7300	80.7300	0.050	0.0000	0.0000	0
2021/06/02	IS10	16/03/2026			Interest Rate Swap	77.2600	77.2600	77.3100	77.3100	0.065	0.0000	0.0000	0
2021/06/02	IS10	15/06/2026			Interest Rate Swap	75.7100	75.7100	75.7600	75.7600	0.066	0.0000	0.0000	0
2021/06/02	IS10	21/09/2026			Interest Rate Swap	77.7600	77.7600	77.8200	77.8200	0.077	0.0000	0.0000	0
2021/06/02	IS10	21/12/2026			Interest Rate Swap	81.7900	81.7900	81.8600	81.8600	0.086	0.0000	0.0000	0
2021/06/02	IS10	15/03/2027			Interest Rate Swap	80.3100	80.3100	80.3900	80.3900	0.100	0.0000	0.0000	0
2021/06/02	IS10	21/06/2027			Interest Rate Swap	82.4000	82.4000	82.4700	82.4700	0.085	0.0000	0.0000	0
2021/06/02	IS10	20/09/2027			Interest Rate Swap	88.2000	88.2000	88.2700	88.2700	0.079	0.0000	0.0000	0
2021/06/02	IS10	20/12/2027			Interest Rate Swap	88.6100	88.6100	88.6500	88.6500	0.045	0.0000	0.0000	0
2021/06/02	IS10	22/03/2028			Interest Rate Swap	81.6300	81.6300	81.6700	81.6700	0.049	0.0000	0.0000	0
2021/06/02	IS10	20/06/2028			Interest Rate Swap	89.4300	89.4300	89.4600	89.4600	0.034	0.0000	0.0000	0
2021/06/02	IS10	19/09/2028			Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0.000	0.0000	0.0000	0
2021/06/02	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2021/06/02	JBAF	15/06/2021			Jibar Tradeable Future	3.7050	96.2950	3.6950	96.3050	(0.270)	0.0000	0.0000	0
2021/06/02	JBAF	21/07/2021			Jibar Tradeable Future	3.7450	96.2550	3.7450	96.2550	0.000	0.0000	0.0000	0
2021/06/02	JBAF	18/08/2021			Jibar Tradeable Future	3.7700	96.2300	3.7800	96.2200	0.265	0.0000	0.0000	0
2021/06/02	JBAF	15/09/2021			Jibar Tradeable Future	3.7950	96.2050	3.8050	96.1950	0.264	0.0000	0.0000	30,000
2021/06/02	JBAF	20/10/2021			Jibar Tradeable Future	3.8900	96.1100	3.9000	96.1000	0.257	0.0000	0.0000	0

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2021/06/02	JBAF	17/11/2021			Jibar Tradeable Future	3.9200	96.0800	3.9300	96.0700	0.255	0.0000	0.0000	0
2021/06/02	JBAF	15/12/2021			Jibar Tradeable Future	4.0600	95.9400	4.0700	95.9300	0.246	0.0000	0.0000	0
2021/06/02	JBAF	16/03/2022			Jibar Tradeable Future	4.3050	95.6950	4.3250	95.6750	0.465	0.0000	0.0000	0
2021/06/02	JBAF	15/06/2022			Jibar Tradeable Future	4.6300	95.3700	4.6600	95.3400	0.648	0.0000	0.0000	471
2021/06/02	JBAF	21/09/2022			Jibar Tradeable Future	4.8700	95.1300	4.9000	95.1000	0.616	0.0000	0.0000	0
2021/06/02	JBAF	21/12/2022			Jibar Tradeable Future	5.1850	94.8150	5.2250	94.7750	0.771	0.0000	0.0000	0
2021/06/02	JBAF	15/03/2023			Jibar Tradeable Future	5.4150	94.5850	5.4350	94.5650	0.369	0.0000	0.0000	0
2021/06/02	R023	05/08/2021	5.30	Call	Bond Future	491.7400	0.4917	494.7000	0.4947	0.602	0	0	0
2021/06/02	R023	05/08/2021	5.30	Put	Bond Future	93.1100	0.0931	90.1100	0.0901	(3.222)	0	0	0
2021/06/02	R023	05/08/2021	5.29	Call	Bond Future	479.6800	0.4797	482.5800	0.4826	0.605	0	0	0
2021/06/02	R023	05/08/2021	5.29	Put	Bond Future	96.1600	0.0962	93.1000	0.0931	(3.182)	0	0	0
2021/06/02	R023	05/08/2021			Bond Future	5.0367	107.4573	5.0328	107.4633	(0.078)	0.0000	0.0000	15,432
2021/06/02	R023	05/08/2021	5.31	Call	Bond Future	503.8900	0.5039	506.9000	0.5069	0.597	0	0	0
2021/06/02	R023	05/08/2021	5.31	Put	Bond Future	90.1600	0.0902	87.2100	0.0872	(3.272)	0	0	0
2021/06/02	R023	04/11/2021	4.91	Call	Bond Future	200.7300	0.2007	201.5300	0.2015	0.399	0	0	0
2021/06/02	R023	04/11/2021	4.91	Put	Bond Future	513.2800	0.5133	509.0300	0.5090	(0.828)	0	0	0
2021/06/02	R023	04/11/2021	4.90	Call	Bond Future	195.4800	0.1955	196.2600	0.1963	0.399	0	0	0
2021/06/02	R023	04/11/2021	4.90	Put	Bond Future	520.8700	0.5209	516.6000	0.5166	(0.820)	0	0	0
2021/06/02	R023	04/11/2021			Bond Future	5.1539	104.7272	5.1500	104.7322	(0.077)	0.0000	0.0000	0
2021/06/02	R023	04/11/2021	4.92	Call	Bond Future	206.0700	0.2061	206.9000	0.2069	0.403	0	0	0
2021/06/02	R023	04/11/2021	4.92	Put	Bond Future	505.7800	0.5058	501.5600	0.5016	(0.834)	0	0	0
2021/06/02	R023	03/02/2022	5.08	Call	Bond Future	282.1800	0.2822	283.2700	0.2833	0.386	0	0	0
2021/06/02	R023	03/02/2022	5.08	Put	Bond Future	500.4500	0.5005	497.0800	0.4971	(0.673)	0	0	0
2021/06/02	R023	03/02/2022			Bond Future	5.2910	105.9337	5.2866	105.9382	(0.082)	0.0000	0.0000	0
2021/06/02	R023	03/02/2022	5.07	Call	Bond Future	277.3000	0.2773	278.3600	0.2784	0.382	0	0	0
2021/06/02	R023	03/02/2022	5.07	Put	Bond Future	505.9400	0.5059	502.5400	0.5025	(0.672)	0	0	0
2021/06/02	R023	03/02/2022	5.06	Call	Bond Future	272.4600	0.2725	273.5100	0.2735	0.385	0	0	0
2021/06/02	R023	03/02/2022	5.06	Put	Bond Future	511.4600	0.5115	508.0500	0.5080	(0.667)	0	0	0
2021/06/02	R023	05/05/2022	6.31	Call	Bond Future	840.2400	0.8402	842.7600	0.8428	0.300	0	0	0
2021/06/02	R023	05/05/2022	6.31	Put	Bond Future	159.4200	0.1594	157.9100	0.1579	(0.947)	0	0	0
2021/06/02	R023	05/05/2022			Bond Future	5.4466	103.2778	5.4415	103.2818	(0.093)	0.0000	0.0000	0
2021/06/02	R023	05/05/2022	6.30	Call	Bond Future	834.1100	0.8341	836.6100	0.8366	0.300	0	0	0
2021/06/02	R023	05/05/2022	6.30	Put	Bond Future	161.1300	0.1611	159.6000	0.1596	(0.950)	0	0	0
2021/06/02	R023	05/05/2022	6.29	Call	Bond Future	827.9800	0.8280	830.4800	0.8305	0.302	0	0	0
2021/06/02	R023	05/05/2022	6.29	Put	Bond Future	162.8500	0.1629	161.3200	0.1613	(0.940)	0	0	0
2021/06/02	R035	05/08/2021	5.31	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/06/02	R035	05/08/2021	5.31	Put	Bond Future	44,721.4900	44.7215	44,575.1100	44.5751	(0.327)	0	0	0
2021/06/02	R035	05/08/2021	11.37	Call	Bond Future	7,106.4000	7.1064	7,215.9300	7.2159	1.541	0	0	0
2021/06/02	R035	05/08/2021	11.37	Put	Bond Future	638.3000	0.6383	601.4500	0.6015	(5.773)	0	0	100
2021/06/02	R035	05/08/2021			Bond Future	10.3430	93.3692	10.3210	93.5156	(0.213)	0.0000	0.0000	81,808
2021/06/02	R035	05/08/2021	5.30	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/06/02	R035	05/08/2021	5.30	Put	Bond Future	44,838.0700	44.8381	44,691.6900	44.6917	(0.326)	0	0	0
2021/06/02	R035	05/08/2021	5.29	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/06/02	R035	05/08/2021	5.29	Put	Bond Future	44,954.7800	44.9548	44,808.4000	44.8084	(0.326)	0	0	0
2021/06/02	R035	05/08/2021	10.77	Call	Bond Future	4,249.1500	4.2492	4,330.2600	4.3303	1.909	0	0	0
2021/06/02	R035	05/08/2021	10.77	Put	Bond Future	1,473.7100	1.4737	1,408.4400	1.4084	(4.429)	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
2021/06/02	R035	05/08/2021	10.02	Put	Bond Future	3,800.4200	3.8004	3,691.4600	3.6915	(2.867)	0	0	0
2021/06/02	R035	05/08/2021	10.02	Call	Bond Future	1,615.4800	1.6155	1,652.9000	1.6529	2.316	0	0	100
2021/06/02	R035	04/11/2021	11.20	Put	Bond Future	2,165.4300	2.1654	2,107.9900	2.1080	(2.653)	0	0	350
2021/06/02	R035	04/11/2021	10.60	Call	Bond Future	4,015.6700	4.0157	4,082.9000	4.0829	1.674	0	0	0
2021/06/02	R035	04/11/2021	10.60	Put	Bond Future	3,630.6800	3.6307	3,550.8100	3.5508	(2.200)	0	0	350
2021/06/02	R035	04/11/2021	10.11	Put	Bond Future	5,358.6200	5.3586	5,259.4200	5.2594	(1.851)	0	0	0
2021/06/02	R035	04/11/2021	10.11	Call	Bond Future	2,513.4200	2.5134	2,561.3200	2.5613	1.906	0	0	350
2021/06/02	R035	04/11/2021	10.12	Put	Bond Future	5,318.0800	5.3181	5,219.2700	5.2193	(1.858)	0	0	0
2021/06/02	R035	04/11/2021	10.12	Call	Bond Future	2,540.4900	2.5405	2,588.7800	2.5888	1.901	0	0	400
2021/06/02	R035	04/11/2021	10.62	Put	Bond Future	3,570.6100	3.5706	3,491.5300	3.4915	(2.215)	0	0	0
2021/06/02	R035	04/11/2021	10.62	Call	Bond Future	4,083.9300	4.0839	4,151.9500	4.1519	1.666	0	0	400
2021/06/02	R035	04/11/2021	11.75	Put	Bond Future	1,358.2200	1.3582	1,317.1900	1.3172	(3.021)	0	0	782
2021/06/02	R035	04/11/2021	11.08	Call	Bond Future	5,793.9600	5.7940	5,879.4500	5.8795	1.476	0	0	0
2021/06/02	R035	04/11/2021	11.08	Put	Bond Future	2,402.2900	2.4023	2,340.6800	2.3407	(2.565)	0	0	782
2021/06/02	R035	04/11/2021	10.23	Put	Bond Future	4,889.0800	4.8891	4,794.5700	4.7946	(1.933)	0	0	0
2021/06/02	R035	04/11/2021	12.53	Call	Bond Future	12,176.6300	12.1766	12,302.1900	12.3022	1.031	0	0	0
2021/06/02	R035	04/11/2021	12.53	Put	Bond Future	562.3800	0.5624	540.8400	0.5408	(3.830)	0	0	0
2021/06/02	R035	04/11/2021			Bond Future	10.5403	89.9175	10.5175	90.0646	(0.216)	0.0000	0.0000	0
2021/06/02	R035	04/11/2021	11.20	Call	Bond Future	6,285.4500	6.2854	6,375.1100	6.3751	1.426	0	0	0
2021/06/02	R035	04/11/2021	13.82	Call	Bond Future	18,072.7700	18.0728	18,214.5000	18.2145	0.784	0	0	0
2021/06/02	R035	04/11/2021	13.82	Put	Bond Future	99.7000	0.0997	94.3300	0.0943	(5.386)	0	0	400
2021/06/02	R035	04/11/2021	11.75	Call	Bond Future	8,702.5800	8.7026	8,808.6500	8.8087	1.219	0	0	0
2021/06/02	R035	04/11/2021	10.23	Call	Bond Future	2,850.5000	2.8505	2,903.0900	2.9031	1.845	0	0	782
2021/06/02	R035	04/11/2021	12.52	Call	Bond Future	12,130.8700	12.1309	12,256.2200	12.2562	1.033	0	0	0
2021/06/02	R035	04/11/2021	12.52	Put	Bond Future	569.2300	0.5692	547.4800	0.5475	(3.821)	0	0	0
2021/06/02	R035	04/11/2021	12.51	Call	Bond Future	12,085.1100	12.0851	12,210.2700	12.2103	1.036	0	0	0
2021/06/02	R035	04/11/2021	12.51	Put	Bond Future	576.1400	0.5761	554.2000	0.5542	(3.808)	0	0	0
2021/06/02	R035	03/02/2022	11.05	Put	Bond Future	3,619.8400	3.6198	3,550.5100	3.5505	(1.915)	0	0	1,600
2021/06/02	R035	03/02/2022	10.35	Put	Bond Future	5,814.8600	5.8149	5,722.3800	5.7224	(1.590)	0	0	0
2021/06/02	R035	03/02/2022	10.35	Call	Bond Future	3,266.7500	3.2668	3,322.5600	3.3226	1.708	0	0	1,600
2021/06/02	R035	03/02/2022	11.28	Call	Bond Future	6,343.8800	6.3439	6,429.8500	6.4299	1.355	0	0	0
2021/06/02	R035	03/02/2022	11.28	Put	Bond Future	3,093.4800	3.0935	3,031.1600	3.0312	(2.015)	0	0	200
2021/06/02	R035	03/02/2022	10.26	Put	Bond Future	6,160.9200	6.1609	6,065.4200	6.0654	(1.550)	0	0	0
2021/06/02	R035	03/02/2022	10.26	Call	Bond Future	3,021.3600	3.0214	3,074.1500	3.0742	1.747	0	0	200
2021/06/02	R035	03/02/2022	11.73	Call	Bond Future	8,156.5200	8.1565	8,254.6600	8.2547	1.203	0	0	0
2021/06/02	R035	03/02/2022	11.73	Put	Bond Future	2,293.7800	2.2938	2,243.6300	2.2436	(2.186)	0	0	280
2021/06/02	R035	03/02/2022	11.03	Call	Bond Future	5,415.3700	5.4154	5,493.7000	5.4937	1.446	0	0	0
2021/06/02	R035	03/02/2022	11.39	Call	Bond Future	6,773.0400	6.7730	6,862.1900	6.8622	1.316	0	0	0
2021/06/02	R035	03/02/2022	11.39	Put	Bond Future	2,872.9000	2.8729	2,813.7600	2.8138	(2.059)	0	0	683
2021/06/02	R035	03/02/2022	10.65	Call	Bond Future	4,152.4900	4.1525	4,218.3800	4.2184	1.587	0	0	0
2021/06/02	R035	03/02/2022	11.23	Call	Bond Future	6,152.8000	6.1528	6,237.3000	6.2373	1.373	0	0	0
2021/06/02	R035	03/02/2022	11.23	Put	Bond Future	3,200.1700	3.2002	3,136.3800	3.1364	(1.993)	0	0	0
2021/06/02	R035	03/02/2022	11.22	Call	Bond Future	6,114.9300	6.1149	6,199.1300	6.1991	1.377	0	0	0
2021/06/02	R035	03/02/2022	11.22	Put	Bond Future	3,222.0400	3.2220	3,157.9500	3.1580	(1.989)	0	0	0
2021/06/02	R035	03/02/2022			Bond Future	10.7477	90.9536	10.7241	91.1019	(0.220)	0.0000	0.0000	0
2021/06/02	R035	03/02/2022	11.05	Call	Bond Future	5,487.7000	5.4877	5,566.6600	5.5667	1.439	0	0	0
2021/06/02	R035	03/02/2022	11.88	Call	Bond Future	8,739.6200	8.7396	8,841.7600	8.8418	1.169	0	0	0
2021/06/02	R035	03/02/2022	11.88	Put	Bond Future	2,032.4800	2.0325	1,986.3300	1.9863	(2.271)	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
2021/06/02	R035	03/02/2022	11.03	Put	Bond Future	3,669.2900	3.6693	3,599.3300	3.5993	(1.907)	0	0	280
2021/06/02	R035	03/02/2022	10.10	Put	Bond Future	6,813.6600	6.8137	6,712.8500	6.7128	(1.480)	0	0	0
2021/06/02	R035	03/02/2022	10.10	Call	Bond Future	2,608.8100	2.6088	2,656.2900	2.6563	1.820	0	0	280
2021/06/02	R035	03/02/2022	10.65	Put	Bond Future	4,768.6900	4.7687	4,686.2900	4.6863	(1.728)	0	0	683
2021/06/02	R035	03/02/2022	9.70	Put	Bond Future	8,685.3800	8.6854	8,571.9500	8.5720	(1.306)	0	0	0
2021/06/02	R035	03/02/2022	9.70	Call	Bond Future	1,737.7600	1.7378	1,772.6200	1.7726	2.006	0	0	683
2021/06/02	R035	03/02/2022	11.24	Call	Bond Future	6,190.4600	6.1905	6,275.2600	6.2753	1.370	0	0	0
2021/06/02	R035	03/02/2022	11.24	Put	Bond Future	3,178.1600	3.1782	3,114.6700	3.1147	(1.998)	0	0	0
2021/06/02	R035	05/05/2022	11.64	Call	Bond Future	7,258.2800	7.2583	7,349.5700	7.3496	1.258	0	0	0
2021/06/02	R035	05/05/2022	11.64	Put	Bond Future	3,211.2800	3.2113	3,152.9300	3.1529	(1.817)	0	0	0
2021/06/02	R035	05/05/2022	11.63	Call	Bond Future	7,220.4900	7.2205	7,311.5300	7.3115	1.261	0	0	0
2021/06/02	R035	05/05/2022	11.63	Put	Bond Future	3,230.4200	3.2304	3,171.8200	3.1718	(1.814)	0	0	0
2021/06/02	R035	05/05/2022			Bond Future	10.9532	87.5531	10.9287	87.7027	(0.224)	0.0000	0.0000	0
2021/06/02	R035	05/05/2022	11.65	Call	Bond Future	7,296.1300	7.2961	7,387.6700	7.3877	1.255	0	0	0
2021/06/02	R035	05/05/2022	11.65	Put	Bond Future	3,192.2600	3.1923	3,134.1600	3.1342	(1.820)	0	0	0
2021/06/02	R186	05/08/2021	8.62	Call	Bond Future	5,414.6300	5.4146	5,392.4400	5.3924	(0.410)	0	0	0
2021/06/02	R186	05/08/2021	8.62	Put	Bond Future	151.1900	0.1512	148.1400	0.1481	(2.017)	0	0	0
2021/06/02	R186	05/08/2021	8.61	Call	Bond Future	5,374.2500	5.3742	5,352.0200	5.3520	(0.414)	0	0	0
2021/06/02	R186	05/08/2021	8.61	Put	Bond Future	155.1500	0.1552	152.0600	0.1521	(1.992)	0	0	0
2021/06/02	R186	05/08/2021			Bond Future	7.4675	114.6410	7.4716	114.6219	0.055	0.0000	0.0000	92,080
2021/06/02	R186	05/08/2021	8.63	Call	Bond Future	5,455.0600	5.4551	5,432.9100	5.4329	(0.406)	0	0	0
2021/06/02	R186	05/08/2021	8.63	Put	Bond Future	147.3200	0.1473	144.3100	0.1443	(2.043)	0	0	0
2021/06/02	R186	04/11/2021	7.77	Call	Bond Future	2,338.0600	2.3381	2,320.2800	2.3203	(0.760)	0	0	0
2021/06/02	R186	04/11/2021	8.10	Call	Bond Future	3,226.3500	3.2263	3,206.7400	3.2067	(0.608)	0	0	0
2021/06/02	R186	04/11/2021	8.10	Put	Bond Future	1,245.2900	1.2453	1,246.0800	1.2461	0.063	0	0	0
2021/06/02	R186	04/11/2021	8.09	Call	Bond Future	3,197.0700	3.1971	3,177.5000	3.1775	(0.612)	0	0	0
2021/06/02	R186	04/11/2021	8.09	Put	Bond Future	1,259.7500	1.2597	1,260.5800	1.2606	0.066	0	0	0
2021/06/02	R186	04/11/2021			Bond Future	7.6521	115.8972	7.6566	115.8768	0.060	0.0000	0.0000	0
2021/06/02	R186	04/11/2021	7.77	Put	Bond Future	1,812.2100	1.8122	1,814.8300	1.8148	0.145	0	0	15,177
2021/06/02	R186	04/11/2021	8.77	Call	Bond Future	5,418.2600	5.4183	5,396.8400	5.3968	(0.395)	0	0	0
2021/06/02	R186	04/11/2021	8.77	Put	Bond Future	555.3500	0.5553	554.3300	0.5543	(0.184)	0	0	15,177
2021/06/02	R186	04/11/2021	8.11	Call	Bond Future	3,255.7500	3.2557	3,236.0900	3.2361	(0.604)	0	0	0
2021/06/02	R186	04/11/2021	8.11	Put	Bond Future	1,230.9600	1.2310	1,231.7000	1.2317	0.060	0	0	0
2021/06/02	R186	03/02/2022	7.30	Call	Bond Future	1,380.5000	1.3805	1,368.4700	1.3685	(0.871)	0	0	0
2021/06/02	R186	03/02/2022	7.30	Put	Bond Future	3,734.7200	3.7347	3,744.0500	3.7440	0.250	0	0	0
2021/06/02	R186	03/02/2022			Bond Future	7.8479	111.9502	7.8530	111.9289	0.064	0.0000	0.0000	0
2021/06/02	R186	03/02/2022	7.29	Call	Bond Future	1,364.8700	1.3649	1,352.9200	1.3529	(0.876)	0	0	0
2021/06/02	R186	03/02/2022	7.29	Put	Bond Future	3,762.6400	3.7626	3,772.0500	3.7720	0.250	0	0	0
2021/06/02	R186	03/02/2022	7.28	Call	Bond Future	1,349.3600	1.3494	1,337.4800	1.3375	(0.880)	0	0	0
2021/06/02	R186	03/02/2022	7.28	Put	Bond Future	3,790.6900	3.7907	3,800.1700	3.8002	0.250	0	0	0
2021/06/02	R186	05/05/2022	8.32	Call	Bond Future	3,224.5700	3.2246	3,207.9600	3.2080	(0.515)	0	0	0
2021/06/02	R186	05/05/2022	8.32	Put	Bond Future	2,183.3100	2.1833	2,188.8700	2.1889	0.255	0	0	0
2021/06/02	R186	05/05/2022			Bond Future	8.0587	113.2764	8.0642	113.2542	0.069	0.0000	0.0000	0
2021/06/02	R186	05/05/2022	8.31	Call	Bond Future	3,201.1100	3.2011	3,184.5500	3.1845	(0.517)	0	0	0
2021/06/02	R186	05/05/2022	8.31	Put	Bond Future	2,199.4700	2.1995	2,205.0800	2.2051	0.255	0	0	0
2021/06/02	R186	05/05/2022	8.30	Call	Bond Future	3,177.3000	3.1773	3,160.8000	3.1608	(0.519)	0	0	0
2021/06/02	R186	05/05/2022	8.30	Put	Bond Future	2,215.3000	2.2153	2,220.9700	2.2210	0.256	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
2021/06/02	R197	05/08/2021			Bond Future	320.9436	320.9436	321.0789	321.0789	0.042	0.0000	0.0000	1,751
2021/06/02	R197	04/11/2021			Bond Future	324.5375	324.5375	324.6717	324.6717	0.041	0.0000	0.0000	0
2021/06/02	R197	03/02/2022			Bond Future	320.2485	320.2485	320.3823	320.3823	0.042	0.0000	0.0000	0
2021/06/02	R197	05/05/2022			Bond Future	324.1142	324.1142	324.2482	324.2482	0.041	0.0000	0.0000	0
2021/06/02	R202	05/08/2021			Bond Future	238.0939	238.0939	238.2441	238.2441	0.063	0.0000	0.0000	9,509
2021/06/02	R202	04/11/2021			Bond Future	240.7601	240.7601	240.9098	240.9098	0.062	0.0000	0.0000	0
2021/06/02	R202	03/02/2022			Bond Future	239.2859	239.2859	239.4359	239.4359	0.063	0.0000	0.0000	0
2021/06/02	R202	05/05/2022			Bond Future	242.1737	242.1737	242.3246	242.3246	0.062	0.0000	0.0000	0
2021/06/02	R209	05/08/2021	11.81	Call	Bond Future	8,624.2100	8.6242	8,675.2000	8.6752	0.591	0	0	0
2021/06/02	R209	05/08/2021	11.81	Put	Bond Future	252.6700	0.2527	240.0400	0.2400	(4.999)	0	0	0
2021/06/02	R209	05/08/2021			Bond Future	10.2399	72.3250	10.2290	72.3886	(0.106)	0.0000	0.0000	28,639
2021/06/02	R209	05/08/2021	11.80	Call	Bond Future	8,580.2800	8.5803	8,631.1000	8.6311	0.592	0	0	0
2021/06/02	R209	05/08/2021	11.80	Put	Bond Future	257.3700	0.2574	244.5700	0.2446	(4.973)	0	0	0
2021/06/02	R209	05/08/2021	11.79	Call	Bond Future	8,536.3700	8.5364	8,587.0200	8.5870	0.593	0	0	0
2021/06/02	R209	05/08/2021	11.79	Put	Bond Future	262.1500	0.2621	249.1800	0.2492	(4.948)	0	0	0
2021/06/02	R209	04/11/2021	12.00	Call	Bond Future	9,105.6500	9.1057	9,151.9600	9.1520	0.509	0	0	0
2021/06/02	R209	04/11/2021	12.00	Put	Bond Future	840.1800	0.8402	822.8100	0.8228	(2.067)	0	0	9,000
2021/06/02	R209	04/11/2021	10.50	Call	Bond Future	3,742.4400	3.7424	3,766.2400	3.7662	0.636	0	0	0
2021/06/02	R209	04/11/2021	12.19	Call	Bond Future	9,837.5700	9.8376	9,886.2400	9.8862	0.495	0	0	0
2021/06/02	R209	04/11/2021	12.19	Put	Bond Future	679.9700	0.6800	664.9600	0.6650	(2.207)	0	0	0
2021/06/02	R209	04/11/2021	12.17	Call	Bond Future	9,760.1000	9.7601	9,808.5300	9.8085	0.496	0	0	0
2021/06/02	R209	04/11/2021			Bond Future	10.4121	69.9774	10.4009	70.0411	(0.107)	0.0000	0.0000	4,375
2021/06/02	R209	04/11/2021	10.50	Put	Bond Future	3,244.0300	3.2440	3,204.1500	3.2042	(1.229)	0	0	12,500
2021/06/02	R209	04/11/2021	9.50	Put	Bond Future	6,875.7700	6.8758	6,821.1100	6.8211	(0.795)	0	0	0
2021/06/02	R209	04/11/2021	9.50	Call	Bond Future	1,391.7700	1.3918	1,400.7900	1.4008	0.648	0	0	6,000
2021/06/02	R209	04/11/2021	12.18	Call	Bond Future	9,798.8200	9.7988	9,847.3700	9.8474	0.495	0	0	0
2021/06/02	R209	04/11/2021	12.18	Put	Bond Future	687.7000	0.6877	672.5700	0.6726	(2.200)	0	0	0
2021/06/02	R209	04/11/2021	12.17	Put	Bond Future	695.5100	0.6955	680.2600	0.6803	(2.193)	0	0	0
2021/06/02	R209	03/02/2022	11.03	Call	Bond Future	5,348.2000	5.3482	5,380.0800	5.3801	0.596	0	0	0
2021/06/02	R209	03/02/2022	11.03	Put	Bond Future	2,955.8800	2.9559	2,923.7900	2.9238	(1.086)	0	0	0
2021/06/02	R209	03/02/2022	11.02	Call	Bond Future	5,315.5000	5.3155	5,347.2500	5.3473	0.597	0	0	0
2021/06/02	R209	03/02/2022	11.02	Put	Bond Future	2,976.0600	2.9761	2,943.8400	2.9438	(1.083)	0	0	0
2021/06/02	R209	03/02/2022			Bond Future	10.5887	70.7839	10.5772	70.8478	(0.109)	0.0000	0.0000	0
2021/06/02	R209	03/02/2022	11.04	Call	Bond Future	5,380.7500	5.3808	5,412.7600	5.4128	0.595	0	0	0
2021/06/02	R209	03/02/2022	11.04	Put	Bond Future	2,935.6000	2.9356	2,903.6400	2.9036	(1.089)	0	0	0
2021/06/02	R209	05/05/2022	11.44	Call	Bond Future	6,461.4800	6.4615	6,497.3500	6.4974	0.555	0	0	0
2021/06/02	R209	05/05/2022	11.44	Put	Bond Future	2,955.9100	2.9559	2,927.3500	2.9274	(0.966)	0	0	0
2021/06/02	R209	05/05/2022	11.43	Call	Bond Future	6,428.4500	6.4285	6,464.2100	6.4642	0.556	0	0	0
2021/06/02	R209	05/05/2022	11.43	Put	Bond Future	2,973.2000	2.9732	2,944.5300	2.9445	(0.964)	0	0	0
2021/06/02	R209	05/05/2022			Bond Future	10.7689	68.4811	10.7570	68.5455	(0.110)	0.0000	0.0000	0
2021/06/02	R209	05/05/2022	11.45	Call	Bond Future	6,494.8000	6.4948	6,530.7900	6.5308	0.554	0	0	0
2021/06/02	R209	05/05/2022	11.45	Put	Bond Future	2,938.9600	2.9390	2,910.5200	2.9105	(0.968)	0	0	0
2021/06/02	R210	05/08/2021			Bond Future	211.2047	211.2047	211.3193	211.3193	0.054	0.0000	0.0000	1,486
2021/06/02	R210	04/11/2021			Bond Future	210.8287	210.8287	210.9429	210.9429	0.054	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
2021/06/02	R210	03/02/2022			Bond Future	213.3074	213.3074	213.4217	213.4217	0.054	0.0000	0.0000	0
2021/06/02	R210	05/05/2022			Bond Future	213.0821	213.0821	213.1968	213.1968	0.054	0.0000	0.0000	0
2021/06/02	R212	05/08/2021			Bond Future	172.4442	172.4442	172.4852	172.4852	0.024	0.0000	0.0000	1,803
2021/06/02	R212	04/11/2021			Bond Future	174.3756	174.3756	174.4156	174.4156	0.023	0.0000	0.0000	0
2021/06/02	R213	05/08/2021	10.85	Call	Bond Future	7,832.3300	7.8323	7,937.3100	7.9373	1.340	0	0	0
2021/06/02	R213	05/08/2021	10.85	Put	Bond Future	224.6200	0.2246	208.2400	0.2082	(7.292)	0	0	0
2021/06/02	R213	05/08/2021	10.84	Call	Bond Future	7,787.4100	7.7874	7,892.1400	7.8921	1.345	0	0	0
2021/06/02	R213	05/08/2021	10.84	Put	Bond Future	229.2400	0.2292	212.6100	0.2126	(7.254)	0	0	0
2021/06/02	R213	05/08/2021	10.14	Put	Bond Future	765.5200	0.7655	725.5200	0.7255	(5.225)	0	0	0
2021/06/02	R213	05/08/2021	9.34	Put	Bond Future	2,345.4400	2.3454	2,266.8600	2.2669	(3.350)	0	0	0
2021/06/02	R213	05/08/2021	9.34	Call	Bond Future	1,978.3700	1.9784	2,021.1500	2.0212	2.162	0	0	0
2021/06/02	R213	05/08/2021			Bond Future	9.4054	88.1647	9.3838	88.2860	(0.230)	0.0000	0.0000	9,043
2021/06/02	R213	05/08/2021	10.86	Call	Bond Future	7,877.2900	7.8773	7,982.5300	7.9825	1.336	0	0	0
2021/06/02	R213	05/08/2021	10.86	Put	Bond Future	220.0800	0.2201	203.9600	0.2040	(7.325)	0	0	0
2021/06/02	R213	05/08/2021	10.78	Call	Bond Future	7,518.7600	7.5188	7,621.8900	7.6219	1.372	0	0	0
2021/06/02	R213	05/08/2021	10.78	Put	Bond Future	258.7100	0.2587	240.4800	0.2405	(7.046)	0	0	0
2021/06/02	R213	05/08/2021	10.14	Call	Bond Future	4,750.1300	4.7501	4,831.4900	4.8315	1.713	0	0	0
2021/06/02	R213	04/11/2021	11.10	Put	Bond Future	709.5600	0.7096	684.5100	0.6845	(3.530)	0	0	0
2021/06/02	R213	04/11/2021	11.11	Call	Bond Future	8,440.5800	8.4406	8,537.7000	8.5377	1.151	0	0	0
2021/06/02	R213	04/11/2021	11.09	Put	Bond Future	718.2300	0.7182	692.9600	0.6930	(3.518)	0	0	0
2021/06/02	R213	04/11/2021			Bond Future	9.5938	85.6013	9.5713	85.7232	(0.234)	0.0000	0.0000	0
2021/06/02	R213	04/11/2021	11.10	Call	Bond Future	8,401.2200	8.4012	8,498.1100	8.4981	1.153	0	0	0
2021/06/02	R213	04/11/2021	11.11	Put	Bond Future	700.9700	0.7010	676.1500	0.6761	(3.541)	0	0	0
2021/06/02	R213	04/11/2021	11.09	Call	Bond Future	8,361.9100	8.3619	8,458.5800	8.4586	1.156	0	0	0
2021/06/02	R213	03/02/2022	10.67	Call	Bond Future	6,376.9700	6.3770	6,456.8300	6.4568	1.252	0	0	0
2021/06/02	R213	03/02/2022	10.67	Put	Bond Future	1,916.5300	1.9165	1,873.6000	1.8736	(2.240)	0	0	220
2021/06/02	R213	03/02/2022	10.60	Put	Bond Future	2,013.7400	2.0137	1,969.2200	1.9692	(2.211)	0	0	430
2021/06/02	R213	03/02/2022	10.00	Call	Bond Future	4,175.1200	4.1751	4,238.0000	4.2380	1.506	0	0	0
2021/06/02	R213	03/02/2022	10.00	Put	Bond Future	3,090.9900	3.0910	3,031.0800	3.0311	(1.938)	0	0	430
2021/06/02	R213	03/02/2022	9.22	Put	Bond Future	5,303.6500	5.3037	5,221.4900	5.2215	(1.549)	0	0	0
2021/06/02	R213	03/02/2022	8.80	Put	Bond Future	6,892.2500	6.8923	6,798.8700	6.7989	(1.355)	0	0	0
2021/06/02	R213	03/02/2022	8.80	Call	Bond Future	1,450.4300	1.4504	1,479.8400	1.4798	2.028	0	0	102
2021/06/02	R213	03/02/2022	9.58	Put	Bond Future	4,167.9600	4.1680	4,096.0600	4.0961	(1.725)	0	0	200
2021/06/02	R213	03/02/2022	8.63	Put	Bond Future	7,632.4300	7.6324	7,535.0300	7.5350	(1.276)	0	0	0
2021/06/02	R213	03/02/2022	8.63	Call	Bond Future	1,213.2600	1.2133	1,238.6500	1.2386	2.093	0	0	200
2021/06/02	R213	03/02/2022	9.98	Call	Bond Future	4,117.1100	4.1171	4,179.4300	4.1794	1.514	0	0	0
2021/06/02	R213	03/02/2022	9.98	Put	Bond Future	3,136.6100	3.1366	3,076.1400	3.0761	(1.928)	0	0	0
2021/06/02	R213	03/02/2022			Bond Future	9.7924	86.5875	9.7690	86.7103	(0.238)	0.0000	0.0000	0
2021/06/02	R213	03/02/2022	10.17	Call	Bond Future	4,693.6200	4.6936	4,761.1500	4.7612	1.439	0	0	0
2021/06/02	R213	03/02/2022	10.17	Put	Bond Future	2,735.4200	2.7354	2,680.1600	2.6802	(2.020)	0	0	220
2021/06/02	R213	03/02/2022	9.15	Put	Bond Future	5,547.9900	5.5480	5,463.8800	5.4639	(1.516)	0	0	0
2021/06/02	R213	03/02/2022	9.15	Call	Bond Future	2,076.0100	2.0760	2,114.6900	2.1147	1.863	0	0	220
2021/06/02	R213	03/02/2022	10.60	Call	Bond Future	6,129.9200	6.1299	6,208.1900	6.2082	1.277	0	0	0
2021/06/02	R213	03/02/2022	9.22	Call	Bond Future	2,218.9200	2.2189	2,259.5500	2.2596	1.831	0	0	430
2021/06/02	R213	03/02/2022	10.25	Call	Bond Future	4,945.9600	4.9460	5,015.6200	5.0156	1.408	0	0	0
2021/06/02	R213	03/02/2022	10.25	Put	Bond Future	2,580.5800	2.5806	2,527.4500	2.5275	(2.059)	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
2021/06/02	R213	03/02/2022	9.76	Call	Bond Future	3,502.5900	3.5026	3,558.6600	3.5587	1.601	0	0	0
2021/06/02	R213	03/02/2022	9.76	Put	Bond Future	3,673.1400	3.6731	3,606.4200	3.6064	(1.816)	0	0	102
2021/06/02	R213	03/02/2022	10.15	Call	Bond Future	4,631.2300	4.6312	4,698.2200	4.6982	1.446	0	0	0
2021/06/02	R213	03/02/2022	10.15	Put	Bond Future	2,775.2400	2.7752	2,719.4400	2.7194	(2.011)	0	0	200
2021/06/02	R213	03/02/2022	9.58	Call	Bond Future	3,040.2200	3.0402	3,091.1100	3.0911	1.674	0	0	0
2021/06/02	R213	03/02/2022	9.97	Call	Bond Future	4,088.1200	4.0881	4,150.1600	4.1502	1.518	0	0	0
2021/06/02	R213	03/02/2022	9.97	Put	Bond Future	3,159.4900	3.1595	3,098.7400	3.0987	(1.923)	0	0	0
2021/06/02	R213	03/02/2022	9.96	Call	Bond Future	4,059.2100	4.0592	4,120.9700	4.1210	1.521	0	0	0
2021/06/02	R213	03/02/2022	9.96	Put	Bond Future	3,182.5000	3.1825	3,121.4700	3.1215	(1.918)	0	0	0
2021/06/02	R213	05/05/2022	10.65	Put	Bond Future	2,569.7000	2.5697	2,521.1900	2.5212	(1.888)	0	0	0
2021/06/02	R213	05/05/2022	10.63	Call	Bond Future	5,786.2500	5.7863	5,861.1100	5.8611	1.294	0	0	0
2021/06/02	R213	05/05/2022			Bond Future	9.9905	84.0811	9.9663	84.2049	(0.242)	0.0000	0.0000	0
2021/06/02	R213	05/05/2022	10.64	Call	Bond Future	5,818.7900	5.8188	5,893.8800	5.8939	1.290	0	0	0
2021/06/02	R213	05/05/2022	10.64	Put	Bond Future	2,585.6000	2.5856	2,536.8700	2.5369	(1.885)	0	0	0
2021/06/02	R213	05/05/2022	10.65	Call	Bond Future	5,851.3800	5.8514	5,926.6900	5.9267	1.287	0	0	0
2021/06/02	R213	05/05/2022	10.63	Put	Bond Future	2,601.6000	2.6016	2,552.6400	2.5526	(1.882)	0	0	0
2021/06/02	R214	05/08/2021	12.03	Put	Bond Future	426.1300	0.4261	411.5000	0.4115	(3.433)	0	0	0
2021/06/02	R214	05/08/2021	12.01	Call	Bond Future	7,699.4000	7.6994	7,718.5000	7.7185	0.248	0	0	0
2021/06/02	R214	05/08/2021			Bond Future	10.6646	68.9578	10.6589	68.9919	(0.054)	0.0000	0.0000	17,880
2021/06/02	R214	05/08/2021	12.02	Call	Bond Future	7,741.4200	7.7414	7,760.6800	7.7607	0.249	0	0	0
2021/06/02	R214	05/08/2021	12.02	Put	Bond Future	433.0900	0.4331	418.3100	0.4183	(3.413)	0	0	0
2021/06/02	R214	05/08/2021	12.03	Call	Bond Future	7,783.4800	7.7835	7,802.8900	7.8029	0.249	0	0	0
2021/06/02	R214	05/08/2021	12.01	Put	Bond Future	440.1500	0.4402	425.2100	0.4252	(3.394)	0	0	0
2021/06/02	R214	04/11/2021	12.47	Call	Bond Future	9,355.1800	9.3552	9,375.7600	9.3758	0.220	0	0	0
2021/06/02	R214	04/11/2021	12.46	Call	Bond Future	9,318.3000	9.3183	9,338.7900	9.3388	0.220	0	0	0
2021/06/02	R214	04/11/2021	12.46	Put	Bond Future	919.8500	0.9198	906.5100	0.9065	(1.450)	0	0	0
2021/06/02	R214	04/11/2021			Bond Future	10.8364	66.4361	10.8306	66.4699	(0.054)	0.0000	0.0000	0
2021/06/02	R214	04/11/2021	12.47	Put	Bond Future	910.5000	0.9105	897.2500	0.8972	(1.455)	0	0	0
2021/06/02	R214	04/11/2021	12.48	Call	Bond Future	9,392.0700	9.3921	9,412.7300	9.4127	0.220	0	0	0
2021/06/02	R214	04/11/2021	12.48	Put	Bond Future	901.2300	0.9012	888.0600	0.8881	(1.461)	0	0	0
2021/06/02	R214	03/02/2022	11.40	Put	Bond Future	3,303.6000	3.3036	3,281.9400	3.2819	(0.656)	0	0	0
2021/06/02	R214	03/02/2022	11.41	Call	Bond Future	5,440.5000	5.4405	5,452.7200	5.4527	0.225	0	0	0
2021/06/02	R214	03/02/2022	11.39	Put	Bond Future	3,324.9200	3.3249	3,303.1900	3.3032	(0.654)	0	0	0
2021/06/02	R214	03/02/2022			Bond Future	11.0157	67.2016	11.0097	67.2354	(0.055)	0.0000	0.0000	0
2021/06/02	R214	03/02/2022	11.40	Call	Bond Future	5,408.3800	5.4084	5,420.5300	5.4205	0.225	0	0	0
2021/06/02	R214	03/02/2022	11.41	Put	Bond Future	3,282.4100	3.2824	3,260.8200	3.2608	(0.658)	0	0	0
2021/06/02	R214	03/02/2022	11.39	Call	Bond Future	5,376.3200	5.3763	5,388.4000	5.3884	0.225	0	0	0
2021/06/02	R214	05/05/2022	11.74	Put	Bond Future	3,337.7100	3.3377	3,318.6700	3.3187	(0.570)	0	0	0
2021/06/02	R214	05/05/2022	11.75	Call	Bond Future	6,267.0800	6.2671	6,281.9500	6.2820	0.237	0	0	0
2021/06/02	R214	05/05/2022	11.73	Put	Bond Future	3,356.7800	3.3568	3,337.6900	3.3377	(0.569)	0	0	0
2021/06/02	R214	05/05/2022			Bond Future	11.1919	64.7180	11.1857	64.7519	(0.055)	0.0000	0.0000	0
2021/06/02	R214	05/05/2022	11.74	Call	Bond Future	6,235.1400	6.2351	6,249.9500	6.2500	0.238	0	0	0
2021/06/02	R214	05/05/2022	11.75	Put	Bond Future	3,318.7500	3.3188	3,299.7700	3.2998	(0.572)	0	0	0
2021/06/02	R214	05/05/2022	11.73	Call	Bond Future	6,203.2400	6.2032	6,218.0000	6.2180	0.238	0	0	0
2021/06/02	R248	05/08/2021	12.51	Put	Bond Future	165.2500	0.1652	151.8300	0.1518	(8.121)	0	0	0
2021/06/02	R248	05/08/2021	12.52	Call	Bond Future	12,151.0000	12.1510	12,296.4000	12.2964	1.197	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
2021/06/02	R248	05/08/2021	12.50	Put	Bond Future	168.5800	0.1686	154.9500	0.1549	(8.085)	0	0	0
2021/06/02	R248	05/08/2021	11.20	Put	Bond Future	1,414.3300	1.4143	1,349.5500	1.3496	(4.580)	0	0	0
2021/06/02	R248	05/08/2021	11.20	Call	Bond Future	5,151.5600	5.1516	5,245.3900	5.2454	1.821	0	0	1,000
2021/06/02	R248	05/08/2021	10.50	Put	Bond Future	3,560.4900	3.5605	3,450.8000	3.4508	(3.081)	0	0	0
2021/06/02	R248	05/08/2021	10.30	Call	Bond Future	1,573.3600	1.5734	1,610.0400	1.6100	2.331	0	0	1,300
2021/06/02	R248	05/08/2021	10.90	Put	Bond Future	2,126.4400	2.1264	2,043.0700	2.0431	(3.921)	0	0	0
2021/06/02	R248	05/08/2021	10.90	Call	Bond Future	3,746.5500	3.7465	3,821.7900	3.8218	2.008	0	0	1,300
2021/06/02	R248	05/08/2021	10.60	Put	Bond Future	3,145.7300	3.1457	3,042.5200	3.0425	(3.281)	0	0	0
2021/06/02	R248	05/08/2021	10.60	Call	Bond Future	2,547.4100	2.5474	2,602.8100	2.6028	2.175	0	0	0
2021/06/02	R248	05/08/2021			Bond Future	10.6795	86.9612	10.6584	87.1198	(0.198)	0.0000	0.0000	171,250
2021/06/02	R248	05/08/2021	12.51	Call	Bond Future	12,097.6300	12.0976	12,242.8200	12.2428	1.200	0	0	0
2021/06/02	R248	05/08/2021	12.52	Put	Bond Future	161.9800	0.1620	148.7700	0.1488	(8.155)	0	0	0
2021/06/02	R248	05/08/2021	12.50	Call	Bond Future	12,044.2300	12.0442	12,189.2100	12.1892	1.204	0	0	0
2021/06/02	R248	05/08/2021	10.00	Put	Bond Future	6,213.0800	6.2131	6,075.4600	6.0755	(2.215)	0	0	0
2021/06/02	R248	05/08/2021	10.00	Call	Bond Future	848.5600	0.8486	869.5500	0.8695	2.474	0	0	0
2021/06/02	R248	05/08/2021	10.50	Call	Bond Future	2,199.1100	2.1991	2,248.0300	2.2480	2.225	0	0	1,000
2021/06/02	R248	05/08/2021	10.30	Put	Bond Future	4,497.6600	4.4977	4,375.7300	4.3757	(2.711)	0	0	0
2021/06/02	R248	04/11/2021	12.85	Call	Bond Future	13,179.5800	13.1796	13,315.4200	13.3154	1.031	0	0	0
2021/06/02	R248	04/11/2021	12.85	Put	Bond Future	635.5300	0.6355	611.8400	0.6118	(3.728)	0	0	0
2021/06/02	R248	04/11/2021			Bond Future	10.8512	83.5023	10.8293	83.6618	(0.202)	0.0000	0.0000	0
2021/06/02	R248	04/11/2021	12.84	Call	Bond Future	13,132.8900	13.1329	13,268.5200	13.2685	1.033	0	0	0
2021/06/02	R248	04/11/2021	12.84	Put	Bond Future	642.8700	0.6429	618.9700	0.6190	(3.718)	0	0	0
2021/06/02	R248	04/11/2021	12.83	Call	Bond Future	13,086.2000	13.0862	13,221.6200	13.2216	1.035	0	0	0
2021/06/02	R248	04/11/2021	12.83	Put	Bond Future	650.2900	0.6503	626.1800	0.6262	(3.708)	0	0	0
2021/06/02	R248	03/02/2022	11.48	Call	Bond Future	6,662.2800	6.6623	6,753.6000	6.7536	1.371	0	0	0
2021/06/02	R248	03/02/2022	11.49	Put	Bond Future	3,569.4500	3.5694	3,500.2300	3.5002	(1.939)	0	0	0
2021/06/02	R248	03/02/2022	11.47	Call	Bond Future	6,621.4400	6.6214	6,712.4300	6.7124	1.374	0	0	0
2021/06/02	R248	03/02/2022			Bond Future	11.0307	84.4645	11.0079	84.6254	(0.206)	0.0000	0.0000	0
2021/06/02	R248	03/02/2022	11.48	Put	Bond Future	3,594.2100	3.5942	3,524.6600	3.5247	(1.935)	0	0	0
2021/06/02	R248	03/02/2022	11.49	Call	Bond Future	6,703.4400	6.7034	6,795.0900	6.7951	1.367	0	0	0
2021/06/02	R248	03/02/2022	11.47	Put	Bond Future	3,619.4000	3.6194	3,549.5200	3.5495	(1.931)	0	0	0
2021/06/02	R248	05/05/2022	11.80	Call	Bond Future	7,627.8800	7.6279	7,725.2300	7.7252	1.276	0	0	0
2021/06/02	R248	05/05/2022	11.79	Call	Bond Future	7,587.4800	7.5875	7,684.5400	7.6845	1.279	0	0	0
2021/06/02	R248	05/05/2022	11.79	Put	Bond Future	3,752.2300	3.7522	3,686.8700	3.6869	(1.742)	0	0	0
2021/06/02	R248	05/05/2022			Bond Future	11.2071	81.0502	11.1835	81.2127	(0.210)	0.0000	0.0000	0
2021/06/02	R248	05/05/2022	11.80	Put	Bond Future	3,729.7200	3.7297	3,664.6500	3.6646	(1.745)	0	0	0
2021/06/02	R248	05/05/2022	11.81	Call	Bond Future	7,668.6300	7.6686	7,766.2600	7.7663	1.273	0	0	0
2021/06/02	R248	05/05/2022	11.81	Put	Bond Future	3,707.6400	3.7076	3,642.8500	3.6429	(1.747)	0	0	0

Total

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