



Johannesburg
Stock Exchange

One Exchange Square,
Gwen Lane,
Sandown, South Africa
Private Bag X991174
Sandton 2146

Tel: +27 11 520 7000
Fax: +27 11 520 8584

www.jse.co.za

Registration number: 2005/022939/06
VAT number: 4080119391

INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 03/06/2021 TO 03/06/2021

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
2021/06/03	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/06/03	0908	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/06/03	0957	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/06/03	0986	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/06/03	1386	28/02/2031		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/06/03	1409	28/02/2041		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/06/03	2025	05/08/2021		Bond Future	153.6860	153.6860	153.4777	153.4777	(0.136)	0.0000	0.0000	5,354
2021/06/03	2025	04/11/2021		Bond Future	155.4059	155.4059	155.1948	155.1948	(0.136)	0.0000	0.0000	0
2021/06/03	2025	03/02/2022		Bond Future	155.6736	155.6736	155.4597	155.4597	(0.137)	0.0000	0.0000	0
2021/06/03	2025	05/05/2022		Bond Future	157.5516	157.5516	157.3350	157.3350	(0.137)	0.0000	0.0000	0
2021/06/03	2029	05/08/2021		Bond Future	114.9657	114.9657	114.2090	114.2090	(0.658)	0.0000	0.0000	3,031
2021/06/03	2029	04/11/2021		Bond Future	115.1014	115.1014	114.3359	114.3359	(0.665)	0.0000	0.0000	0
2021/06/03	2029	03/02/2022		Bond Future	116.4539	116.4539	115.6792	115.6792	(0.665)	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
2021/06/03	2029	05/05/2022			Bond Future	116.6833	116.6833	115.8992	115.8992	(0.672)	0.0000	0.0000	0
2021/06/03	2030	05/08/2021	10.42	Call	Bond Future	7,675.6100	7.6756	7,868.8200	7.8688	2.517	0	0	0
2021/06/03	2030	05/08/2021	10.42	Put	Bond Future	201.0400	0.2010	178.8800	0.1789	(11.023)	0	0	0
2021/06/03	2030	05/08/2021	10.41	Call	Bond Future	7,629.5800	7.6296	7,822.4000	7.8224	2.527	0	0	0
2021/06/03	2030	05/08/2021	10.41	Put	Bond Future	205.4600	0.2055	182.9100	0.1829	(10.975)	0	0	0
2021/06/03	2030	05/08/2021	8.50	Put	Bond Future	3,861.9300	3.8619	3,697.2000	3.6972	(4.265)	0	0	0
2021/06/03	2030	05/08/2021	10.15	Call	Bond Future	6,451.8300	6.4518	6,632.7900	6.6328	2.805	0	0	0
2021/06/03	2030	05/08/2021	8.83	Call	Bond Future	1,586.9900	1.5870	1,665.4700	1.6655	4.945	0	0	479
2021/06/03	2030	05/08/2021	10.30	Put	Bond Future	259.7400	0.2597	232.6000	0.2326	(10.449)	0	0	200
2021/06/03	2030	05/08/2021	8.78	Put	Bond Future	2,802.7100	2.8027	2,661.3400	2.6613	(5.044)	0	0	0
2021/06/03	2030	05/08/2021	8.78	Call	Bond Future	1,469.3000	1.4693	1,543.3000	1.5433	5.036	0	0	200
2021/06/03	2030	05/08/2021	7.70	Put	Bond Future	7,922.0300	7.9220	7,716.9300	7.7169	(2.589)	0	0	0
2021/06/03	2030	05/08/2021	9.45	Call	Bond Future	3,514.4400	3.5144	3,649.0800	3.6491	3.831	0	0	600
2021/06/03	2030	05/08/2021	12.10	Call	Bond Future	15,434.4000	15.4344	15,649.3800	15.6494	1.393	0	0	0
2021/06/03	2030	05/08/2021	12.10	Put	Bond Future	1.8900	0.0019	1.5000	0.0015	(20.635)	0	0	600
2021/06/03	2030	05/08/2021			Bond Future	9.0155	94.3077	8.9771	94.5230	(0.425)	0.0000	0.0000	100,948
2021/06/03	2030	05/08/2021	10.43	Call	Bond Future	7,721.6900	7.7217	7,915.2800	7.9153	2.507	0	0	0
2021/06/03	2030	05/08/2021	10.43	Put	Bond Future	196.7100	0.1967	174.9300	0.1749	(11.072)	0	0	0
2021/06/03	2030	05/08/2021	8.50	Call	Bond Future	911.1700	0.9112	961.8100	0.9618	5.558	0	0	5,000
2021/06/03	2030	05/08/2021	9.50	Call	Bond Future	3,704.0700	3.7041	3,842.8100	3.8428	3.746	0	0	0
2021/06/03	2030	05/08/2021	9.50	Put	Bond Future	1,034.6200	1.0346	957.9900	0.9580	(7.407)	0	0	5,000
2021/06/03	2030	05/08/2021	10.15	Put	Bond Future	352.8200	0.3528	318.4100	0.3184	(9.753)	0	0	479
2021/06/03	2030	05/08/2021	9.75	Call	Bond Future	4,712.8800	4.7129	4,870.1700	4.8702	3.337	0	0	0
2021/06/03	2030	05/08/2021	9.75	Put	Bond Future	704.2600	0.7043	646.1800	0.6462	(8.247)	0	0	479
2021/06/03	2030	05/08/2021	8.83	Put	Bond Future	2,635.2300	2.6352	2,498.3400	2.4983	(5.195)	0	0	0
2021/06/03	2030	05/08/2021	10.30	Call	Bond Future	7,126.4200	7.1264	7,314.6500	7.3147	2.641	0	0	0
2021/06/03	2030	05/08/2021	7.70	Call	Bond Future	153.1500	0.1531	163.4200	0.1634	6.706	0	0	200
2021/06/03	2030	05/08/2021	8.95	Put	Bond Future	2,260.7300	2.2607	2,134.8500	2.1349	(5.568)	0	0	0
2021/06/03	2030	05/08/2021	8.95	Call	Bond Future	1,892.4400	1.8924	1,981.9300	1.9819	4.729	0	0	600
2021/06/03	2030	05/08/2021	9.45	Put	Bond Future	1,115.9000	1.1159	1,035.1700	1.0352	(7.235)	0	0	0
2021/06/03	2030	04/11/2021	11.26	Call	Bond Future	10,662.3200	10.6623	10,859.2900	10.8593	1.847	0	0	0
2021/06/03	2030	04/11/2021	9.20	Call	Bond Future	2,960.7000	2.9607	3,064.3000	3.0643	3.499	0	0	29
2021/06/03	2030	04/11/2021	8.27	Put	Bond Future	6,268.4000	6.2684	6,098.7300	6.0987	(2.707)	0	0	0
2021/06/03	2030	04/11/2021	8.27	Call	Bond Future	1,021.9200	1.0219	1,069.6500	1.0697	4.671	0	0	300
2021/06/03	2030	04/11/2021	8.77	Put	Bond Future	4,292.2000	4.2922	4,151.2300	4.1512	(3.284)	0	0	0
2021/06/03	2030	04/11/2021	11.44	Put	Bond Future	227.3700	0.2274	210.9200	0.2109	(7.235)	0	0	300
2021/06/03	2030	04/11/2021	10.60	Call	Bond Future	7,935.1800	7.9352	8,111.3800	8.1114	2.220	0	0	0
2021/06/03	2030	04/11/2021	10.60	Put	Bond Future	724.3600	0.7244	683.1600	0.6832	(5.688)	0	0	0
2021/06/03	2030	04/11/2021	10.59	Put	Bond Future	733.5100	0.7335	691.9100	0.6919	(5.671)	0	0	0
2021/06/03	2030	04/11/2021			Bond Future	9.2025	95.3407	9.1625	95.5581	(0.434)	0.0000	0.0000	0
2021/06/03	2030	04/11/2021	11.26	Put	Bond Future	296.6300	0.2966	276.2000	0.2762	(6.887)	0	0	29
2021/06/03	2030	04/11/2021	9.90	Put	Bond Future	1,542.4700	1.5425	1,469.7700	1.4698	(4.713)	0	0	0
2021/06/03	2030	04/11/2021	9.90	Call	Bond Future	5,235.0400	5.2350	5,379.7400	5.3797	2.764	0	0	29
2021/06/03	2030	04/11/2021	9.20	Put	Bond Future	2,974.0100	2.9740	2,860.2100	2.8602	(3.826)	0	0	0
2021/06/03	2030	04/11/2021	8.77	Call	Bond Future	1,904.5600	1.9046	1,980.9900	1.9810	4.013	0	0	300
2021/06/03	2030	04/11/2021	11.44	Call	Bond Future	11,427.2700	11.4273	11,628.2200	11.6282	1.759	0	0	0
2021/06/03	2030	04/11/2021	10.61	Call	Bond Future	7,975.0900	7.9751	8,151.6700	8.1517	2.214	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2021/06/03	2030	04/11/2021	10.61	Put	Bond Future	715.3100	0.7153	674.4900	0.6745	(5.707)	0	0	0
2021/06/03	2030	04/11/2021	10.59	Call	Bond Future	7,895.3400	7.8953	8,071.1400	8.0711	2.227	0	0	0
2021/06/03	2030	03/02/2022	8.85	Put	Bond Future	5,053.8400	5.0538	4,912.4300	4.9124	(2.798)	0	0	0
2021/06/03	2030	03/02/2022	8.85	Call	Bond Future	2,106.3800	2.1064	2,184.6500	2.1847	3.716	0	0	1,000
2021/06/03	2030	03/02/2022	9.35	Call	Bond Future	3,283.4800	3.2835	3,388.8400	3.3888	3.209	0	0	0
2021/06/03	2030	03/02/2022	9.35	Put	Bond Future	3,548.4000	3.5484	3,434.0800	3.4341	(3.222)	0	0	101
2021/06/03	2030	03/02/2022	8.39	Put	Bond Future	6,808.5200	6.8085	6,643.8600	6.6439	(2.418)	0	0	0
2021/06/03	2030	03/02/2022	8.39	Call	Bond Future	1,305.0500	1.3050	1,360.0700	1.3601	4.216	0	0	101
2021/06/03	2030	03/02/2022	9.45	Call	Bond Future	3,553.0900	3.5531	3,663.8100	3.6638	3.116	0	0	0
2021/06/03	2030	03/02/2022	9.45	Put	Bond Future	3,293.1200	3.2931	3,184.1600	3.1842	(3.309)	0	0	0
2021/06/03	2030	03/02/2022			Bond Future	9.4004	92.4344	9.3586	92.6541	(0.445)	0.0000	0.0000	0
2021/06/03	2030	03/02/2022	9.60	Put	Bond Future	2,938.4500	2.9385	2,837.4100	2.8374	(3.439)	0	0	0
2021/06/03	2030	03/02/2022	9.60	Call	Bond Future	3,978.6200	3.9786	4,097.2600	4.0973	2.982	0	0	1,000
2021/06/03	2030	03/02/2022	10.85	Call	Bond Future	8,273.6900	8.2737	8,446.1900	8.4462	2.085	0	0	0
2021/06/03	2030	03/02/2022	10.85	Put	Bond Future	1,050.9700	1.0510	1,003.7900	1.0038	(4.489)	0	0	1,000
2021/06/03	2030	03/02/2022	9.78	Call	Bond Future	4,521.5600	4.5216	4,649.4100	4.6494	2.828	0	0	0
2021/06/03	2030	03/02/2022	9.78	Put	Bond Future	2,556.2900	2.5563	2,464.4600	2.4645	(3.592)	0	0	101
2021/06/03	2030	03/02/2022	9.44	Call	Bond Future	3,525.5300	3.5255	3,635.7100	3.6357	3.125	0	0	0
2021/06/03	2030	03/02/2022	9.44	Put	Bond Future	3,317.8800	3.3179	3,208.3800	3.2084	(3.300)	0	0	0
2021/06/03	2030	03/02/2022	9.43	Call	Bond Future	3,498.3700	3.4984	3,608.0200	3.6080	3.134	0	0	0
2021/06/03	2030	03/02/2022	9.43	Put	Bond Future	3,343.0700	3.3431	3,233.0400	3.2330	(3.291)	0	0	0
2021/06/03	2030	05/05/2022	8.89	Put	Bond Future	5,802.0200	5.8020	5,655.5000	5.6555	(2.525)	0	0	0
2021/06/03	2030	05/05/2022	8.47	Call	Bond Future	1,398.7500	1.3988	1,455.3800	1.4554	4.049	0	0	1,073
2021/06/03	2030	05/05/2022	8.14	Put	Bond Future	8,857.9200	8.8579	8,679.5100	8.6795	(2.014)	0	0	0
2021/06/03	2030	05/05/2022	8.14	Call	Bond Future	1,010.5400	1.0105	1,054.2900	1.0543	4.329	0	0	1,800
2021/06/03	2030	05/05/2022	9.95	Call	Bond Future	4,666.5600	4.6666	4,793.6100	4.7936	2.723	0	0	0
2021/06/03	2030	05/05/2022	10.21	Call	Bond Future	5,467.7600	5.4678	5,606.1600	5.6062	2.531	0	0	0
2021/06/03	2030	05/05/2022	10.21	Put	Bond Future	2,484.3300	2.4843	2,400.5700	2.4006	(3.372)	0	0	0
2021/06/03	2030	05/05/2022			Bond Future	9.6088	93.5293	9.5651	93.7514	(0.455)	0.0000	0.0000	0
2021/06/03	2030	05/05/2022	8.89	Call	Bond Future	2,063.9500	2.0640	2,139.5900	2.1396	3.665	0	0	1,800
2021/06/03	2030	05/05/2022	11.04	Call	Bond Future	8,271.3900	8.2714	8,440.3400	8.4403	2.043	0	0	0
2021/06/03	2030	05/05/2022	11.04	Put	Bond Future	1,370.6800	1.3707	1,317.4700	1.3175	(3.882)	0	0	1,800
2021/06/03	2030	05/05/2022	9.35	Call	Bond Future	3,060.7000	3.0607	3,159.0800	3.1591	3.214	0	0	0
2021/06/03	2030	05/05/2022	9.35	Put	Bond Future	4,384.8100	4.3848	4,261.0300	4.2610	(2.823)	0	0	1,073
2021/06/03	2030	05/05/2022	8.47	Put	Bond Future	7,410.9100	7.4109	7,245.3800	7.2454	(2.234)	0	0	0
2021/06/03	2030	05/05/2022	9.95	Put	Bond Future	2,957.9500	2.9580	2,862.8400	2.8628	(3.215)	0	0	1,073
2021/06/03	2030	05/05/2022	10.20	Call	Bond Future	5,435.8000	5.4358	5,573.7800	5.5738	2.538	0	0	0
2021/06/03	2030	05/05/2022	10.20	Put	Bond Future	2,500.9700	2.5010	2,416.7900	2.4168	(3.366)	0	0	0
2021/06/03	2030	05/05/2022	10.19	Call	Bond Future	5,403.9000	5.4039	5,541.4600	5.5415	2.546	0	0	0
2021/06/03	2030	05/05/2022	10.19	Put	Bond Future	2,517.7000	2.5177	2,433.1000	2.4331	(3.360)	0	0	0
2021/06/03	2032	05/08/2021	11.37	Call	Bond Future	9,562.4600	9.5625	9,748.0200	9.7480	1.941	0	0	0
2021/06/03	2032	05/08/2021	11.37	Put	Bond Future	160.7200	0.1607	144.0800	0.1441	(10.353)	0	0	0
2021/06/03	2032	05/08/2021			Bond Future	9.7144	93.3999	9.6814	93.6021	(0.340)	0.0000	0.0000	118,592
2021/06/03	2032	05/08/2021	11.36	Call	Bond Future	9,513.2400	9.5132	9,698.5200	9.6985	1.948	0	0	0
2021/06/03	2032	05/08/2021	11.36	Put	Bond Future	164.1900	0.1642	147.2700	0.1473	(10.305)	0	0	0
2021/06/03	2032	05/08/2021	11.35	Call	Bond Future	9,464.0500	9.4640	9,649.0300	9.6490	1.955	0	0	0
2021/06/03	2032	05/08/2021	11.35	Put	Bond Future	167.7400	0.1677	150.5200	0.1505	(10.266)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2021/06/03	2032	04/11/2021	9.83	Call	Bond Future	3,180.6600	3.1807	3,272.0800	3.2721	2.874	0	0	700
2021/06/03	2032	04/11/2021	11.70	Call	Bond Future	10,403.9700	10.4040	10,578.2000	10.5782	1.675	0	0	0
2021/06/03	2032	04/11/2021	11.71	Put	Bond Future	566.6400	0.5666	536.9900	0.5370	(5.233)	0	0	0
2021/06/03	2032	04/11/2021	11.69	Call	Bond Future	10,360.5200	10.3605	10,534.4500	10.5344	1.679	0	0	0
2021/06/03	2032	04/11/2021			Bond Future	9.9088	90.2776	9.8745	90.4817	(0.347)	0.0000	0.0000	21
2021/06/03	2032	04/11/2021	9.33	Put	Bond Future	5,427.2100	5.4272	5,286.4500	5.2864	(2.594)	0	0	0
2021/06/03	2032	04/11/2021	9.33	Call	Bond Future	1,901.7000	1.9017	1,965.1100	1.9651	3.334	0	0	700
2021/06/03	2032	04/11/2021	9.83	Put	Bond Future	3,650.0800	3.6501	3,537.3300	3.5373	(3.089)	0	0	0
2021/06/03	2032	04/11/2021	12.81	Call	Bond Future	15,314.3500	15.3143	15,509.9700	15.5100	1.277	0	0	0
2021/06/03	2032	04/11/2021	12.81	Put	Bond Future	122.3800	0.1224	113.8300	0.1138	(6.986)	0	0	700
2021/06/03	2032	04/11/2021	11.70	Put	Bond Future	573.8000	0.5738	543.8600	0.5439	(5.218)	0	0	0
2021/06/03	2032	04/11/2021	11.71	Call	Bond Future	10,447.4600	10.4475	10,621.9800	10.6220	1.670	0	0	0
2021/06/03	2032	04/11/2021	11.69	Put	Bond Future	581.0400	0.5810	550.8000	0.5508	(5.204)	0	0	0
2021/06/03	2032	03/02/2022	11.13	Call	Bond Future	7,508.6200	7.5086	7,652.2200	7.6522	1.912	0	0	0
2021/06/03	2032	03/02/2022	11.13	Put	Bond Future	1,889.5500	1.8896	1,826.8200	1.8268	(3.320)	0	0	210
2021/06/03	2032	03/02/2022	10.53	Call	Bond Future	5,278.5200	5.2785	5,398.4500	5.3985	2.272	0	0	0
2021/06/03	2032	03/02/2022	10.53	Put	Bond Future	2,904.8900	2.9049	2,818.4900	2.8185	(2.974)	0	0	210
2021/06/03	2032	03/02/2022	10.35	Put	Bond Future	3,317.2600	3.3173	3,222.7000	3.2227	(2.851)	0	0	400
2021/06/03	2032	03/02/2022	9.58	Put	Bond Future	5,656.7300	5.6567	5,525.1100	5.5251	(2.327)	0	0	0
2021/06/03	2032	03/02/2022	9.58	Call	Bond Future	2,532.5300	2.5325	2,607.2400	2.6072	2.950	0	0	400
2021/06/03	2032	03/02/2022	10.66	Call	Bond Future	5,734.1700	5.7342	5,859.7200	5.8597	2.190	0	0	0
2021/06/03	2032	03/02/2022	10.66	Put	Bond Future	2,642.9800	2.6430	2,562.2000	2.5622	(3.056)	0	0	97
2021/06/03	2032	03/02/2022	10.45	Put	Bond Future	3,081.1300	3.0811	2,991.1500	2.9912	(2.920)	0	0	198
2021/06/03	2032	03/02/2022	9.81	Call	Bond Future	3,104.8000	3.1048	3,190.7000	3.1907	2.767	0	0	0
2021/06/03	2032	03/02/2022	9.81	Put	Bond Future	4,855.7800	4.8558	4,735.3500	4.7354	(2.480)	0	0	198
2021/06/03	2032	03/02/2022	8.91	Put	Bond Future	8,585.7300	8.5857	8,424.4400	8.4244	(1.879)	0	0	0
2021/06/03	2032	03/02/2022	10.43	Call	Bond Future	4,943.2100	4.9432	5,058.6500	5.0587	2.335	0	0	0
2021/06/03	2032	03/02/2022	10.43	Put	Bond Future	3,127.0900	3.1271	3,036.2000	3.0362	(2.907)	0	0	0
2021/06/03	2032	03/02/2022	10.42	Call	Bond Future	4,910.6800	4.9107	5,025.6600	5.0257	2.341	0	0	0
2021/06/03	2032	03/02/2022	10.42	Put	Bond Future	3,150.5800	3.1506	3,059.2300	3.0592	(2.899)	0	0	0
2021/06/03	2032	03/02/2022			Bond Future	10.1101	91.3175	10.0744	91.5238	(0.354)	0.0000	0.0000	0
2021/06/03	2032	03/02/2022	9.62	Put	Bond Future	5,510.8800	5.5109	5,381.2000	5.3812	(2.353)	0	0	0
2021/06/03	2032	03/02/2022	9.62	Call	Bond Future	2,627.4900	2.6275	2,704.1400	2.7041	2.917	0	0	210
2021/06/03	2032	03/02/2022	10.95	Call	Bond Future	6,807.9300	6.8079	6,945.0700	6.9451	2.014	0	0	0
2021/06/03	2032	03/02/2022	10.95	Put	Bond Future	2,144.8700	2.1449	2,075.6800	2.0757	(3.226)	0	0	400
2021/06/03	2032	03/02/2022	10.35	Call	Bond Future	4,683.8700	4.6839	4,795.6400	4.7956	2.386	0	0	0
2021/06/03	2032	03/02/2022	10.14	Call	Bond Future	4,033.1000	4.0331	4,134.9700	4.1350	2.526	0	0	0
2021/06/03	2032	03/02/2022	10.14	Put	Bond Future	3,861.4600	3.8615	3,757.0000	3.7570	(2.705)	0	0	97
2021/06/03	2032	03/02/2022	9.14	Put	Bond Future	7,471.4400	7.4714	7,319.4500	7.3195	(2.034)	0	0	0
2021/06/03	2032	03/02/2022	9.14	Call	Bond Future	1,641.6300	1.6416	1,695.9700	1.6960	3.310	0	0	97
2021/06/03	2032	03/02/2022	10.45	Call	Bond Future	5,009.1400	5.0091	5,125.4900	5.1255	2.323	0	0	0
2021/06/03	2032	03/02/2022	8.91	Call	Bond Future	1,299.3200	1.2993	1,344.3600	1.3444	3.466	0	0	198
2021/06/03	2032	03/02/2022	10.44	Call	Bond Future	4,976.1300	4.9761	5,092.0200	5.0920	2.329	0	0	0
2021/06/03	2032	03/02/2022	10.44	Put	Bond Future	3,104.0400	3.1040	3,013.6000	3.0136	(2.914)	0	0	0
2021/06/03	2032	05/05/2022	11.03	Call	Bond Future	6,569.5400	6.5695	6,702.0800	6.7021	2.017	0	0	0
2021/06/03	2032	05/05/2022	11.03	Put	Bond Future	2,711.3000	2.7113	2,635.2500	2.6352	(2.805)	0	0	0
2021/06/03	2032	05/05/2022	11.02	Put	Bond Future	2,728.2500	2.7282	2,651.8400	2.6518	(2.801)	0	0	0
2021/06/03	2032	05/05/2022			Bond Future	10.3178	88.2524	10.2805	88.4609	(0.362)	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
2021/06/03	2032	05/05/2022	11.04	Call	Bond Future	6,605.2100	6.6052	6,738.1100	6.7381	2.012	0	0	0
2021/06/03	2032	05/05/2022	11.04	Put	Bond Future	2,694.4500	2.6944	2,618.7600	2.6188	(2.809)	0	0	0
2021/06/03	2032	05/05/2022	11.02	Call	Bond Future	6,533.9200	6.5339	6,666.1000	6.6661	2.023	0	0	0
2021/06/03	2033	05/08/2021			Bond Future	108.7749	108.7749	108.4658	108.4658	(0.284)	0.0000	0.0000	9,629
2021/06/03	2033	04/11/2021			Bond Future	108.7669	108.7669	108.4538	108.4538	(0.288)	0.0000	0.0000	0
2021/06/03	2033	03/02/2022			Bond Future	110.0450	110.0450	109.7279	109.7279	(0.288)	0.0000	0.0000	0
2021/06/03	2033	05/05/2022			Bond Future	110.1167	110.1167	109.7956	109.7956	(0.292)	0.0000	0.0000	0
2021/06/03	2037	05/08/2021	12.27	Call	Bond Future	10,571.9000	10.5719	10,903.4800	10.9035	3.136	0	0	0
2021/06/03	2037	05/08/2021	12.27	Put	Bond Future	195.2400	0.1952	168.4900	0.1685	(13.701)	0	0	0
2021/06/03	2037	05/08/2021	12.28	Call	Bond Future	10,622.6400	10.6226	10,954.6600	10.9547	3.126	0	0	0
2021/06/03	2037	05/08/2021	12.26	Put	Bond Future	199.1400	0.1991	171.9600	0.1720	(13.649)	0	0	0
2021/06/03	2037	05/08/2021			Bond Future	10.5515	84.7672	10.4979	85.1255	(0.508)	0.0000	0.0000	128,115
2021/06/03	2037	05/08/2021	12.28	Put	Bond Future	191.4000	0.1914	165.0900	0.1651	(13.746)	0	0	0
2021/06/03	2037	05/08/2021	12.26	Call	Bond Future	10,521.1500	10.5212	10,852.3000	10.8523	3.147	0	0	0
2021/06/03	2037	04/11/2021	12.30	Call	Bond Future	10,242.9300	10.2429	10,539.1700	10.5392	2.892	0	0	0
2021/06/03	2037	04/11/2021	12.30	Put	Bond Future	972.9000	0.9729	907.2000	0.9072	(6.753)	0	0	600
2021/06/03	2037	04/11/2021	11.49	Put	Bond Future	2,123.6400	2.1236	2,005.3700	2.0054	(5.569)	0	0	0
2021/06/03	2037	04/11/2021	11.49	Call	Bond Future	6,789.5100	6.7895	7,033.1800	7.0332	3.589	0	0	600
2021/06/03	2037	04/11/2021	12.82	Put	Bond Future	538.1700	0.5382	496.8700	0.4969	(7.674)	0	0	0
2021/06/03	2037	04/11/2021	12.83	Call	Bond Future	12,594.9900	12.5950	12,916.0200	12.9160	2.549	0	0	0
2021/06/03	2037	04/11/2021			Bond Future	10.7391	85.6958	10.6835	86.0577	(0.518)	0.0000	0.0000	0
2021/06/03	2037	04/11/2021	12.82	Call	Bond Future	12,550.1500	12.5502	12,870.7900	12.8708	2.555	0	0	0
2021/06/03	2037	04/11/2021	12.83	Put	Bond Future	531.8200	0.5318	490.9100	0.4909	(7.692)	0	0	0
2021/06/03	2037	04/11/2021	12.81	Call	Bond Future	12,505.3300	12.5053	12,825.5700	12.8256	2.561	0	0	0
2021/06/03	2037	04/11/2021	12.81	Put	Bond Future	544.5900	0.5446	502.8900	0.5029	(7.657)	0	0	0
2021/06/03	2037	03/02/2022	11.46	Call	Bond Future	6,369.4600	6.3695	6,595.7300	6.5957	3.552	0	0	0
2021/06/03	2037	03/02/2022	11.47	Put	Bond Future	3,139.9900	3.1400	3,001.0100	3.0010	(4.426)	0	0	0
2021/06/03	2037	03/02/2022	11.45	Call	Bond Future	6,331.8600	6.3319	6,557.4200	6.5574	3.562	0	0	0
2021/06/03	2037	03/02/2022			Bond Future	10.9361	82.4283	10.8783	82.7943	(0.529)	0.0000	0.0000	0
2021/06/03	2037	03/02/2022	11.46	Put	Bond Future	3,161.7000	3.1617	3,022.0100	3.0220	(4.418)	0	0	0
2021/06/03	2037	03/02/2022	11.47	Call	Bond Future	6,407.1400	6.4071	6,634.1200	6.6341	3.543	0	0	0
2021/06/03	2037	03/02/2022	11.45	Put	Bond Future	3,183.5600	3.1836	3,043.1600	3.0432	(4.410)	0	0	0
2021/06/03	2037	05/05/2022	11.84	Put	Bond Future	3,243.0600	3.2431	3,111.0300	3.1110	(4.071)	0	0	0
2021/06/03	2037	05/05/2022	11.82	Call	Bond Future	7,303.3900	7.3034	7,540.3400	7.5403	3.244	0	0	0
2021/06/03	2037	05/05/2022	11.83	Call	Bond Future	7,341.0900	7.3411	7,578.6400	7.5786	3.236	0	0	0
2021/06/03	2037	05/05/2022			Bond Future	11.1391	83.4049	11.0789	83.7751	(0.540)	0.0000	0.0000	0
2021/06/03	2037	05/05/2022	11.84	Call	Bond Future	7,378.5400	7.3785	7,616.7000	7.6167	3.228	0	0	0
2021/06/03	2037	05/05/2022	11.82	Put	Bond Future	3,281.4900	3.2815	3,148.2500	3.1482	(4.060)	0	0	0
2021/06/03	2037	05/05/2022	11.83	Put	Bond Future	3,262.3700	3.2624	3,129.7300	3.1297	(4.066)	0	0	0
2021/06/03	2038	05/08/2021			Bond Future	121.6303	121.6303	120.9891	120.9891	(0.527)	0.0000	0.0000	7,713
2021/06/03	2038	04/11/2021			Bond Future	122.9916	122.9916	122.3427	122.3427	(0.528)	0.0000	0.0000	0
2021/06/03	2038	03/02/2022			Bond Future	122.6836	122.6836	122.0271	122.0271	(0.535)	0.0000	0.0000	0
2021/06/03	2038	05/05/2022			Bond Future	124.1640	124.1640	123.4993	123.4993	(0.535)	0.0000	0.0000	0
2021/06/03	2040	05/08/2021	12.48	Call	Bond Future	11,383.9100	11.3839	11,635.0300	11.6350	2.206	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
2021/06/03	2040	05/08/2021	12.49	Put	Bond Future	182.9500	0.1830	162.5100	0.1625	(11.172)	0	0	0
2021/06/03	2040	05/08/2021	12.47	Call	Bond Future	11,330.8500	11.3309	11,581.6200	11.5816	2.213	0	0	0
2021/06/03	2040	05/08/2021	11.05	Put	Bond Future	1,810.8900	1.8109	1,695.1900	1.6952	(6.389)	0	0	0
2021/06/03	2040	05/08/2021	11.05	Call	Bond Future	4,110.4500	4.1105	4,266.6300	4.2666	3.800	0	0	900
2021/06/03	2040	05/08/2021			Bond Future	10.7193	86.5545	10.6811	86.8264	(0.356)	0.0000	0.0000	86,242
2021/06/03	2040	05/08/2021	12.48	Put	Bond Future	186.6400	0.1866	165.8800	0.1659	(11.123)	0	0	0
2021/06/03	2040	05/08/2021	12.49	Call	Bond Future	11,436.9800	11.4370	11,688.4200	11.6884	2.198	0	0	0
2021/06/03	2040	05/08/2021	12.47	Put	Bond Future	190.4100	0.1904	169.3000	0.1693	(11.087)	0	0	0
2021/06/03	2040	05/08/2021	11.55	Put	Bond Future	929.5000	0.9295	857.5700	0.8576	(7.739)	0	0	0
2021/06/03	2040	05/08/2021	11.55	Call	Bond Future	6,525.0800	6.5251	6,725.0300	6.7250	3.064	0	0	900
2021/06/03	2040	05/08/2021	14.80	Call	Bond Future	22,679.6400	22.6796	22,951.3900	22.9514	1.198	0	0	0
2021/06/03	2040	05/08/2021	14.80	Put	Bond Future	0.5600	0.0006	0.4300	0.0004	(23.214)	0	0	900
2021/06/03	2040	04/11/2021	12.90	Call	Bond Future	12,838.4500	12.8385	13,076.7100	13.0767	1.856	0	0	0
2021/06/03	2040	04/11/2021	12.90	Put	Bond Future	635.7100	0.6357	599.4400	0.5994	(5.705)	0	0	0
2021/06/03	2040	04/11/2021	12.89	Call	Bond Future	12,791.9200	12.7919	13,029.8500	13.0298	1.860	0	0	0
2021/06/03	2040	04/11/2021	12.89	Put	Bond Future	643.0900	0.6431	606.4900	0.6065	(5.691)	0	0	0
2021/06/03	2040	04/11/2021			Bond Future	10.9037	87.5027	10.8641	87.7773	(0.363)	0.0000	0.0000	0
2021/06/03	2040	04/11/2021	12.91	Call	Bond Future	12,884.9800	12.8850	13,123.5700	13.1236	1.852	0	0	0
2021/06/03	2040	04/11/2021	12.91	Put	Bond Future	628.4000	0.6284	592.4600	0.5925	(5.719)	0	0	0
2021/06/03	2040	03/02/2022	11.58	Put	Bond Future	3,399.5600	3.3996	3,288.8800	3.2889	(3.256)	0	0	0
2021/06/03	2040	03/02/2022	11.59	Call	Bond Future	6,587.0000	6.5870	6,754.4100	6.7544	2.542	0	0	0
2021/06/03	2040	03/02/2022	11.57	Put	Bond Future	3,423.1700	3.4232	3,311.9300	3.3119	(3.250)	0	0	0
2021/06/03	2040	03/02/2022			Bond Future	11.0973	84.0058	11.0561	84.2833	(0.371)	0.0000	0.0000	0
2021/06/03	2040	03/02/2022	11.58	Call	Bond Future	6,547.2500	6.5473	6,714.1100	6.7141	2.549	0	0	0
2021/06/03	2040	03/02/2022	11.59	Put	Bond Future	3,376.1000	3.3761	3,265.9700	3.2660	(3.262)	0	0	0
2021/06/03	2040	03/02/2022	11.57	Call	Bond Future	6,507.5700	6.5076	6,673.8700	6.6739	2.555	0	0	0
2021/06/03	2040	05/05/2022	10.57	Put	Bond Future	8,048.0000	8.0480	7,867.7600	7.8678	(2.240)	0	0	0
2021/06/03	2040	05/05/2022	10.57	Call	Bond Future	3,077.4200	3.0774	3,177.8200	3.1778	3.262	0	0	1,200
2021/06/03	2040	05/05/2022	13.04	Call	Bond Future	11,948.4300	11.9484	12,168.7300	12.1687	1.844	0	0	0
2021/06/03	2040	05/05/2022	13.04	Put	Bond Future	1,692.2400	1.6922	1,631.9000	1.6319	(3.566)	0	0	1,200
2021/06/03	2040	05/05/2022	11.91	Put	Bond Future	3,580.4000	3.5804	3,474.2800	3.4743	(2.964)	0	0	0
2021/06/03	2040	05/05/2022	11.92	Call	Bond Future	7,481.5000	7.4815	7,656.5000	7.6565	2.339	0	0	0
2021/06/03	2040	05/05/2022	11.92	Put	Bond Future	3,558.5900	3.5586	3,452.9500	3.4530	(2.969)	0	0	0
2021/06/03	2040	05/05/2022			Bond Future	11.2963	85.0012	11.2534	85.2819	(0.379)	0.0000	0.0000	0
2021/06/03	2040	05/05/2022	9.82	Put	Bond Future	12,232.5800	12.2326	12,013.2700	12.0133	(1.793)	0	0	0
2021/06/03	2040	05/05/2022	9.82	Call	Bond Future	1,623.0800	1.6231	1,684.4100	1.6844	3.779	0	0	1,200
2021/06/03	2040	05/05/2022	11.91	Call	Bond Future	7,442.7800	7.4428	7,617.3000	7.6173	2.345	0	0	0
2021/06/03	2040	05/05/2022	11.90	Call	Bond Future	7,404.1100	7.4041	7,578.1500	7.5782	2.351	0	0	0
2021/06/03	2040	05/05/2022	11.90	Put	Bond Future	3,602.3400	3.6023	3,495.7400	3.4957	(2.959)	0	0	0
2021/06/03	2044	05/08/2021	12.60	Put	Bond Future	164.5000	0.1645	145.7200	0.1457	(11.416)	0	0	0
2021/06/03	2044	05/08/2021	12.61	Call	Bond Future	11,882.2700	11.8823	12,139.3300	12.1393	2.163	0	0	0
2021/06/03	2044	05/08/2021	12.61	Put	Bond Future	161.2400	0.1612	142.7600	0.1428	(11.461)	0	0	0
2021/06/03	2044	05/08/2021			Bond Future	10.7630	83.3258	10.7249	83.6013	(0.354)	0.0000	0.0000	60,407
2021/06/03	2044	05/08/2021	12.60	Call	Bond Future	11,829.8400	11.8298	12,086.6000	12.0866	2.170	0	0	0
2021/06/03	2044	05/08/2021	12.59	Call	Bond Future	11,777.3900	11.7774	12,033.8500	12.0338	2.178	0	0	0
2021/06/03	2044	05/08/2021	12.59	Put	Bond Future	167.8200	0.1678	148.7400	0.1487	(11.369)	0	0	0
2021/06/03	2044	04/11/2021	12.91	Call	Bond Future	12,764.0200	12.7640	13,004.5200	13.0045	1.884	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
2021/06/03	2044	04/11/2021	12.91	Put	Bond Future	667.9100	0.6679	630.1400	0.6301	(5.655)	0	0	0
2021/06/03	2044	04/11/2021			Bond Future	10.9389	84.2386	10.8994	84.5169	(0.361)	0.0000	0.0000	0
2021/06/03	2044	04/11/2021	12.90	Call	Bond Future	12,718.1400	12.7181	12,958.3000	12.9583	1.888	0	0	0
2021/06/03	2044	04/11/2021	12.90	Put	Bond Future	675.5100	0.6755	637.4000	0.6374	(5.642)	0	0	0
2021/06/03	2044	04/11/2021	12.89	Call	Bond Future	12,672.2700	12.6723	12,912.0900	12.9121	1.892	0	0	0
2021/06/03	2044	04/11/2021	12.89	Put	Bond Future	683.1900	0.6832	644.7400	0.6447	(5.628)	0	0	0
2021/06/03	2044	03/02/2022	11.60	Call	Bond Future	6,599.9300	6.5999	6,769.1600	6.7692	2.564	0	0	0
2021/06/03	2044	03/02/2022	11.60	Put	Bond Future	3,450.9500	3.4510	3,338.9000	3.3389	(3.247)	0	0	0
2021/06/03	2044	03/02/2022	11.59	Call	Bond Future	6,559.9500	6.5600	6,728.6100	6.7286	2.571	0	0	0
2021/06/03	2044	03/02/2022	11.59	Put	Bond Future	3,474.8700	3.4749	3,362.2500	3.3623	(3.241)	0	0	0
2021/06/03	2044	03/02/2022			Bond Future	11.1232	80.8293	11.0821	81.1106	(0.369)	0.0000	0.0000	0
2021/06/03	2044	03/02/2022	11.61	Call	Bond Future	6,640.2300	6.6402	6,810.0200	6.8100	2.557	0	0	0
2021/06/03	2044	03/02/2022	11.61	Put	Bond Future	3,427.4400	3.4274	3,315.9500	3.3160	(3.253)	0	0	0
2021/06/03	2044	05/05/2022	11.92	Call	Bond Future	7,499.9500	7.5000	7,677.1000	7.6771	2.362	0	0	0
2021/06/03	2044	05/05/2022	11.92	Put	Bond Future	3,629.7400	3.6297	3,522.3400	3.5223	(2.959)	0	0	0
2021/06/03	2044	05/05/2022	11.91	Call	Bond Future	7,461.2900	7.4613	7,637.9500	7.6379	2.368	0	0	0
2021/06/03	2044	05/05/2022	11.91	Put	Bond Future	3,652.1600	3.6522	3,544.2700	3.5443	(2.954)	0	0	0
2021/06/03	2044	05/05/2022			Bond Future	11.3122	81.7871	11.2695	82.0716	(0.378)	0.0000	0.0000	0
2021/06/03	2044	05/05/2022	11.93	Call	Bond Future	7,538.9500	7.5389	7,716.5800	7.7166	2.356	0	0	0
2021/06/03	2044	05/05/2022	11.93	Put	Bond Future	3,607.7500	3.6077	3,500.8300	3.5008	(2.964)	0	0	0
2021/06/03	2046	05/08/2021			Bond Future	112.1642	112.1642	112.1884	112.1884	0.022	0.0000	0.0000	18,098
2021/06/03	2046	04/11/2021			Bond Future	111.6111	111.6111	111.6353	111.6353	0.022	0.0000	0.0000	0
2021/06/03	2046	03/02/2022			Bond Future	112.9227	112.9227	112.9470	112.9470	0.022	0.0000	0.0000	0
2021/06/03	2046	05/05/2022			Bond Future	112.4383	112.4383	112.4627	112.4627	0.022	0.0000	0.0000	0
2021/06/03	2050	05/08/2021			Bond Future	114.4798	114.4798	114.2857	114.2857	(0.170)	0.0000	0.0000	11,209
2021/06/03	2050	04/11/2021			Bond Future	115.7608	115.7608	115.5644	115.5644	(0.170)	0.0000	0.0000	0
2021/06/03	2050	03/02/2022			Bond Future	115.1723	115.1723	114.9732	114.9732	(0.173)	0.0000	0.0000	0
2021/06/03	2050	05/05/2022			Bond Future	116.5618	116.5618	116.3603	116.3603	(0.173)	0.0000	0.0000	0
2021/06/03	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/06/03	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/06/03	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/06/03	AL37	05/08/2021			Index Future	793.8460	793.8460	795.2140	795.2140	0.172	0.0000	0.0000	0
2021/06/03	AL37	04/11/2021			Index Future	802.6280	802.6280	804.0090	804.0090	0.172	0.0000	0.0000	0
2021/06/03	AL37	03/02/2022			Index Future	811.8650	811.8650	813.2600	813.2600	0.172	0.0000	0.0000	0
2021/06/03	AL37	05/05/2022			Index Future	821.4660	821.4660	822.8760	822.8760	0.172	0.0000	0.0000	0
2021/06/03	AL7T	05/08/2021			Index Future	905.0580	905.0580	907.1880	907.1880	0.235	0.0000	0.0000	0
2021/06/03	AL7T	04/11/2021			Index Future	915.0700	915.0700	917.2210	917.2210	0.235	0.0000	0.0000	0
2021/06/03	AL7T	03/02/2022			Index Future	925.6010	925.6010	927.7740	927.7740	0.235	0.0000	0.0000	0
2021/06/03	AL7T	05/05/2022			Index Future	936.5470	936.5470	938.7450	938.7450	0.235	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
2021/06/03	ALBI	05/08/2021			Index Future	795.9840	795.9840	797.9920	797.9920	0.252	0.0000	0.0000	134
2021/06/03	ALBI	04/11/2021			Index Future	804.7890	804.7890	806.8170	806.8170	0.252	0.0000	0.0000	0
2021/06/03	ALBI	03/02/2022			Index Future	814.0510	814.0510	816.1010	816.1010	0.252	0.0000	0.0000	0
2021/06/03	ALBI	05/05/2022			Index Future	823.6780	823.6780	825.7510	825.7510	0.252	0.0000	0.0000	0
2021/06/03	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/06/03	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/06/03	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/06/03	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/06/03	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/06/03	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/06/03	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/06/03	C040	06/10/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/06/03	C040	31/01/2040			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/06/03	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/06/03	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/06/03	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/06/03	C070	01/08/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/06/03	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/06/03	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/06/03	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/06/03	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2021/06/03	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/06/03	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/06/03	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/06/03	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/06/03	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
2021/06/03	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/06/03	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/06/03	C303	28/02/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/06/03	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/06/03	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/06/03	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/06/03	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/06/03	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/06/03	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/06/03	ES33	05/08/2021			Bond Future	11.2208	78.7153	11.1770	78.9511	(0.390)	0.0000	0.0000	350
2021/06/03	ES33	04/11/2021			Bond Future	11.4542	75.8208	11.4087	76.0591	(0.397)	0.0000	0.0000	0
2021/06/03	ES33	03/02/2022			Bond Future	11.7002	76.7123	11.6528	76.9532	(0.405)	0.0000	0.0000	0
2021/06/03	ES33	05/05/2022			Bond Future	11.9491	73.8610	11.8996	74.1047	(0.414)	0.0000	0.0000	0
2021/06/03	ES42	05/08/2021			Bond Future	11.7619	77.3476	11.7235	77.5821	(0.327)	0.0000	0.0000	4,779
2021/06/03	ES42	04/11/2021			Bond Future	11.9842	73.9553	11.9441	74.1922	(0.335)	0.0000	0.0000	0
2021/06/03	ES42	03/02/2022			Bond Future	12.2108	74.8252	12.1689	75.0648	(0.343)	0.0000	0.0000	0
2021/06/03	ES42	05/05/2022			Bond Future	12.4481	71.4703	12.4044	71.7126	(0.351)	0.0000	0.0000	0
2021/06/03	GOVI	05/08/2021	719.14	Call	GOVI	669,650.0000	66.9650	689,240.0000	68.9240	2.925	0	0	0
2021/06/03	GOVI	05/08/2021	719.14	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/06/03	GOVI	05/08/2021	719.13	Call	GOVI	669,750.0000	66.9750	689,340.0000	68.9340	2.925	0	0	0
2021/06/03	GOVI	05/08/2021	719.13	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/06/03	GOVI	05/08/2021			GOVI	786.1050	786.1050	788.0640	788.0640	0.249	0.0000	0.0000	983
2021/06/03	GOVI	05/08/2021	719.15	Call	GOVI	669,550.0000	66.9550	689,140.0000	68.9140	2.926	0	0	0
2021/06/03	GOVI	05/08/2021	719.15	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/06/03	GOVI	04/11/2021	728.41	Call	GOVI	663,910.0000	66.3910	683,700.0000	68.3700	2.981	0	0	0
2021/06/03	GOVI	04/11/2021	728.41	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/06/03	GOVI	04/11/2021	728.40	Call	GOVI	664,010.0000	66.4010	683,800.0000	68.3800	2.980	0	0	0
2021/06/03	GOVI	04/11/2021	728.40	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/06/03	GOVI	04/11/2021			GOVI	794.8010	794.8010	796.7800	796.7800	0.249	0.0000	0.0000	0
2021/06/03	GOVI	04/11/2021	728.42	Call	GOVI	663,810.0000	66.3810	683,600.0000	68.3600	2.981	0	0	0
2021/06/03	GOVI	04/11/2021	728.42	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/06/03	GOVI	03/02/2022	792.76	Call	GOVI	111,870.0000	11.1870	131,880.0000	13.1880	17.887	0	0	0
2021/06/03	GOVI	03/02/2022	792.76	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/06/03	GOVI	03/02/2022			GOVI	803.9470	803.9470	805.9480	805.9480	0.249	0.0000	0.0000	0
2021/06/03	GOVI	03/02/2022	792.75	Call	GOVI	111,970.0000	11.1970	131,980.0000	13.1980	17.871	0	0	0
2021/06/03	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
2021/06/03	GOVI	03/02/2022	792.74	Call	GOVI	112,070.0000	11.2070	132,080.0000	13.2080	17.855	0	0	0
2021/06/03	GOVI	03/02/2022	792.74	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/06/03	GOVI	05/05/2022	788.25	Call	GOVI	252,050.0000	25.2050	272,280.0000	27.2280	8.026	0	0	0
2021/06/03	GOVI	05/05/2022	788.25	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/06/03	GOVI	05/05/2022			GOVI	813.4550	813.4550	815.4780	815.4780	0.249	0.0000	0.0000	0
2021/06/03	GOVI	05/05/2022	788.24	Call	GOVI	252,150.0000	25.2150	272,380.0000	27.2380	8.023	0	0	0
2021/06/03	GOVI	05/05/2022	788.24	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/06/03	GOVI	05/05/2022	788.23	Call	GOVI	252,250.0000	25.2250	272,480.0000	27.2480	8.020	0	0	0
2021/06/03	GOVI	05/05/2022	788.23	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/06/03	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2021/06/03	IGOV	05/08/2021			Index Future	295.7550	295.7550	295.1860	295.1860	(0.192)	0.0000	0.0000	576
2021/06/03	IGOV	04/11/2021			Index Future	299.1000	299.1000	298.5230	298.5230	(0.193)	0.0000	0.0000	16
2021/06/03	IGOV	03/02/2022			Index Future	302.6140	302.6140	302.0290	302.0290	(0.193)	0.0000	0.0000	0
2021/06/03	IGOV	05/05/2022			Index Future	306.2630	306.2630	305.6710	305.6710	(0.193)	0.0000	0.0000	0
2021/06/03	IS05	15/06/2021			Interest Rate Swap	90.4300	90.4300	90.4300	90.4300	0.000	0.0000	0.0000	0
2021/06/03	IS05	21/09/2021			Interest Rate Swap	89.4200	89.4200	89.4200	89.4200	0.000	0.0000	0.0000	0
2021/06/03	IS05	21/12/2021			Interest Rate Swap	90.7000	90.7000	90.7000	90.7000	0.000	0.0000	0.0000	51
2021/06/03	IS05	15/03/2022			Interest Rate Swap	90.1400	90.1400	90.1400	90.1400	0.000	0.0000	0.0000	0
2021/06/03	IS05	21/06/2022			Interest Rate Swap	90.3400	90.3400	90.3300	90.3300	(0.011)	0.0000	0.0000	0
2021/06/03	IS05	20/09/2022			Interest Rate Swap	93.5500	93.5500	93.5400	93.5400	(0.011)	0.0000	0.0000	0
2021/06/03	IS05	20/12/2022			Interest Rate Swap	94.1400	94.1400	94.1200	94.1200	(0.021)	0.0000	0.0000	0
2021/06/03	IS05	22/03/2023			Interest Rate Swap	86.6500	86.6500	86.6200	86.6200	(0.035)	0.0000	0.0000	0
2021/06/03	IS05	20/06/2023			Interest Rate Swap	92.3000	92.3000	92.2700	92.2700	(0.033)	0.0000	0.0000	0
2021/06/03	IS05	19/09/2023			Interest Rate Swap	94.8800	94.8800	94.8800	94.8800	0.000	0.0000	0.0000	0
2021/06/03	IS10	17/12/2025			Interest Rate Swap	80.7300	80.7300	80.6600	80.6600	(0.087)	0.0000	0.0000	0
2021/06/03	IS10	16/03/2026			Interest Rate Swap	77.3100	77.3100	77.2300	77.2300	(0.103)	0.0000	0.0000	0
2021/06/03	IS10	15/06/2026			Interest Rate Swap	75.7600	75.7600	75.6800	75.6800	(0.106)	0.0000	0.0000	0
2021/06/03	IS10	21/09/2026			Interest Rate Swap	77.8200	77.8200	77.7300	77.7300	(0.116)	0.0000	0.0000	0
2021/06/03	IS10	21/12/2026			Interest Rate Swap	81.8600	81.8600	81.7700	81.7700	(0.110)	0.0000	0.0000	0
2021/06/03	IS10	15/03/2027			Interest Rate Swap	80.3900	80.3900	80.2900	80.2900	(0.124)	0.0000	0.0000	0
2021/06/03	IS10	21/06/2027			Interest Rate Swap	82.4700	82.4700	82.3700	82.3700	(0.121)	0.0000	0.0000	0
2021/06/03	IS10	20/09/2027			Interest Rate Swap	88.2700	88.2700	88.1500	88.1500	(0.136)	0.0000	0.0000	0
2021/06/03	IS10	20/12/2027			Interest Rate Swap	88.6500	88.6500	88.5300	88.5300	(0.135)	0.0000	0.0000	0
2021/06/03	IS10	22/03/2028			Interest Rate Swap	81.6700	81.6700	81.5300	81.5300	(0.171)	0.0000	0.0000	0
2021/06/03	IS10	20/06/2028			Interest Rate Swap	89.4600	89.4600	89.3200	89.3200	(0.156)	0.0000	0.0000	0
2021/06/03	IS10	19/09/2028			Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0.000	0.0000	0.0000	0
2021/06/03	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2021/06/03	JBAF	15/06/2021			Jibar Tradeable Future	3.6950	96.3050	3.6950	96.3050	0.000	0.0000	0.0000	0
2021/06/03	JBAF	21/07/2021			Jibar Tradeable Future	3.7450	96.2550	3.7350	96.2650	(0.267)	0.0000	0.0000	0
2021/06/03	JBAF	18/08/2021			Jibar Tradeable Future	3.7800	96.2200	3.7700	96.2300	(0.265)	0.0000	0.0000	0
2021/06/03	JBAF	15/09/2021			Jibar Tradeable Future	3.8050	96.1950	3.8050	96.1950	0.000	0.0000	0.0000	30,000
2021/06/03	JBAF	20/10/2021			Jibar Tradeable Future	3.9000	96.1000	3.8900	96.1100	(0.256)	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
2021/06/03	JBAF	17/11/2021			Jibar Tradeable Future	3.9300	96.0700	3.9200	96.0800	(0.254)	0.0000	0.0000	0
2021/06/03	JBAF	15/12/2021			Jibar Tradeable Future	4.0700	95.9300	4.0600	95.9400	(0.246)	0.0000	0.0000	0
2021/06/03	JBAF	16/03/2022			Jibar Tradeable Future	4.3250	95.6750	4.3150	95.6850	(0.231)	0.0000	0.0000	0
2021/06/03	JBAF	15/06/2022			Jibar Tradeable Future	4.6600	95.3400	4.6400	95.3600	(0.429)	0.0000	0.0000	471
2021/06/03	JBAF	21/09/2022			Jibar Tradeable Future	4.9000	95.1000	4.8600	95.1400	(0.816)	0.0000	0.0000	0
2021/06/03	JBAF	21/12/2022			Jibar Tradeable Future	5.2250	94.7750	5.1850	94.8150	(0.766)	0.0000	0.0000	0
2021/06/03	JBAF	15/03/2023			Jibar Tradeable Future	5.4350	94.5650	5.3850	94.6150	(0.920)	0.0000	0.0000	0
2021/06/03	R023	05/08/2021	5.30	Call	Bond Future	494.7000	0.4947	527.1700	0.5272	6.564	0	0	0
2021/06/03	R023	05/08/2021	5.30	Put	Bond Future	90.1100	0.0901	78.0800	0.0781	(13.350)	0	0	0
2021/06/03	R023	05/08/2021	5.29	Call	Bond Future	482.5800	0.4826	514.7300	0.5147	6.662	0	0	0
2021/06/03	R023	05/08/2021	5.29	Put	Bond Future	93.1000	0.0931	80.7500	0.0807	(13.265)	0	0	0
2021/06/03	R023	05/08/2021			Bond Future	5.0328	107.4633	5.0035	107.5078	(0.582)	0.0000	0.0000	15,432
2021/06/03	R023	05/08/2021	5.31	Call	Bond Future	506.9000	0.5069	539.6900	0.5397	6.469	0	0	0
2021/06/03	R023	05/08/2021	5.31	Put	Bond Future	87.2100	0.0872	75.5000	0.0755	(13.427)	0	0	0
2021/06/03	R023	04/11/2021	4.91	Call	Bond Future	201.5300	0.2015	216.9600	0.2170	7.656	0	0	0
2021/06/03	R023	04/11/2021	4.91	Put	Bond Future	509.0300	0.5090	479.7500	0.4798	(5.752)	0	0	0
2021/06/03	R023	04/11/2021	4.90	Call	Bond Future	196.2600	0.1963	211.4100	0.2114	7.719	0	0	0
2021/06/03	R023	04/11/2021	4.90	Put	Bond Future	516.6000	0.5166	487.0400	0.4870	(5.722)	0	0	0
2021/06/03	R023	04/11/2021			Bond Future	5.1500	104.7322	5.1150	104.7769	(0.679)	0.0000	0.0000	0
2021/06/03	R023	04/11/2021	4.92	Call	Bond Future	206.9000	0.2069	222.5800	0.2226	7.579	0	0	0
2021/06/03	R023	04/11/2021	4.92	Put	Bond Future	501.5600	0.5016	472.5300	0.4725	(5.788)	0	0	0
2021/06/03	R023	03/02/2022	5.08	Call	Bond Future	283.2700	0.2833	301.5000	0.3015	6.436	0	0	0
2021/06/03	R023	03/02/2022	5.08	Put	Bond Future	497.0800	0.4971	470.3200	0.4703	(5.383)	0	0	0
2021/06/03	R023	03/02/2022			Bond Future	5.2866	105.9382	5.2431	105.9832	(0.823)	0.0000	0.0000	0
2021/06/03	R023	03/02/2022	5.07	Call	Bond Future	278.3600	0.2784	296.4100	0.2964	6.484	0	0	0
2021/06/03	R023	03/02/2022	5.07	Put	Bond Future	502.5400	0.5025	475.6000	0.4756	(5.361)	0	0	0
2021/06/03	R023	03/02/2022	5.06	Call	Bond Future	273.5100	0.2735	291.3600	0.2914	6.526	0	0	0
2021/06/03	R023	03/02/2022	5.06	Put	Bond Future	508.0500	0.5080	480.9100	0.4809	(5.342)	0	0	0
2021/06/03	R023	05/05/2022	6.31	Call	Bond Future	842.7600	0.8428	876.5000	0.8765	4.004	0	0	0
2021/06/03	R023	05/05/2022	6.31	Put	Bond Future	157.9100	0.1579	146.2800	0.1463	(7.365)	0	0	0
2021/06/03	R023	05/05/2022			Bond Future	5.4415	103.2818	5.3843	103.3272	(1.051)	0.0000	0.0000	0
2021/06/03	R023	05/05/2022	6.30	Call	Bond Future	836.6100	0.8366	870.2600	0.8703	4.022	0	0	0
2021/06/03	R023	05/05/2022	6.30	Put	Bond Future	159.6000	0.1596	147.8800	0.1479	(7.343)	0	0	0
2021/06/03	R023	05/05/2022	6.29	Call	Bond Future	830.4800	0.8305	864.0200	0.8640	4.039	0	0	0
2021/06/03	R023	05/05/2022	6.29	Put	Bond Future	161.3200	0.1613	149.4900	0.1495	(7.333)	0	0	0
2021/06/03	R035	05/08/2021	5.31	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/06/03	R035	05/08/2021	5.31	Put	Bond Future	44,575.1100	44.5751	44,320.2100	44.3202	(0.572)	0	0	0
2021/06/03	R035	05/08/2021	11.37	Call	Bond Future	7,215.9300	7.2159	7,419.1200	7.4191	2.816	0	0	0
2021/06/03	R035	05/08/2021	11.37	Put	Bond Future	601.4500	0.6015	549.7400	0.5497	(8.598)	0	0	100
2021/06/03	R035	05/08/2021			Bond Future	10.3210	93.5156	10.2828	93.7705	(0.370)	0.0000	0.0000	81,808
2021/06/03	R035	05/08/2021	5.30	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/06/03	R035	05/08/2021	5.30	Put	Bond Future	44,691.6900	44.6917	44,436.7900	44.4368	(0.570)	0	0	0
2021/06/03	R035	05/08/2021	5.29	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/06/03	R035	05/08/2021	5.29	Put	Bond Future	44,808.4000	44.8084	44,553.5000	44.5535	(0.569)	0	0	0
2021/06/03	R035	05/08/2021	10.77	Call	Bond Future	4,330.2600	4.3303	4,488.3300	4.4883	3.650	0	0	0
2021/06/03	R035	05/08/2021	10.77	Put	Bond Future	1,408.4400	1.4084	1,311.6100	1.3116	(6.875)	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
2021/06/03	R035	05/08/2021	10.02	Put	Bond Future	3,691.4600	3.6915	3,518.1000	3.5181	(4.696)	0	0	0
2021/06/03	R035	05/08/2021	10.02	Call	Bond Future	1,652.9000	1.6529	1,734.4400	1.7344	4.933	0	0	100
2021/06/03	R035	04/11/2021	11.20	Put	Bond Future	2,107.9900	2.1080	2,018.0100	2.0180	(4.269)	0	0	350
2021/06/03	R035	04/11/2021	10.60	Call	Bond Future	4,082.9000	4.0829	4,211.8700	4.2119	3.159	0	0	0
2021/06/03	R035	04/11/2021	10.60	Put	Bond Future	3,550.8100	3.5508	3,422.3400	3.4223	(3.618)	0	0	350
2021/06/03	R035	04/11/2021	10.11	Put	Bond Future	5,259.4200	5.2594	5,096.4500	5.0964	(3.099)	0	0	0
2021/06/03	R035	04/11/2021	10.11	Call	Bond Future	2,561.3200	2.5613	2,655.7900	2.6558	3.688	0	0	350
2021/06/03	R035	04/11/2021	10.12	Put	Bond Future	5,219.2700	5.2193	5,057.0000	5.0570	(3.109)	0	0	0
2021/06/03	R035	04/11/2021	10.12	Call	Bond Future	2,588.7800	2.5888	2,683.9500	2.6839	3.676	0	0	400
2021/06/03	R035	04/11/2021	10.62	Put	Bond Future	3,491.5300	3.4915	3,364.4300	3.3644	(3.640)	0	0	0
2021/06/03	R035	04/11/2021	10.62	Call	Bond Future	4,151.9500	4.1519	4,282.2900	4.2823	3.139	0	0	400
2021/06/03	R035	04/11/2021	11.75	Put	Bond Future	1,317.1900	1.3172	1,254.4300	1.2544	(4.765)	0	0	782
2021/06/03	R035	04/11/2021	11.08	Call	Bond Future	5,879.4500	5.8795	6,039.8400	6.0398	2.728	0	0	0
2021/06/03	R035	04/11/2021	11.08	Put	Bond Future	2,340.6800	2.3407	2,243.6300	2.2436	(4.146)	0	0	782
2021/06/03	R035	04/11/2021	10.23	Put	Bond Future	4,794.5700	4.7946	4,640.0900	4.6401	(3.222)	0	0	0
2021/06/03	R035	04/11/2021	12.53	Call	Bond Future	12,302.1900	12.3022	12,527.7200	12.5277	1.833	0	0	0
2021/06/03	R035	04/11/2021	12.53	Put	Bond Future	540.8400	0.5408	508.9300	0.5089	(5.900)	0	0	0
2021/06/03	R035	04/11/2021			Bond Future	10.5175	90.0646	10.4779	90.3221	(0.377)	0.0000	0.0000	0
2021/06/03	R035	04/11/2021	11.20	Call	Bond Future	6,375.1100	6.3751	6,542.5700	6.5426	2.627	0	0	0
2021/06/03	R035	04/11/2021	13.82	Call	Bond Future	18,214.5000	18.2145	18,464.3900	18.4644	1.372	0	0	0
2021/06/03	R035	04/11/2021	13.82	Put	Bond Future	94.3300	0.0943	86.7800	0.0868	(8.004)	0	0	400
2021/06/03	R035	04/11/2021	11.75	Call	Bond Future	8,808.6500	8.8087	9,003.3300	9.0033	2.210	0	0	0
2021/06/03	R035	04/11/2021	10.23	Call	Bond Future	2,903.0900	2.9031	3,006.0500	3.0061	3.547	0	0	782
2021/06/03	R035	04/11/2021	12.52	Call	Bond Future	12,256.2200	12.2562	12,481.4500	12.4814	1.838	0	0	0
2021/06/03	R035	04/11/2021	12.52	Put	Bond Future	547.4800	0.5475	515.2700	0.5153	(5.883)	0	0	0
2021/06/03	R035	04/11/2021	12.51	Call	Bond Future	12,210.2700	12.2103	12,435.1800	12.4352	1.842	0	0	0
2021/06/03	R035	04/11/2021	12.51	Put	Bond Future	554.2000	0.5542	521.6700	0.5217	(5.870)	0	0	0
2021/06/03	R035	03/02/2022	11.05	Put	Bond Future	3,550.5100	3.5505	3,437.4600	3.4375	(3.184)	0	0	1,600
2021/06/03	R035	03/02/2022	10.35	Put	Bond Future	5,722.3800	5.7224	5,568.4900	5.5685	(2.689)	0	0	0
2021/06/03	R035	03/02/2022	10.35	Call	Bond Future	3,322.5600	3.3226	3,428.8700	3.4289	3.200	0	0	1,600
2021/06/03	R035	03/02/2022	11.28	Call	Bond Future	6,429.8500	6.4299	6,589.1400	6.5891	2.477	0	0	0
2021/06/03	R035	03/02/2022	11.28	Put	Bond Future	3,031.1600	3.0312	2,930.2500	2.9302	(3.329)	0	0	200
2021/06/03	R035	03/02/2022	10.26	Put	Bond Future	6,065.4200	6.0654	5,906.1100	5.9061	(2.627)	0	0	0
2021/06/03	R035	03/02/2022	10.26	Call	Bond Future	3,074.1500	3.0742	3,175.0400	3.1750	3.282	0	0	200
2021/06/03	R035	03/02/2022	11.73	Call	Bond Future	8,254.6600	8.2547	8,434.7200	8.4347	2.181	0	0	0
2021/06/03	R035	03/02/2022	11.73	Put	Bond Future	2,243.6300	2.2436	2,163.4900	2.1635	(3.572)	0	0	280
2021/06/03	R035	03/02/2022	11.03	Call	Bond Future	5,493.7000	5.4937	5,639.7500	5.6398	2.658	0	0	0
2021/06/03	R035	03/02/2022	11.39	Call	Bond Future	6,862.1900	6.8622	7,026.9200	7.0269	2.401	0	0	0
2021/06/03	R035	03/02/2022	11.39	Put	Bond Future	2,813.7600	2.8138	2,718.2900	2.7183	(3.393)	0	0	683
2021/06/03	R035	03/02/2022	10.65	Call	Bond Future	4,218.3800	4.2184	4,342.6300	4.3426	2.945	0	0	0
2021/06/03	R035	03/02/2022	11.23	Call	Bond Future	6,237.3000	6.2373	6,394.0200	6.3940	2.513	0	0	0
2021/06/03	R035	03/02/2022	11.23	Put	Bond Future	3,136.3800	3.1364	3,032.9000	3.0329	(3.299)	0	0	0
2021/06/03	R035	03/02/2022	11.22	Call	Bond Future	6,199.1300	6.1991	6,355.3300	6.3553	2.520	0	0	0
2021/06/03	R035	03/02/2022	11.22	Put	Bond Future	3,157.9500	3.1580	3,053.9500	3.0539	(3.293)	0	0	0
2021/06/03	R035	03/02/2022			Bond Future	10.7241	91.1019	10.6828	91.3621	(0.385)	0.0000	0.0000	0
2021/06/03	R035	03/02/2022	11.05	Call	Bond Future	5,566.6600	5.5667	5,713.8100	5.7138	2.643	0	0	0
2021/06/03	R035	03/02/2022	11.88	Call	Bond Future	8,841.7600	8.8418	9,028.5200	9.0285	2.112	0	0	0
2021/06/03	R035	03/02/2022	11.88	Put	Bond Future	1,986.3300	1.9863	1,912.8900	1.9129	(3.697)	0	0	1,800

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
2021/06/03	R035	03/02/2022	11.03	Put	Bond Future	3,599.3300	3.5993	3,485.1800	3.4852	(3.171)	0	0	280
2021/06/03	R035	03/02/2022	10.10	Put	Bond Future	6,712.8500	6.7128	6,543.9200	6.5439	(2.517)	0	0	0
2021/06/03	R035	03/02/2022	10.10	Call	Bond Future	2,656.2900	2.6563	2,747.5600	2.7476	3.436	0	0	280
2021/06/03	R035	03/02/2022	10.65	Put	Bond Future	4,686.2900	4.6863	4,550.3400	4.5503	(2.901)	0	0	683
2021/06/03	R035	03/02/2022	9.70	Put	Bond Future	8,571.9500	8.5720	8,379.8800	8.3799	(2.241)	0	0	0
2021/06/03	R035	03/02/2022	9.70	Call	Bond Future	1,772.6200	1.7726	1,840.7500	1.8407	3.843	0	0	683
2021/06/03	R035	03/02/2022	11.24	Call	Bond Future	6,275.2600	6.2753	6,432.5000	6.4325	2.506	0	0	0
2021/06/03	R035	03/02/2022	11.24	Put	Bond Future	3,114.6700	3.1147	3,011.7100	3.0117	(3.306)	0	0	0
2021/06/03	R035	05/05/2022	11.64	Call	Bond Future	7,349.5700	7.3496	7,516.9900	7.5170	2.278	0	0	0
2021/06/03	R035	05/05/2022	11.64	Put	Bond Future	3,152.9300	3.1529	3,057.2400	3.0572	(3.035)	0	0	0
2021/06/03	R035	05/05/2022	11.63	Call	Bond Future	7,311.5300	7.3115	7,478.5000	7.4785	2.284	0	0	0
2021/06/03	R035	05/05/2022	11.63	Put	Bond Future	3,171.8200	3.1718	3,075.6800	3.0757	(3.031)	0	0	0
2021/06/03	R035	05/05/2022			Bond Future	10.9287	87.7027	10.8857	87.9658	(0.393)	0.0000	0.0000	0
2021/06/03	R035	05/05/2022	11.65	Call	Bond Future	7,387.6700	7.3877	7,555.5300	7.5555	2.272	0	0	0
2021/06/03	R035	05/05/2022	11.65	Put	Bond Future	3,134.1600	3.1342	3,038.9100	3.0389	(3.039)	0	0	0
2021/06/03	R186	05/08/2021	8.62	Call	Bond Future	5,392.4400	5.3924	5,578.5200	5.5785	3.451	0	0	0
2021/06/03	R186	05/08/2021	8.62	Put	Bond Future	148.1400	0.1481	127.7100	0.1277	(13.791)	0	0	0
2021/06/03	R186	05/08/2021	8.61	Call	Bond Future	5,352.0200	5.3520	5,537.6600	5.5377	3.469	0	0	0
2021/06/03	R186	05/08/2021	8.61	Put	Bond Future	152.0600	0.1521	131.1900	0.1312	(13.725)	0	0	0
2021/06/03	R186	05/08/2021			Bond Future	7.4716	114.6219	7.4277	114.8284	(0.587)	0.0000	0.0000	91,984
2021/06/03	R186	05/08/2021	8.63	Call	Bond Future	5,432.9100	5.4329	5,619.4200	5.6194	3.433	0	0	0
2021/06/03	R186	05/08/2021	8.63	Put	Bond Future	144.3100	0.1443	124.3100	0.1243	(13.859)	0	0	0
2021/06/03	R186	04/11/2021	7.77	Call	Bond Future	2,320.2800	2.3203	2,429.5400	2.4295	4.709	0	0	0
2021/06/03	R186	04/11/2021	8.10	Call	Bond Future	3,206.7400	3.2067	3,338.5800	3.3386	4.111	0	0	0
2021/06/03	R186	04/11/2021	8.10	Put	Bond Future	1,246.0800	1.2461	1,169.4800	1.1695	(6.147)	0	0	0
2021/06/03	R186	04/11/2021	8.09	Call	Bond Future	3,177.5000	3.1775	3,308.7100	3.3087	4.129	0	0	0
2021/06/03	R186	04/11/2021	8.09	Put	Bond Future	1,260.5800	1.2606	1,183.3500	1.1833	(6.127)	0	0	0
2021/06/03	R186	04/11/2021			Bond Future	7.6566	115.8768	7.6101	116.0853	(0.608)	0.0000	0.0000	0
2021/06/03	R186	04/11/2021	7.77	Put	Bond Future	1,814.8300	1.8148	1,715.6500	1.7156	(5.465)	0	0	15,177
2021/06/03	R186	04/11/2021	8.77	Call	Bond Future	5,396.8400	5.3968	5,564.2200	5.5642	3.101	0	0	0
2021/06/03	R186	04/11/2021	8.77	Put	Bond Future	554.3300	0.5543	513.2700	0.5133	(7.407)	0	0	15,177
2021/06/03	R186	04/11/2021	8.11	Call	Bond Future	3,236.0900	3.2361	3,368.5800	3.3686	4.094	0	0	0
2021/06/03	R186	04/11/2021	8.11	Put	Bond Future	1,231.7000	1.2317	1,155.7500	1.1558	(6.166)	0	0	0
2021/06/03	R186	03/02/2022	7.30	Call	Bond Future	1,368.4700	1.3685	1,439.9800	1.4400	5.226	0	0	0
2021/06/03	R186	03/02/2022	7.30	Put	Bond Future	3,744.0500	3.7440	3,604.9600	3.6050	(3.715)	0	0	0
2021/06/03	R186	03/02/2022			Bond Future	7.8530	111.9289	7.8034	112.1395	(0.632)	0.0000	0.0000	0
2021/06/03	R186	03/02/2022	7.29	Call	Bond Future	1,352.9200	1.3529	1,423.8600	1.4239	5.243	0	0	0
2021/06/03	R186	03/02/2022	7.29	Put	Bond Future	3,772.0500	3.7720	3,632.3900	3.6324	(3.702)	0	0	0
2021/06/03	R186	03/02/2022	7.28	Call	Bond Future	1,337.4800	1.3375	1,407.8500	1.4078	5.261	0	0	0
2021/06/03	R186	03/02/2022	7.28	Put	Bond Future	3,800.1700	3.8002	3,659.9400	3.6599	(3.690)	0	0	0
2021/06/03	R186	05/05/2022	8.32	Call	Bond Future	3,207.9600	3.2080	3,327.2100	3.3272	3.717	0	0	0
2021/06/03	R186	05/05/2022	8.32	Put	Bond Future	2,188.8700	2.1889	2,095.2300	2.0952	(4.278)	0	0	0
2021/06/03	R186	05/05/2022			Bond Future	8.0642	113.2542	8.0112	113.4671	(0.658)	0.0000	0.0000	0
2021/06/03	R186	05/05/2022	8.31	Call	Bond Future	3,184.5500	3.1845	3,303.3100	3.3033	3.729	0	0	0
2021/06/03	R186	05/05/2022	8.31	Put	Bond Future	2,205.0800	2.2051	2,110.9500	2.1109	(4.269)	0	0	0
2021/06/03	R186	05/05/2022	8.30	Call	Bond Future	3,160.8000	3.1608	3,279.0600	3.2791	3.741	0	0	0
2021/06/03	R186	05/05/2022	8.30	Put	Bond Future	2,220.9700	2.2210	2,126.3400	2.1263	(4.261)	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
2021/06/03	R197	05/08/2021			Bond Future	321.0789	321.0789	321.1240	321.1240	0.014	0.0000	0.0000	1,810
2021/06/03	R197	04/11/2021			Bond Future	324.6717	324.6717	324.7163	324.7163	0.014	0.0000	0.0000	0
2021/06/03	R197	03/02/2022			Bond Future	320.3823	320.3823	320.4268	320.4268	0.014	0.0000	0.0000	0
2021/06/03	R197	05/05/2022			Bond Future	324.2482	324.2482	324.2929	324.2929	0.014	0.0000	0.0000	0
2021/06/03	R202	05/08/2021			Bond Future	238.2441	238.2441	238.2939	238.2939	0.021	0.0000	0.0000	9,917
2021/06/03	R202	04/11/2021			Bond Future	240.9098	240.9098	240.9597	240.9597	0.021	0.0000	0.0000	0
2021/06/03	R202	03/02/2022			Bond Future	239.4359	239.4359	239.4858	239.4858	0.021	0.0000	0.0000	0
2021/06/03	R202	05/05/2022			Bond Future	242.3246	242.3246	242.3748	242.3748	0.021	0.0000	0.0000	0
2021/06/03	R209	05/08/2021	11.81	Call	Bond Future	8,675.2000	8.6752	8,900.6900	8.9007	2.599	0	0	0
2021/06/03	R209	05/08/2021	11.81	Put	Bond Future	240.0400	0.2400	213.9500	0.2139	(10.869)	0	0	0
2021/06/03	R209	05/08/2021			Bond Future	10.2290	72.3886	10.1861	72.6402	(0.420)	0.0000	0.0000	28,639
2021/06/03	R209	05/08/2021	11.80	Call	Bond Future	8,631.1000	8.6311	8,856.2000	8.8562	2.608	0	0	0
2021/06/03	R209	05/08/2021	11.80	Put	Bond Future	244.5700	0.2446	218.0900	0.2181	(10.827)	0	0	0
2021/06/03	R209	05/08/2021	11.79	Call	Bond Future	8,587.0200	8.5870	8,811.7200	8.8117	2.617	0	0	0
2021/06/03	R209	05/08/2021	11.79	Put	Bond Future	249.1800	0.2492	222.3000	0.2223	(10.787)	0	0	0
2021/06/03	R209	04/11/2021	12.00	Call	Bond Future	9,151.9600	9.1520	9,359.9000	9.3599	2.272	0	0	0
2021/06/03	R209	04/11/2021	12.00	Put	Bond Future	822.8100	0.8228	776.6900	0.7767	(5.605)	0	0	9,000
2021/06/03	R209	04/11/2021	10.50	Call	Bond Future	3,766.2400	3.7662	3,896.3600	3.8964	3.455	0	0	0
2021/06/03	R209	04/11/2021	12.19	Call	Bond Future	9,886.2400	9.8862	10,101.1200	10.1011	2.174	0	0	0
2021/06/03	R209	04/11/2021	12.19	Put	Bond Future	664.9600	0.6650	625.7800	0.6258	(5.892)	0	0	0
2021/06/03	R209	04/11/2021	12.17	Call	Bond Future	9,808.5300	9.8085	10,022.7100	10.0227	2.184	0	0	0
2021/06/03	R209	04/11/2021			Bond Future	10.4009	70.0411	10.3565	70.2952	(0.427)	0.0000	0.0000	4,375
2021/06/03	R209	04/11/2021	10.50	Put	Bond Future	3,204.1500	3.2042	3,080.2100	3.0802	(3.868)	0	0	12,500
2021/06/03	R209	04/11/2021	9.50	Put	Bond Future	6,821.1100	6.8211	6,631.6200	6.6316	(2.778)	0	0	0
2021/06/03	R209	04/11/2021	9.50	Call	Bond Future	1,400.7900	1.4008	1,465.3600	1.4654	4.610	0	0	6,000
2021/06/03	R209	04/11/2021	12.18	Call	Bond Future	9,847.3700	9.8474	10,061.9100	10.0619	2.179	0	0	0
2021/06/03	R209	04/11/2021	12.18	Put	Bond Future	672.5700	0.6726	633.0500	0.6330	(5.876)	0	0	0
2021/06/03	R209	04/11/2021	12.17	Put	Bond Future	680.2600	0.6803	640.3800	0.6404	(5.862)	0	0	0
2021/06/03	R209	03/02/2022	11.03	Call	Bond Future	5,380.0800	5.3801	5,533.5900	5.5336	2.853	0	0	0
2021/06/03	R209	03/02/2022	11.03	Put	Bond Future	2,923.7900	2.9238	2,820.4500	2.8205	(3.534)	0	0	0
2021/06/03	R209	03/02/2022	11.02	Call	Bond Future	5,347.2500	5.3473	5,500.2500	5.5002	2.861	0	0	0
2021/06/03	R209	03/02/2022	11.02	Put	Bond Future	2,943.8400	2.9438	2,839.9900	2.8400	(3.528)	0	0	0
2021/06/03	R209	03/02/2022			Bond Future	10.5772	70.8478	10.5312	71.1047	(0.435)	0.0000	0.0000	0
2021/06/03	R209	03/02/2022	11.04	Call	Bond Future	5,412.7600	5.4128	5,566.7900	5.5668	2.846	0	0	0
2021/06/03	R209	03/02/2022	11.04	Put	Bond Future	2,903.6400	2.9036	2,800.8200	2.8008	(3.541)	0	0	0
2021/06/03	R209	05/05/2022	11.44	Call	Bond Future	6,497.3500	6.4974	6,662.5400	6.6625	2.542	0	0	0
2021/06/03	R209	05/05/2022	11.44	Put	Bond Future	2,927.3500	2.9274	2,832.7400	2.8327	(3.232)	0	0	0
2021/06/03	R209	05/05/2022	11.43	Call	Bond Future	6,464.2100	6.4642	6,628.9700	6.6290	2.549	0	0	0
2021/06/03	R209	05/05/2022	11.43	Put	Bond Future	2,944.5300	2.9445	2,849.4900	2.8495	(3.228)	0	0	0
2021/06/03	R209	05/05/2022			Bond Future	10.7570	68.5455	10.7093	68.8053	(0.444)	0.0000	0.0000	0
2021/06/03	R209	05/05/2022	11.45	Call	Bond Future	6,530.7900	6.5308	6,696.4000	6.6964	2.536	0	0	0
2021/06/03	R209	05/05/2022	11.45	Put	Bond Future	2,910.5200	2.9105	2,816.3300	2.8163	(3.236)	0	0	0
2021/06/03	R210	05/08/2021			Bond Future	211.3193	211.3193	210.1874	210.1874	(0.536)	0.0000	0.0000	1,486
2021/06/03	R210	04/11/2021			Bond Future	210.9429	210.9429	209.7977	209.7977	(0.543)	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
2021/06/03	R210	03/02/2022			Bond Future	213.4217	213.4217	212.2626	212.2626	(0.543)	0.0000	0.0000	0
2021/06/03	R210	05/05/2022			Bond Future	213.1968	213.1968	212.0235	212.0235	(0.550)	0.0000	0.0000	0
2021/06/03	R212	05/08/2021			Bond Future	172.4852	172.4852	172.4683	172.4683	(0.010)	0.0000	0.0000	1,803
2021/06/03	R212	04/11/2021			Bond Future	174.4156	174.4156	174.3979	174.3979	(0.010)	0.0000	0.0000	0
2021/06/03	R213	05/08/2021	10.85	Call	Bond Future	7,937.3100	7.9373	8,182.7500	8.1827	3.092	0	0	0
2021/06/03	R213	05/08/2021	10.85	Put	Bond Future	208.2400	0.2082	181.9700	0.1820	(12.615)	0	0	0
2021/06/03	R213	05/08/2021	10.84	Call	Bond Future	7,892.1400	7.8921	8,137.1300	8.1371	3.104	0	0	0
2021/06/03	R213	05/08/2021	10.84	Put	Bond Future	212.6100	0.2126	185.8900	0.1859	(12.568)	0	0	0
2021/06/03	R213	05/08/2021	10.14	Put	Bond Future	725.5200	0.7255	655.6100	0.6556	(9.636)	0	0	0
2021/06/03	R213	05/08/2021	9.34	Put	Bond Future	2,266.8600	2.2669	2,115.2700	2.1153	(6.687)	0	0	0
2021/06/03	R213	05/08/2021	9.34	Call	Bond Future	2,021.1500	2.0212	2,141.2700	2.1413	5.943	0	0	0
2021/06/03	R213	05/08/2021			Bond Future	9.3838	88.2860	9.3354	88.5578	(0.515)	0.0000	0.0000	9,043
2021/06/03	R213	05/08/2021	10.86	Call	Bond Future	7,982.5300	7.9825	8,228.4000	8.2284	3.080	0	0	0
2021/06/03	R213	05/08/2021	10.86	Put	Bond Future	203.9600	0.2040	178.1200	0.1781	(12.669)	0	0	0
2021/06/03	R213	05/08/2021	10.78	Call	Bond Future	7,621.8900	7.6219	7,864.1100	7.8641	3.178	0	0	0
2021/06/03	R213	05/08/2021	10.78	Put	Bond Future	240.4800	0.2405	210.9900	0.2110	(12.263)	0	0	0
2021/06/03	R213	05/08/2021	10.14	Call	Bond Future	4,831.4900	4.8315	5,033.2900	5.0333	4.177	0	0	0
2021/06/03	R213	04/11/2021	11.10	Put	Bond Future	684.5100	0.6845	637.9300	0.6379	(6.805)	0	0	0
2021/06/03	R213	04/11/2021	11.11	Call	Bond Future	8,537.7000	8.5377	8,765.9600	8.7660	2.674	0	0	0
2021/06/03	R213	04/11/2021	11.09	Put	Bond Future	692.9600	0.6930	645.9400	0.6459	(6.785)	0	0	0
2021/06/03	R213	04/11/2021			Bond Future	9.5713	85.7232	9.5210	85.9976	(0.526)	0.0000	0.0000	0
2021/06/03	R213	04/11/2021	11.10	Call	Bond Future	8,498.1100	8.4981	8,725.9300	8.7259	2.681	0	0	0
2021/06/03	R213	04/11/2021	11.11	Put	Bond Future	676.1500	0.6761	630.0100	0.6300	(6.824)	0	0	0
2021/06/03	R213	04/11/2021	11.09	Call	Bond Future	8,458.5800	8.4586	8,685.9600	8.6860	2.688	0	0	0
2021/06/03	R213	03/02/2022	10.67	Call	Bond Future	6,456.8300	6.4568	6,647.8400	6.6478	2.958	0	0	0
2021/06/03	R213	03/02/2022	10.67	Put	Bond Future	1,873.6000	1.8736	1,787.1900	1.7872	(4.612)	0	0	220
2021/06/03	R213	03/02/2022	10.60	Put	Bond Future	1,969.2200	1.9692	1,879.3500	1.8794	(4.564)	0	0	430
2021/06/03	R213	03/02/2022	10.00	Call	Bond Future	4,238.0000	4.2380	4,391.6000	4.3916	3.624	0	0	0
2021/06/03	R213	03/02/2022	10.00	Put	Bond Future	3,031.0800	3.0311	2,907.2600	2.9073	(4.085)	0	0	430
2021/06/03	R213	03/02/2022	9.22	Put	Bond Future	5,221.4900	5.2215	5,046.6900	5.0467	(3.348)	0	0	0
2021/06/03	R213	03/02/2022	8.80	Put	Bond Future	6,798.8700	6.7989	6,597.3500	6.5974	(2.964)	0	0	0
2021/06/03	R213	03/02/2022	8.80	Call	Bond Future	1,479.8400	1.4798	1,555.7400	1.5557	5.129	0	0	102
2021/06/03	R213	03/02/2022	9.58	Put	Bond Future	4,096.0600	4.0961	3,945.1000	3.9451	(3.685)	0	0	200
2021/06/03	R213	03/02/2022	8.63	Put	Bond Future	7,535.0300	7.5350	7,323.8000	7.3238	(2.803)	0	0	0
2021/06/03	R213	03/02/2022	8.63	Call	Bond Future	1,238.6500	1.2386	1,304.8400	1.3048	5.344	0	0	200
2021/06/03	R213	03/02/2022	9.98	Call	Bond Future	4,179.4300	4.1794	4,331.7800	4.3318	3.645	0	0	0
2021/06/03	R213	03/02/2022	9.98	Put	Bond Future	3,076.1400	3.0761	2,951.0700	2.9511	(4.066)	0	0	0
2021/06/03	R213	03/02/2022			Bond Future	9.7690	86.7103	9.7166	86.9877	(0.537)	0.0000	0.0000	0
2021/06/03	R213	03/02/2022	10.17	Call	Bond Future	4,761.1500	4.7612	4,925.1200	4.9251	3.444	0	0	0
2021/06/03	R213	03/02/2022	10.17	Put	Bond Future	2,680.1600	2.6802	2,566.7100	2.5667	(4.233)	0	0	220
2021/06/03	R213	03/02/2022	9.15	Put	Bond Future	5,463.8800	5.4639	5,284.5000	5.2845	(3.283)	0	0	0
2021/06/03	R213	03/02/2022	9.15	Call	Bond Future	2,114.6900	2.1147	2,212.7300	2.2127	4.636	0	0	220
2021/06/03	R213	03/02/2022	10.60	Call	Bond Future	6,208.1900	6.2082	6,395.7400	6.3957	3.021	0	0	0
2021/06/03	R213	03/02/2022	9.22	Call	Bond Future	2,259.5500	2.2596	2,362.1700	2.3622	4.542	0	0	430
2021/06/03	R213	03/02/2022	10.25	Call	Bond Future	5,015.6200	5.0156	5,184.2900	5.1843	3.363	0	0	0
2021/06/03	R213	03/02/2022	10.25	Put	Bond Future	2,527.4500	2.5275	2,418.7000	2.4187	(4.303)	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
2021/06/03	R213	03/02/2022	9.76	Call	Bond Future	3,558.6600	3.5587	3,696.9200	3.6969	3.885	0	0	0
2021/06/03	R213	03/02/2022	9.76	Put	Bond Future	3,606.4200	3.6064	3,467.2600	3.4673	(3.859)	0	0	102
2021/06/03	R213	03/02/2022	10.15	Call	Bond Future	4,698.2200	4.6982	4,860.9900	4.8610	3.465	0	0	0
2021/06/03	R213	03/02/2022	10.15	Put	Bond Future	2,719.4400	2.7194	2,604.7900	2.6048	(4.216)	0	0	200
2021/06/03	R213	03/02/2022	9.58	Call	Bond Future	3,091.1100	3.0911	3,217.5700	3.2176	4.091	0	0	0
2021/06/03	R213	03/02/2022	9.97	Call	Bond Future	4,150.1600	4.1502	4,301.8700	4.3019	3.656	0	0	0
2021/06/03	R213	03/02/2022	9.97	Put	Bond Future	3,098.7400	3.0987	2,973.0300	2.9730	(4.057)	0	0	0
2021/06/03	R213	03/02/2022	9.96	Call	Bond Future	4,120.9700	4.1210	4,272.0600	4.2721	3.666	0	0	0
2021/06/03	R213	03/02/2022	9.96	Put	Bond Future	3,121.4700	3.1215	2,995.1400	2.9951	(4.047)	0	0	0
2021/06/03	R213	05/05/2022	10.65	Put	Bond Future	2,521.1900	2.5212	2,420.4400	2.4204	(3.996)	0	0	0
2021/06/03	R213	05/05/2022	10.63	Call	Bond Future	5,861.1100	5.8611	6,039.9400	6.0399	3.051	0	0	0
2021/06/03	R213	05/05/2022			Bond Future	9.9663	84.2049	9.9116	84.4855	(0.549)	0.0000	0.0000	0
2021/06/03	R213	05/05/2022	10.64	Call	Bond Future	5,893.8800	5.8939	6,073.2000	6.0732	3.042	0	0	0
2021/06/03	R213	05/05/2022	10.64	Put	Bond Future	2,536.8700	2.5369	2,435.6300	2.4356	(3.991)	0	0	0
2021/06/03	R213	05/05/2022	10.65	Call	Bond Future	5,926.6900	5.9267	6,106.5000	6.1065	3.034	0	0	0
2021/06/03	R213	05/05/2022	10.63	Put	Bond Future	2,552.6400	2.5526	2,450.9100	2.4509	(3.985)	0	0	0
2021/06/03	R214	05/08/2021	12.03	Put	Bond Future	411.5000	0.4115	375.7000	0.3757	(8.700)	0	0	0
2021/06/03	R214	05/08/2021	12.01	Call	Bond Future	7,718.5000	7.7185	7,906.4300	7.9064	2.435	0	0	0
2021/06/03	R214	05/08/2021			Bond Future	10.6589	68.9919	10.6210	69.2165	(0.355)	0.0000	0.0000	17,880
2021/06/03	R214	05/08/2021	12.02	Call	Bond Future	7,760.6800	7.7607	7,949.0500	7.9490	2.427	0	0	0
2021/06/03	R214	05/08/2021	12.02	Put	Bond Future	418.3100	0.4183	382.0600	0.3821	(8.666)	0	0	0
2021/06/03	R214	05/08/2021	12.03	Call	Bond Future	7,802.8900	7.8029	7,991.7100	7.9917	2.420	0	0	0
2021/06/03	R214	05/08/2021	12.01	Put	Bond Future	425.2100	0.4252	388.5200	0.3885	(8.629)	0	0	0
2021/06/03	R214	04/11/2021	12.47	Call	Bond Future	9,375.7600	9.3758	9,559.1500	9.5591	1.956	0	0	0
2021/06/03	R214	04/11/2021	12.46	Call	Bond Future	9,338.7900	9.3388	9,521.8500	9.5218	1.960	0	0	0
2021/06/03	R214	04/11/2021	12.46	Put	Bond Future	906.5100	0.9065	862.7200	0.8627	(4.831)	0	0	0
2021/06/03	R214	04/11/2021			Bond Future	10.8306	66.4699	10.7914	66.6968	(0.362)	0.0000	0.0000	0
2021/06/03	R214	04/11/2021	12.47	Put	Bond Future	897.2500	0.8972	853.7900	0.8538	(4.844)	0	0	0
2021/06/03	R214	04/11/2021	12.48	Call	Bond Future	9,412.7300	9.4127	9,596.4600	9.5965	1.952	0	0	0
2021/06/03	R214	04/11/2021	12.48	Put	Bond Future	888.0600	0.8881	844.9400	0.8449	(4.856)	0	0	0
2021/06/03	R214	03/02/2022	11.40	Put	Bond Future	3,281.9400	3.2819	3,185.0900	3.1851	(2.951)	0	0	0
2021/06/03	R214	03/02/2022	11.41	Call	Bond Future	5,452.7200	5.4527	5,585.6000	5.5856	2.437	0	0	0
2021/06/03	R214	03/02/2022	11.39	Put	Bond Future	3,303.1900	3.3032	3,205.9000	3.2059	(2.945)	0	0	0
2021/06/03	R214	03/02/2022			Bond Future	11.0097	67.2354	10.9691	67.4647	(0.369)	0.0000	0.0000	0
2021/06/03	R214	03/02/2022	11.40	Call	Bond Future	5,420.5300	5.4205	5,552.9600	5.5530	2.443	0	0	0
2021/06/03	R214	03/02/2022	11.41	Put	Bond Future	3,260.8200	3.2608	3,164.4200	3.1644	(2.956)	0	0	0
2021/06/03	R214	03/02/2022	11.39	Call	Bond Future	5,388.4000	5.3884	5,520.3900	5.5204	2.450	0	0	0
2021/06/03	R214	05/05/2022	11.74	Put	Bond Future	3,318.6700	3.3187	3,228.1200	3.2281	(2.729)	0	0	0
2021/06/03	R214	05/05/2022	11.75	Call	Bond Future	6,281.9500	6.2820	6,423.7200	6.4237	2.257	0	0	0
2021/06/03	R214	05/05/2022	11.73	Put	Bond Future	3,337.6900	3.3377	3,246.7500	3.2468	(2.725)	0	0	0
2021/06/03	R214	05/05/2022			Bond Future	11.1857	64.7519	11.1436	64.9838	(0.377)	0.0000	0.0000	0
2021/06/03	R214	05/05/2022	11.74	Call	Bond Future	6,249.9500	6.2500	6,391.3400	6.3913	2.262	0	0	0
2021/06/03	R214	05/05/2022	11.75	Put	Bond Future	3,299.7700	3.2998	3,209.6000	3.2096	(2.733)	0	0	0
2021/06/03	R214	05/05/2022	11.73	Call	Bond Future	6,218.0000	6.2180	6,359.0000	6.3590	2.268	0	0	0
2021/06/03	R248	05/08/2021	12.51	Put	Bond Future	151.8300	0.1518	133.9400	0.1339	(11.783)	0	0	0
2021/06/03	R248	05/08/2021	12.52	Call	Bond Future	12,296.4000	12.2964	12,563.8700	12.5639	2.175	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
2021/06/03	R248	05/08/2021	12.50	Put	Bond Future	154.9500	0.1549	136.7500	0.1368	(11.746)	0	0	0
2021/06/03	R248	05/08/2021	11.20	Put	Bond Future	1,349.5500	1.3496	1,252.1300	1.2521	(7.219)	0	0	0
2021/06/03	R248	05/08/2021	11.20	Call	Bond Future	5,245.3900	5.2454	5,433.0400	5.4330	3.577	0	0	1,000
2021/06/03	R248	05/08/2021	10.50	Put	Bond Future	3,450.8000	3.4508	3,273.8800	3.2739	(5.127)	0	0	0
2021/06/03	R248	05/08/2021	10.30	Call	Bond Future	1,610.0400	1.6100	1,694.4900	1.6945	5.245	0	0	1,300
2021/06/03	R248	05/08/2021	10.90	Put	Bond Future	2,043.0700	2.0431	1,913.8700	1.9139	(6.324)	0	0	0
2021/06/03	R248	05/08/2021	10.90	Call	Bond Future	3,821.7900	3.8218	3,977.6600	3.9777	4.078	0	0	1,300
2021/06/03	R248	05/08/2021	10.60	Put	Bond Future	3,042.5200	3.0425	2,877.6900	2.8777	(5.418)	0	0	0
2021/06/03	R248	05/08/2021	10.60	Call	Bond Future	2,602.8100	2.6028	2,723.0500	2.7231	4.620	0	0	0
2021/06/03	R248	05/08/2021			Bond Future	10.6584	87.1198	10.6205	87.4049	(0.355)	0.0000	0.0000	171,250
2021/06/03	R248	05/08/2021	12.51	Call	Bond Future	12,242.8200	12.2428	12,510.0000	12.5100	2.182	0	0	0
2021/06/03	R248	05/08/2021	12.52	Put	Bond Future	148.7700	0.1488	131.1700	0.1312	(11.830)	0	0	0
2021/06/03	R248	05/08/2021	12.50	Call	Bond Future	12,189.2100	12.1892	12,456.0800	12.4561	2.189	0	0	0
2021/06/03	R248	05/08/2021	10.00	Put	Bond Future	6,075.4600	6.0755	5,842.5000	5.8425	(3.834)	0	0	0
2021/06/03	R248	05/08/2021	10.00	Call	Bond Future	869.5500	0.8695	921.6600	0.9217	5.993	0	0	0
2021/06/03	R248	05/08/2021	10.50	Call	Bond Future	2,248.0300	2.2480	2,356.1800	2.3562	4.811	0	0	1,000
2021/06/03	R248	05/08/2021	10.30	Put	Bond Future	4,375.7300	4.3757	4,175.1100	4.1751	(4.585)	0	0	0
2021/06/03	R248	04/11/2021	12.85	Call	Bond Future	13,315.4200	13.3154	13,567.4400	13.5674	1.893	0	0	0
2021/06/03	R248	04/11/2021	12.85	Put	Bond Future	611.8400	0.6118	575.9100	0.5759	(5.872)	0	0	0
2021/06/03	R248	04/11/2021			Bond Future	10.8293	83.6618	10.7900	83.9498	(0.363)	0.0000	0.0000	0
2021/06/03	R248	04/11/2021	12.84	Call	Bond Future	13,268.5200	13.2685	13,520.2100	13.5202	1.897	0	0	0
2021/06/03	R248	04/11/2021	12.84	Put	Bond Future	618.9700	0.6190	582.7100	0.5827	(5.858)	0	0	0
2021/06/03	R248	04/11/2021	12.83	Call	Bond Future	13,221.6200	13.2216	13,472.9800	13.4730	1.901	0	0	0
2021/06/03	R248	04/11/2021	12.83	Put	Bond Future	626.1800	0.6262	589.5900	0.5896	(5.843)	0	0	0
2021/06/03	R248	03/02/2022	11.48	Call	Bond Future	6,753.6000	6.7536	6,928.7100	6.9287	2.593	0	0	0
2021/06/03	R248	03/02/2022	11.49	Put	Bond Future	3,500.2300	3.5002	3,384.9000	3.3849	(3.295)	0	0	0
2021/06/03	R248	03/02/2022	11.47	Call	Bond Future	6,712.4300	6.7124	6,886.9500	6.8870	2.600	0	0	0
2021/06/03	R248	03/02/2022			Bond Future	11.0079	84.6254	10.9670	84.9164	(0.372)	0.0000	0.0000	0
2021/06/03	R248	03/02/2022	11.48	Put	Bond Future	3,524.6600	3.5247	3,408.7400	3.4087	(3.289)	0	0	0
2021/06/03	R248	03/02/2022	11.49	Call	Bond Future	6,795.0900	6.7951	6,970.7900	6.9708	2.586	0	0	0
2021/06/03	R248	03/02/2022	11.47	Put	Bond Future	3,549.5200	3.5495	3,433.0100	3.4330	(3.282)	0	0	0
2021/06/03	R248	05/05/2022	11.80	Call	Bond Future	7,725.2300	7.7252	7,909.7100	7.9097	2.388	0	0	0
2021/06/03	R248	05/05/2022	11.79	Call	Bond Future	7,684.5400	7.6845	7,868.5200	7.8685	2.394	0	0	0
2021/06/03	R248	05/05/2022	11.79	Put	Bond Future	3,686.8700	3.6869	3,576.5600	3.5766	(2.992)	0	0	0
2021/06/03	R248	05/05/2022			Bond Future	11.1835	81.2127	11.1410	81.5070	(0.380)	0.0000	0.0000	0
2021/06/03	R248	05/05/2022	11.80	Put	Bond Future	3,664.6500	3.6646	3,554.8400	3.5548	(2.996)	0	0	0
2021/06/03	R248	05/05/2022	11.81	Call	Bond Future	7,766.2600	7.7663	7,951.2400	7.9512	2.382	0	0	0
2021/06/03	R248	05/05/2022	11.81	Put	Bond Future	3,642.8500	3.6429	3,533.5400	3.5335	(3.001)	0	0	0

Total

1139702