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## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 01/06/2021 TO 01/06/2021

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
2021/06/01	0904 31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/06/01	0908 31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/06/01	0957 31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/06/01	0986 31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/06/01	1386 28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/06/01	1409 28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/06/01	2025 05/08/2021			Bond Future	153.6952	153.6952	153.7188	153.7188	0.015	0.0000	0.0000	5,368
2021/06/01	2025 04/11/2021			Bond Future	155.4401	155.4401	155.4404	155.4404	0.000	0.0000	0.0000	0
2021/06/01	2025 03/02/2022			Bond Future	155.7353	155.7353	155.7093	155.7093	(0.017)	0.0000	0.0000	0
2021/06/01	2025 05/05/2022			Bond Future	157.6281	157.6281	157.5885	157.5885	(0.025)	0.0000	0.0000	0
2021/06/01	2029 05/08/2021			Bond Future	114.9225	114.9225	114.9839	114.9839	0.053	0.0000	0.0000	3,031
2021/06/01	2029 04/11/2021			Bond Future	115.0762	115.0762	115.1207	115.1207	0.039	0.0000	0.0000	0
2021/06/01	2029 03/02/2022			Bond Future	116.4484	116.4484	116.4742	116.4742	0.022	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
2021/06/01	2029	05/05/2022			Bond Future	116.6883	116.6883	116.7043	116.7043	0.014	0.0000	0.0000	0
2021/06/01	2030	05/08/2021	10.42	Call	Bond Future	7,537.8200	7.5378	7,594.7000	7.5947	0.755	0	0	0
2021/06/01	2030	05/08/2021	10.42	Put	Bond Future	227.5000	0.2275	215.0800	0.2151	(5.459)	0	0	0
2021/06/01	2030	05/08/2021	10.41	Call	Bond Future	7,492.2000	7.4922	7,548.8900	7.5489	0.757	0	0	0
2021/06/01	2030	05/08/2021	10.41	Put	Bond Future	232.3300	0.2323	219.7200	0.2197	(5.428)	0	0	0
2021/06/01	2030	05/08/2021	8.50	Put	Bond Future	4,005.6100	4.0056	3,942.8300	3.9428	(1.567)	0	0	0
2021/06/01	2030	05/08/2021	10.15	Call	Bond Future	6,326.9400	6.3269	6,377.9400	6.3779	0.806	0	0	0
2021/06/01	2030	05/08/2021	8.83	Call	Bond Future	1,548.4700	1.5485	1,562.1500	1.5622	0.883	0	0	479
2021/06/01	2030	05/08/2021	10.30	Put	Bond Future	291.5200	0.2915	276.6700	0.2767	(5.094)	0	0	200
2021/06/01	2030	05/08/2021	8.78	Put	Bond Future	2,931.5200	2.9315	2,874.6500	2.8746	(1.940)	0	0	0
2021/06/01	2030	05/08/2021	8.78	Call	Bond Future	1,433.8600	1.4339	1,446.2900	1.4463	0.867	0	0	200
2021/06/01	2030	05/08/2021	7.70	Put	Bond Future	8,085.1500	8.0851	8,015.5300	8.0155	(0.861)	0	0	0
2021/06/01	2030	05/08/2021	9.45	Call	Bond Future	3,432.4900	3.4325	3,464.4900	3.4645	0.932	0	0	600
2021/06/01	2030	05/08/2021	12.10	Call	Bond Future	15,270.7500	15.2708	15,339.7500	15.3397	0.452	0	0	0
2021/06/01	2030	05/08/2021	12.10	Put	Bond Future	2.4900	0.0025	2.1900	0.0022	(12.048)	0	0	600
2021/06/01	2030	05/08/2021			Bond Future	9.0448	94.1434	9.0324	94.2127	(0.137)	0.0000	0.0000	100,948
2021/06/01	2030	05/08/2021	10.43	Call	Bond Future	7,583.4800	7.5835	7,640.5500	7.6405	0.753	0	0	0
2021/06/01	2030	05/08/2021	10.43	Put	Bond Future	222.7500	0.2227	210.5200	0.2105	(5.490)	0	0	0
2021/06/01	2030	05/08/2021	8.50	Call	Bond Future	890.6000	0.8906	897.1200	0.8971	0.732	0	0	5,000
2021/06/01	2030	05/08/2021	9.50	Call	Bond Future	3,618.6000	3.6186	3,652.1300	3.6521	0.927	0	0	0
2021/06/01	2030	05/08/2021	9.50	Put	Bond Future	1,113.4000	1.1134	1,077.6300	1.0776	(3.213)	0	0	5,000
2021/06/01	2030	05/08/2021	10.15	Put	Bond Future	392.1800	0.3922	373.8800	0.3739	(4.666)	0	0	479
2021/06/01	2030	05/08/2021	9.75	Call	Bond Future	4,610.9100	4.6109	4,651.6600	4.6517	0.884	0	0	0
2021/06/01	2030	05/08/2021	9.75	Put	Bond Future	766.5400	0.7665	737.9900	0.7380	(3.725)	0	0	479
2021/06/01	2030	05/08/2021	8.83	Put	Bond Future	2,760.9600	2.7610	2,705.3400	2.7053	(2.015)	0	0	0
2021/06/01	2030	05/08/2021	10.30	Call	Bond Future	6,993.9500	6.9939	7,048.4000	7.0484	0.779	0	0	0
2021/06/01	2030	05/08/2021	7.70	Call	Bond Future	152.0200	0.1520	151.7000	0.1517	(0.210)	0	0	200
2021/06/01	2030	05/08/2021	8.95	Put	Bond Future	2,378.6500	2.3787	2,326.2400	2.3262	(2.203)	0	0	0
2021/06/01	2030	05/08/2021	8.95	Call	Bond Future	1,846.1100	1.8461	1,863.0000	1.8630	0.915	0	0	600
2021/06/01	2030	05/08/2021	9.45	Put	Bond Future	1,198.2000	1.1982	1,160.9000	1.1609	(3.113)	0	0	0
2021/06/01	2030	04/11/2021	11.26	Call	Bond Future	10,531.6900	10.5317	10,578.6400	10.5786	0.446	0	0	0
2021/06/01	2030	04/11/2021	9.20	Call	Bond Future	2,902.8300	2.9028	2,921.4900	2.9215	0.643	0	0	29
2021/06/01	2030	04/11/2021	8.27	Put	Bond Future	6,396.3500	6.3963	6,347.3000	6.3473	(0.767)	0	0	0
2021/06/01	2030	04/11/2021	8.27	Call	Bond Future	999.2800	0.9993	1,005.6500	1.0056	0.637	0	0	300
2021/06/01	2030	04/11/2021	8.77	Put	Bond Future	4,402.8300	4.4028	4,359.6600	4.3597	(0.981)	0	0	0
2021/06/01	2030	04/11/2021	11.44	Put	Bond Future	243.6700	0.2437	236.7200	0.2367	(2.852)	0	0	300
2021/06/01	2030	04/11/2021	10.60	Call	Bond Future	7,822.6600	7.8227	7,862.2300	7.8622	0.506	0	0	0
2021/06/01	2030	04/11/2021	10.60	Put	Bond Future	762.4300	0.7624	746.5800	0.7466	(2.079)	0	0	0
2021/06/01	2030	04/11/2021	10.59	Put	Bond Future	771.9100	0.7719	755.9300	0.7559	(2.070)	0	0	0
2021/06/01	2030	04/11/2021			Bond Future	9.2302	95.1901	9.2200	95.2455	(0.111)	0.0000	0.0000	0
2021/06/01	2030	04/11/2021	11.26	Put	Bond Future	316.5900	0.3166	308.1200	0.3081	(2.675)	0	0	29
2021/06/01	2030	04/11/2021	9.90	Put	Bond Future	1,605.6200	1.6056	1,579.9300	1.5799	(1.600)	0	0	0
2021/06/01	2030	04/11/2021	9.90	Call	Bond Future	5,147.6000	5.1476	5,177.3300	5.1773	0.578	0	0	29
2021/06/01	2030	04/11/2021	9.20	Put	Bond Future	3,066.7300	3.0667	3,029.9700	3.0300	(1.199)	0	0	0
2021/06/01	2030	04/11/2021	8.77	Call	Bond Future	1,864.6000	1.8646	1,876.8500	1.8769	0.657	0	0	300
2021/06/01	2030	04/11/2021	11.44	Call	Bond Future	11,292.9800	11.2930	11,341.4500	11.3414	0.429	0	0	0
2021/06/01	2030	04/11/2021	10.61	Call	Bond Future	7,862.2400	7.8622	7,901.9400	7.9019	0.505	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Previous Days Closing Price	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2021/06/01	2030	04/11/2021	10.61	Put	Bond Future	753.0500		0.7531	737.3300	0.7373	(2.088)	0	0	0
2021/06/01	2030	04/11/2021	10.59	Call	Bond Future	7,783.1500		7.7832	7,822.5900	7.8226	0.507	0	0	0
2021/06/01	2030	03/02/2022	8.85	Put	Bond Future	5,151.0800		5.1511	5,119.7000	5.1197	(0.609)	0	0	0
2021/06/01	2030	03/02/2022	8.85	Call	Bond Future	2,067.9100		2.0679	2,076.5700	2.0766	0.419	0	0	1,000
2021/06/01	2030	03/02/2022	9.35	Call	Bond Future	3,229.0400		3.2290	3,242.1900	3.2422	0.407	0	0	0
2021/06/01	2030	03/02/2022	9.35	Put	Bond Future	3,629.6700		3.6297	3,602.7800	3.6028	(0.741)	0	0	101
2021/06/01	2030	03/02/2022	8.39	Put	Bond Future	6,918.6500		6.9187	6,883.8600	6.8839	(0.503)	0	0	0
2021/06/01	2030	03/02/2022	8.39	Call	Bond Future	1,279.4700		1.2795	1,284.7200	1.2847	0.410	0	0	101
2021/06/01	2030	03/02/2022	9.45	Call	Bond Future	3,495.3700		3.4954	3,509.4800	3.5095	0.404	0	0	0
2021/06/01	2030	03/02/2022	9.45	Put	Bond Future	3,371.1100		3.3711	3,345.1800	3.3452	(0.769)	0	0	0
2021/06/01	2030	03/02/2022			Bond Future	9.4263		92.2987	9.4186	92.3387	(0.081)	0.0000	0.0000	0
2021/06/01	2030	03/02/2022	9.60	Put	Bond Future	3,011.5200		3.0115	2,987.0500	2.9870	(0.813)	0	0	0
2021/06/01	2030	03/02/2022	9.60	Call	Bond Future	3,915.9800		3.9160	3,931.5500	3.9315	0.398	0	0	1,000
2021/06/01	2030	03/02/2022	10.85	Call	Bond Future	8,175.1800		8.1752	8,202.0200	8.2020	0.328	0	0	0
2021/06/01	2030	03/02/2022	10.85	Put	Bond Future	1,088.1700		1.0882	1,074.9700	1.0750	(1.213)	0	0	1,000
2021/06/01	2030	03/02/2022	9.78	Call	Bond Future	4,453.1000		4.4531	4,470.4100	4.4704	0.389	0	0	0
2021/06/01	2030	03/02/2022	9.78	Put	Bond Future	2,623.5400		2.6235	2,600.8100	2.6008	(0.866)	0	0	101
2021/06/01	2030	03/02/2022	9.44	Call	Bond Future	3,468.1300		3.4681	3,482.1500	3.4821	0.404	0	0	0
2021/06/01	2030	03/02/2022	9.44	Put	Bond Future	3,396.1900		3.3962	3,370.1700	3.3702	(0.766)	0	0	0
2021/06/01	2030	03/02/2022	9.43	Call	Bond Future	3,441.3100		3.4413	3,455.2200	3.4552	0.404	0	0	0
2021/06/01	2030	03/02/2022	9.43	Put	Bond Future	3,421.7200		3.4217	3,395.5900	3.3956	(0.764)	0	0	0
2021/06/01	2030	05/05/2022	8.47	Call	Bond Future	1,372.7400		1.3727	1,377.1700	1.3772	0.323	0	0	1,073
2021/06/01	2030	05/05/2022	9.95	Call	Bond Future	4,601.4700		4.6015	4,615.2000	4.6152	0.298	0	0	0
2021/06/01	2030	05/05/2022	10.21	Call	Bond Future	5,395.8900		5.3959	5,411.3900	5.4114	0.287	0	0	0
2021/06/01	2030	05/05/2022	10.21	Put	Bond Future	2,541.4900		2.5415	2,524.3000	2.5243	(0.676)	0	0	0
2021/06/01	2030	05/05/2022			Bond Future	9.6343		93.4002	9.6279	93.4329	(0.067)	0.0000	0.0000	0
2021/06/01	2030	05/05/2022	9.35	Call	Bond Future	3,012.1600		3.0122	3,021.7400	3.0217	0.318	0	0	0
2021/06/01	2030	05/05/2022	9.35	Put	Bond Future	4,465.3000		4.4653	4,442.1900	4.4422	(0.518)	0	0	1,073
2021/06/01	2030	05/05/2022	8.47	Put	Bond Future	7,513.9300		7.5139	7,485.6700	7.4857	(0.376)	0	0	0
2021/06/01	2030	05/05/2022	9.95	Put	Bond Future	3,021.8900		3.0219	3,002.9300	3.0029	(0.627)	0	0	1,073
2021/06/01	2030	05/05/2022	10.20	Call	Bond Future	5,364.1700		5.3642	5,379.6100	5.3796	0.288	0	0	0
2021/06/01	2030	05/05/2022	10.20	Put	Bond Future	2,558.3700		2.5584	2,541.1200	2.5411	(0.674)	0	0	0
2021/06/01	2030	05/05/2022	10.19	Call	Bond Future	5,332.5300		5.3325	5,347.9000	5.3479	0.288	0	0	0
2021/06/01	2030	05/05/2022	10.19	Put	Bond Future	2,575.3600		2.5754	2,558.0400	2.5580	(0.673)	0	0	0
2021/06/01	2032	05/08/2021	11.37	Call	Bond Future	9,143.5500		9.1436	9,383.2700	9.3833	2.622	0	0	0
2021/06/01	2032	05/08/2021	11.37	Put	Bond Future	201.8600		0.2019	178.3600	0.1784	(11.642)	0	0	0
2021/06/01	2032	05/08/2021			Bond Future	9.7899		92.9398	9.7467	93.2030	(0.442)	0.0000	0.0000	118,592
2021/06/01	2032	05/08/2021	11.36	Call	Bond Future	9,095.0200		9.0950	9,334.3500	9.3343	2.631	0	0	0
2021/06/01	2032	05/08/2021	11.36	Put	Bond Future	206.0200		0.2060	182.1300	0.1821	(11.596)	0	0	0
2021/06/01	2032	05/08/2021	11.35	Call	Bond Future	9,046.5300		9.0465	9,285.4600	9.2855	2.641	0	0	0
2021/06/01	2032	05/08/2021	11.35	Put	Bond Future	210.2700		0.2103	185.9800	0.1860	(11.552)	0	0	0
2021/06/01	2032	04/11/2021	9.83	Call	Bond Future	2,983.3900		2.9834	3,094.0200	3.0940	3.708	0	0	700
2021/06/01	2032	04/11/2021	11.70	Call	Bond Future	10,022.7200		10.0227	10,236.1800	10.2362	2.130	0	0	0
2021/06/01	2032	04/11/2021	11.71	Put	Bond Future	634.9600		0.6350	596.7300	0.5967	(6.021)	0	0	0
2021/06/01	2032	04/11/2021	11.69	Call	Bond Future	9,979.9200		9.9799	10,193.0200	10.1930	2.135	0	0	0
2021/06/01	2032	04/11/2021			Bond Future	9.9849		89.8273	9.9423	90.0794	(0.427)	0.0000	0.0000	21
2021/06/01	2032	04/11/2021	9.33	Put	Bond Future	5,741.2900		5.7413	5,565.6600	5.5657	(3.059)	0	0	0

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2021/06/01	2032	04/11/2021	9.33	Call	Bond Future	1,765.5500		1.7656	1,841.9800	1.8420	4.329	0	0	700
2021/06/01	2032	04/11/2021	9.83	Put	Bond Future	3,903.0400		3.9030	3,761.6100	3.7616	(3.624)	0	0	0
2021/06/01	2032	04/11/2021	12.81	Call	Bond Future	14,884.3200		14.8843	15,125.0400	15.1250	1.617	0	0	0
2021/06/01	2032	04/11/2021	12.81	Put	Bond Future	142.5800		0.1426	131.2400	0.1312	(7.953)	0	0	700
2021/06/01	2032	04/11/2021	11.70	Put	Bond Future	642.7800		0.6428	604.1800	0.6042	(6.005)	0	0	0
2021/06/01	2032	04/11/2021	11.71	Call	Bond Future	10,065.5500		10.0655	10,279.3800	10.2794	2.124	0	0	0
2021/06/01	2032	04/11/2021	11.69	Put	Bond Future	650.6700		0.6507	611.7100	0.6117	(5.988)	0	0	0
2021/06/01	2032	03/02/2022	11.13	Call	Bond Future	7,206.5800		7.2066	7,371.1200	7.3711	2.283	0	0	0
2021/06/01	2032	03/02/2022	11.13	Put	Bond Future	2,027.1300		2.0271	1,951.9400	1.9519	(3.709)	0	0	210
2021/06/01	2032	03/02/2022	10.53	Call	Bond Future	5,027.4700		5.0275	5,164.1500	5.1641	2.719	0	0	0
2021/06/01	2032	03/02/2022	10.53	Put	Bond Future	3,093.4600		3.0935	2,990.4100	2.9904	(3.331)	0	0	210
2021/06/01	2032	03/02/2022	10.35	Put	Bond Future	3,523.3000		3.5233	3,410.7200	3.4107	(3.195)	0	0	400
2021/06/01	2032	03/02/2022	9.58	Put	Bond Future	5,941.4400		5.9414	5,785.9800	5.7860	(2.617)	0	0	0
2021/06/01	2032	03/02/2022	9.58	Call	Bond Future	2,377.6200		2.3776	2,461.8900	2.4619	3.544	0	0	400
2021/06/01	2032	03/02/2022	10.66	Call	Bond Future	5,471.0700		5.4711	5,614.3300	5.6143	2.619	0	0	0
2021/06/01	2032	03/02/2022	10.66	Put	Bond Future	2,819.5000		2.8195	2,723.0300	2.7230	(3.422)	0	0	97
2021/06/01	2032	03/02/2022	10.45	Put	Bond Future	3,277.3700		3.2774	3,170.1300	3.1701	(3.272)	0	0	198
2021/06/01	2032	03/02/2022	9.81	Call	Bond Future	2,926.2200		2.9262	3,023.3800	3.0234	3.320	0	0	0
2021/06/01	2032	03/02/2022	9.81	Put	Bond Future	5,116.8200		5.1168	4,974.2500	4.9743	(2.786)	0	0	198
2021/06/01	2032	03/02/2022	8.91	Put	Bond Future	8,932.6000		8.9326	8,743.3100	8.7433	(2.119)	0	0	0
2021/06/01	2032	03/02/2022	10.43	Call	Bond Future	4,701.7700		4.7018	4,833.2100	4.8332	2.796	0	0	0
2021/06/01	2032	03/02/2022	10.43	Put	Bond Future	3,325.2700		3.3253	3,216.9800	3.2170	(3.257)	0	0	0
2021/06/01	2032	03/02/2022	10.42	Call	Bond Future	4,670.2200		4.6702	4,801.1200	4.8011	2.803	0	0	0
2021/06/01	2032	03/02/2022	10.42	Put	Bond Future	3,349.7400		3.3497	3,240.9100	3.2409	(3.249)	0	0	0
2021/06/01	2032	03/02/2022			Bond Future	10.1868		90.8779	10.1449	91.1176	(0.411)	0.0000	0.0000	0
2021/06/01	2032	03/02/2022	9.62	Put	Bond Future	5,791.4900		5.7915	5,638.2600	5.6383	(2.646)	0	0	0
2021/06/01	2032	03/02/2022	9.62	Call	Bond Future	2,468.4800		2.4685	2,554.9800	2.5550	3.504	0	0	210
2021/06/01	2032	03/02/2022	10.95	Call	Bond Future	6,519.8800		6.5199	6,676.7700	6.6768	2.406	0	0	0
2021/06/01	2032	03/02/2022	10.95	Put	Bond Future	2,296.4400		2.2964	2,213.6000	2.2136	(3.607)	0	0	400
2021/06/01	2032	03/02/2022	10.35	Call	Bond Future	4,450.2900		4.4503	4,577.4400	4.5774	2.857	0	0	0
2021/06/01	2032	03/02/2022	10.14	Call	Bond Future	3,820.5800		3.8206	3,936.2500	3.9363	3.028	0	0	0
2021/06/01	2032	03/02/2022	10.14	Put	Bond Future	4,088.5600		4.0886	3,964.5000	3.9645	(3.034)	0	0	97
2021/06/01	2032	03/02/2022	9.14	Put	Bond Future	7,798.9300		7.7989	7,620.1700	7.6202	(2.292)	0	0	0
2021/06/01	2032	03/02/2022	9.14	Call	Bond Future	1,529.5000		1.5295	1,590.4700	1.5905	3.986	0	0	97
2021/06/01	2032	03/02/2022	10.45	Call	Bond Future	4,765.7600		4.7658	4,898.2500	4.8982	2.780	0	0	0
2021/06/01	2032	03/02/2022	8.91	Call	Bond Future	1,206.5700		1.2066	1,257.0100	1.2570	4.180	0	0	198
2021/06/01	2032	03/02/2022	10.44	Call	Bond Future	4,733.7200		4.7337	4,865.6900	4.8657	2.788	0	0	0
2021/06/01	2032	03/02/2022	10.44	Put	Bond Future	3,301.2500		3.3013	3,193.4900	3.1935	(3.264)	0	0	0
2021/06/01	2032	05/05/2022	11.03	Call	Bond Future	6,296.2100		6.2962	6,442.8900	6.4429	2.330	0	0	0
2021/06/01	2032	05/05/2022	11.03	Put	Bond Future	2,874.7700		2.8748	2,786.5000	2.7865	(3.071)	0	0	0
2021/06/01	2032	05/05/2022	11.02	Put	Bond Future	2,892.4900		2.8925	2,803.8000	2.8038	(3.066)	0	0	0
2021/06/01	2032	05/05/2022			Bond Future	10.3963		87.8156	10.3540	88.0505	(0.407)	0.0000	0.0000	0
2021/06/01	2032	05/05/2022	11.04	Call	Bond Future	6,331.1200		6.3311	6,478.2100	6.4782	2.323	0	0	0
2021/06/01	2032	05/05/2022	11.04	Put	Bond Future	2,857.1600		2.8572	2,769.3000	2.7693	(3.075)	0	0	0
2021/06/01	2032	05/05/2022	11.02	Call	Bond Future	6,261.3600		6.2614	6,407.6200	6.4076	2.336	0	0	0
2021/06/01	2033	05/08/2021			Bond Future	108.6852		108.6852	108.7068	108.7068	0.020	0.0000	0.0000	9,629
2021/06/01	2033	04/11/2021			Bond Future	108.6938		108.6938	108.6990	108.6990	0.005	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
2021/06/01	2033	03/02/2022			Bond Future	109.9899		109.9769		(0.012)	0.0000	0.0000	0
2021/06/01	2033	05/05/2022			Bond Future	110.0707		110.0483		(0.020)	0.0000	0.0000	0
2021/06/01	2037	05/08/2021	12.27	Call	Bond Future	10,243.8800	10.2439	10,537.1800	10.5372	2.863	0	0	0
2021/06/01	2037	05/08/2021	12.27	Put	Bond Future	233.0300	0.2330	204.8000	0.2048	(12.114)	0	0	0
2021/06/01	2037	05/08/2021	12.28	Call	Bond Future	10,294.0500	10.2940	10,587.7900	10.5878	2.853	0	0	0
2021/06/01	2037	05/08/2021	12.26	Put	Bond Future	237.5100	0.2375	208.8400	0.2088	(12.071)	0	0	0
2021/06/01	2037	05/08/2021			Bond Future	10.6066	84.4014	10.5582	84.7229	(0.457)	0.0000	0.0000	128,115
2021/06/01	2037	05/08/2021	12.28	Put	Bond Future	228.6200	0.2286	200.8300	0.2008	(12.156)	0	0	0
2021/06/01	2037	05/08/2021	12.26	Call	Bond Future	10,193.7100	10.1937	10,486.5700	10.4866	2.873	0	0	0
2021/06/01	2037	04/11/2021	12.30	Call	Bond Future	9,963.8100	9.9638	10,214.5900	10.2146	2.517	0	0	0
2021/06/01	2037	04/11/2021	12.30	Put	Bond Future	1,049.8000	1.0498	988.5900	0.9886	(5.831)	0	0	600
2021/06/01	2037	04/11/2021	11.49	Put	Bond Future	2,256.5300	2.2565	2,148.6100	2.1486	(4.783)	0	0	0
2021/06/01	2037	04/11/2021	11.49	Call	Bond Future	6,566.3800	6.5664	6,770.4500	6.7704	3.108	0	0	600
2021/06/01	2037	04/11/2021	12.82	Put	Bond Future	587.8200	0.5878	548.7400	0.5487	(6.648)	0	0	0
2021/06/01	2037	04/11/2021	12.83	Call	Bond Future	12,288.1700	12.2882	12,561.4400	12.5614	2.224	0	0	0
2021/06/01	2037	04/11/2021			Bond Future	10.7941	85.3398	10.7459	85.6518	(0.447)	0.0000	0.0000	0
2021/06/01	2037	04/11/2021	12.82	Call	Bond Future	12,243.7800	12.2438	12,516.6900	12.5167	2.229	0	0	0
2021/06/01	2037	04/11/2021	12.83	Put	Bond Future	581.0200	0.5810	542.3000	0.5423	(6.664)	0	0	0
2021/06/01	2037	04/11/2021	12.81	Call	Bond Future	12,199.4000	12.1994	12,471.9600	12.4720	2.234	0	0	0
2021/06/01	2037	04/11/2021	12.81	Put	Bond Future	594.6800	0.5947	555.2500	0.5552	(6.630)	0	0	0
2021/06/01	2037	03/02/2022	11.46	Call	Bond Future	6,169.5500	6.1696	6,350.4300	6.3504	2.932	0	0	0
2021/06/01	2037	03/02/2022	11.47	Put	Bond Future	3,284.5700	3.2846	3,164.8600	3.1649	(3.645)	0	0	0
2021/06/01	2037	03/02/2022	11.45	Call	Bond Future	6,132.6200	6.1326	6,312.9200	6.3129	2.940	0	0	0
2021/06/01	2037	03/02/2022			Bond Future	10.9910	82.0831	10.9431	82.3843	(0.436)	0.0000	0.0000	0
2021/06/01	2037	03/02/2022	11.46	Put	Bond Future	3,306.9700	3.3070	3,186.6700	3.1867	(3.638)	0	0	0
2021/06/01	2037	03/02/2022	11.47	Call	Bond Future	6,206.5400	6.2065	6,388.0100	6.3880	2.924	0	0	0
2021/06/01	2037	03/02/2022	11.45	Put	Bond Future	3,329.5000	3.3295	3,208.6200	3.2086	(3.631)	0	0	0
2021/06/01	2037	05/05/2022	11.84	Put	Bond Future	3,376.1600	3.3762	3,265.2600	3.2653	(3.285)	0	0	0
2021/06/01	2037	05/05/2022	11.82	Call	Bond Future	7,095.7900	7.0958	7,281.7300	7.2817	2.620	0	0	0
2021/06/01	2037	05/05/2022	11.83	Call	Bond Future	7,132.9200	7.1329	7,319.3400	7.3193	2.614	0	0	0
2021/06/01	2037	05/05/2022			Bond Future	11.1950	83.0631	11.1462	83.3609	(0.435)	0.0000	0.0000	0
2021/06/01	2037	05/05/2022	11.84	Call	Bond Future	7,169.8000	7.1698	7,356.7200	7.3567	2.607	0	0	0
2021/06/01	2037	05/05/2022	11.82	Put	Bond Future	3,415.7300	3.4157	3,303.8500	3.3038	(3.275)	0	0	0
2021/06/01	2037	05/05/2022	11.83	Put	Bond Future	3,396.0400	3.3960	3,284.6400	3.2846	(3.280)	0	0	0
2021/06/01	2038	05/08/2021			Bond Future	121.0386	121.0386	121.2259	121.2259	0.155	0.0000	0.0000	7,713
2021/06/01	2038	04/11/2021			Bond Future	122.4130	122.4130	122.5838	122.5838	0.139	0.0000	0.0000	0
2021/06/01	2038	03/02/2022			Bond Future	122.1197	122.1197	122.2717	122.2717	0.124	0.0000	0.0000	0
2021/06/01	2038	05/05/2022			Bond Future	123.6040	123.6040	123.7476	123.7476	0.116	0.0000	0.0000	0
2021/06/01	2040	05/08/2021	12.48	Call	Bond Future	11,065.9400	11.0659	11,312.3400	11.3123	2.227	0	0	0
2021/06/01	2040	05/08/2021	12.49	Put	Bond Future	217.2700	0.2173	194.2600	0.1943	(10.591)	0	0	0
2021/06/01	2040	05/08/2021	12.47	Call	Bond Future	11,013.4100	11.0134	11,259.4500	11.2594	2.234	0	0	0
2021/06/01	2040	05/08/2021	11.05	Put	Bond Future	1,981.8900	1.9819	1,861.5100	1.8615	(6.074)	0	0	0
2021/06/01	2040	05/08/2021	11.05	Call	Bond Future	3,928.6200	3.9286	4,078.0200	4.0780	3.803	0	0	900
2021/06/01	2040	05/08/2021			Bond Future	10.7691	86.2017	10.7310	86.4715	(0.354)	0.0000	0.0000	86,242
2021/06/01	2040	05/08/2021	12.48	Put	Bond Future	221.5000	0.2215	198.1200	0.1981	(10.555)	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
2021/06/01	2040	05/08/2021	12.49	Call	Bond Future	11,118.4700	11.1185	11,365.2400	11.3652	2.219	0	0	0
2021/06/01	2040	05/08/2021	12.47	Put	Bond Future	225.8000	0.2258	202.0600	0.2021	(10.514)	0	0	0
2021/06/01	2040	05/08/2021	11.55	Put	Bond Future	1,040.4800	1.0405	964.0200	0.9640	(7.349)	0	0	0
2021/06/01	2040	05/08/2021	11.55	Call	Bond Future	6,283.2300	6.2832	6,476.5500	6.4765	3.077	0	0	900
2021/06/01	2040	05/08/2021	14.80	Call	Bond Future	22,327.0700	22.3271	22,596.6800	22.5967	1.208	0	0	0
2021/06/01	2040	05/08/2021	14.80	Put	Bond Future	0.8200	0.0008	0.6500	0.0007	(20.732)	0	0	900
2021/06/01	2040	04/11/2021	12.90	Call	Bond Future	12,548.8100	12.5488	12,771.3800	12.7714	1.774	0	0	0
2021/06/01	2040	04/11/2021	12.90	Put	Bond Future	688.5900	0.6886	651.8400	0.6518	(5.337)	0	0	0
2021/06/01	2040	04/11/2021	12.89	Call	Bond Future	12,502.7300	12.5027	12,724.9900	12.7250	1.778	0	0	0
2021/06/01	2040	04/11/2021	12.89	Put	Bond Future	696.4200	0.6964	659.3600	0.6594	(5.322)	0	0	0
2021/06/01	2040	04/11/2021			Bond Future	10.9534	87.1602	10.9158	87.4195	(0.344)	0.0000	0.0000	0
2021/06/01	2040	04/11/2021	12.91	Call	Bond Future	12,594.8800	12.5949	12,817.7800	12.8178	1.770	0	0	0
2021/06/01	2040	04/11/2021	12.91	Put	Bond Future	680.8200	0.6808	644.4000	0.6444	(5.349)	0	0	0
2021/06/01	2040	03/02/2022	11.58	Put	Bond Future	3,542.4400	3.5424	3,439.9700	3.4400	(2.893)	0	0	0
2021/06/01	2040	03/02/2022	11.59	Call	Bond Future	6,397.9900	6.3980	6,543.6200	6.5436	2.276	0	0	0
2021/06/01	2040	03/02/2022	11.57	Put	Bond Future	3,566.7300	3.5667	3,463.7600	3.4638	(2.887)	0	0	0
2021/06/01	2040	03/02/2022			Bond Future	11.1467	83.6746	11.1098	83.9222	(0.332)	0.0000	0.0000	0
2021/06/01	2040	03/02/2022	11.58	Call	Bond Future	6,358.9100	6.3589	6,504.0400	6.5040	2.282	0	0	0
2021/06/01	2040	03/02/2022	11.59	Put	Bond Future	3,518.3100	3.5183	3,416.3400	3.4163	(2.898)	0	0	0
2021/06/01	2040	03/02/2022	11.57	Call	Bond Future	6,319.9100	6.3199	6,464.5400	6.4645	2.288	0	0	0
2021/06/01	2040	05/05/2022	11.91	Put	Bond Future	3,713.3600	3.7134	3,617.9200	3.6179	(2.570)	0	0	0
2021/06/01	2040	05/05/2022	11.92	Call	Bond Future	7,286.2700	7.2863	7,434.6900	7.4347	2.037	0	0	0
2021/06/01	2040	05/05/2022	11.92	Put	Bond Future	3,690.9800	3.6910	3,595.9700	3.5960	(2.574)	0	0	0
2021/06/01	2040	05/05/2022			Bond Future	11.3465	84.6736	11.3091	84.9170	(0.330)	0.0000	0.0000	0
2021/06/01	2040	05/05/2022	11.91	Call	Bond Future	7,248.1200	7.2481	7,396.1100	7.3961	2.042	0	0	0
2021/06/01	2040	05/05/2022	11.90	Call	Bond Future	7,210.0200	7.2100	7,357.5900	7.3576	2.047	0	0	0
2021/06/01	2040	05/05/2022	11.90	Put	Bond Future	3,735.8700	3.7359	3,640.0100	3.6400	(2.566)	0	0	0
2021/06/01	2044	05/08/2021	12.60	Put	Bond Future	196.1000	0.1961	176.7800	0.1768	(9.852)	0	0	0
2021/06/01	2044	05/08/2021	12.61	Call	Bond Future	11,557.8300	11.5578	11,775.0000	11.7750	1.879	0	0	0
2021/06/01	2044	05/08/2021	12.61	Put	Bond Future	192.3500	0.1923	173.3300	0.1733	(9.888)	0	0	0
2021/06/01	2044	05/08/2021			Bond Future	10.8125	82.9702	10.7796	83.2064	(0.304)	0.0000	0.0000	60,417
2021/06/01	2044	05/08/2021	12.60	Call	Bond Future	11,505.8900	11.5059	11,722.7600	11.7228	1.885	0	0	0
2021/06/01	2044	05/08/2021	12.59	Call	Bond Future	11,453.9300	11.4539	11,670.5000	11.6705	1.891	0	0	0
2021/06/01	2044	05/08/2021	12.59	Put	Bond Future	199.9100	0.1999	180.2900	0.1803	(9.814)	0	0	0
2021/06/01	2044	04/11/2021	12.91	Call	Bond Future	12,473.0600	12.4731	12,664.9900	12.6650	1.539	0	0	0
2021/06/01	2044	04/11/2021	12.91	Put	Bond Future	722.7400	0.7227	688.7800	0.6888	(4.699)	0	0	0
2021/06/01	2044	04/11/2021			Bond Future	10.9883	83.8929	10.9560	84.1188	(0.294)	0.0000	0.0000	0
2021/06/01	2044	04/11/2021	12.90	Call	Bond Future	12,427.6500	12.4277	12,619.2900	12.6193	1.542	0	0	0
2021/06/01	2044	04/11/2021	12.90	Put	Bond Future	730.8100	0.7308	696.5600	0.6966	(4.687)	0	0	0
2021/06/01	2044	04/11/2021	12.89	Call	Bond Future	12,382.2400	12.3822	12,573.5900	12.5736	1.545	0	0	0
2021/06/01	2044	04/11/2021	12.89	Put	Bond Future	738.9500	0.7389	704.4100	0.7044	(4.674)	0	0	0
2021/06/01	2044	03/02/2022	11.60	Call	Bond Future	6,409.2600	6.4093	6,533.4600	6.5335	1.938	0	0	0
2021/06/01	2044	03/02/2022	11.60	Put	Bond Future	3,595.3700	3.5954	3,505.2700	3.5053	(2.506)	0	0	0
2021/06/01	2044	03/02/2022	11.59	Call	Bond Future	6,369.9600	6.3700	6,493.7200	6.4937	1.943	0	0	0
2021/06/01	2044	03/02/2022	11.59	Put	Bond Future	3,619.9700	3.6200	3,529.4300	3.5294	(2.501)	0	0	0
2021/06/01	2044	03/02/2022			Bond Future	11.1724	80.4942	11.1409	80.7085	(0.282)	0.0000	0.0000	0
2021/06/01	2044	03/02/2022	11.61	Call	Bond Future	6,448.8900	6.4489	6,573.5200	6.5735	1.933	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
2021/06/01	2044	03/02/2022	11.61	Put	Bond Future	3,571.1900	3.5712	3,481.5200	3.4815	(2.511)	0	0	0
2021/06/01	2044	05/05/2022	11.92	Call	Bond Future	7,302.5600	7.3026	7,429.1700	7.4292	1.734	0	0	0
2021/06/01	2044	05/05/2022	11.92	Put	Bond Future	3,764.1500	3.7642	3,680.7200	3.6807	(2.216)	0	0	0
2021/06/01	2044	05/05/2022	11.91	Call	Bond Future	7,264.4800	7.2645	7,390.7300	7.3907	1.738	0	0	0
2021/06/01	2044	05/05/2022	11.91	Put	Bond Future	3,787.1500	3.7871	3,703.3600	3.7034	(2.212)	0	0	0
2021/06/01	2044	05/05/2022			Bond Future	11.3623	81.4553	11.3306	81.6653	(0.280)	0.0000	0.0000	0
2021/06/01	2044	05/05/2022	11.93	Call	Bond Future	7,340.9800	7.3410	7,467.9600	7.4680	1.730	0	0	0
2021/06/01	2044	05/05/2022	11.93	Put	Bond Future	3,741.5800	3.7416	3,658.5200	3.6585	(2.220)	0	0	0
2021/06/01	2046	05/08/2021			Bond Future	111.6850	111.6850	111.7079	111.7079	0.021	0.0000	0.0000	18,098
2021/06/01	2046	04/11/2021			Bond Future	111.1444	111.1444	111.1506	111.1506	0.006	0.0000	0.0000	0
2021/06/01	2046	03/02/2022			Bond Future	112.4700	112.4700	112.4577	112.4577	(0.011)	0.0000	0.0000	0
2021/06/01	2046	05/05/2022			Bond Future	111.9903	111.9903	111.9680	111.9680	(0.020)	0.0000	0.0000	0
2021/06/01	2050	05/08/2021			Bond Future	115.0408	115.0408	114.8441	114.8441	(0.171)	0.0000	0.0000	11,209
2021/06/01	2050	04/11/2021			Bond Future	116.3469	116.3469	116.1303	116.1303	(0.186)	0.0000	0.0000	0
2021/06/01	2050	03/02/2022			Bond Future	115.7853	115.7853	115.5467	115.5467	(0.206)	0.0000	0.0000	0
2021/06/01	2050	05/05/2022			Bond Future	117.1927	117.1927	116.9414	116.9414	(0.214)	0.0000	0.0000	0
2021/06/01	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/06/01	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/06/01	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/06/01	AL37	05/08/2021			Index Future	794.6960	794.6960	794.0910	794.0910	(0.076)	0.0000	0.0000	0
2021/06/01	AL37	04/11/2021			Index Future	803.6100	803.6100	802.8780	802.8780	(0.091)	0.0000	0.0000	0
2021/06/01	AL37	03/02/2022			Index Future	812.9940	812.9940	812.1190	812.1190	(0.108)	0.0000	0.0000	0
2021/06/01	AL37	05/05/2022			Index Future	822.6800	822.6800	821.7250	821.7250	(0.116)	0.0000	0.0000	0
2021/06/01	AL7T	05/08/2021			Index Future	902.8010	902.8010	904.0170	904.0170	0.135	0.0000	0.0000	0
2021/06/01	AL7T	04/11/2021			Index Future	912.9280	912.9280	914.0200	914.0200	0.120	0.0000	0.0000	0
2021/06/01	AL7T	03/02/2022			Index Future	923.5890	923.5890	924.5410	924.5410	0.103	0.0000	0.0000	0
2021/06/01	AL7T	05/05/2022			Index Future	934.5920	934.5920	935.4760	935.4760	0.095	0.0000	0.0000	0
2021/06/01	ALBI	05/08/2021			Index Future	794.2610	794.2610	795.4770	795.4770	0.153	0.0000	0.0000	134
2021/06/01	ALBI	04/11/2021			Index Future	803.1690	803.1690	804.2790	804.2790	0.138	0.0000	0.0000	0
2021/06/01	ALBI	03/02/2022			Index Future	812.5490	812.5490	813.5360	813.5360	0.121	0.0000	0.0000	0
2021/06/01	ALBI	05/05/2022			Index Future	822.2290	822.2290	823.1580	823.1580	0.113	0.0000	0.0000	0
2021/06/01	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/06/01	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/06/01	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/06/01	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days ClosingPrice	Today's Closing Yield	Today's Closing	% Movement in MTM	Today's High	Today's Low	Open Interest
2021/06/01	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/06/01	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/06/01	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/06/01	C040	06/10/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/06/01	C040	31/01/2040			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/06/01	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/06/01	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/06/01	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/06/01	C070	01/08/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/06/01	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/06/01	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/06/01	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/06/01	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2021/06/01	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/06/01	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/06/01	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/06/01	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/06/01	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/06/01	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/06/01	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/06/01	C303	28/02/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/06/01	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/06/01	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/06/01	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0



Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing	% Movement in MTM	Today's High	Today's Low	Open Interest
2021/06/01	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/06/01	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/06/01	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/06/01	ES33	05/08/2021			Bond Future	11.2773	78.4119	11.2336	78.6461	(0.387)	0.0000	0.0000	350
2021/06/01	ES33	04/11/2021			Bond Future	11.5107	75.5265	11.4674	75.7516	(0.376)	0.0000	0.0000	0
2021/06/01	ES33	03/02/2022			Bond Future	11.7565	76.4278	11.7140	76.6427	(0.362)	0.0000	0.0000	0
2021/06/01	ES33	05/05/2022			Bond Future	12.0065	73.5797	11.9634	73.7909	(0.359)	0.0000	0.0000	0
2021/06/01	ES42	05/08/2021			Bond Future	11.8025	77.1017	11.7692	77.3033	(0.282)	0.0000	0.0000	4,779
2021/06/01	ES42	04/11/2021			Bond Future	12.0244	73.7190	11.9917	73.9111	(0.272)	0.0000	0.0000	0
2021/06/01	ES42	03/02/2022			Bond Future	12.2505	74.5992	12.2185	74.7811	(0.261)	0.0000	0.0000	0
2021/06/01	ES42	05/05/2022			Bond Future	12.4884	71.2482	12.4561	71.4259	(0.258)	0.0000	0.0000	0
2021/06/01	GOVI	05/08/2021	719.14	Call	GOVI	652,740.0000	65.2740	664,240.0000	66.4240	1.762	0	0	0
2021/06/01	GOVI	05/08/2021	719.14	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/06/01	GOVI	05/08/2021	719.13	Call	GOVI	652,840.0000	65.2840	664,340.0000	66.4340	1.762	0	0	0
2021/06/01	GOVI	05/08/2021	719.13	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/06/01	GOVI	05/08/2021			GOVI	784.4140	784.4140	785.5640	785.5640	0.147	0.0000	0.0000	987
2021/06/01	GOVI	05/08/2021	719.15	Call	GOVI	652,640.0000	65.2640	664,140.0000	66.4140	1.762	0	0	0
2021/06/01	GOVI	05/08/2021	719.15	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/06/01	GOVI	04/11/2021	728.41	Call	GOVI	648,030.0000	64.8030	658,460.0000	65.8460	1.609	0	0	0
2021/06/01	GOVI	04/11/2021	728.41	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/06/01	GOVI	04/11/2021	728.40	Call	GOVI	648,130.0000	64.8130	658,560.0000	65.8560	1.609	0	0	0
2021/06/01	GOVI	04/11/2021	728.40	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/06/01	GOVI	04/11/2021			GOVI	793.2130	793.2130	794.2560	794.2560	0.131	0.0000	0.0000	0
2021/06/01	GOVI	04/11/2021	728.42	Call	GOVI	647,930.0000	64.7930	658,360.0000	65.8360	1.610	0	0	0
2021/06/01	GOVI	04/11/2021	728.42	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/06/01	GOVI	03/02/2022	792.76	Call	GOVI	97,160.0000	9.7160	106,380.0000	10.6380	9.490	0	0	0
2021/06/01	GOVI	03/02/2022	792.76	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/06/01	GOVI	03/02/2022			GOVI	802.4760	802.4760	803.3980	803.3980	0.115	0.0000	0.0000	0
2021/06/01	GOVI	03/02/2022	792.75	Call	GOVI	97,260.0000	9.7260	106,480.0000	10.6480	9.480	0	0	0
2021/06/01	GOVI	03/02/2022	792.75	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/06/01	GOVI	03/02/2022	792.74	Call	GOVI	97,360.0000	9.7360	106,580.0000	10.6580	9.470	0	0	0
2021/06/01	GOVI	03/02/2022	792.74	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/06/01	GOVI	05/05/2022	788.25	Call	GOVI	237,860.0000	23.7860	246,510.0000	24.6510	3.637	0	0	0
2021/06/01	GOVI	05/05/2022	788.25	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/06/01	GOVI	05/05/2022			GOVI	812.0360	812.0360	812.9010	812.9010	0.107	0.0000	0.0000	0
2021/06/01	GOVI	05/05/2022	788.24	Call	GOVI	237,960.0000	23.7960	246,610.0000	24.6610	3.635	0	0	0
2021/06/01	GOVI	05/05/2022	788.24	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/06/01	GOVI	05/05/2022	788.23	Call	GOVI	238,060.0000	23.8060	246,710.0000	24.6710	3.634	0	0	0
2021/06/01	GOVI	05/05/2022	788.23	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/06/01	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing	% Movement in MTM	Today's High	Today's Low	Open Interest
2021/06/01	IGOV	05/08/2021			Index Future	295.7010	295.7010	295.6900	295.6900	(0.004)	0.0000	0.0000	576
2021/06/01	IGOV	04/11/2021			Index Future	299.0910	299.0910	299.0350	299.0350	(0.019)	0.0000	0.0000	16
2021/06/01	IGOV	03/02/2022			Index Future	302.6550	302.6550	302.5480	302.5480	(0.035)	0.0000	0.0000	0
2021/06/01	IGOV	05/05/2022			Index Future	306.3320	306.3320	306.1970	306.1970	(0.044)	0.0000	0.0000	0
2021/06/01	IS05	15/06/2021			Interest Rate Swap	90.4300	90.4300	90.4300	90.4300	0.000	0.0000	0.0000	0
2021/06/01	IS05	21/09/2021			Interest Rate Swap	89.4200	89.4200	89.4200	89.4200	0.000	0.0000	0.0000	0
2021/06/01	IS05	21/12/2021			Interest Rate Swap	90.7000	90.7000	90.7000	90.7000	0.000	0.0000	0.0000	51
2021/06/01	IS05	15/03/2022			Interest Rate Swap	90.1400	90.1400	90.1400	90.1400	0.000	0.0000	0.0000	0
2021/06/01	IS05	21/06/2022			Interest Rate Swap	90.3300	90.3300	90.3300	90.3300	0.000	0.0000	0.0000	0
2021/06/01	IS05	20/09/2022			Interest Rate Swap	93.5400	93.5400	93.5500	93.5500	0.011	0.0000	0.0000	0
2021/06/01	IS05	20/12/2022			Interest Rate Swap	94.1300	94.1300	94.1400	94.1400	0.011	0.0000	0.0000	0
2021/06/01	IS05	22/03/2023			Interest Rate Swap	86.6300	86.6300	86.6400	86.6400	0.012	0.0000	0.0000	0
2021/06/01	IS05	20/06/2023			Interest Rate Swap	92.2900	92.2900	92.2900	92.2900	0.000	0.0000	0.0000	0
2021/06/01	IS05	19/09/2023			Interest Rate Swap	94.8800	94.8800	94.8800	94.8800	0.000	0.0000	0.0000	0
2021/06/01	IS10	17/12/2025			Interest Rate Swap	80.7300	80.7300	80.6900	80.6900	(0.050)	0.0000	0.0000	0
2021/06/01	IS10	16/03/2026			Interest Rate Swap	77.3100	77.3100	77.2600	77.2600	(0.065)	0.0000	0.0000	0
2021/06/01	IS10	15/06/2026			Interest Rate Swap	75.7600	75.7600	75.7100	75.7100	(0.066)	0.0000	0.0000	0
2021/06/01	IS10	21/09/2026			Interest Rate Swap	77.8100	77.8100	77.7600	77.7600	(0.064)	0.0000	0.0000	0
2021/06/01	IS10	21/12/2026			Interest Rate Swap	81.8400	81.8400	81.7900	81.7900	(0.061)	0.0000	0.0000	0
2021/06/01	IS10	15/03/2027			Interest Rate Swap	80.3500	80.3500	80.3100	80.3100	(0.050)	0.0000	0.0000	0
2021/06/01	IS10	21/06/2027			Interest Rate Swap	82.4400	82.4400	82.4000	82.4000	(0.049)	0.0000	0.0000	0
2021/06/01	IS10	20/09/2027			Interest Rate Swap	88.2400	88.2400	88.2000	88.2000	(0.045)	0.0000	0.0000	0
2021/06/01	IS10	20/12/2027			Interest Rate Swap	88.6500	88.6500	88.6100	88.6100	(0.045)	0.0000	0.0000	0
2021/06/01	IS10	22/03/2028			Interest Rate Swap	81.6800	81.6800	81.6300	81.6300	(0.061)	0.0000	0.0000	0
2021/06/01	IS10	20/06/2028			Interest Rate Swap	89.4700	89.4700	89.4300	89.4300	(0.045)	0.0000	0.0000	0
2021/06/01	IS10	19/09/2028			Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0.000	0.0000	0.0000	0
2021/06/01	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2021/06/01	JBAF	15/06/2021			Jibar Tradeable Future	3.7050	96.2950	3.7050	96.2950	0.000	0.0000	0.0000	0
2021/06/01	JBAF	21/07/2021			Jibar Tradeable Future	3.7450	96.2550	3.7450	96.2550	0.000	0.0000	0.0000	0
2021/06/01	JBAF	18/08/2021			Jibar Tradeable Future	3.7700	96.2300	3.7700	96.2300	0.000	0.0000	0.0000	0
2021/06/01	JBAF	15/09/2021			Jibar Tradeable Future	3.7950	96.2050	3.7950	96.2050	0.000	0.0000	0.0000	30,000
2021/06/01	JBAF	20/10/2021			Jibar Tradeable Future	3.8900	96.1100	3.8900	96.1100	0.000	0.0000	0.0000	0
2021/06/01	JBAF	17/11/2021			Jibar Tradeable Future	3.9200	96.0800	3.9200	96.0800	0.000	0.0000	0.0000	0
2021/06/01	JBAF	15/12/2021			Jibar Tradeable Future	4.0600	95.9400	4.0600	95.9400	0.000	0.0000	0.0000	0
2021/06/01	JBAF	16/03/2022			Jibar Tradeable Future	4.3050	95.6950	4.3050	95.6950	0.000	0.0000	0.0000	0
2021/06/01	JBAF	15/06/2022			Jibar Tradeable Future	4.6300	95.3700	4.6300	95.3700	0.000	0.0000	0.0000	471
2021/06/01	JBAF	21/09/2022			Jibar Tradeable Future	4.8700	95.1300	4.8700	95.1300	0.000	0.0000	0.0000	0
2021/06/01	JBAF	21/12/2022			Jibar Tradeable Future	5.1850	94.8150	5.1850	94.8150	0.000	0.0000	0.0000	0
2021/06/01	JBAF	15/03/2023			Jibar Tradeable Future	5.4150	94.5850	5.4150	94.5850	0.000	0.0000	0.0000	0
2021/06/01	R023	05/08/2021	5.30	Call	Bond Future	461.2100	0.4612	491.7400	0.4917	6.620	0	0	0
2021/06/01	R023	05/08/2021	5.30	Put	Bond Future	106.3300	0.1063	93.1100	0.0931	(12.433)	0	0	0
2021/06/01	R023	05/08/2021	5.29	Call	Bond Future	449.4800	0.4495	479.6800	0.4797	6.719	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
2021/06/01	R023	05/08/2021	5.29	Put	Bond Future	109.7100	0.1097	96.1600	0.0962	(12.351)	0	0	0
2021/06/01	R023	05/08/2021			Bond Future	5.0655	107.4136	5.0367	107.4573	(0.569)	0.0000	0.0000	15,432
2021/06/01	R023	05/08/2021	5.31	Call	Bond Future	473.0200	0.4730	503.8900	0.5039	6.526	0	0	0
2021/06/01	R023	05/08/2021	5.31	Put	Bond Future	103.0400	0.1030	90.1600	0.0902	(12.500)	0	0	0
2021/06/01	R023	04/11/2021	4.91	Call	Bond Future	191.8900	0.1919	200.7300	0.2007	4.607	0	0	0
2021/06/01	R023	04/11/2021	4.91	Put	Bond Future	532.5500	0.5326	513.2800	0.5133	(3.618)	0	0	0
2021/06/01	R023	04/11/2021	4.90	Call	Bond Future	186.7900	0.1868	195.4800	0.1955	4.652	0	0	0
2021/06/01	R023	04/11/2021	4.90	Put	Bond Future	540.2900	0.5403	520.8700	0.5209	(3.594)	0	0	0
2021/06/01	R023	04/11/2021			Bond Future	5.1759	104.6991	5.1539	104.7272	(0.425)	0.0000	0.0000	0
2021/06/01	R023	04/11/2021	4.92	Call	Bond Future	197.0700	0.1971	206.0700	0.2061	4.567	0	0	0
2021/06/01	R023	04/11/2021	4.92	Put	Bond Future	524.8900	0.5249	505.7800	0.5058	(3.641)	0	0	0
2021/06/01	R023	03/02/2022	5.08	Call	Bond Future	278.5500	0.2786	282.1800	0.2822	1.303	0	0	0
2021/06/01	R023	03/02/2022	5.08	Put	Bond Future	507.5200	0.5075	500.4500	0.5005	(1.393)	0	0	0
2021/06/01	R023	03/02/2022			Bond Future	5.3013	105.9230	5.2910	105.9337	(0.195)	0.0000	0.0000	0
2021/06/01	R023	03/02/2022	5.07	Call	Bond Future	273.7100	0.2737	277.3000	0.2773	1.312	0	0	0
2021/06/01	R023	03/02/2022	5.07	Put	Bond Future	513.0500	0.5130	505.9400	0.5059	(1.386)	0	0	0
2021/06/01	R023	03/02/2022	5.06	Call	Bond Future	268.9200	0.2689	272.4600	0.2725	1.316	0	0	0
2021/06/01	R023	03/02/2022	5.06	Put	Bond Future	518.6200	0.5186	511.4600	0.5115	(1.381)	0	0	0
2021/06/01	R023	05/05/2022	6.31	Call	Bond Future	839.2000	0.8392	840.2400	0.8402	0.124	0	0	0
2021/06/01	R023	05/05/2022	6.31	Put	Bond Future	160.4400	0.1604	159.4200	0.1594	(0.636)	0	0	0
2021/06/01	R023	05/05/2022			Bond Future	5.4492	103.2758	5.4466	103.2778	(0.048)	0.0000	0.0000	0
2021/06/01	R023	05/05/2022	6.30	Call	Bond Future	833.0700	0.8331	834.1100	0.8341	0.125	0	0	0
2021/06/01	R023	05/05/2022	6.30	Put	Bond Future	162.1500	0.1621	161.1300	0.1611	(0.629)	0	0	0
2021/06/01	R023	05/05/2022	6.29	Call	Bond Future	826.9600	0.8270	827.9800	0.8280	0.123	0	0	0
2021/06/01	R023	05/05/2022	6.29	Put	Bond Future	163.8900	0.1639	162.8500	0.1629	(0.635)	0	0	0
2021/06/01	R035	05/08/2021	5.31	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/06/01	R035	05/08/2021	5.31	Put	Bond Future	44,940.2400	44.9402	44,721.4900	44.7215	(0.487)	0	0	0
2021/06/01	R035	05/08/2021	11.37	Call	Bond Future	6,938.1600	6.9382	7,106.4000	7.1064	2.425	0	0	0
2021/06/01	R035	05/08/2021	11.37	Put	Bond Future	688.8100	0.6888	638.3000	0.6383	(7.333)	0	0	100
2021/06/01	R035	05/08/2021			Bond Future	10.3759	93.1505	10.3430	93.3692	(0.318)	0.0000	0.0000	81,808
2021/06/01	R035	05/08/2021	5.30	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/06/01	R035	05/08/2021	5.30	Put	Bond Future	45,056.8200	45.0568	44,838.0700	44.8381	(0.485)	0	0	0
2021/06/01	R035	05/08/2021	5.29	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/06/01	R035	05/08/2021	5.29	Put	Bond Future	45,173.5300	45.1735	44,954.7800	44.9548	(0.484)	0	0	0
2021/06/01	R035	05/08/2021	10.77	Call	Bond Future	4,121.2600	4.1213	4,249.1500	4.2492	3.103	0	0	0
2021/06/01	R035	05/08/2021	10.77	Put	Bond Future	1,564.5700	1.5646	1,473.7100	1.4737	(5.807)	0	0	100
2021/06/01	R035	05/08/2021	10.02	Put	Bond Future	3,955.8200	3.9558	3,800.4200	3.8004	(3.928)	0	0	0
2021/06/01	R035	05/08/2021	10.02	Call	Bond Future	1,552.1300	1.5521	1,615.4800	1.6155	4.081	0	0	100
2021/06/01	R035	04/11/2021	11.20	Put	Bond Future	2,243.1600	2.2432	2,165.4300	2.1654	(3.465)	0	0	350
2021/06/01	R035	04/11/2021	10.60	Call	Bond Future	3,917.4000	3.9174	4,015.6700	4.0157	2.509	0	0	0
2021/06/01	R035	04/11/2021	10.60	Put	Bond Future	3,739.6700	3.7397	3,630.6800	3.6307	(2.914)	0	0	350
2021/06/01	R035	04/11/2021	10.11	Put	Bond Future	5,494.9800	5.4950	5,358.6200	5.3586	(2.482)	0	0	0
2021/06/01	R035	04/11/2021	10.11	Call	Bond Future	2,442.5200	2.4425	2,513.4200	2.5134	2.903	0	0	350
2021/06/01	R035	04/11/2021	10.12	Put	Bond Future	5,453.8900	5.4539	5,318.0800	5.3181	(2.490)	0	0	0
2021/06/01	R035	04/11/2021	10.12	Call	Bond Future	2,469.0400	2.4690	2,540.4900	2.5405	2.894	0	0	400
2021/06/01	R035	04/11/2021	10.62	Put	Bond Future	3,678.5000	3.6785	3,570.6100	3.5706	(2.933)	0	0	0
2021/06/01	R035	04/11/2021	10.62	Call	Bond Future	3,984.5600	3.9846	4,083.9300	4.0839	2.494	0	0	400

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
2021/06/01	R035	04/11/2021	11.75	Put	Bond Future	1,413.2800	1.4133	1,358.2200	1.3582	(3.896)	0	0	782
2021/06/01	R035	04/11/2021	11.08	Call	Bond Future	5,670.2300	5.6702	5,793.9600	5.7940	2.182	0	0	0
2021/06/01	R035	04/11/2021	11.08	Put	Bond Future	2,485.8200	2.4858	2,402.2900	2.4023	(3.360)	0	0	782
2021/06/01	R035	04/11/2021	10.23	Put	Bond Future	5,018.7500	5.0188	4,889.0800	4.8891	(2.584)	0	0	0
2021/06/01	R035	04/11/2021	12.53	Call	Bond Future	11,998.1300	11.9981	12,176.6300	12.1766	1.488	0	0	0
2021/06/01	R035	04/11/2021	12.53	Put	Bond Future	591.1400	0.5911	562.3800	0.5624	(4.865)	0	0	0
2021/06/01	R035	04/11/2021			Bond Future	10.5724	89.7103	10.5403	89.9175	(0.304)	0.0000	0.0000	0
2021/06/01	R035	04/11/2021	11.20	Call	Bond Future	6,155.9200	6.1559	6,285.4500	6.2854	2.104	0	0	0
2021/06/01	R035	04/11/2021	13.82	Call	Bond Future	17,872.6600	17.8727	18,072.7700	18.0728	1.120	0	0	0
2021/06/01	R035	04/11/2021	13.82	Put	Bond Future	106.8500	0.1069	99.7000	0.0997	(6.692)	0	0	400
2021/06/01	R035	04/11/2021	11.75	Call	Bond Future	8,550.3800	8.5504	8,702.5800	8.7026	1.780	0	0	0
2021/06/01	R035	04/11/2021	10.23	Call	Bond Future	2,772.9100	2.7729	2,850.5000	2.8505	2.798	0	0	782
2021/06/01	R035	04/11/2021	12.52	Call	Bond Future	11,952.6300	11.9526	12,130.8700	12.1309	1.491	0	0	0
2021/06/01	R035	04/11/2021	12.52	Put	Bond Future	598.2500	0.5983	569.2300	0.5692	(4.851)	0	0	0
2021/06/01	R035	04/11/2021	12.51	Call	Bond Future	11,907.1500	11.9071	12,085.1100	12.0851	1.495	0	0	0
2021/06/01	R035	04/11/2021	12.51	Put	Bond Future	605.4400	0.6054	576.1400	0.5761	(4.839)	0	0	0
2021/06/01	R035	03/02/2022	11.05	Put	Bond Future	3,709.0800	3.7091	3,619.8400	3.6198	(2.406)	0	0	1,600
2021/06/01	R035	03/02/2022	10.35	Put	Bond Future	5,934.4600	5.9345	5,814.8600	5.8149	(2.015)	0	0	0
2021/06/01	R035	03/02/2022	10.35	Call	Bond Future	3,191.9900	3.1920	3,266.7500	3.2668	2.342	0	0	1,600
2021/06/01	R035	03/02/2022	11.28	Call	Bond Future	6,229.5800	6.2296	6,343.8800	6.3439	1.835	0	0	0
2021/06/01	R035	03/02/2022	11.28	Put	Bond Future	3,173.5400	3.1735	3,093.4800	3.0935	(2.523)	0	0	200
2021/06/01	R035	03/02/2022	10.26	Put	Bond Future	6,284.4900	6.2845	6,160.9200	6.1609	(1.966)	0	0	0
2021/06/01	R035	03/02/2022	10.26	Call	Bond Future	2,950.5700	2.9506	3,021.3600	3.0214	2.399	0	0	200
2021/06/01	R035	03/02/2022	11.73	Call	Bond Future	8,026.3500	8.0263	8,156.5200	8.1565	1.622	0	0	0
2021/06/01	R035	03/02/2022	11.73	Put	Bond Future	2,357.9700	2.3580	2,293.7800	2.2938	(2.722)	0	0	280
2021/06/01	R035	03/02/2022	11.03	Call	Bond Future	5,311.0700	5.3111	5,415.3700	5.4154	1.964	0	0	0
2021/06/01	R035	03/02/2022	11.39	Call	Bond Future	6,654.6000	6.6546	6,773.0400	6.7730	1.780	0	0	0
2021/06/01	R035	03/02/2022	11.39	Put	Bond Future	2,948.8200	2.9488	2,872.9000	2.8729	(2.575)	0	0	683
2021/06/01	R035	03/02/2022	10.65	Call	Bond Future	4,064.4800	4.0645	4,152.4900	4.1525	2.165	0	0	0
2021/06/01	R035	03/02/2022	11.23	Call	Bond Future	6,040.4400	6.0404	6,152.8000	6.1528	1.860	0	0	0
2021/06/01	R035	03/02/2022	11.23	Put	Bond Future	3,282.1700	3.2822	3,200.1700	3.2002	(2.498)	0	0	0
2021/06/01	R035	03/02/2022	11.22	Call	Bond Future	6,002.9600	6.0030	6,114.9300	6.1149	1.865	0	0	0
2021/06/01	R035	03/02/2022	11.22	Put	Bond Future	3,304.4300	3.3044	3,222.0400	3.2220	(2.493)	0	0	0
2021/06/01	R035	03/02/2022			Bond Future	10.7787	90.7593	10.7477	90.9536	(0.288)	0.0000	0.0000	0
2021/06/01	R035	03/02/2022	11.05	Call	Bond Future	5,382.5800	5.3826	5,487.7000	5.4877	1.953	0	0	0
2021/06/01	R035	03/02/2022	11.88	Call	Bond Future	8,604.2900	8.6043	8,739.6200	8.7396	1.573	0	0	0
2021/06/01	R035	03/02/2022	11.88	Put	Bond Future	2,091.5100	2.0915	2,032.4800	2.0325	(2.822)	0	0	1,800
2021/06/01	R035	03/02/2022	11.03	Put	Bond Future	3,759.3500	3.7594	3,669.2900	3.6693	(2.396)	0	0	280
2021/06/01	R035	03/02/2022	10.10	Put	Bond Future	6,944.2600	6.9443	6,813.6600	6.8137	(1.881)	0	0	0
2021/06/01	R035	03/02/2022	10.10	Call	Bond Future	2,545.0500	2.5450	2,608.8100	2.6088	2.505	0	0	280
2021/06/01	R035	03/02/2022	10.65	Put	Bond Future	4,875.0400	4.8750	4,768.6900	4.7687	(2.182)	0	0	683
2021/06/01	R035	03/02/2022	9.70	Put	Bond Future	8,832.6800	8.8327	8,685.3800	8.6854	(1.668)	0	0	0
2021/06/01	R035	03/02/2022	9.70	Call	Bond Future	1,690.7000	1.6907	1,737.7600	1.7378	2.783	0	0	683
2021/06/01	R035	03/02/2022	11.24	Call	Bond Future	6,077.7100	6.0777	6,190.4600	6.1905	1.855	0	0	0
2021/06/01	R035	03/02/2022	11.24	Put	Bond Future	3,259.7700	3.2598	3,178.1600	3.1782	(2.504)	0	0	0
2021/06/01	R035	05/05/2022	11.64	Call	Bond Future	7,141.9200	7.1419	7,258.2800	7.2583	1.629	0	0	0
2021/06/01	R035	05/05/2022	11.64	Put	Bond Future	3,284.2100	3.2842	3,211.2800	3.2113	(2.221)	0	0	0
2021/06/01	R035	05/05/2022	11.63	Call	Bond Future	7,104.4400	7.1044	7,220.4900	7.2205	1.633	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
2021/06/01	R035	05/05/2022	11.63	Put	Bond Future	3,303.6600	3.3037	3,230.4200	3.2304	(2.217)	0	0	0
2021/06/01	R035	05/05/2022			Bond Future	10.9842	87.3638	10.9532	87.5531	(0.283)	0.0000	0.0000	0
2021/06/01	R035	05/05/2022	11.65	Call	Bond Future	7,179.4500	7.1795	7,296.1300	7.2961	1.625	0	0	0
2021/06/01	R035	05/05/2022	11.65	Put	Bond Future	3,264.8700	3.2649	3,192.2600	3.1923	(2.224)	0	0	0
2021/06/01	R186	05/08/2021	8.62	Call	Bond Future	5,501.5800	5.5016	5,414.6300	5.4146	(1.580)	0	0	0
2021/06/01	R186	05/08/2021	8.62	Put	Bond Future	148.4100	0.1484	151.1900	0.1512	1.873	0	0	0
2021/06/01	R186	05/08/2021	8.61	Call	Bond Future	5,461.1100	5.4611	5,374.2500	5.3742	(1.591)	0	0	0
2021/06/01	R186	05/08/2021	8.61	Put	Bond Future	152.2800	0.1523	155.1500	0.1552	1.885	0	0	0
2021/06/01	R186	05/08/2021			Bond Future	7.4485	114.7308	7.4675	114.6410	0.256	0.0000	0.0000	92,080
2021/06/01	R186	05/08/2021	8.63	Call	Bond Future	5,542.0900	5.5421	5,455.0600	5.4551	(1.570)	0	0	0
2021/06/01	R186	05/08/2021	8.63	Put	Bond Future	144.6200	0.1446	147.3200	0.1473	1.867	0	0	0
2021/06/01	R186	04/11/2021	7.77	Call	Bond Future	2,404.5800	2.4046	2,338.0600	2.3381	(2.766)	0	0	0
2021/06/01	R186	04/11/2021	8.10	Call	Bond Future	3,303.9900	3.3040	3,226.3500	3.2263	(2.350)	0	0	0
2021/06/01	R186	04/11/2021	8.10	Put	Bond Future	1,214.5900	1.2146	1,245.2900	1.2453	2.528	0	0	0
2021/06/01	R186	04/11/2021	8.09	Call	Bond Future	3,274.4000	3.2744	3,197.0700	3.1971	(2.362)	0	0	0
2021/06/01	R186	04/11/2021	8.09	Put	Bond Future	1,228.7400	1.2287	1,259.7500	1.2597	2.524	0	0	0
2021/06/01	R186	04/11/2021			Bond Future	7.6279	116.0056	7.6521	115.8972	0.317	0.0000	0.0000	0
2021/06/01	R186	04/11/2021	7.77	Put	Bond Future	1,770.3900	1.7704	1,812.2100	1.8122	2.362	0	0	15,177
2021/06/01	R186	04/11/2021	8.77	Call	Bond Future	5,512.0000	5.5120	5,418.2600	5.4183	(1.701)	0	0	0
2021/06/01	R186	04/11/2021	8.77	Put	Bond Future	540.7500	0.5408	555.3500	0.5553	2.700	0	0	15,177
2021/06/01	R186	04/11/2021	8.11	Call	Bond Future	3,333.7000	3.3337	3,255.7500	3.2557	(2.338)	0	0	0
2021/06/01	R186	04/11/2021	8.11	Put	Bond Future	1,200.5700	1.2006	1,230.9600	1.2310	2.531	0	0	0
2021/06/01	R186	03/02/2022	7.30	Call	Bond Future	1,431.3500	1.4313	1,380.5000	1.3805	(3.553)	0	0	0
2021/06/01	R186	03/02/2022	7.30	Put	Bond Future	3,656.7800	3.6568	3,734.7200	3.7347	2.131	0	0	0
2021/06/01	R186	03/02/2022			Bond Future	7.8176	112.0790	7.8479	111.9502	0.388	0.0000	0.0000	0
2021/06/01	R186	03/02/2022	7.29	Call	Bond Future	1,415.3500	1.4153	1,364.8700	1.3649	(3.567)	0	0	0
2021/06/01	R186	03/02/2022	7.29	Put	Bond Future	3,684.3300	3.6843	3,762.6400	3.7626	2.125	0	0	0
2021/06/01	R186	03/02/2022	7.28	Call	Bond Future	1,399.4700	1.3995	1,349.3600	1.3494	(3.581)	0	0	0
2021/06/01	R186	03/02/2022	7.28	Put	Bond Future	3,712.0100	3.7120	3,790.6900	3.7907	2.120	0	0	0
2021/06/01	R186	05/05/2022	8.32	Call	Bond Future	3,309.2300	3.3092	3,224.5700	3.2246	(2.558)	0	0	0
2021/06/01	R186	05/05/2022	8.32	Put	Bond Future	2,128.1000	2.1281	2,183.3100	2.1833	2.594	0	0	0
2021/06/01	R186	05/05/2022			Bond Future	8.0239	113.4163	8.0587	113.2764	0.434	0.0000	0.0000	0
2021/06/01	R186	05/05/2022	8.31	Call	Bond Future	3,285.4600	3.2855	3,201.1100	3.2011	(2.567)	0	0	0
2021/06/01	R186	05/05/2022	8.31	Put	Bond Future	2,143.9500	2.1440	2,199.4700	2.1995	2.590	0	0	0
2021/06/01	R186	05/05/2022	8.30	Call	Bond Future	3,261.3300	3.2613	3,177.3000	3.1773	(2.577)	0	0	0
2021/06/01	R186	05/05/2022	8.30	Put	Bond Future	2,159.4600	2.1595	2,215.3000	2.2153	2.586	0	0	0
2021/06/01	R197	05/08/2021			Bond Future	320.9018	320.9018	320.9436	320.9436	0.013	0.0000	0.0000	1,751
2021/06/01	R197	04/11/2021			Bond Future	324.5442	324.5442	324.5375	324.5375	(0.002)	0.0000	0.0000	0
2021/06/01	R197	03/02/2022			Bond Future	320.3092	320.3092	320.2485	320.2485	(0.019)	0.0000	0.0000	0
2021/06/01	R197	05/05/2022			Bond Future	324.2031	324.2031	324.1142	324.1142	(0.027)	0.0000	0.0000	0
2021/06/01	R202	05/08/2021			Bond Future	238.2854	238.2854	238.0939	238.0939	(0.080)	0.0000	0.0000	9,509
2021/06/01	R202	04/11/2021			Bond Future	240.9900	240.9900	240.7601	240.7601	(0.095)	0.0000	0.0000	0
2021/06/01	R202	03/02/2022			Bond Future	239.5587	239.5587	239.2859	239.2859	(0.114)	0.0000	0.0000	0
2021/06/01	R202	05/05/2022			Bond Future	242.4705	242.4705	242.1737	242.1737	(0.122)	0.0000	0.0000	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Previous Days Closing Price	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2021/06/01	R209	05/08/2021	11.81	Call	Bond Future	8,403.5700		8.4036	8,624.2100	8.6242	2.626	0	0	0
2021/06/01	R209	05/08/2021	11.81	Put	Bond Future	281.7300		0.2817	252.6700	0.2527	(10.315)	0	0	0
2021/06/01	R209	05/08/2021			Bond Future	10.2828		72.0753	10.2399	72.3250	(0.417)	0.0000	0.0000	28,639
2021/06/01	R209	05/08/2021	11.80	Call	Bond Future	8,360.0500		8.3600	8,580.2800	8.5803	2.634	0	0	0
2021/06/01	R209	05/08/2021	11.80	Put	Bond Future	286.8400		0.2868	257.3700	0.2574	(10.274)	0	0	0
2021/06/01	R209	05/08/2021	11.79	Call	Bond Future	8,316.5600		8.3166	8,536.3700	8.5364	2.643	0	0	0
2021/06/01	R209	05/08/2021	11.79	Put	Bond Future	292.0400		0.2920	262.1500	0.2621	(10.235)	0	0	0
2021/06/01	R209	04/11/2021	12.00	Call	Bond Future	8,910.7200		8.9107	9,105.6500	9.1057	2.188	0	0	0
2021/06/01	R209	04/11/2021	12.00	Put	Bond Future	886.8500		0.8869	840.1800	0.8402	(5.262)	0	0	9,000
2021/06/01	R209	04/11/2021	10.50	Call	Bond Future	3,622.5800		3.6226	3,742.4400	3.7424	3.309	0	0	0
2021/06/01	R209	04/11/2021	12.19	Call	Bond Future	9,635.7900		9.6358	9,837.5700	9.8376	2.094	0	0	0
2021/06/01	R209	04/11/2021	12.19	Put	Bond Future	719.7900		0.7198	679.9700	0.6800	(5.532)	0	0	0
2021/06/01	R209	04/11/2021	12.17	Call	Bond Future	9,559.0100		9.5590	9,760.1000	9.7601	2.104	0	0	0
2021/06/01	R209	04/11/2021			Bond Future	10.4546		69.7358	10.4121	69.9774	(0.407)	0.0000	0.0000	4,375
2021/06/01	R209	04/11/2021	10.50	Put	Bond Future	3,365.7700		3.3658	3,244.0300	3.2440	(3.617)	0	0	12,500
2021/06/01	R209	04/11/2021	9.50	Put	Bond Future	7,058.8500		7.0588	6,875.7700	6.8758	(2.594)	0	0	0
2021/06/01	R209	04/11/2021	9.50	Call	Bond Future	1,333.2500		1.3332	1,391.7700	1.3918	4.389	0	0	6,000
2021/06/01	R209	04/11/2021	12.18	Call	Bond Future	9,597.3900		9.5974	9,798.8200	9.7988	2.099	0	0	0
2021/06/01	R209	04/11/2021	12.18	Put	Bond Future	727.8700		0.7279	687.7000	0.6877	(5.519)	0	0	0
2021/06/01	R209	04/11/2021	12.17	Put	Bond Future	736.0200		0.7360	695.5100	0.6955	(5.504)	0	0	0
2021/06/01	R209	03/02/2022	11.03	Call	Bond Future	5,212.7200		5.2127	5,348.2000	5.3482	2.599	0	0	0
2021/06/01	R209	03/02/2022	11.03	Put	Bond Future	3,052.8800		3.0529	2,955.8800	2.9559	(3.177)	0	0	0
2021/06/01	R209	03/02/2022	11.02	Call	Bond Future	5,180.4900		5.1805	5,315.5000	5.3155	2.606	0	0	0
2021/06/01	R209	03/02/2022	11.02	Put	Bond Future	3,073.5300		3.0735	2,976.0600	2.9761	(3.171)	0	0	0
2021/06/01	R209	03/02/2022			Bond Future	10.6306		70.5514	10.5887	70.7839	(0.394)	0.0000	0.0000	0
2021/06/01	R209	03/02/2022	11.04	Call	Bond Future	5,244.8000		5.2448	5,380.7500	5.3808	2.592	0	0	0
2021/06/01	R209	03/02/2022	11.04	Put	Bond Future	3,032.1300		3.0321	2,935.6000	2.9356	(3.184)	0	0	0
2021/06/01	R209	05/05/2022	11.44	Call	Bond Future	6,318.7600		6.3188	6,461.4800	6.4615	2.259	0	0	0
2021/06/01	R209	05/05/2022	11.44	Put	Bond Future	3,042.4900		3.0425	2,955.9100	2.9559	(2.846)	0	0	0
2021/06/01	R209	05/05/2022	11.43	Call	Bond Future	6,286.1100		6.2861	6,428.4500	6.4285	2.264	0	0	0
2021/06/01	R209	05/05/2022	11.43	Put	Bond Future	3,060.1600		3.0602	2,973.2000	2.9732	(2.842)	0	0	0
2021/06/01	R209	05/05/2022			Bond Future	10.8113		68.2518	10.7689	68.4811	(0.392)	0.0000	0.0000	0
2021/06/01	R209	05/05/2022	11.45	Call	Bond Future	6,351.7000		6.3517	6,494.8000	6.4948	2.253	0	0	0
2021/06/01	R209	05/05/2022	11.45	Put	Bond Future	3,025.1600		3.0252	2,938.9600	2.9390	(2.849)	0	0	0
2021/06/01	R210	05/08/2021			Bond Future	211.1685		211.1685	211.2047	211.2047	0.017	0.0000	0.0000	1,486
2021/06/01	R210	04/11/2021			Bond Future	210.8244		210.8244	210.8287	210.8287	0.002	0.0000	0.0000	0
2021/06/01	R210	03/02/2022			Bond Future	213.3386		213.3386	213.3074	213.3074	(0.015)	0.0000	0.0000	0
2021/06/01	R210	05/05/2022			Bond Future	213.1318		213.1318	213.0821	213.0821	(0.023)	0.0000	0.0000	0
2021/06/01	R212	05/08/2021			Bond Future	172.3963		172.3963	172.4442	172.4442	0.028	0.0000	0.0000	1,803
2021/06/01	R212	04/11/2021			Bond Future	174.3537		174.3537	174.3756	174.3756	0.013	0.0000	0.0000	0
2021/06/01	R213	05/08/2021	10.85	Call	Bond Future	7,802.9500		7.8029	7,832.3300	7.8323	0.377	0	0	0
2021/06/01	R213	05/08/2021	10.85	Put	Bond Future	234.7900		0.2348	224.6200	0.2246	(4.332)	0	0	0
2021/06/01	R213	05/08/2021	10.84	Call	Bond Future	7,758.1700		7.7582	7,787.4100	7.7874	0.377	0	0	0
2021/06/01	R213	05/08/2021	10.84	Put	Bond Future	239.5500		0.2395	229.2400	0.2292	(4.304)	0	0	0
2021/06/01	R213	05/08/2021	10.14	Put	Bond Future	787.6600		0.7877	765.5200	0.7655	(2.811)	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
2021/06/01	R213	05/08/2021	9.34	Put	Bond Future	2,382.3300	2.3823	2,345.4400	2.3454	(1.548)	0	0	0
2021/06/01	R213	05/08/2021	9.34	Call	Bond Future	1,975.7100	1.9757	1,978.3700	1.9784	0.135	0	0	0
2021/06/01	R213	05/08/2021			Bond Future	9.4125	88.1251	9.4054	88.1647	(0.075)	0.0000	0.0000	9,043
2021/06/01	R213	05/08/2021	10.86	Call	Bond Future	7,847.7600	7.8478	7,877.2900	7.8773	0.376	0	0	0
2021/06/01	R213	05/08/2021	10.86	Put	Bond Future	230.1000	0.2301	220.0800	0.2201	(4.355)	0	0	0
2021/06/01	R213	05/08/2021	10.78	Call	Bond Future	7,490.4100	7.4904	7,518.7600	7.5188	0.378	0	0	0
2021/06/01	R213	05/08/2021	10.78	Put	Bond Future	269.9100	0.2699	258.7100	0.2587	(4.150)	0	0	0
2021/06/01	R213	05/08/2021	10.14	Call	Bond Future	4,732.7200	4.7327	4,750.1300	4.7501	0.368	0	0	0
2021/06/01	R213	04/11/2021	11.10	Put	Bond Future	720.1300	0.7201	709.5600	0.7096	(1.468)	0	0	0
2021/06/01	R213	04/11/2021	11.11	Call	Bond Future	8,424.3600	8.4244	8,440.5800	8.4406	0.193	0	0	0
2021/06/01	R213	04/11/2021	11.09	Put	Bond Future	728.8900	0.7289	718.2300	0.7182	(1.462)	0	0	0
2021/06/01	R213	04/11/2021			Bond Future	9.5987	85.5746	9.5938	85.6013	(0.051)	0.0000	0.0000	0
2021/06/01	R213	04/11/2021	11.10	Call	Bond Future	8,385.0700	8.3851	8,401.2200	8.4012	0.193	0	0	0
2021/06/01	R213	04/11/2021	11.11	Put	Bond Future	711.4700	0.7115	700.9700	0.7010	(1.476)	0	0	0
2021/06/01	R213	04/11/2021	11.09	Call	Bond Future	8,345.8500	8.3459	8,361.9100	8.3619	0.192	0	0	0
2021/06/01	R213	03/02/2022	10.67	Call	Bond Future	6,374.8600	6.3749	6,376.9700	6.3770	0.033	0	0	0
2021/06/01	R213	03/02/2022	10.67	Put	Bond Future	1,927.0100	1.9270	1,916.5300	1.9165	(0.544)	0	0	220
2021/06/01	R213	03/02/2022	10.60	Put	Bond Future	2,024.4500	2.0244	2,013.7400	2.0137	(0.529)	0	0	430
2021/06/01	R213	03/02/2022	10.00	Call	Bond Future	4,175.2000	4.1752	4,175.1200	4.1751	(0.002)	0	0	0
2021/06/01	R213	03/02/2022	10.00	Put	Bond Future	3,103.6600	3.1037	3,090.9900	3.0910	(0.408)	0	0	430
2021/06/01	R213	03/02/2022	9.22	Put	Bond Future	5,318.1600	5.3182	5,303.6500	5.3037	(0.273)	0	0	0
2021/06/01	R213	03/02/2022	8.80	Put	Bond Future	6,907.1400	6.9071	6,892.2500	6.8923	(0.216)	0	0	0
2021/06/01	R213	03/02/2022	8.80	Call	Bond Future	1,452.7300	1.4527	1,450.4300	1.4504	(0.158)	0	0	102
2021/06/01	R213	03/02/2022	9.58	Put	Bond Future	4,181.8000	4.1818	4,167.9600	4.1680	(0.331)	0	0	200
2021/06/01	R213	03/02/2022	8.63	Put	Bond Future	7,647.3600	7.6474	7,632.4300	7.6324	(0.195)	0	0	0
2021/06/01	R213	03/02/2022	8.63	Call	Bond Future	1,215.6000	1.2156	1,213.2600	1.2133	(0.192)	0	0	200
2021/06/01	R213	03/02/2022	9.98	Call	Bond Future	4,117.2600	4.1173	4,117.1100	4.1171	(0.004)	0	0	0
2021/06/01	R213	03/02/2022	9.98	Put	Bond Future	3,149.3500	3.1494	3,136.6100	3.1366	(0.405)	0	0	0
2021/06/01	R213	03/02/2022			Bond Future	9.7947	86.5750	9.7924	86.5875	(0.024)	0.0000	0.0000	0
2021/06/01	R213	03/02/2022	10.17	Call	Bond Future	4,693.1700	4.6932	4,693.6200	4.6936	0.010	0	0	0
2021/06/01	R213	03/02/2022	10.17	Put	Bond Future	2,747.5600	2.7476	2,735.4200	2.7354	(0.442)	0	0	220
2021/06/01	R213	03/02/2022	9.15	Put	Bond Future	5,562.6000	5.5626	5,547.9900	5.5480	(0.263)	0	0	0
2021/06/01	R213	03/02/2022	9.15	Call	Bond Future	2,078.0300	2.0780	2,076.0100	2.0760	(0.097)	0	0	220
2021/06/01	R213	03/02/2022	10.60	Call	Bond Future	6,128.0400	6.1280	6,129.9200	6.1299	0.031	0	0	0
2021/06/01	R213	03/02/2022	9.22	Call	Bond Future	2,220.8400	2.2208	2,218.9200	2.2189	(0.086)	0	0	430
2021/06/01	R213	03/02/2022	10.25	Call	Bond Future	4,945.2400	4.9452	4,945.9600	4.9460	0.015	0	0	0
2021/06/01	R213	03/02/2022	10.25	Put	Bond Future	2,592.4500	2.5925	2,580.5800	2.5806	(0.458)	0	0	102
2021/06/01	R213	03/02/2022	9.76	Call	Bond Future	3,503.3700	3.5034	3,502.5900	3.5026	(0.022)	0	0	0
2021/06/01	R213	03/02/2022	9.76	Put	Bond Future	3,686.5100	3.6865	3,673.1400	3.6731	(0.363)	0	0	102
2021/06/01	R213	03/02/2022	10.15	Call	Bond Future	4,630.8400	4.6308	4,631.2300	4.6312	0.008	0	0	0
2021/06/01	R213	03/02/2022	10.15	Put	Bond Future	2,787.4400	2.7874	2,775.2400	2.7752	(0.438)	0	0	200
2021/06/01	R213	03/02/2022	9.58	Call	Bond Future	3,041.4700	3.0415	3,040.2200	3.0402	(0.041)	0	0	0
2021/06/01	R213	03/02/2022	9.97	Call	Bond Future	4,088.2900	4.0883	4,088.1200	4.0881	(0.004)	0	0	0
2021/06/01	R213	03/02/2022	9.97	Put	Bond Future	3,172.2500	3.1723	3,159.4900	3.1595	(0.402)	0	0	0
2021/06/01	R213	03/02/2022	9.96	Call	Bond Future	4,059.4200	4.0594	4,059.2100	4.0592	(0.005)	0	0	0
2021/06/01	R213	03/02/2022	9.96	Put	Bond Future	3,195.3000	3.1953	3,182.5000	3.1825	(0.401)	0	0	0
2021/06/01	R213	05/05/2022	10.65	Put	Bond Future	2,577.2600	2.5773	2,569.7000	2.5697	(0.293)	0	0	0
2021/06/01	R213	05/05/2022	10.63	Call	Bond Future	5,788.2200	5.7882	5,786.2500	5.7863	(0.034)	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
2021/06/01	R213	05/05/2022			Bond Future	9.9916	84.0755	9.9905	84.0811	(0.011)	0.0000	0.0000	0
2021/06/01	R213	05/05/2022	10.64	Call	Bond Future	5,820.7500	5.8208	5,818.7900	5.8188	(0.034)	0	0	0
2021/06/01	R213	05/05/2022	10.64	Put	Bond Future	2,593.1800	2.5932	2,585.6000	2.5856	(0.292)	0	0	0
2021/06/01	R213	05/05/2022	10.65	Call	Bond Future	5,853.3200	5.8533	5,851.3800	5.8514	(0.033)	0	0	0
2021/06/01	R213	05/05/2022	10.63	Put	Bond Future	2,609.1900	2.6092	2,601.6000	2.6016	(0.291)	0	0	0
2021/06/01	R214	05/08/2021	12.03	Put	Bond Future	460.7400	0.4607	426.1300	0.4261	(7.512)	0	0	0
2021/06/01	R214	05/08/2021	12.01	Call	Bond Future	7,542.1500	7.5422	7,699.4000	7.6994	2.085	0	0	0
2021/06/01	R214	05/08/2021			Bond Future	10.6972	68.7651	10.6646	68.9578	(0.305)	0.0000	0.0000	17,880
2021/06/01	R214	05/08/2021	12.02	Call	Bond Future	7,583.7600	7.5838	7,741.4200	7.7414	2.079	0	0	0
2021/06/01	R214	05/08/2021	12.02	Put	Bond Future	468.1200	0.4681	433.0900	0.4331	(7.483)	0	0	0
2021/06/01	R214	05/08/2021	12.03	Call	Bond Future	7,625.4000	7.6254	7,783.4800	7.7835	2.073	0	0	0
2021/06/01	R214	05/08/2021	12.01	Put	Bond Future	475.5900	0.4756	440.1500	0.4402	(7.452)	0	0	0
2021/06/01	R214	04/11/2021	12.47	Call	Bond Future	9,208.9600	9.2090	9,355.1800	9.3552	1.588	0	0	0
2021/06/01	R214	04/11/2021	12.46	Call	Bond Future	9,172.3700	9.1724	9,318.3000	9.3183	1.591	0	0	0
2021/06/01	R214	04/11/2021	12.46	Put	Bond Future	958.4100	0.9584	919.8500	0.9198	(4.023)	0	0	0
2021/06/01	R214	04/11/2021			Bond Future	10.8685	66.2516	10.8364	66.4361	(0.295)	0.0000	0.0000	0
2021/06/01	R214	04/11/2021	12.47	Put	Bond Future	948.7700	0.9488	910.5000	0.9105	(4.034)	0	0	0
2021/06/01	R214	04/11/2021	12.48	Call	Bond Future	9,245.5700	9.2456	9,392.0700	9.3921	1.585	0	0	0
2021/06/01	R214	04/11/2021	12.48	Put	Bond Future	939.2200	0.9392	901.2300	0.9012	(4.045)	0	0	0
2021/06/01	R214	03/02/2022	11.40	Put	Bond Future	3,381.1500	3.3812	3,303.6000	3.3036	(2.294)	0	0	0
2021/06/01	R214	03/02/2022	11.41	Call	Bond Future	5,342.3300	5.3423	5,440.5000	5.4405	1.838	0	0	0
2021/06/01	R214	03/02/2022	11.39	Put	Bond Future	3,402.8100	3.4028	3,324.9200	3.3249	(2.289)	0	0	0
2021/06/01	R214	03/02/2022			Bond Future	11.0470	67.0263	11.0157	67.2016	(0.283)	0.0000	0.0000	0
2021/06/01	R214	03/02/2022	11.40	Call	Bond Future	5,310.5500	5.3105	5,408.3800	5.4084	1.842	0	0	0
2021/06/01	R214	03/02/2022	11.41	Put	Bond Future	3,359.6200	3.3596	3,282.4100	3.2824	(2.298)	0	0	0
2021/06/01	R214	03/02/2022	11.39	Call	Bond Future	5,278.8300	5.2788	5,376.3200	5.3763	1.847	0	0	0
2021/06/01	R214	05/05/2022	11.74	Put	Bond Future	3,407.9000	3.4079	3,337.7100	3.3377	(2.060)	0	0	0
2021/06/01	R214	05/05/2022	11.75	Call	Bond Future	6,164.9600	6.1650	6,267.0800	6.2671	1.656	0	0	0
2021/06/01	R214	05/05/2022	11.73	Put	Bond Future	3,427.2600	3.4273	3,356.7800	3.3568	(2.056)	0	0	0
2021/06/01	R214	05/05/2022			Bond Future	11.2233	64.5460	11.1919	64.7180	(0.280)	0.0000	0.0000	0
2021/06/01	R214	05/05/2022	11.74	Call	Bond Future	6,133.3100	6.1333	6,235.1400	6.2351	1.660	0	0	0
2021/06/01	R214	05/05/2022	11.75	Put	Bond Future	3,388.6500	3.3887	3,318.7500	3.3188	(2.063)	0	0	0
2021/06/01	R214	05/05/2022	11.73	Call	Bond Future	6,101.7000	6.1017	6,203.2400	6.2032	1.664	0	0	0
2021/06/01	R248	05/08/2021	12.51	Put	Bond Future	181.8800	0.1819	165.2500	0.1652	(9.143)	0	0	0
2021/06/01	R248	05/08/2021	12.52	Call	Bond Future	11,961.8500	11.9618	12,151.0000	12.1510	1.581	0	0	0
2021/06/01	R248	05/08/2021	12.50	Put	Bond Future	185.4800	0.1855	168.5800	0.1686	(9.111)	0	0	0
2021/06/01	R248	05/08/2021	11.20	Put	Bond Future	1,494.5800	1.4946	1,414.3300	1.4143	(5.369)	0	0	0
2021/06/01	R248	05/08/2021	11.20	Call	Bond Future	5,026.2900	5.0263	5,151.5600	5.1516	2.492	0	0	1,000
2021/06/01	R248	05/08/2021	10.50	Put	Bond Future	3,697.9200	3.6979	3,560.4900	3.5605	(3.716)	0	0	0
2021/06/01	R248	05/08/2021	10.30	Call	Bond Future	1,521.3400	1.5213	1,573.3600	1.5734	3.419	0	0	1,300
2021/06/01	R248	05/08/2021	10.90	Put	Bond Future	2,230.1500	2.2301	2,126.4400	2.1264	(4.650)	0	0	0
2021/06/01	R248	05/08/2021	10.90	Call	Bond Future	3,644.7400	3.6447	3,746.5500	3.7465	2.793	0	0	1,300
2021/06/01	R248	05/08/2021	10.60	Put	Bond Future	3,274.7900	3.2748	3,145.7300	3.1457	(3.941)	0	0	0
2021/06/01	R248	05/08/2021	10.60	Call	Bond Future	2,470.9500	2.4709	2,547.4100	2.5474	3.094	0	0	0
2021/06/01	R248	05/08/2021			Bond Future	10.7071	86.7557	10.6795	86.9612	(0.257)	0.0000	0.0000	171,250
2021/06/01	R248	05/08/2021	12.51	Call	Bond Future	11,908.7400	11.9087	12,097.6300	12.0976	1.586	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
2021/06/01	R248	05/08/2021	12.52	Put	Bond Future	178.3500	0.1784	161.9800	0.1620	(9.179)	0	0	0
2021/06/01	R248	05/08/2021	12.50	Call	Bond Future	11,855.6100	11.8556	12,044.2300	12.0442	1.591	0	0	0
2021/06/01	R248	05/08/2021	10.00	Put	Bond Future	6,387.6900	6.3877	6,213.0800	6.2131	(2.734)	0	0	0
2021/06/01	R248	05/08/2021	10.00	Call	Bond Future	817.6500	0.8177	848.5600	0.8486	3.780	0	0	0
2021/06/01	R248	05/08/2021	10.50	Call	Bond Future	2,131.0200	2.1310	2,199.1100	2.1991	3.195	0	0	1,000
2021/06/01	R248	05/08/2021	10.30	Put	Bond Future	4,651.1600	4.6512	4,497.6600	4.4977	(3.300)	0	0	0
2021/06/01	R248	04/11/2021	12.85	Call	Bond Future	13,012.9500	13.0130	13,179.5800	13.1796	1.280	0	0	0
2021/06/01	R248	04/11/2021	12.85	Put	Bond Future	663.7600	0.6638	635.5300	0.6355	(4.253)	0	0	0
2021/06/01	R248	04/11/2021			Bond Future	10.8781	83.3074	10.8512	83.5023	(0.247)	0.0000	0.0000	0
2021/06/01	R248	04/11/2021	12.84	Call	Bond Future	12,966.5100	12.9665	13,132.8900	13.1329	1.283	0	0	0
2021/06/01	R248	04/11/2021	12.84	Put	Bond Future	671.3500	0.6714	642.8700	0.6429	(4.242)	0	0	0
2021/06/01	R248	04/11/2021	12.83	Call	Bond Future	12,920.0600	12.9201	13,086.2000	13.0862	1.286	0	0	0
2021/06/01	R248	04/11/2021	12.83	Put	Bond Future	679.0100	0.6790	650.2900	0.6503	(4.230)	0	0	0
2021/06/01	R248	03/02/2022	11.48	Call	Bond Future	6,558.0300	6.5580	6,662.2800	6.6623	1.590	0	0	0
2021/06/01	R248	03/02/2022	11.49	Put	Bond Future	3,647.8100	3.6478	3,569.4500	3.5694	(2.148)	0	0	0
2021/06/01	R248	03/02/2022	11.47	Call	Bond Future	6,517.5600	6.5176	6,621.4400	6.6214	1.594	0	0	0
2021/06/01	R248	03/02/2022			Bond Future	11.0566	84.2816	11.0307	84.4645	(0.235)	0.0000	0.0000	0
2021/06/01	R248	03/02/2022	11.48	Put	Bond Future	3,672.9400	3.6729	3,594.2100	3.5942	(2.144)	0	0	0
2021/06/01	R248	03/02/2022	11.49	Call	Bond Future	6,598.8200	6.5988	6,703.4400	6.7034	1.585	0	0	0
2021/06/01	R248	03/02/2022	11.47	Put	Bond Future	3,698.5000	3.6985	3,619.4000	3.6194	(2.139)	0	0	0
2021/06/01	R248	05/05/2022	11.80	Call	Bond Future	7,521.1200	7.5211	7,627.8800	7.6279	1.419	0	0	0
2021/06/01	R248	05/05/2022	11.79	Call	Bond Future	7,481.0300	7.4810	7,587.4800	7.5875	1.423	0	0	0
2021/06/01	R248	05/05/2022	11.79	Put	Bond Future	3,824.0400	3.8240	3,752.2300	3.7522	(1.878)	0	0	0
2021/06/01	R248	05/05/2022			Bond Future	11.2331	80.8720	11.2071	81.0502	(0.231)	0.0000	0.0000	0
2021/06/01	R248	05/05/2022	11.80	Put	Bond Future	3,801.2200	3.8012	3,729.7200	3.7297	(1.881)	0	0	0
2021/06/01	R248	05/05/2022	11.81	Call	Bond Future	7,561.5700	7.5616	7,668.6300	7.6686	1.416	0	0	0
2021/06/01	R248	05/05/2022	11.81	Put	Bond Future	3,778.8400	3.7788	3,707.6400	3.7076	(1.884)	0	0	0

**Total**

**1130359**