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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 11/08/2021 TO 11/08/2021

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
2021/08/11	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/08/11	0908	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/08/11	0957	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/08/11	0986	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/08/11	1386	28/02/2031		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/08/11	1409	28/02/2041		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/08/11	2025	05/08/2021		Bond Future	153.6634	153.6634	153.6634	153.6634	0.000	0.0000	0.0000	0
2021/08/11	2025	04/11/2021		Bond Future	155.3760	155.3760	155.2578	155.2578	(0.076)	0.0000	0.0000	4,840
2021/08/11	2025	03/02/2022		Bond Future	155.6335	155.6335	155.5124	155.5124	(0.078)	0.0000	0.0000	0
2021/08/11	2025	05/05/2022		Bond Future	157.5091	157.5091	157.3857	157.3857	(0.078)	0.0000	0.0000	0
2021/08/11	2025	04/08/2022		Bond Future	157.8635	157.8635	157.7384	157.7384	(0.079)	0.0000	0.0000	0
2021/08/11	2029	05/08/2021		Bond Future	114.1294	114.1294	114.1294	114.1294	0.000	0.0000	0.0000	0
2021/08/11	2029	04/11/2021		Bond Future	113.9588	113.9588	113.8765	113.8765	(0.072)	0.0000	0.0000	2,964

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
2021/08/11	2029	03/02/2022			Bond Future	115.2965		115.2120		(0.073)	0.0000	0.0000	0
2021/08/11	2029	05/05/2022			Bond Future	115.4996		115.4136		(0.074)	0.0000	0.0000	0
2021/08/11	2029	04/08/2022			Bond Future	116.9344		116.8469		(0.075)	0.0000	0.0000	0
2021/08/11	2030	05/08/2021			Bond Future	8.8700	95.1286	8.8700	95.1286	0.000	0.0000	0.0000	0
2021/08/11	2030	04/11/2021	10.60	Call	Bond Future	7,759.7600	7.7598	7,723.3300	7.7233	(0.469)	0	0	0
2021/08/11	2030	04/11/2021	10.60	Put	Bond Future	155.8200	0.1558	141.5700	0.1416	(9.145)	0	0	0
2021/08/11	2030	04/11/2021	10.59	Put	Bond Future	158.6900	0.1587	144.2700	0.1443	(9.087)	0	0	0
2021/08/11	2030	04/11/2021	8.27	Put	Bond Future	5,137.6000	5.1376	5,137.2200	5.1372	(0.007)	0	0	0
2021/08/11	2030	04/11/2021	8.27	Call	Bond Future	284.2400	0.2842	261.6800	0.2617	(7.937)	0	0	300
2021/08/11	2030	04/11/2021	8.77	Put	Bond Future	2,952.2500	2.9523	2,934.8400	2.9348	(0.590)	0	0	0
2021/08/11	2030	04/11/2021	11.44	Put	Bond Future	24.1000	0.0241	24.8200	0.0248	2.988	0	0	300
2021/08/11	2030	04/11/2021	11.26	Call	Bond Future	10,797.7000	10.7977	10,776.5800	10.7766	(0.196)	0	0	0
2021/08/11	2030	04/11/2021	9.20	Call	Bond Future	2,011.4500	2.0115	1,969.4600	1.9695	(2.088)	0	0	29
2021/08/11	2030	04/11/2021	9.30	Put	Bond Future	1,403.3100	1.4033	1,379.3500	1.3794	(1.707)	0	0	0
2021/08/11	2030	04/11/2021	9.35	Call	Bond Future	2,490.6600	2.4907	2,441.6100	2.4416	(1.969)	0	0	0
2021/08/11	2030	04/11/2021	9.35	Put	Bond Future	1,300.3800	1.3004	1,273.5100	1.2735	(2.066)	0	0	9,100
2021/08/11	2030	04/11/2021			Bond Future	9.1303	95.7338	9.1343	95.7116	0.044	0.0000	0.0000	97,524
2021/08/11	2030	04/11/2021	10.61	Call	Bond Future	7,805.8900	7.8059	7,769.6400	7.7696	(0.464)	0	0	0
2021/08/11	2030	04/11/2021	10.61	Put	Bond Future	152.9900	0.1530	138.9200	0.1389	(9.197)	0	0	0
2021/08/11	2030	04/11/2021	10.59	Call	Bond Future	7,713.6400	7.7136	7,677.0400	7.6770	(0.474)	0	0	0
2021/08/11	2030	04/11/2021	8.77	Call	Bond Future	957.7300	0.9577	918.1400	0.9181	(4.134)	0	0	300
2021/08/11	2030	04/11/2021	11.44	Call	Bond Future	11,617.1200	11.6171	11,595.6600	11.5957	(0.185)	0	0	0
2021/08/11	2030	04/11/2021	11.26	Put	Bond Future	38.8900	0.0389	39.9500	0.0400	2.726	0	0	29
2021/08/11	2030	04/11/2021	9.90	Put	Bond Future	536.1800	0.5362	504.1700	0.5042	(5.970)	0	0	0
2021/08/11	2030	04/11/2021	9.90	Call	Bond Future	4,621.8700	4.6219	4,567.6800	4.5677	(1.172)	0	0	29
2021/08/11	2030	04/11/2021	9.20	Put	Bond Future	1,631.6400	1.6316	1,611.8300	1.6118	(1.214)	0	0	0
2021/08/11	2030	04/11/2021	8.75	Put	Bond Future	3,026.8600	3.0269	3,009.3800	3.0094	(0.577)	0	0	0
2021/08/11	2030	04/11/2021	8.75	Call	Bond Future	920.0400	0.9200	880.3800	0.8804	(4.311)	0	0	3,250
2021/08/11	2030	04/11/2021	9.30	Call	Bond Future	2,324.4400	2.3244	2,278.3000	2.2783	(1.985)	0	0	0
2021/08/11	2030	03/02/2022	9.45	Call	Bond Future	2,813.3400	2.8133	2,851.4800	2.8515	1.356	0	0	0
2021/08/11	2030	03/02/2022	9.45	Put	Bond Future	2,157.6900	2.1577	2,219.2600	2.2193	2.854	0	0	0
2021/08/11	2030	03/02/2022	9.35	Call	Bond Future	2,529.2000	2.5292	2,567.5500	2.5675	1.516	0	0	0
2021/08/11	2030	03/02/2022	9.35	Put	Bond Future	2,398.4400	2.3984	2,460.2200	2.4602	2.576	0	0	101
2021/08/11	2030	03/02/2022	8.39	Put	Bond Future	5,743.5700	5.7436	5,799.1400	5.7991	0.968	0	0	0
2021/08/11	2030	03/02/2022	8.39	Call	Bond Future	635.7800	0.6358	667.9200	0.6679	5.055	0	0	101
2021/08/11	2030	03/02/2022	8.85	Put	Bond Future	3,904.3500	3.9044	3,965.8300	3.9658	1.575	0	0	0
2021/08/11	2030	03/02/2022	8.85	Call	Bond Future	1,352.5700	1.3526	1,390.6200	1.3906	2.813	0	0	1,000
2021/08/11	2030	03/02/2022			Bond Future	9.3252	92.8301	9.3296	92.8066	0.048	0.0000	0.0000	0
2021/08/11	2030	03/02/2022	9.44	Call	Bond Future	2,784.2300	2.7842	2,822.5100	2.8225	1.375	0	0	0
2021/08/11	2030	03/02/2022	9.44	Put	Bond Future	2,180.9000	2.1809	2,242.6100	2.2426	2.830	0	0	0
2021/08/11	2030	03/02/2022	9.43	Call	Bond Future	2,755.2700	2.7553	2,793.4300	2.7934	1.385	0	0	0
2021/08/11	2030	03/02/2022	9.43	Put	Bond Future	2,204.2900	2.2043	2,265.8800	2.2659	2.794	0	0	0
2021/08/11	2030	03/02/2022	9.78	Call	Bond Future	3,877.5900	3.8776	3,910.3200	3.9103	0.844	0	0	0
2021/08/11	2030	03/02/2022	9.78	Put	Bond Future	1,516.6400	1.5166	1,572.8000	1.5728	3.703	0	0	101
2021/08/11	2030	03/02/2022	10.85	Call	Bond Future	8,089.8900	8.0899	8,099.4400	8.0994	0.118	0	0	0
2021/08/11	2030	03/02/2022	10.85	Put	Bond Future	471.4900	0.4715	504.4700	0.5045	6.995	0	0	1,000
2021/08/11	2030	03/02/2022	9.60	Put	Bond Future	1,840.0400	1.8400	1,899.6600	1.8997	3.240	0	0	0

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2021/08/11	2030	03/02/2022	9.60	Call	Bond Future	3,275.8900	3.2759	3,312.0800	3.3121	1.105	0	0	1,000
2021/08/11	2030	05/05/2022	10.21	Call	Bond Future	4,969.8400	4.9698	4,957.8100	4.9578	(0.242)	0	0	0
2021/08/11	2030	05/05/2022	10.21	Put	Bond Future	1,588.0600	1.5881	1,600.2300	1.6002	0.766	0	0	0
2021/08/11	2030	05/05/2022	9.95	Call	Bond Future	4,094.2400	4.0942	4,081.7200	4.0817	(0.306)	0	0	0
2021/08/11	2030	05/05/2022	8.47	Call	Bond Future	803.0100	0.8030	789.4000	0.7894	(1.695)	0	0	1,073
2021/08/11	2030	05/05/2022	8.14	Put	Bond Future	7,950.9500	7.9510	7,964.9300	7.9649	0.176	0	0	0
2021/08/11	2030	05/05/2022	8.14	Call	Bond Future	501.9200	0.5019	491.7000	0.4917	(2.036)	0	0	1,800
2021/08/11	2030	05/05/2022	8.89	Put	Bond Future	4,774.6500	4.7746	4,785.0800	4.7851	0.218	0	0	0
2021/08/11	2030	05/05/2022	8.81	Put	Bond Future	5,062.5900	5.0626	5,072.9200	5.0729	0.204	0	0	0
2021/08/11	2030	05/05/2022			Bond Future	9.5305	93.9276	9.5352	93.9034	0.050	0.0000	0.0000	0
2021/08/11	2030	05/05/2022	10.20	Call	Bond Future	4,934.9700	4.9350	4,923.0200	4.9230	(0.242)	0	0	0
2021/08/11	2030	05/05/2022	10.20	Put	Bond Future	1,601.7900	1.6018	1,614.0400	1.6140	0.765	0	0	200
2021/08/11	2030	05/05/2022	10.19	Call	Bond Future	4,900.1800	4.9002	4,888.3000	4.8883	(0.242)	0	0	0
2021/08/11	2030	05/05/2022	10.19	Put	Bond Future	1,615.6300	1.6156	1,627.9500	1.6279	0.763	0	0	0
2021/08/11	2030	05/05/2022	9.95	Put	Bond Future	1,987.2800	1.9873	1,998.9600	1.9990	0.588	0	0	1,073
2021/08/11	2030	05/05/2022	9.35	Call	Bond Future	2,408.2200	2.4082	2,393.0300	2.3930	(0.631)	0	0	0
2021/08/11	2030	05/05/2022	9.35	Put	Bond Future	3,333.9800	3.3340	3,342.9900	3.3430	0.270	0	0	1,073
2021/08/11	2030	05/05/2022	8.47	Put	Bond Future	6,416.8200	6.4168	6,427.4100	6.4274	0.165	0	0	0
2021/08/11	2030	05/05/2022	8.89	Call	Bond Future	1,434.9300	1.4349	1,421.1600	1.4212	(0.960)	0	0	1,800
2021/08/11	2030	05/05/2022	11.04	Call	Bond Future	8,077.8200	8.0778	8,066.1800	8.0662	(0.144)	0	0	0
2021/08/11	2030	05/05/2022	11.04	Put	Bond Future	778.7600	0.7788	791.3200	0.7913	1.613	0	0	1,800
2021/08/11	2030	05/05/2022	8.81	Call	Bond Future	1,294.9400	1.2949	1,281.0700	1.2811	(1.071)	0	0	200
2021/08/11	2030	05/05/2022	7.73	Put	Bond Future	10,051.0000	10.0510	10,068.6200	10.0686	0.175	0	0	0
2021/08/11	2030	05/05/2022	7.73	Call	Bond Future	260.6400	0.2606	254.0600	0.2541	(2.525)	0	0	200
2021/08/11	2030	04/08/2022	9.56	Call	Bond Future	2,738.0100	2.7380	2,839.8700	2.8399	3.720	0	0	0
2021/08/11	2030	04/08/2022	9.56	Put	Bond Future	3,685.9900	3.6860	3,812.7100	3.8127	3.438	0	0	0
2021/08/11	2030	04/08/2022			Bond Future	9.7516	91.0207	9.7567	90.9958	0.052	0.0000	0.0000	0
2021/08/11	2030	04/08/2022	9.55	Call	Bond Future	2,714.2200	2.7142	2,816.4600	2.8165	3.767	0	0	0
2021/08/11	2030	04/08/2022	9.55	Put	Bond Future	3,712.0100	3.7120	3,839.1100	3.8391	3.424	0	0	0
2021/08/11	2030	04/08/2022	9.54	Call	Bond Future	2,690.5400	2.6905	2,792.7800	2.7928	3.800	0	0	0
2021/08/11	2030	04/08/2022	9.54	Put	Bond Future	3,738.1700	3.7382	3,865.2700	3.8653	3.400	0	0	0
2021/08/11	2032	05/08/2021			Bond Future	9.5850	94.1959	9.5850	94.1959	0.000	0.0000	0.0000	0
2021/08/11	2032	04/11/2021	11.70	Call	Bond Future	10,233.8800	10.2339	10,272.0000	10.2720	0.372	0	0	0
2021/08/11	2032	04/11/2021	11.71	Put	Bond Future	98.7500	0.0988	96.7800	0.0968	(1.995)	0	0	0
2021/08/11	2032	04/11/2021	11.69	Call	Bond Future	10,184.9800	10.1850	10,223.0400	10.2230	0.374	0	0	0
2021/08/11	2032	04/11/2021	9.83	Call	Bond Future	1,909.2400	1.9092	1,930.5600	1.9306	1.117	0	0	700
2021/08/11	2032	04/11/2021			Bond Future	9.8578	90.5808	9.8511	90.6209	(0.068)	0.0000	0.0000	123,155
2021/08/11	2032	04/11/2021	11.70	Put	Bond Future	100.4700	0.1005	98.5100	0.0985	(1.951)	0	0	0
2021/08/11	2032	04/11/2021	11.71	Call	Bond Future	10,282.8100	10.2828	10,320.9200	10.3209	0.371	0	0	0
2021/08/11	2032	04/11/2021	11.69	Put	Bond Future	102.2600	0.1023	100.2400	0.1002	(1.975)	0	0	0
2021/08/11	2032	04/11/2021	9.33	Put	Bond Future	3,944.3900	3.9444	3,913.9200	3.9139	(0.772)	0	0	0
2021/08/11	2032	04/11/2021	9.33	Call	Bond Future	722.1200	0.7221	731.7300	0.7317	1.331	0	0	700
2021/08/11	2032	04/11/2021	9.83	Put	Bond Future	2,075.4200	2.0754	2,056.6600	2.0567	(0.904)	0	0	0
2021/08/11	2032	04/11/2021	12.81	Call	Bond Future	15,500.9300	15.5009	15,540.8400	15.5408	0.257	0	0	0
2021/08/11	2032	04/11/2021	12.81	Put	Bond Future	5.7200	0.0057	5.5500	0.0056	(2.972)	0	0	700
2021/08/11	2032	03/02/2022	10.43	Call	Bond Future	3,981.8300	3.9818	4,052.0400	4.0520	1.763	0	0	0
2021/08/11	2032	03/02/2022	10.43	Put	Bond Future	1,860.7200	1.8607	1,891.3600	1.8914	1.647	0	0	0

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2021/08/11	2032	03/02/2022	10.42	Call	Bond Future	3,945.1800	3.9452	4,015.4000	4.0154	1.780	0	0	0
2021/08/11	2032	03/02/2022	10.42	Put	Bond Future	1,880.0900	1.8801	1,910.7400	1.9107	1.630	0	0	0
2021/08/11	2032	03/02/2022	10.45	Put	Bond Future	1,822.2600	1.8223	1,852.8800	1.8529	1.680	0	0	198
2021/08/11	2032	03/02/2022	9.81	Call	Bond Future	2,041.6500	2.0416	2,103.8000	2.1038	3.044	0	0	0
2021/08/11	2032	03/02/2022	9.81	Put	Bond Future	3,487.6400	3.4876	3,510.2200	3.5102	0.647	0	0	198
2021/08/11	2032	03/02/2022	8.91	Put	Bond Future	7,418.3100	7.4183	7,409.4600	7.4095	(0.119)	0	0	0
2021/08/11	2032	03/02/2022	10.66	Call	Bond Future	4,864.5400	4.8645	4,934.5000	4.9345	1.438	0	0	0
2021/08/11	2032	03/02/2022	10.66	Put	Bond Future	1,468.3600	1.4684	1,498.7500	1.4988	2.070	0	0	97
2021/08/11	2032	03/02/2022	10.35	Put	Bond Future	2,021.5200	2.0215	2,052.1700	2.0522	1.516	0	0	400
2021/08/11	2032	03/02/2022	9.58	Put	Bond Future	4,308.1600	4.3082	4,323.5800	4.3236	0.358	0	0	0
2021/08/11	2032	03/02/2022	9.58	Call	Bond Future	1,488.9500	1.4890	1,543.9400	1.5439	3.693	0	0	400
2021/08/11	2032	03/02/2022	11.13	Call	Bond Future	6,827.4800	6.8275	6,894.7000	6.8947	0.985	0	0	0
2021/08/11	2032	03/02/2022	11.13	Put	Bond Future	903.4200	0.9034	931.0700	0.9311	3.061	0	0	210
2021/08/11	2032	03/02/2022	10.53	Call	Bond Future	4,355.9100	4.3559	4,426.1000	4.4261	1.611	0	0	0
2021/08/11	2032	03/02/2022	10.53	Put	Bond Future	1,677.2900	1.6773	1,707.9100	1.7079	1.826	0	0	210
2021/08/11	2032	03/02/2022			Bond Future	10.0573	91.6225	10.0505	91.6620	(0.068)	0.0000	0.0000	0
2021/08/11	2032	03/02/2022	10.44	Call	Bond Future	4,018.3600	4.0184	4,088.5600	4.0886	1.747	0	0	0
2021/08/11	2032	03/02/2022	10.44	Put	Bond Future	1,841.2800	1.8413	1,871.9100	1.8719	1.664	0	0	0
2021/08/11	2032	03/02/2022	10.45	Call	Bond Future	4,055.2600	4.0553	4,125.4500	4.1255	1.731	0	0	0
2021/08/11	2032	03/02/2022	8.91	Call	Bond Future	436.8900	0.4369	467.6100	0.4676	7.032	0	0	198
2021/08/11	2032	03/02/2022	10.14	Call	Bond Future	2,989.1500	2.9892	3,057.4300	3.0574	2.284	0	0	0
2021/08/11	2032	03/02/2022	10.14	Put	Bond Future	2,512.5200	2.5125	2,541.2300	2.5412	1.143	0	0	97
2021/08/11	2032	03/02/2022	9.14	Put	Bond Future	6,218.1900	6.2182	6,218.2000	6.2182	0.000	0	0	0
2021/08/11	2032	03/02/2022	9.14	Call	Bond Future	693.3700	0.6934	732.9500	0.7330	5.708	0	0	97
2021/08/11	2032	03/02/2022	10.95	Call	Bond Future	6,056.3400	6.0563	6,124.9300	6.1249	1.133	0	0	0
2021/08/11	2032	03/02/2022	10.95	Put	Bond Future	1,088.2900	1.0883	1,117.3100	1.1173	2.667	0	0	400
2021/08/11	2032	03/02/2022	10.35	Call	Bond Future	3,693.1200	3.6931	3,763.3400	3.7633	1.901	0	0	0
2021/08/11	2032	03/02/2022	9.62	Put	Bond Future	4,156.8600	4.1569	4,173.8200	4.1738	0.408	0	0	0
2021/08/11	2032	03/02/2022	9.62	Call	Bond Future	1,578.4600	1.5785	1,634.9900	1.6350	3.581	0	0	210
2021/08/11	2032	05/05/2022	11.03	Call	Bond Future	5,855.1600	5.8552	5,888.1900	5.8882	0.564	0	0	0
2021/08/11	2032	05/05/2022	11.03	Put	Bond Future	1,690.1900	1.6902	1,683.7200	1.6837	(0.383)	0	0	0
2021/08/11	2032	05/05/2022	11.02	Put	Bond Future	1,704.3700	1.7044	1,697.8500	1.6978	(0.383)	0	0	0
2021/08/11	2032	05/05/2022	11.18	Call	Bond Future	6,439.6600	6.4397	6,474.9900	6.4750	0.549	0	0	0
2021/08/11	2032	05/05/2022	11.18	Put	Bond Future	1,491.4400	1.4914	1,487.2700	1.4873	(0.280)	0	0	780
2021/08/11	2032	05/05/2022			Bond Future	10.2630	88.5591	10.2559	88.5986	(0.069)	0.0000	0.0000	0
2021/08/11	2032	05/05/2022	11.04	Call	Bond Future	5,893.6000	5.8936	5,926.9600	5.9270	0.566	0	0	0
2021/08/11	2032	05/05/2022	11.04	Put	Bond Future	1,676.1100	1.6761	1,669.9700	1.6700	(0.366)	0	0	0
2021/08/11	2032	05/05/2022	11.02	Call	Bond Future	5,816.7700	5.8168	5,849.7500	5.8498	0.567	0	0	0
2021/08/11	2032	05/05/2022	9.58	Put	Bond Future	5,483.5000	5.4835	5,448.6400	5.4486	(0.636)	0	0	0
2021/08/11	2032	05/05/2022	9.58	Call	Bond Future	1,538.3100	1.5383	1,542.9500	1.5429	0.302	0	0	780
2021/08/11	2032	05/05/2022	10.18	Put	Bond Future	3,455.2500	3.4552	3,432.3700	3.4324	(0.662)	0	0	0
2021/08/11	2032	05/05/2022	10.18	Call	Bond Future	2,988.2500	2.9882	3,004.8700	3.0049	0.556	0	0	780
2021/08/11	2032	04/08/2022	10.21	Put	Bond Future	4,413.6300	4.4136	4,467.3600	4.4674	1.217	0	0	0
2021/08/11	2032	04/08/2022	10.22	Call	Bond Future	2,968.9500	2.9689	3,062.8800	3.0629	3.164	0	0	0
2021/08/11	2032	04/08/2022	10.20	Put	Bond Future	4,444.0600	4.4441	4,497.6500	4.4976	1.206	0	0	0
2021/08/11	2032	04/08/2022			Bond Future	10.4773	89.5895	10.4700	89.6292	(0.070)	0.0000	0.0000	0
2021/08/11	2032	04/08/2022	10.21	Call	Bond Future	2,943.6400	2.9436	3,037.0800	3.0371	3.174	0	0	0
2021/08/11	2032	04/08/2022	10.22	Put	Bond Future	4,383.3500	4.3833	4,437.5700	4.4376	1.237	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
2021/08/11	2032	04/08/2022	10.20	Call	Bond Future	2,918.4400	2.9184	3,011.7400	3.0117	3.197	0	0	0
2021/08/11	2033	05/08/2021			Bond Future	107.8284	107.8284	107.8284	107.8284	0.000	0.0000	0.0000	0
2021/08/11	2033	04/11/2021			Bond Future	107.4303	107.4303	107.3268	107.3268	(0.096)	0.0000	0.0000	8,979
2021/08/11	2033	03/02/2022			Bond Future	108.6912	108.6912	108.5853	108.5853	(0.097)	0.0000	0.0000	0
2021/08/11	2033	05/05/2022			Bond Future	108.7356	108.7356	108.6280	108.6280	(0.099)	0.0000	0.0000	0
2021/08/11	2033	04/08/2022			Bond Future	110.0863	110.0863	109.9771	109.9771	(0.099)	0.0000	0.0000	0
2021/08/11	2037	05/08/2021			Bond Future	10.4550	85.4138	10.4550	85.4138	0.000	0.0000	0.0000	0
2021/08/11	2037	04/11/2021	12.82	Put	Bond Future	76.1000	0.0761	76.1900	0.0762	0.118	0	0	0
2021/08/11	2037	04/11/2021	12.83	Call	Bond Future	12,282.6700	12.2827	12,290.7600	12.2908	0.066	0	0	0
2021/08/11	2037	04/11/2021	12.30	Call	Bond Future	9,622.1700	9.6222	9,606.5500	9.6065	(0.162)	0	0	0
2021/08/11	2037	04/11/2021	12.30	Put	Bond Future	207.0500	0.2070	183.4300	0.1834	(11.408)	0	0	600
2021/08/11	2037	04/11/2021	11.49	Put	Bond Future	728.0500	0.7281	667.7900	0.6678	(8.277)	0	0	0
2021/08/11	2037	04/11/2021	11.49	Call	Bond Future	5,539.0100	5.5390	5,486.7500	5.4867	(0.943)	0	0	600
2021/08/11	2037	04/11/2021			Bond Future	10.7167	85.8409	10.7155	85.8489	(0.011)	0.0000	0.0000	126,662
2021/08/11	2037	04/11/2021	12.82	Call	Bond Future	12,233.1700	12.2332	12,241.2600	12.2413	0.066	0	0	0
2021/08/11	2037	04/11/2021	12.83	Put	Bond Future	74.4100	0.0744	74.5000	0.0745	0.121	0	0	0
2021/08/11	2037	04/11/2021	12.81	Call	Bond Future	12,183.6500	12.1837	12,191.7300	12.1917	0.066	0	0	0
2021/08/11	2037	04/11/2021	12.81	Put	Bond Future	77.8200	0.0778	77.9000	0.0779	0.103	0	0	0
2021/08/11	2037	03/02/2022	11.46	Call	Bond Future	5,128.5200	5.1285	5,093.3300	5.0933	(0.686)	0	0	0
2021/08/11	2037	03/02/2022	11.47	Put	Bond Future	1,758.5700	1.7586	1,715.9100	1.7159	(2.426)	0	0	0
2021/08/11	2037	03/02/2022	11.45	Call	Bond Future	5,086.3300	5.0863	5,051.6200	5.0516	(0.682)	0	0	0
2021/08/11	2037	03/02/2022			Bond Future	10.9132	82.5732	10.9120	82.5804	(0.010)	0.0000	0.0000	0
2021/08/11	2037	03/02/2022	11.46	Put	Bond Future	1,775.8800	1.7759	1,733.4800	1.7335	(2.388)	0	0	0
2021/08/11	2037	03/02/2022	11.47	Call	Bond Future	5,170.6000	5.1706	5,135.1500	5.1351	(0.686)	0	0	0
2021/08/11	2037	03/02/2022	11.45	Put	Bond Future	1,793.1500	1.7931	1,751.2300	1.7512	(2.338)	0	0	0
2021/08/11	2037	05/05/2022	11.83	Call	Bond Future	6,259.2700	6.2593	6,273.6900	6.2737	0.230	0	0	0
2021/08/11	2037	05/05/2022	11.84	Put	Bond Future	2,020.0200	2.0200	2,027.3400	2.0273	0.362	0	0	0
2021/08/11	2037	05/05/2022	11.82	Call	Bond Future	6,218.5700	6.2186	6,232.7600	6.2328	0.228	0	0	0
2021/08/11	2037	05/05/2022			Bond Future	11.1155	83.5497	11.1144	83.5565	(0.010)	0.0000	0.0000	0
2021/08/11	2037	05/05/2022	11.83	Put	Bond Future	2,035.7600	2.0358	2,043.3500	2.0434	0.373	0	0	0
2021/08/11	2037	05/05/2022	11.84	Call	Bond Future	6,300.2900	6.3003	6,314.4400	6.3144	0.225	0	0	0
2021/08/11	2037	05/05/2022	11.82	Put	Bond Future	2,051.8800	2.0519	2,059.2400	2.0592	0.359	0	0	0
2021/08/11	2037	04/08/2022	10.90	Call	Bond Future	2,835.7700	2.8358	2,966.9900	2.9670	4.627	0	0	0
2021/08/11	2037	04/08/2022	10.91	Put	Bond Future	5,432.1000	5.4321	5,556.8600	5.5569	2.297	0	0	0
2021/08/11	2037	04/08/2022	10.89	Call	Bond Future	2,809.9500	2.8100	2,941.0000	2.9410	4.664	0	0	0
2021/08/11	2037	04/08/2022	10.89	Put	Bond Future	5,505.6600	5.5057	5,630.0800	5.6301	2.260	0	0	0
2021/08/11	2037	04/08/2022			Bond Future	11.3304	80.2650	11.3292	80.2717	(0.010)	0.0000	0.0000	0
2021/08/11	2037	04/08/2022	10.90	Put	Bond Future	5,468.7800	5.4688	5,593.3700	5.5934	2.278	0	0	50
2021/08/11	2037	04/08/2022	10.91	Call	Bond Future	2,861.7100	2.8617	2,993.1000	2.9931	4.591	0	0	0
2021/08/11	2037	04/08/2022	11.42	Call	Bond Future	4,336.0800	4.3361	4,471.7000	4.4717	3.128	0	0	0
2021/08/11	2037	04/08/2022	11.42	Put	Bond Future	3,803.3100	3.8033	3,932.3000	3.9323	3.392	0	0	50
2021/08/11	2037	04/08/2022	10.10	Put	Bond Future	9,075.0500	9.0750	9,169.7700	9.1698	1.044	0	0	0
2021/08/11	2037	04/08/2022	10.10	Call	Bond Future	1,197.1800	1.1972	1,298.5300	1.2985	8.466	0	0	50
2021/08/11	2038	05/08/2021			Bond Future	119.2408	119.2408	119.2408	119.2408	0.000	0.0000	0.0000	0
2021/08/11	2038	04/11/2021			Bond Future	120.6214	120.6214	120.6286	120.6286	0.006	0.0000	0.0000	7,634

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
2021/08/11	2038	03/02/2022			Bond Future	120.2752	120.2752	120.2815	120.2815	0.005	0.0000	0.0000	0
2021/08/11	2038	05/05/2022			Bond Future	121.7249	121.7249	121.7305	121.7305	0.005	0.0000	0.0000	0
2021/08/11	2038	04/08/2022			Bond Future	121.4345	121.4345	121.4403	121.4403	0.005	0.0000	0.0000	0
2021/08/11	2040	05/08/2021			Bond Future	10.6100	87.3364	10.6100	87.3364	0.000	0.0000	0.0000	0
2021/08/11	2040	04/11/2021	12.90	Call	Bond Future	12,621.0200	12.6210	12,628.2600	12.6283	0.057	0	0	0
2021/08/11	2040	04/11/2021	12.90	Put	Bond Future	98.6200	0.0986	98.2800	0.0983	(0.345)	0	0	0
2021/08/11	2040	04/11/2021	12.89	Call	Bond Future	12,569.2500	12.5692	12,576.4800	12.5765	0.058	0	0	0
2021/08/11	2040	04/11/2021	12.89	Put	Bond Future	100.7600	0.1008	100.4100	0.1004	(0.347)	0	0	0
2021/08/11	2040	04/11/2021			Bond Future	10.8576	87.8224	10.8565	87.8300	(0.010)	0.0000	0.0000	88,072
2021/08/11	2040	04/11/2021	12.91	Call	Bond Future	12,672.7700	12.6728	12,680.0100	12.6800	0.057	0	0	0
2021/08/11	2040	04/11/2021	12.91	Put	Bond Future	96.5300	0.0965	96.1900	0.0962	(0.352)	0	0	0
2021/08/11	2040	03/02/2022	11.58	Put	Bond Future	1,881.4700	1.8815	1,930.0300	1.9300	2.581	0	0	0
2021/08/11	2040	03/02/2022	11.59	Call	Bond Future	5,395.2300	5.3952	5,450.6000	5.4506	1.026	0	0	0
2021/08/11	2040	03/02/2022	11.57	Put	Bond Future	1,900.1900	1.9002	1,948.7100	1.9487	2.553	0	0	0
2021/08/11	2040	03/02/2022			Bond Future	11.0496	84.3272	11.0487	84.3340	(0.009)	0.0000	0.0000	0
2021/08/11	2040	03/02/2022	11.58	Call	Bond Future	5,350.5700	5.3506	5,405.8900	5.4059	1.034	0	0	0
2021/08/11	2040	03/02/2022	11.59	Put	Bond Future	1,862.9200	1.8629	1,911.5300	1.9115	2.609	0	0	0
2021/08/11	2040	03/02/2022	11.57	Call	Bond Future	5,306.0000	5.3060	5,361.2800	5.3613	1.042	0	0	0
2021/08/11	2040	05/05/2022	11.91	Put	Bond Future	2,316.9300	2.3169	2,209.7100	2.2097	(4.628)	0	0	0
2021/08/11	2040	05/05/2022	11.92	Call	Bond Future	6,545.3600	6.5454	6,445.0700	6.4451	(1.532)	0	0	0
2021/08/11	2040	05/05/2022	11.92	Put	Bond Future	2,299.1500	2.2991	2,192.4800	2.1925	(4.640)	0	0	0
2021/08/11	2040	05/05/2022	10.57	Put	Bond Future	6,562.1500	6.5622	6,467.8700	6.4679	(1.437)	0	0	0
2021/08/11	2040	05/05/2022	10.57	Call	Bond Future	1,914.8700	1.9149	1,826.9700	1.8270	(4.590)	0	0	1,200
2021/08/11	2040	05/05/2022	13.04	Call	Bond Future	11,587.7800	11.5878	11,539.0900	11.5391	(0.420)	0	0	0
2021/08/11	2040	05/05/2022	13.04	Put	Bond Future	1,008.2900	1.0083	953.2200	0.9532	(5.462)	0	0	1,200
2021/08/11	2040	05/05/2022			Bond Future	11.2469	85.3245	11.2460	85.3309	(0.009)	0.0000	0.0000	0
2021/08/11	2040	05/05/2022	11.91	Call	Bond Future	6,502.6100	6.5026	6,401.7700	6.4018	(1.551)	0	0	0
2021/08/11	2040	05/05/2022	11.90	Call	Bond Future	6,459.9300	6.4599	6,358.7900	6.3588	(1.566)	0	0	0
2021/08/11	2040	05/05/2022	11.90	Put	Bond Future	2,334.8600	2.3349	2,227.3400	2.2273	(4.605)	0	0	0
2021/08/11	2040	05/05/2022	9.82	Put	Bond Future	10,909.0700	10.9091	10,886.9900	10.8870	(0.202)	0	0	0
2021/08/11	2040	05/05/2022	9.82	Call	Bond Future	622.8700	0.6229	607.1700	0.6072	(2.521)	0	0	1,200
2021/08/11	2040	04/08/2022	11.05	Call	Bond Future	3,112.2100	3.1122	3,176.4600	3.1765	2.064	0	0	0
2021/08/11	2040	04/08/2022	11.05	Put	Bond Future	5,772.2500	5.7723	5,830.3700	5.8304	1.007	0	0	0
2021/08/11	2040	04/08/2022			Bond Future	11.4562	81.8098	11.4552	81.8159	(0.008)	0.0000	0.0000	0
2021/08/11	2040	04/08/2022	11.04	Call	Bond Future	3,084.3500	3.0844	3,148.5200	3.1485	2.081	0	0	0
2021/08/11	2040	04/08/2022	11.04	Put	Bond Future	5,811.5800	5.8116	5,869.6200	5.8696	0.999	0	0	0
2021/08/11	2040	04/08/2022	11.03	Call	Bond Future	3,056.6200	3.0566	3,120.3900	3.1204	2.086	0	0	0
2021/08/11	2040	04/08/2022	11.03	Put	Bond Future	5,851.1300	5.8511	5,908.7700	5.9088	0.985	0	0	0
2021/08/11	2044	05/08/2021			Bond Future	10.6800	83.9284	10.6800	83.9284	0.000	0.0000	0.0000	0
2021/08/11	2044	04/11/2021	12.91	Call	Bond Future	12,344.2500	12.3442	12,308.1500	12.3082	(0.292)	0	0	0
2021/08/11	2044	04/11/2021	12.91	Put	Bond Future	115.6800	0.1157	110.1400	0.1101	(4.789)	0	0	0
2021/08/11	2044	04/11/2021			Bond Future	10.9200	84.3711	10.9244	84.3406	0.040	0.0000	0.0000	61,282
2021/08/11	2044	04/11/2021	12.90	Call	Bond Future	12,293.1900	12.2932	12,256.3000	12.2563	(0.300)	0	0	0
2021/08/11	2044	04/11/2021	12.90	Put	Bond Future	118.1000	0.1181	111.7700	0.1118	(5.360)	0	0	0
2021/08/11	2044	04/11/2021	12.89	Call	Bond Future	12,242.1000	12.2421	12,204.4300	12.2044	(0.308)	0	0	0
2021/08/11	2044	04/11/2021	12.89	Put	Bond Future	120.5600	0.1206	113.4500	0.1135	(5.897)	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
2021/08/11	2044	03/02/2022	11.60	Call	Bond Future	5,251.9400	5.2519	5,277.2300	5.2772	0.482	0	0	0
2021/08/11	2044	03/02/2022	11.60	Put	Bond Future	1,970.8500	1.9709	2,027.9700	2.0280	2.898	0	0	0
2021/08/11	2044	03/02/2022	11.59	Call	Bond Future	5,207.5800	5.2076	5,232.9000	5.2329	0.486	0	0	0
2021/08/11	2044	03/02/2022	11.59	Put	Bond Future	1,990.3900	1.9904	2,047.5400	2.0475	2.871	0	0	0
2021/08/11	2044	03/02/2022			Bond Future	11.1039	80.9614	11.1085	80.9296	0.042	0.0000	0.0000	0
2021/08/11	2044	03/02/2022	11.61	Call	Bond Future	5,296.6100	5.2966	5,321.6600	5.3217	0.473	0	0	0
2021/08/11	2044	03/02/2022	11.61	Put	Bond Future	1,951.7100	1.9517	2,008.5900	2.0086	2.914	0	0	0
2021/08/11	2044	05/05/2022	11.92	Call	Bond Future	6,405.8100	6.4058	6,271.1600	6.2712	(2.102)	0	0	0
2021/08/11	2044	05/05/2022	11.92	Put	Bond Future	2,403.6600	2.4037	2,301.7000	2.3017	(4.242)	0	0	0
2021/08/11	2044	05/05/2022	11.91	Call	Bond Future	6,363.2500	6.3633	6,228.1300	6.2281	(2.123)	0	0	0
2021/08/11	2044	05/05/2022	11.91	Put	Bond Future	2,422.1800	2.4222	2,319.7500	2.3197	(4.229)	0	0	0
2021/08/11	2044	05/05/2022			Bond Future	11.2924	81.9190	11.2973	81.8863	0.043	0.0000	0.0000	0
2021/08/11	2044	05/05/2022	11.93	Call	Bond Future	6,448.6900	6.4487	6,314.2500	6.3142	(2.085)	0	0	0
2021/08/11	2044	05/05/2022	11.93	Put	Bond Future	2,385.5500	2.3856	2,283.8000	2.2838	(4.265)	0	0	0
2021/08/11	2044	04/08/2022	11.09	Call	Bond Future	3,133.5000	3.1335	3,176.4900	3.1765	1.372	0	0	0
2021/08/11	2044	04/08/2022	11.09	Put	Bond Future	5,806.2800	5.8063	5,882.6200	5.8826	1.315	0	0	0
2021/08/11	2044	04/08/2022	11.08	Call	Bond Future	3,105.3500	3.1054	3,148.0600	3.1481	1.375	0	0	0
2021/08/11	2044	04/08/2022	11.08	Put	Bond Future	5,846.5500	5.8465	5,922.6100	5.9226	1.301	0	0	0
2021/08/11	2044	04/08/2022			Bond Future	11.4920	78.4897	11.4972	78.4564	0.045	0.0000	0.0000	0
2021/08/11	2044	04/08/2022	11.10	Call	Bond Future	3,161.7700	3.1618	3,205.0500	3.2050	1.369	0	0	0
2021/08/11	2044	04/08/2022	11.10	Put	Bond Future	5,766.2300	5.7662	5,842.8600	5.8429	1.329	0	0	0
2021/08/11	2046	05/08/2021			Bond Future	108.3403	108.3403	108.3403	108.3403	0.000	0.0000	0.0000	0
2021/08/11	2046	04/11/2021			Bond Future	107.1375	107.1375	107.1451	107.1451	0.007	0.0000	0.0000	18,100
2021/08/11	2046	03/02/2022			Bond Future	108.3952	108.3952	108.4016	108.4016	0.006	0.0000	0.0000	0
2021/08/11	2046	05/05/2022			Bond Future	107.8374	107.8374	107.8437	107.8437	0.006	0.0000	0.0000	0
2021/08/11	2046	04/08/2022			Bond Future	109.1772	109.1772	109.1834	109.1834	0.006	0.0000	0.0000	0
2021/08/11	2050	05/08/2021			Bond Future	109.8859	109.8859	109.8859	109.8859	0.000	0.0000	0.0000	0
2021/08/11	2050	04/11/2021			Bond Future	110.5692	110.5692	110.5764	110.5764	0.007	0.0000	0.0000	10,845
2021/08/11	2050	03/02/2022			Bond Future	109.9082	109.9082	109.9146	109.9146	0.006	0.0000	0.0000	0
2021/08/11	2050	05/05/2022			Bond Future	111.2328	111.2328	111.2387	111.2387	0.005	0.0000	0.0000	0
2021/08/11	2050	04/08/2022			Bond Future	110.6126	110.6126	110.6186	110.6186	0.005	0.0000	0.0000	0
2021/08/11	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/08/11	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/08/11	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/08/11	AL37	04/11/2021			Index Future	804.1650	804.1650	804.0700	804.0700	(0.012)	0.0000	0.0000	0
2021/08/11	AL37	03/02/2022			Index Future	813.4010	813.4010	813.3020	813.3020	(0.012)	0.0000	0.0000	0
2021/08/11	AL37	05/05/2022			Index Future	823.0040	823.0040	822.9030	822.9030	(0.012)	0.0000	0.0000	0
2021/08/11	AL37	04/08/2022			Index Future	832.9280	832.9280	832.8240	832.8240	(0.012)	0.0000	0.0000	0
2021/08/11	AL7T	04/11/2021			Index Future	918.7390	918.7390	918.3690	918.3690	(0.040)	0.0000	0.0000	0
2021/08/11	AL7T	03/02/2022			Index Future	929.2910	929.2910	928.9140	928.9140	(0.041)	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
2021/08/11	AL7T	05/05/2022			Index Future	940.2630	940.2630	939.8800	939.8800	(0.041)	0.0000	0.0000	0
2021/08/11	AL7T	04/08/2022			Index Future	951.6010	951.6010	951.2110	951.2110	(0.041)	0.0000	0.0000	0
2021/08/11	ALBI	04/11/2021			Index Future	806.3590	806.3590	806.1610	806.1610	(0.025)	0.0000	0.0000	115
2021/08/11	ALBI	03/02/2022			Index Future	815.6200	815.6200	815.4180	815.4180	(0.025)	0.0000	0.0000	0
2021/08/11	ALBI	05/05/2022			Index Future	825.2500	825.2500	825.0430	825.0430	(0.025)	0.0000	0.0000	0
2021/08/11	ALBI	04/08/2022			Index Future	835.2000	835.2000	834.9910	834.9910	(0.025)	0.0000	0.0000	0
2021/08/11	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/08/11	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/08/11	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/08/11	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/08/11	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/08/11	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/08/11	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/08/11	C040	06/10/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/08/11	C040	31/01/2040			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/08/11	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/08/11	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/08/11	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/08/11	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/08/11	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/08/11	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/08/11	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2021/08/11	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/08/11	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/08/11	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/08/11	C214	28/02/2041			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
2021/08/11	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/08/11	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/08/11	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/08/11	C303	28/02/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/08/11	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/08/11	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/08/11	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/08/11	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/08/11	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/08/11	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/08/11	ES33	05/08/2021			Bond Future	11.1400	79.1516	11.1400	79.1516	0.000	0.0000	0.0000	0
2021/08/11	ES33	04/11/2021			Bond Future	11.4423	75.8831	11.4446	75.8710	0.020	0.0000	0.0000	350
2021/08/11	ES33	03/02/2022			Bond Future	11.6881	76.7741	11.6906	76.7610	0.022	0.0000	0.0000	0
2021/08/11	ES33	05/05/2022			Bond Future	11.9366	73.9222	11.9394	73.9086	0.023	0.0000	0.0000	0
2021/08/11	ES33	04/08/2022			Bond Future	12.1965	74.7932	12.1995	74.7791	0.024	0.0000	0.0000	0
2021/08/11	ES42	05/08/2021			Bond Future	11.7050	77.6952	11.7050	77.6952	0.000	0.0000	0.0000	0
2021/08/11	ES42	04/11/2021			Bond Future	11.9968	73.8810	11.9839	73.9570	(0.108)	0.0000	0.0000	4,779
2021/08/11	ES42	03/02/2022			Bond Future	12.2241	74.7492	12.2108	74.8252	(0.109)	0.0000	0.0000	0
2021/08/11	ES42	05/05/2022			Bond Future	12.4622	71.3921	12.4484	71.4687	(0.111)	0.0000	0.0000	0
2021/08/11	ES42	04/08/2022			Bond Future	12.7043	72.2317	12.6899	72.3090	(0.114)	0.0000	0.0000	0
2021/08/11	GOVI	04/11/2021	728.41	Call	GOVI	681,250.0000	68.1250	679,190.0000	67.9190	(0.302)	0	0	0
2021/08/11	GOVI	04/11/2021	728.41	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/08/11	GOVI	04/11/2021	728.40	Call	GOVI	681,350.0000	68.1350	679,290.0000	67.9290	(0.302)	0	0	0
2021/08/11	GOVI	04/11/2021	728.40	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/08/11	GOVI	04/11/2021			GOVI	796.5350	796.5350	796.3290	796.3290	(0.026)	0.0000	0.0000	984
2021/08/11	GOVI	04/11/2021	728.42	Call	GOVI	681,150.0000	68.1150	679,090.0000	67.9090	(0.302)	0	0	0
2021/08/11	GOVI	04/11/2021	728.42	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/08/11	GOVI	03/02/2022	792.76	Call	GOVI	129,230.0000	12.9230	127,120.0000	12.7120	(1.633)	0	0	0
2021/08/11	GOVI	03/02/2022	792.76	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/08/11	GOVI	03/02/2022			GOVI	805.6830	805.6830	805.4720	805.4720	(0.026)	0.0000	0.0000	0
2021/08/11	GOVI	03/02/2022	792.75	Call	GOVI	129,330.0000	12.9330	127,220.0000	12.7220	(1.631)	0	0	0
2021/08/11	GOVI	03/02/2022	792.75	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/08/11	GOVI	03/02/2022	792.74	Call	GOVI	129,430.0000	12.9430	127,320.0000	12.7320	(1.630)	0	0	0
2021/08/11	GOVI	03/02/2022	792.74	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/08/11	GOVI	05/05/2022	788.25	Call	GOVI	269,460.0000	26.9460	267,300.0000	26.7300	(0.802)	0	0	0
2021/08/11	GOVI	05/05/2022	788.25	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
2021/08/11	GOVI	05/05/2022			GOVI	815.1960	815.1960	814.9800	814.9800	(0.026)	0.0000	0.0000	0
2021/08/11	GOVI	05/05/2022	788.24	Call	GOVI	269,560.0000	26.9560	267,400.0000	26.7400	(0.801)	0	0	0
2021/08/11	GOVI	05/05/2022	788.24	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/08/11	GOVI	05/05/2022	788.23	Call	GOVI	269,660.0000	26.9660	267,500.0000	26.7500	(0.801)	0	0	0
2021/08/11	GOVI	05/05/2022	788.23	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/08/11	GOVI	04/08/2022	819.28	Call	GOVI	57,450.0000	5.7450	55,260.0000	5.5260	(3.812)	0	0	0
2021/08/11	GOVI	04/08/2022	819.28	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/08/11	GOVI	04/08/2022			GOVI	825.0250	825.0250	824.8060	824.8060	(0.027)	0.0000	0.0000	0
2021/08/11	GOVI	04/08/2022	819.27	Call	GOVI	57,550.0000	5.7550	55,360.0000	5.5360	(3.805)	0	0	0
2021/08/11	GOVI	04/08/2022	819.27	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/08/11	GOVI	04/08/2022	819.26	Call	GOVI	57,650.0000	5.7650	55,460.0000	5.5460	(3.799)	0	0	0
2021/08/11	GOVI	04/08/2022	819.26	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/08/11	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2021/08/11	IGOV	04/11/2021			Index Future	295.0870	295.0870	295.0080	295.0080	(0.027)	0.0000	0.0000	475
2021/08/11	IGOV	03/02/2022			Index Future	298.5480	298.5480	298.4670	298.4670	(0.027)	0.0000	0.0000	0
2021/08/11	IGOV	05/05/2022			Index Future	302.1440	302.1440	302.0620	302.0620	(0.027)	0.0000	0.0000	0
2021/08/11	IGOV	04/08/2022			Index Future	305.8570	305.8570	305.7740	305.7740	(0.027)	0.0000	0.0000	0
2021/08/11	IS05	21/09/2021			Interest Rate Swap	89.4200	89.4200	89.4200	89.4200	0.000	0.0000	0.0000	0
2021/08/11	IS05	21/12/2021			Interest Rate Swap	90.7000	90.7000	90.7000	90.7000	0.000	0.0000	0.0000	51
2021/08/11	IS05	15/03/2022			Interest Rate Swap	90.1300	90.1300	90.1300	90.1300	0.000	0.0000	0.0000	0
2021/08/11	IS05	21/06/2022			Interest Rate Swap	90.2900	90.2900	90.2900	90.2900	0.000	0.0000	0.0000	0
2021/08/11	IS05	20/09/2022			Interest Rate Swap	93.5000	93.5000	93.5000	93.5000	0.000	0.0000	0.0000	0
2021/08/11	IS05	20/12/2022			Interest Rate Swap	94.0600	94.0600	94.0600	94.0600	0.000	0.0000	0.0000	0
2021/08/11	IS05	22/03/2023			Interest Rate Swap	86.5400	86.5400	86.5400	86.5400	0.000	0.0000	0.0000	0
2021/08/11	IS05	20/06/2023			Interest Rate Swap	92.1700	92.1700	92.1700	92.1700	0.000	0.0000	0.0000	0
2021/08/11	IS05	19/09/2023			Interest Rate Swap	94.8800	94.8800	94.8800	94.8800	0.000	0.0000	0.0000	0
2021/08/11	IS10	17/12/2025			Interest Rate Swap	80.2800	80.2800	80.2800	80.2800	0.000	0.0000	0.0000	0
2021/08/11	IS10	16/03/2026			Interest Rate Swap	76.8200	76.8200	76.8200	76.8200	0.000	0.0000	0.0000	0
2021/08/11	IS10	15/06/2026			Interest Rate Swap	75.2400	75.2400	75.2400	75.2400	0.000	0.0000	0.0000	0
2021/08/11	IS10	21/09/2026			Interest Rate Swap	77.2700	77.2700	77.2700	77.2700	0.000	0.0000	0.0000	0
2021/08/11	IS10	21/12/2026			Interest Rate Swap	81.3000	81.3000	81.3000	81.3000	0.000	0.0000	0.0000	0
2021/08/11	IS10	15/03/2027			Interest Rate Swap	79.8000	79.8000	79.8000	79.8000	0.000	0.0000	0.0000	0
2021/08/11	IS10	21/06/2027			Interest Rate Swap	81.8600	81.8600	81.8600	81.8600	0.000	0.0000	0.0000	0
2021/08/11	IS10	20/09/2027			Interest Rate Swap	87.6100	87.6100	87.6100	87.6100	0.000	0.0000	0.0000	0
2021/08/11	IS10	20/12/2027			Interest Rate Swap	87.9400	87.9400	87.9400	87.9400	0.000	0.0000	0.0000	0
2021/08/11	IS10	22/03/2028			Interest Rate Swap	80.8900	80.8900	80.8900	80.8900	0.000	0.0000	0.0000	0
2021/08/11	IS10	20/06/2028			Interest Rate Swap	88.6800	88.6800	88.6800	88.6800	0.000	0.0000	0.0000	0
2021/08/11	IS10	19/09/2028			Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0.000	0.0000	0.0000	0
2021/08/11	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2021/08/11	JBAF	18/08/2021			Jibar Tradeable Future	3.6750	96.3250	3.6750	96.3250	0.000	0.0000	0.0000	0
2021/08/11	JBAF	15/09/2021			Jibar Tradeable Future	3.7050	96.2950	3.6850	96.3150	(0.540)	0.0000	0.0000	30,000
2021/08/11	JBAF	20/10/2021			Jibar Tradeable Future	3.8200	96.1800	3.8200	96.1800	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
2021/08/11	JBAF	17/11/2021			Jibar Tradeable Future	3.8600	96.1400	3.8700	96.1300	0.259	0.0000	0.0000	0
2021/08/11	JBAF	15/12/2021			Jibar Tradeable Future	3.9950	96.0050	4.0250	95.9750	0.751	0.0000	0.0000	0
2021/08/11	JBAF	19/01/2022			Jibar Tradeable Future	4.0500	95.9500	4.0800	95.9200	0.741	0.0000	0.0000	0
2021/08/11	JBAF	16/03/2022			Jibar Tradeable Future	4.2600	95.7400	4.3200	95.6800	1.408	0.0000	0.0000	0
2021/08/11	JBAF	15/06/2022			Jibar Tradeable Future	4.6400	95.3600	4.7350	95.2650	2.047	0.0000	0.0000	471
2021/08/11	JBAF	21/09/2022			Jibar Tradeable Future	4.8900	95.1100	4.9800	95.0200	1.840	0.0000	0.0000	0
2021/08/11	JBAF	21/12/2022			Jibar Tradeable Future	5.1800	94.8200	5.2800	94.7200	1.931	0.0000	0.0000	0
2021/08/11	JBAF	15/03/2023			Jibar Tradeable Future	5.3950	94.6050	5.4850	94.5150	1.668	0.0000	0.0000	0
2021/08/11	JBAF	21/06/2023			Jibar Tradeable Future	5.6100	94.3900	5.6700	94.3300	1.070	0.0000	0.0000	0
2021/08/11	R023	05/08/2021			Bond Future	4.9800	107.5435	4.9800	107.5435	0.000	0.0000	0.0000	0
2021/08/11	R023	04/11/2021	4.91	Call	Bond Future	91.9500	0.0920	67.9800	0.0680	(26.069)	0	0	0
2021/08/11	R023	04/11/2021	4.91	Put	Bond Future	363.9300	0.3639	349.6200	0.3496	(3.932)	0	0	0
2021/08/11	R023	04/11/2021	4.90	Call	Bond Future	87.5700	0.0876	63.7700	0.0638	(27.178)	0	0	0
2021/08/11	R023	04/11/2021	4.90	Put	Bond Future	372.3900	0.3724	358.2500	0.3583	(3.797)	0	0	0
2021/08/11	R023	04/11/2021			Bond Future	5.1222	104.7677	5.1297	104.7581	0.147	0.0000	0.0000	13,736
2021/08/11	R023	04/11/2021	4.92	Call	Bond Future	96.6400	0.0966	72.2000	0.0722	(25.290)	0	0	0
2021/08/11	R023	04/11/2021	4.92	Put	Bond Future	355.7800	0.3558	341.0000	0.3410	(4.154)	0	0	0
2021/08/11	R023	03/02/2022	5.08	Call	Bond Future	164.7500	0.1648	166.3700	0.1664	0.983	0	0	0
2021/08/11	R023	03/02/2022	5.08	Put	Bond Future	344.7500	0.3448	357.2500	0.3573	3.626	0	0	0
2021/08/11	R023	03/02/2022			Bond Future	5.2539	105.9720	5.2644	105.9611	0.200	0.0000	0.0000	0
2021/08/11	R023	03/02/2022	5.07	Call	Bond Future	160.2400	0.1602	161.9200	0.1619	1.048	0	0	0
2021/08/11	R023	03/02/2022	5.07	Put	Bond Future	350.6100	0.3506	363.1700	0.3632	3.582	0	0	0
2021/08/11	R023	03/02/2022	5.06	Call	Bond Future	155.5400	0.1555	157.2500	0.1572	1.099	0	0	0
2021/08/11	R023	03/02/2022	5.06	Put	Bond Future	356.2700	0.3563	368.8600	0.3689	3.534	0	0	0
2021/08/11	R023	05/05/2022	6.31	Call	Bond Future	798.6100	0.7986	784.0300	0.7840	(1.826)	0	0	0
2021/08/11	R023	05/05/2022	6.31	Put	Bond Future	81.6600	0.0817	78.6900	0.0787	(3.637)	0	0	0
2021/08/11	R023	05/05/2022			Bond Future	5.4011	103.3140	5.4157	103.3023	0.271	0.0000	0.0000	0
2021/08/11	R023	05/05/2022	6.30	Call	Bond Future	791.7700	0.7918	777.1800	0.7772	(1.843)	0	0	0
2021/08/11	R023	05/05/2022	6.30	Put	Bond Future	82.6600	0.0827	79.6800	0.0797	(3.605)	0	0	0
2021/08/11	R023	05/05/2022	6.29	Call	Bond Future	784.9300	0.7849	770.3400	0.7703	(1.859)	0	0	0
2021/08/11	R023	05/05/2022	6.29	Put	Bond Future	83.6700	0.0837	80.6900	0.0807	(3.562)	0	0	0
2021/08/11	R023	04/08/2022	6.05	Call	Bond Future	397.7000	0.3977	385.6900	0.3857	(3.020)	0	0	0
2021/08/11	R023	04/08/2022	6.05	Put	Bond Future	166.1900	0.1662	166.4200	0.1664	0.138	0	0	0
2021/08/11	R023	04/08/2022			Bond Future	5.6306	104.5423	5.6527	104.5300	0.393	0.0000	0.0000	0
2021/08/11	R023	04/08/2022	6.04	Call	Bond Future	393.8200	0.3938	381.8400	0.3818	(3.042)	0	0	0
2021/08/11	R023	04/08/2022	6.04	Put	Bond Future	167.8200	0.1678	168.0800	0.1681	0.155	0	0	0
2021/08/11	R023	04/08/2022	6.03	Call	Bond Future	389.9700	0.3900	378.0100	0.3780	(3.067)	0	0	0
2021/08/11	R023	04/08/2022	6.03	Put	Bond Future	169.4700	0.1695	169.7500	0.1698	0.165	0	0	0
2021/08/11	R035	05/08/2021			Bond Future	10.1900	94.3946	10.1900	94.3946	0.000	0.0000	0.0000	0
2021/08/11	R035	04/11/2021	12.53	Call	Bond Future	12,217.8700	12.2179	12,261.3100	12.2613	0.356	0	0	0
2021/08/11	R035	04/11/2021	12.53	Put	Bond Future	78.3400	0.0783	77.5600	0.0776	(0.996)	0	0	0
2021/08/11	R035	04/11/2021	11.75	Put	Bond Future	322.2000	0.3222	288.2000	0.2882	(10.552)	0	0	782
2021/08/11	R035	04/11/2021	11.08	Call	Bond Future	4,829.8400	4.8298	4,801.2100	4.8012	(0.593)	0	0	0
2021/08/11	R035	04/11/2021	11.08	Put	Bond Future	912.8900	0.9129	840.0400	0.8400	(7.980)	0	0	782
2021/08/11	R035	04/11/2021	10.23	Put	Bond Future	3,040.1100	3.0401	2,964.3500	2,9644	(2.492)	0	0	0
2021/08/11	R035	04/11/2021	10.12	Put	Bond Future	3,494.8600	3.4949	3,411.2400	3.4112	(2.393)	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
2021/08/11	R035	04/11/2021	10.12	Call	Bond Future	1,242.5500	1.2425	1,203.1500	1.2031	(3.171)	0	0	400
2021/08/11	R035	04/11/2021	10.62	Put	Bond Future	1,781.1900	1.7812	1,704.6000	1.7046	(4.300)	0	0	0
2021/08/11	R035	04/11/2021	10.62	Call	Bond Future	2,819.7900	2.8198	2,787.4200	2.7874	(1.148)	0	0	400
2021/08/11	R035	04/11/2021	11.20	Put	Bond Future	763.1700	0.7632	697.2500	0.6972	(8.638)	0	0	350
2021/08/11	R035	04/11/2021	10.60	Call	Bond Future	2,742.6200	2.7426	2,711.1500	2.7112	(1.147)	0	0	0
2021/08/11	R035	04/11/2021	10.60	Put	Bond Future	1,832.3500	1.8324	1,756.6600	1.7567	(4.131)	0	0	350
2021/08/11	R035	04/11/2021	10.11	Put	Bond Future	3,538.3900	3.5384	3,454.0300	3.4540	(2.384)	0	0	0
2021/08/11	R035	04/11/2021	10.11	Call	Bond Future	1,218.4700	1.2185	1,178.3300	1.1783	(3.294)	0	0	350
2021/08/11	R035	04/11/2021			Bond Future	10.4593	90.4428	10.4526	90.4870	(0.065)	0.0000	0.0000	81,498
2021/08/11	R035	04/11/2021	12.52	Call	Bond Future	12,167.0600	12.1671	12,210.4800	12.2105	0.357	0	0	0
2021/08/11	R035	04/11/2021	12.52	Put	Bond Future	80.1400	0.0801	79.3400	0.0793	(0.998)	0	0	0
2021/08/11	R035	04/11/2021	12.51	Call	Bond Future	12,116.2200	12.1162	12,159.6300	12.1596	0.358	0	0	0
2021/08/11	R035	04/11/2021	12.51	Put	Bond Future	81.9700	0.0820	81.1600	0.0812	(0.988)	0	0	0
2021/08/11	R035	04/11/2021	11.75	Call	Bond Future	8,191.8400	8.1918	8,202.0600	8.2021	0.125	0	0	0
2021/08/11	R035	04/11/2021	10.23	Call	Bond Future	1,526.8100	1.5268	1,495.2700	1.4953	(2.066)	0	0	782
2021/08/11	R035	04/11/2021	13.82	Call	Bond Future	18,501.0600	18.5011	18,545.2500	18.5453	0.239	0	0	0
2021/08/11	R035	04/11/2021	13.82	Put	Bond Future	2.7100	0.0027	2.6800	0.0027	(1.107)	0	0	400
2021/08/11	R035	04/11/2021	11.20	Call	Bond Future	5,408.4700	5.4085	5,386.7700	5.3868	(0.401)	0	0	0
2021/08/11	R035	03/02/2022	11.23	Call	Bond Future	5,239.0600	5.2391	5,230.4000	5.2304	(0.165)	0	0	0
2021/08/11	R035	03/02/2022	11.23	Put	Bond Future	1,757.5900	1.7576	1,705.1700	1.7052	(2.982)	0	0	0
2021/08/11	R035	03/02/2022	11.22	Call	Bond Future	5,196.5900	5.1966	5,188.1500	5.1882	(0.162)	0	0	0
2021/08/11	R035	03/02/2022	11.22	Put	Bond Future	1,774.8600	1.7749	1,722.6600	1.7227	(2.941)	0	0	0
2021/08/11	R035	03/02/2022	11.39	Call	Bond Future	5,931.7600	5.9318	5,926.2600	5.9263	(0.093)	0	0	0
2021/08/11	R035	03/02/2022	11.39	Put	Bond Future	1,502.7800	1.5028	1,453.5200	1.4535	(3.278)	0	0	683
2021/08/11	R035	03/02/2022	10.65	Call	Bond Future	3,020.6000	3.0206	3,036.9400	3.0369	0.541	0	0	0
2021/08/11	R035	03/02/2022	11.73	Call	Bond Future	7,470.2000	7.4702	7,472.0500	7.4721	0.025	0	0	0
2021/08/11	R035	03/02/2022	11.73	Put	Bond Future	1,078.6200	1.0786	1,036.7100	1.0367	(3.886)	0	0	280
2021/08/11	R035	03/02/2022	11.03	Call	Bond Future	4,410.8000	4.4108	4,408.8500	4.4088	(0.044)	0	0	0
2021/08/11	R035	03/02/2022	11.28	Call	Bond Future	5,452.8900	5.4529	5,444.5300	5.4445	(0.153)	0	0	0
2021/08/11	R035	03/02/2022	11.28	Put	Bond Future	1,673.6500	1.6737	1,621.5300	1.6215	(3.114)	0	0	200
2021/08/11	R035	03/02/2022	10.26	Put	Bond Future	4,495.7600	4.4958	4,449.0200	4.4490	(1.040)	0	0	0
2021/08/11	R035	03/02/2022	10.26	Call	Bond Future	1,885.0400	1.8850	1,882.0600	1.8821	(0.158)	0	0	200
2021/08/11	R035	03/02/2022	11.05	Put	Bond Future	2,094.8100	2.0948	2,048.5200	2.0485	(2.210)	0	0	1,600
2021/08/11	R035	03/02/2022	10.35	Put	Bond Future	4,140.2000	4.1402	4,099.7700	4.0998	(0.977)	0	0	0
2021/08/11	R035	03/02/2022	10.35	Call	Bond Future	2,120.9300	2.1209	2,124.2600	2.1243	0.157	0	0	1,600
2021/08/11	R035	03/02/2022			Bond Future	10.6638	91.4825	10.6569	91.5262	(0.065)	0.0000	0.0000	0
2021/08/11	R035	03/02/2022	11.24	Call	Bond Future	5,281.6200	5.2816	5,272.7500	5.2727	(0.168)	0	0	0
2021/08/11	R035	03/02/2022	11.24	Put	Bond Future	1,740.4800	1.7405	1,687.8500	1.6878	(3.024)	0	0	0
2021/08/11	R035	03/02/2022	10.65	Put	Bond Future	3,107.9600	3.1080	3,080.5400	3.0805	(0.882)	0	0	683
2021/08/11	R035	03/02/2022	9.70	Put	Bond Future	7,162.1100	7.1621	7,111.2600	7.1113	(0.710)	0	0	0
2021/08/11	R035	03/02/2022	9.70	Call	Bond Future	743.3300	0.7433	736.2400	0.7362	(0.954)	0	0	683
2021/08/11	R035	03/02/2022	11.03	Put	Bond Future	2,135.8800	2.1359	2,090.1700	2.0902	(2.140)	0	0	280
2021/08/11	R035	03/02/2022	10.10	Put	Bond Future	5,173.3500	5.1734	5,116.0000	5.1160	(1.109)	0	0	0
2021/08/11	R035	03/02/2022	10.10	Call	Bond Future	1,497.3400	1.4973	1,483.7500	1.4838	(0.908)	0	0	280
2021/08/11	R035	03/02/2022	11.88	Call	Bond Future	8,168.8600	8.1689	8,174.6600	8.1747	0.071	0	0	0
2021/08/11	R035	03/02/2022	11.88	Put	Bond Future	932.8800	0.9329	894.9200	0.8949	(4.069)	0	0	1,800
2021/08/11	R035	03/02/2022	11.05	Call	Bond Future	4,491.5100	4.4915	4,488.9800	4.4890	(0.056)	0	0	0
2021/08/11	R035	05/05/2022	11.64	Call	Bond Future	6,524.1500	6.5241	6,565.0100	6.5650	0.626	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
2021/08/11	R035	05/05/2022	11.64	Put	Bond Future	1,944.4500	1.9444	1,941.6000	1.9416	(0.147)	0	0	0
2021/08/11	R035	05/05/2022	11.63	Call	Bond Future	6,482.7200	6.4827	6,523.5400	6.5235	0.630	0	0	0
2021/08/11	R035	05/05/2022	11.63	Put	Bond Future	1,959.9500	1.9600	1,957.0600	1.9571	(0.147)	0	0	0
2021/08/11	R035	05/05/2022			Bond Future	10.8662	88.0858	10.8591	88.1295	(0.065)	0.0000	0.0000	0
2021/08/11	R035	05/05/2022	11.65	Call	Bond Future	6,565.3700	6.5654	6,606.5500	6.6065	0.627	0	0	0
2021/08/11	R035	05/05/2022	11.65	Put	Bond Future	1,928.8000	1.9288	1,926.2700	1.9263	(0.131)	0	0	0
2021/08/11	R035	04/08/2022	10.73	Call	Bond Future	3,053.8900	3.0539	3,203.6100	3.2036	4.903	0	0	0
2021/08/11	R035	04/08/2022	10.73	Put	Bond Future	5,178.4000	5.1784	5,284.2400	5.2842	2.044	0	0	0
2021/08/11	R035	04/08/2022	10.72	Call	Bond Future	3,027.0600	3.0271	3,176.5500	3.1765	4.938	0	0	0
2021/08/11	R035	04/08/2022	10.72	Put	Bond Future	5,213.5100	5.2135	5,319.1200	5.3191	2.026	0	0	0
2021/08/11	R035	04/08/2022	11.13	Put	Bond Future	3,918.0100	3.9180	4,030.8600	4.0309	2.880	0	0	100
2021/08/11	R035	04/08/2022	10.64	Call	Bond Future	2,816.6100	2.8166	2,964.1400	2.9641	5.238	0	0	0
2021/08/11	R035	04/08/2022	10.64	Put	Bond Future	5,500.8100	5.5008	5,604.4600	5.6045	1.884	0	0	100
2021/08/11	R035	04/08/2022	9.84	Put	Bond Future	9,078.7800	9.0788	9,143.1200	9.1431	0.709	0	0	0
2021/08/11	R035	04/08/2022	9.84	Call	Bond Future	1,188.5900	1.1886	1,296.8100	1.2968	9.105	0	0	100
2021/08/11	R035	04/08/2022			Bond Future	11.0793	89.1080	11.0719	89.1519	(0.066)	0.0000	0.0000	0
2021/08/11	R035	04/08/2022	10.74	Call	Bond Future	3,081.1900	3.0812	3,231.1200	3.2311	4.866	0	0	0
2021/08/11	R035	04/08/2022	10.74	Put	Bond Future	5,143.8300	5.1438	5,249.8800	5.2499	2.062	0	0	0
2021/08/11	R035	04/08/2022	11.13	Call	Bond Future	4,220.5000	4.2205	4,377.2300	4.3772	3.714	0	0	0
2021/08/11	R186	05/08/2021			Bond Future	7.3500	115.1956	7.3500	115.1956	0.000	0.0000	0.0000	0
2021/08/11	R186	04/11/2021	8.10	Call	Bond Future	2,677.0600	2.6771	2,661.0200	2.6610	(0.599)	0	0	0
2021/08/11	R186	04/11/2021	8.10	Put	Bond Future	536.1000	0.5361	515.1300	0.5151	(3.912)	0	0	0
2021/08/11	R186	04/11/2021	8.09	Call	Bond Future	2,643.8200	2.6438	2,627.9700	2.6280	(0.600)	0	0	0
2021/08/11	R186	04/11/2021	8.09	Put	Bond Future	546.6000	0.5466	525.8200	0.5258	(3.802)	0	0	0
2021/08/11	R186	04/11/2021	7.77	Call	Bond Future	1,682.3500	1.6824	1,672.5400	1.6725	(0.583)	0	0	0
2021/08/11	R186	04/11/2021			Bond Future	7.6164	116.0571	7.6153	116.0621	(0.014)	0.0000	0.0000	73,159
2021/08/11	R186	04/11/2021	8.11	Call	Bond Future	2,710.4500	2.7105	2,694.2400	2.6942	(0.598)	0	0	0
2021/08/11	R186	04/11/2021	8.11	Put	Bond Future	525.7600	0.5258	504.6200	0.5046	(4.021)	0	0	0
2021/08/11	R186	04/11/2021	7.77	Put	Bond Future	996.6000	0.9966	981.8600	0.9819	(1.479)	0	0	15,177
2021/08/11	R186	04/11/2021	8.77	Call	Bond Future	5,154.1400	5.1541	5,146.6800	5.1467	(0.145)	0	0	0
2021/08/11	R186	04/11/2021	8.77	Put	Bond Future	131.3300	0.1313	118.9400	0.1189	(9.434)	0	0	15,177
2021/08/11	R186	03/02/2022	7.30	Call	Bond Future	852.9600	0.8530	897.4900	0.8975	5.221	0	0	0
2021/08/11	R186	03/02/2022	7.30	Put	Bond Future	3,048.1900	3.0482	3,088.9000	3.0889	1.336	0	0	0
2021/08/11	R186	03/02/2022			Bond Future	7.8105	112.1092	7.8096	112.1131	(0.012)	0.0000	0.0000	0
2021/08/11	R186	03/02/2022	7.29	Call	Bond Future	839.1400	0.8391	883.4500	0.8834	5.280	0	0	0
2021/08/11	R186	03/02/2022	7.29	Put	Bond Future	3,077.9200	3.0779	3,118.4100	3.1184	1.315	0	0	0
2021/08/11	R186	03/02/2022	7.28	Call	Bond Future	825.4800	0.8255	869.5600	0.8696	5.340	0	0	0
2021/08/11	R186	03/02/2022	7.28	Put	Bond Future	3,107.8200	3.1078	3,148.0800	3.1481	1.295	0	0	0
2021/08/11	R186	05/05/2022	8.32	Call	Bond Future	2,746.8800	2.7469	2,746.1300	2.7461	(0.027)	0	0	0
2021/08/11	R186	05/05/2022	8.32	Put	Bond Future	1,547.4800	1.5475	1,543.5100	1.5435	(0.257)	0	0	0
2021/08/11	R186	05/05/2022	7.28	Put	Bond Future	3,832.6700	3.8327	3,816.9200	3.8169	(0.411)	0	0	0
2021/08/11	R186	05/05/2022	7.28	Call	Bond Future	812.2900	0.8123	799.7600	0.7998	(1.543)	0	0	435
2021/08/11	R186	05/05/2022			Bond Future	8.0193	113.4345	8.0185	113.4377	(0.010)	0.0000	0.0000	0
2021/08/11	R186	05/05/2022	8.31	Call	Bond Future	2,722.0200	2.7220	2,720.8900	2.7209	(0.042)	0	0	0
2021/08/11	R186	05/05/2022	8.31	Put	Bond Future	1,562.2400	1.5622	1,557.8900	1.5579	(0.278)	0	0	0
2021/08/11	R186	05/05/2022	8.30	Call	Bond Future	2,697.2700	2.6973	2,696.1200	2.6961	(0.043)	0	0	0
2021/08/11	R186	05/05/2022	8.30	Put	Bond Future	1,577.1300	1.5771	1,572.7600	1.5728	(0.277)	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
2021/08/11	R186	05/05/2022	7.88	Put	Bond Future	2,334.3700	2.3344	2,328.8600	2.3289	(0.236)	0	0	0
2021/08/11	R186	05/05/2022	7.88	Call	Bond Future	1,773.0500	1.7731	1,770.7600	1.7708	(0.129)	0	0	435
2021/08/11	R186	05/05/2022	8.64	Call	Bond Future	3,600.0900	3.6001	3,602.8200	3.6028	0.076	0	0	0
2021/08/11	R186	05/05/2022	8.64	Put	Bond Future	1,142.2700	1.1423	1,141.7800	1.1418	(0.043)	0	0	435
2021/08/11	R186	04/08/2022	8.15	Call	Bond Future	2,126.9800	2.1270	2,183.9500	2.1840	2.678	0	0	0
2021/08/11	R186	04/08/2022	8.15	Put	Bond Future	2,493.2600	2.4933	2,547.3900	2.5474	2.171	0	0	0
2021/08/11	R186	04/08/2022			Bond Future	8.2464	109.4853	8.2457	109.4881	(0.009)	0.0000	0.0000	0
2021/08/11	R186	04/08/2022	8.14	Call	Bond Future	2,107.6200	2.1076	2,164.5700	2.1646	2.702	0	0	0
2021/08/11	R186	04/08/2022	8.14	Put	Bond Future	2,511.9700	2.5120	2,566.0800	2.5661	2.154	0	0	0
2021/08/11	R186	04/08/2022	8.13	Call	Bond Future	2,088.8000	2.0888	2,145.2900	2.1453	2.704	0	0	0
2021/08/11	R186	04/08/2022	8.13	Put	Bond Future	2,531.2300	2.5312	2,584.8800	2.5849	2.120	0	0	0
2021/08/11	R197	05/08/2021			Bond Future	322.4269	322.4269	322.4269	322.4269	0.000	0.0000	0.0000	0
2021/08/11	R197	04/11/2021			Bond Future	325.8961	325.8961	325.6638	325.6638	(0.071)	0.0000	0.0000	1,274
2021/08/11	R197	03/02/2022			Bond Future	321.5776	321.5776	321.3396	321.3396	(0.074)	0.0000	0.0000	0
2021/08/11	R197	05/05/2022			Bond Future	325.4537	325.4537	325.2111	325.2111	(0.075)	0.0000	0.0000	0
2021/08/11	R197	04/08/2022			Bond Future	321.1872	321.1872	320.9419	320.9419	(0.076)	0.0000	0.0000	0
2021/08/11	R202	05/08/2021			Bond Future	236.1459	236.1459	236.1459	236.1459	0.000	0.0000	0.0000	0
2021/08/11	R202	04/11/2021			Bond Future	238.7209	238.7209	238.7314	238.7314	0.004	0.0000	0.0000	9,704
2021/08/11	R202	03/02/2022			Bond Future	237.1972	237.1972	237.2056	237.2056	0.004	0.0000	0.0000	0
2021/08/11	R202	05/05/2022			Bond Future	240.0560	240.0560	240.0633	240.0633	0.003	0.0000	0.0000	0
2021/08/11	R202	04/08/2022			Bond Future	238.6243	238.6243	238.6315	238.6315	0.003	0.0000	0.0000	0
2021/08/11	R209	05/08/2021			Bond Future	10.1900	72.6174	10.1900	72.6174	0.000	0.0000	0.0000	0
2021/08/11	R209	04/11/2021	12.19	Call	Bond Future	9,160.3600	9.1604	9,121.7100	9.1217	(0.422)	0	0	0
2021/08/11	R209	04/11/2021	12.19	Put	Bond Future	121.6400	0.1216	107.5300	0.1075	(11.600)	0	0	0
2021/08/11	R209	04/11/2021	12.17	Call	Bond Future	9,071.3800	9.0714	9,032.4300	9.0324	(0.429)	0	0	0
2021/08/11	R209	04/11/2021	12.00	Call	Bond Future	8,312.5700	8.3126	8,270.6100	8.2706	(0.505)	0	0	0
2021/08/11	R209	04/11/2021	12.00	Put	Bond Future	165.9800	0.1660	148.5600	0.1486	(10.495)	0	0	9,000
2021/08/11	R209	04/11/2021	10.50	Call	Bond Future	2,105.7400	2.1057	2,049.2100	2.0492	(2.685)	0	0	0
2021/08/11	R209	04/11/2021	10.00	Call	Bond Future	861.8200	0.8618	801.7300	0.8017	(6.972)	0	0	0
2021/08/11	R209	04/11/2021	10.00	Put	Bond Future	3,385.7900	3.3858	3,350.2400	3.3502	(1.050)	0	0	3,100
2021/08/11	R209	04/11/2021			Bond Future	10.4330	69.8585	10.4373	69.8340	0.041	0.0000	0.0000	36,502
2021/08/11	R209	04/11/2021	12.18	Call	Bond Future	9,115.8600	9.1159	9,077.0800	9.0771	(0.425)	0	0	0
2021/08/11	R209	04/11/2021	12.18	Put	Bond Future	123.6200	0.1236	109.3800	0.1094	(11.519)	0	0	0
2021/08/11	R209	04/11/2021	12.17	Put	Bond Future	125.6700	0.1257	111.2600	0.1113	(11.467)	0	0	0
2021/08/11	R209	04/11/2021	10.50	Put	Bond Future	1,726.2100	1.7262	1,694.2200	1.6942	(1.853)	0	0	9,400
2021/08/11	R209	04/11/2021	9.50	Put	Bond Future	5,818.4200	5.8184	5,812.3400	5.8123	(0.104)	0	0	0
2021/08/11	R209	04/11/2021	9.50	Call	Bond Future	215.5400	0.2155	184.9200	0.1849	(14.206)	0	0	6,000
2021/08/11	R209	03/02/2022	11.03	Call	Bond Future	3,974.4600	3.9745	4,002.0700	4.0021	0.695	0	0	0
2021/08/11	R209	03/02/2022	11.03	Put	Bond Future	1,704.1800	1.7042	1,757.2900	1.7573	3.116	0	0	0
2021/08/11	R209	03/02/2022	11.02	Call	Bond Future	3,938.8200	3.9388	3,966.4400	3.9664	0.701	0	0	0
2021/08/11	R209	03/02/2022	11.02	Put	Bond Future	1,721.4200	1.7214	1,774.5400	1.7745	3.086	0	0	0
2021/08/11	R209	03/02/2022			Bond Future	10.6107	70.6618	10.6153	70.6363	0.043	0.0000	0.0000	0
2021/08/11	R209	03/02/2022	11.04	Call	Bond Future	4,010.2200	4.0102	4,037.6200	4.0376	0.683	0	0	0
2021/08/11	R209	03/02/2022	11.04	Put	Bond Future	1,687.1100	1.6871	1,740.0100	1.7400	3.136	0	0	0
2021/08/11	R209	05/05/2022	11.44	Call	Bond Future	5,180.0000	5.1800	5,168.6500	5.1687	(0.219)	0	0	0

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2021/08/11	R209	05/05/2022	11.44	Put	Bond Future	1,799.6000	1.7996	1,814.4800	1.8145	0.827	0	0	0
2021/08/11	R209	05/05/2022	11.43	Call	Bond Future	5,144.7100	5.1447	5,133.2200	5.1332	(0.223)	0	0	0
2021/08/11	R209	05/05/2022	11.43	Put	Bond Future	1,814.6300	1.8146	1,829.3700	1.8294	0.812	0	0	0
2021/08/11	R209	05/05/2022			Bond Future	10.7920	68.3559	10.7969	68.3297	0.045	0.0000	0.0000	0
2021/08/11	R209	05/05/2022	11.45	Call	Bond Future	5,215.5800	5.2156	5,204.1400	5.2041	(0.219)	0	0	0
2021/08/11	R209	05/05/2022	11.45	Put	Bond Future	1,784.9100	1.7849	1,799.7000	1.7997	0.829	0	0	0
2021/08/11	R209	04/08/2022	10.58	Call	Bond Future	2,539.9900	2.5400	2,585.2800	2.5853	1.783	0	0	0
2021/08/11	R209	04/08/2022	10.58	Put	Bond Future	4,692.1600	4.6922	4,764.3000	4.7643	1.537	0	0	0
2021/08/11	R209	04/08/2022	10.57	Put	Bond Future	4,724.6000	4.7246	4,796.4800	4.7965	1.521	0	0	0
2021/08/11	R209	04/08/2022			Bond Future	10.9789	69.1494	10.9840	69.1226	0.046	0.0000	0.0000	0
2021/08/11	R209	04/08/2022	10.59	Call	Bond Future	2,562.8500	2.5629	2,608.6800	2.6087	1.788	0	0	0
2021/08/11	R209	04/08/2022	10.59	Put	Bond Future	4,659.8900	4.6599	4,732.5700	4.7326	1.560	0	0	0
2021/08/11	R209	04/08/2022	10.57	Call	Bond Future	2,517.2300	2.5172	2,562.2600	2.5623	1.789	0	0	0
2021/08/11	R210	05/08/2021			Bond Future	210.9735	210.9735	210.9735	210.9735	0.000	0.0000	0.0000	0
2021/08/11	R210	04/11/2021			Bond Future	209.9663	209.9663	210.0213	210.0213	0.026	0.0000	0.0000	1,486
2021/08/11	R210	03/02/2022			Bond Future	212.4309	212.4309	212.4844	212.4844	0.025	0.0000	0.0000	0
2021/08/11	R210	05/05/2022			Bond Future	212.1652	212.1652	212.2186	212.2186	0.025	0.0000	0.0000	0
2021/08/11	R210	04/08/2022			Bond Future	214.8010	214.8010	214.8544	214.8544	0.025	0.0000	0.0000	0
2021/08/11	R212	05/08/2021			Bond Future	173.1565	173.1565	173.1565	173.1565	0.000	0.0000	0.0000	0
2021/08/11	R212	04/11/2021			Bond Future	175.0151	175.0151	174.9904	174.9904	(0.014)	0.0000	0.0000	1,025
2021/08/11	R213	05/08/2021			Bond Future	9.2300	89.1536	9.2300	89.1536	0.000	0.0000	0.0000	0
2021/08/11	R213	04/11/2021	11.10	Put	Bond Future	139.6000	0.1396	128.1800	0.1282	(8.181)	0	0	0
2021/08/11	R213	04/11/2021	11.11	Call	Bond Future	8,384.9700	8.3850	8,295.0700	8.2951	(1.072)	0	0	0
2021/08/11	R213	04/11/2021	11.09	Put	Bond Future	142.0700	0.1421	130.5200	0.1305	(8.130)	0	0	0
2021/08/11	R213	04/11/2021			Bond Future	9.5005	86.1095	9.5149	86.0309	0.151	0.0000	0.0000	9,537
2021/08/11	R213	04/11/2021	11.10	Call	Bond Future	8,339.4500	8.3395	8,249.4200	8.2494	(1.080)	0	0	0
2021/08/11	R213	04/11/2021	11.11	Put	Bond Future	137.1700	0.1372	125.8800	0.1259	(8.231)	0	0	0
2021/08/11	R213	04/11/2021	11.09	Call	Bond Future	8,293.9400	8.2939	8,203.7800	8.2038	(1.087)	0	0	0
2021/08/11	R213	03/02/2022	9.98	Call	Bond Future	3,369.2100	3.3692	3,312.6300	3.3126	(1.679)	0	0	0
2021/08/11	R213	03/02/2022	9.98	Put	Bond Future	1,876.9900	1.8770	1,900.8600	1.9009	1.272	0	0	0
2021/08/11	R213	03/02/2022	9.58	Put	Bond Future	2,816.0600	2.8161	2,867.3600	2.8674	1.822	0	0	200
2021/08/11	R213	03/02/2022	8.63	Put	Bond Future	6,403.3800	6.4034	6,481.6200	6.4816	1.222	0	0	0
2021/08/11	R213	03/02/2022	8.63	Call	Bond Future	495.9300	0.4959	493.7200	0.4937	(0.446)	0	0	200
2021/08/11	R213	03/02/2022	8.80	Put	Bond Future	5,623.4300	5.6234	5,678.6500	5.6787	0.982	0	0	0
2021/08/11	R213	03/02/2022	8.80	Call	Bond Future	693.3300	0.6933	668.1000	0.6681	(3.639)	0	0	102
2021/08/11	R213	03/02/2022	10.60	Put	Bond Future	987.1400	0.9871	989.2500	0.9892	0.214	0	0	430
2021/08/11	R213	03/02/2022	10.00	Call	Bond Future	3,434.2800	3.4343	3,375.8400	3.3758	(1.702)	0	0	0
2021/08/11	R213	03/02/2022	10.00	Put	Bond Future	1,838.4300	1.8384	1,860.4400	1.8604	1.197	0	0	430
2021/08/11	R213	03/02/2022	9.22	Put	Bond Future	3,955.7600	3.9558	4,005.6300	4.0056	1.261	0	0	0
2021/08/11	R213	03/02/2022	10.67	Call	Bond Future	5,889.6400	5.8896	5,810.3300	5.8103	(1.347)	0	0	0
2021/08/11	R213	03/02/2022	10.67	Put	Bond Future	917.4800	0.9175	918.6200	0.9186	0.124	0	0	220
2021/08/11	R213	03/02/2022			Bond Future	9.6955	87.0993	9.7107	87.0188	0.156	0.0000	0.0000	0
2021/08/11	R213	03/02/2022	9.97	Call	Bond Future	3,336.9900	3.3370	3,281.1200	3.2811	(1.674)	0	0	0
2021/08/11	R213	03/02/2022	9.97	Put	Bond Future	1,896.6400	1.8966	1,921.2200	1.9212	1.296	0	0	0
2021/08/11	R213	03/02/2022	9.96	Call	Bond Future	3,304.9000	3.3049	3,249.9700	3.2500	(1.662)	0	0	0

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2021/08/11	R213	03/02/2022	9.96	Put	Bond Future	1,916.4700	1.9165	1,941.9900	1.9420	1.332	0	0	0
2021/08/11	R213	03/02/2022	10.15	Call	Bond Future	3,945.2200	3.9452	3,876.1300	3.8761	(1.751)	0	0	0
2021/08/11	R213	03/02/2022	10.15	Put	Bond Future	1,577.5100	1.5775	1,588.8700	1.5889	0.720	0	0	200
2021/08/11	R213	03/02/2022	9.58	Call	Bond Future	2,200.0400	2.2000	2,170.8900	2.1709	(1.325)	0	0	0
2021/08/11	R213	03/02/2022	10.25	Call	Bond Future	4,299.9200	4.2999	4,224.3200	4.2243	(1.758)	0	0	0
2021/08/11	R213	03/02/2022	10.25	Put	Bond Future	1,422.8200	1.4228	1,427.6700	1.4277	0.341	0	0	102
2021/08/11	R213	03/02/2022	9.76	Call	Bond Future	2,690.3600	2.6904	2,654.0400	2.6540	(1.350)	0	0	0
2021/08/11	R213	03/02/2022	9.76	Put	Bond Future	2,349.1900	2.3492	2,393.3200	2.3933	1.879	0	0	102
2021/08/11	R213	03/02/2022	10.60	Call	Bond Future	5,615.0400	5.6150	5,536.7000	5.5367	(1.395)	0	0	0
2021/08/11	R213	03/02/2022	9.22	Call	Bond Future	1,382.7500	1.3828	1,352.1700	1.3522	(2.212)	0	0	430
2021/08/11	R213	03/02/2022	10.17	Call	Bond Future	4,015.2700	4.0153	3,944.9200	3.9449	(1.752)	0	0	0
2021/08/11	R213	03/02/2022	10.17	Put	Bond Future	1,545.3500	1.5453	1,555.4500	1.5554	0.654	0	0	220
2021/08/11	R213	03/02/2022	9.15	Put	Bond Future	4,207.8700	4.2079	4,257.3700	4.2574	1.176	0	0	0
2021/08/11	R213	03/02/2022	9.15	Call	Bond Future	1,247.6100	1.2476	1,216.6600	1.2167	(2.481)	0	0	220
2021/08/11	R213	05/05/2022	10.65	Put	Bond Future	1,543.4000	1.5434	1,509.8300	1.5098	(2.175)	0	0	0
2021/08/11	R213	05/05/2022	10.63	Call	Bond Future	5,269.8400	5.2698	5,154.0900	5.1541	(2.196)	0	0	0
2021/08/11	R213	05/05/2022			Bond Future	9.8900	84.5967	9.9059	84.5148	0.161	0.0000	0.0000	0
2021/08/11	R213	05/05/2022	10.64	Call	Bond Future	5,305.0700	5.3051	5,189.5800	5.1896	(2.177)	0	0	0
2021/08/11	R213	05/05/2022	10.64	Put	Bond Future	1,556.3400	1.5563	1,522.7600	1.5228	(2.158)	0	0	0
2021/08/11	R213	05/05/2022	10.65	Call	Bond Future	5,340.6200	5.3406	5,225.1400	5.2251	(2.162)	0	0	0
2021/08/11	R213	05/05/2022	10.63	Put	Bond Future	1,569.6500	1.5697	1,535.8100	1.5358	(2.156)	0	0	0
2021/08/11	R213	04/08/2022	9.89	Call	Bond Future	2,739.6800	2.7397	2,858.0000	2.8580	4.319	0	0	0
2021/08/11	R213	04/08/2022	9.90	Put	Bond Future	3,748.0600	3.7481	3,949.4600	3.9495	5.373	0	0	0
2021/08/11	R213	04/08/2022	9.88	Call	Bond Future	2,716.2200	2.7162	2,834.6700	2.8347	4.361	0	0	0
2021/08/11	R213	04/08/2022			Bond Future	10.0958	85.5825	10.1125	85.4993	0.165	0.0000	0.0000	0
2021/08/11	R213	04/08/2022	9.89	Put	Bond Future	3,774.8300	3.7748	3,976.3600	3.9764	5.339	0	0	0
2021/08/11	R213	04/08/2022	9.90	Call	Bond Future	2,763.5900	2.7636	2,881.7800	2.8818	4.277	0	0	0
2021/08/11	R213	04/08/2022	9.88	Put	Bond Future	3,802.0800	3.8021	4,003.7400	4.0037	5.304	0	0	0
2021/08/11	R214	05/08/2021			Bond Future	10.6350	69.1334	10.6350	69.1334	0.000	0.0000	0.0000	0
2021/08/11	R214	04/11/2021	12.47	Call	Bond Future	8,381.3200	8.3813	8,420.9100	8.4209	0.472	0	0	0
2021/08/11	R214	04/11/2021	12.46	Call	Bond Future	8,337.7900	8.3378	8,377.1000	8.3771	0.471	0	0	0
2021/08/11	R214	04/11/2021	12.46	Put	Bond Future	179.2900	0.1793	154.1800	0.1542	(14.005)	0	0	0
2021/08/11	R214	04/11/2021			Bond Future	10.8782	66.1961	10.8669	66.2606	(0.103)	0.0000	0.0000	18,091
2021/08/11	R214	04/11/2021	12.47	Put	Bond Future	176.5900	0.1766	151.7600	0.1518	(14.061)	0	0	0
2021/08/11	R214	04/11/2021	12.48	Call	Bond Future	8,424.8100	8.4248	8,464.6800	8.4647	0.473	0	0	0
2021/08/11	R214	04/11/2021	12.48	Put	Bond Future	173.9200	0.1739	149.3700	0.1494	(14.116)	0	0	0
2021/08/11	R214	03/02/2022	11.40	Put	Bond Future	1,956.5600	1.9566	1,891.1700	1.8912	(3.342)	0	0	0
2021/08/11	R214	03/02/2022	11.41	Call	Bond Future	3,851.5200	3.8515	3,850.3100	3.8503	(0.031)	0	0	0
2021/08/11	R214	03/02/2022	11.39	Put	Bond Future	1,975.2800	1.9753	1,910.1400	1.9101	(3.298)	0	0	0
2021/08/11	R214	03/02/2022			Bond Future	11.0593	66.9570	11.0478	67.0215	(0.104)	0.0000	0.0000	0
2021/08/11	R214	03/02/2022	11.40	Call	Bond Future	3,816.7600	3.8168	3,815.8100	3.8158	(0.025)	0	0	0
2021/08/11	R214	03/02/2022	11.41	Put	Bond Future	1,938.0100	1.9380	1,872.3600	1.8724	(3.387)	0	0	0
2021/08/11	R214	03/02/2022	11.39	Call	Bond Future	3,782.1000	3.7821	3,781.4000	3.7814	(0.019)	0	0	0
2021/08/11	R214	05/05/2022	11.74	Put	Bond Future	2,144.8100	2.1448	2,032.7200	2.0327	(5.226)	0	0	0
2021/08/11	R214	05/05/2022	11.75	Call	Bond Future	4,827.3000	4.8273	4,779.8300	4.7798	(0.983)	0	0	0
2021/08/11	R214	05/05/2022	11.73	Put	Bond Future	2,161.5500	2.1616	2,049.7200	2.0497	(5.174)	0	0	0
2021/08/11	R214	05/05/2022			Bond Future	11.2375	64.4688	11.2256	64.5337	(0.106)	0.0000	0.0000	0

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2021/08/11	R214	05/05/2022	11.74	Call	Bond Future	4,793.0100	4.7930	4,745.7900	4.7458	(0.985)	0	0	0
2021/08/11	R214	05/05/2022	11.75	Put	Bond Future	2,128.2000	2.1282	2,015.8600	2.0159	(5.279)	0	0	0
2021/08/11	R214	05/05/2022	11.73	Call	Bond Future	4,758.7800	4.7588	4,711.8200	4.7118	(0.987)	0	0	0
2021/08/11	R214	04/08/2022	10.98	Put	Bond Future	4,895.4800	4.8955	4,908.4600	4.9085	0.265	0	0	0
2021/08/11	R214	04/08/2022	10.99	Call	Bond Future	2,491.6700	2.4917	2,570.2600	2.5703	3.154	0	0	0
2021/08/11	R214	04/08/2022			Bond Future	11.4235	65.2158	11.4112	65.2812	(0.108)	0.0000	0.0000	0
2021/08/11	R214	04/08/2022	10.98	Call	Bond Future	2,468.6500	2.4687	2,547.0100	2.5470	3.174	0	0	0
2021/08/11	R214	04/08/2022	10.99	Put	Bond Future	4,862.1600	4.8622	4,875.3700	4.8754	0.272	0	0	0
2021/08/11	R214	04/08/2022	10.97	Call	Bond Future	2,445.7300	2.4457	2,523.8600	2.5239	3.195	0	0	0
2021/08/11	R214	04/08/2022	10.97	Put	Bond Future	4,928.9800	4.9290	4,941.7300	4.9417	0.259	0	0	0
2021/08/11	R248	05/08/2021			Bond Future	10.6000	87.5595	10.6000	87.5595	0.000	0.0000	0.0000	0
2021/08/11	R248	04/11/2021	12.85	Call	Bond Future	12,731.1400	12.7311	12,736.4300	12.7364	0.042	0	0	0
2021/08/11	R248	04/11/2021	12.85	Put	Bond Future	113.9500	0.1139	113.3400	0.1133	(0.535)	0	0	0
2021/08/11	R248	04/11/2021	10.80	Put	Bond Future	2,540.7800	2.5408	2,530.3400	2.5303	(0.411)	0	0	0
2021/08/11	R248	04/11/2021	10.80	Call	Bond Future	2,240.0300	2.2400	2,235.4900	2.2355	(0.203)	0	0	1,050
2021/08/11	R248	04/11/2021	10.20	Put	Bond Future	5,538.9300	5.5389	5,530.0300	5.5300	(0.161)	0	0	0
2021/08/11	R248	04/11/2021			Bond Future	10.8412	83.5754	10.8404	83.5813	(0.007)	0.0000	0.0000	167,643
2021/08/11	R248	04/11/2021	12.84	Call	Bond Future	12,679.4800	12.6795	12,684.7700	12.6848	0.042	0	0	0
2021/08/11	R248	04/11/2021	12.84	Put	Bond Future	116.3200	0.1163	115.7100	0.1157	(0.524)	0	0	0
2021/08/11	R248	04/11/2021	12.83	Call	Bond Future	12,627.7900	12.6278	12,633.0700	12.6331	0.042	0	0	0
2021/08/11	R248	04/11/2021	12.83	Put	Bond Future	118.7400	0.1187	118.1200	0.1181	(0.522)	0	0	0
2021/08/11	R248	04/11/2021	10.30	Put	Bond Future	4,926.9700	4.9270	4,917.2000	4.9172	(0.198)	0	0	0
2021/08/11	R248	04/11/2021	10.30	Call	Bond Future	813.3600	0.8134	809.4900	0.8095	(0.476)	0	0	0
2021/08/11	R248	04/11/2021	9.60	Put	Bond Future	10,074.3900	10.0744	10,069.2700	10.0693	(0.051)	0	0	0
2021/08/11	R248	04/11/2021	9.60	Call	Bond Future	84.8800	0.0849	85.6600	0.0857	0.919	0	0	0
2021/08/11	R248	04/11/2021	10.20	Call	Bond Future	625.8700	0.6259	622.8700	0.6229	(0.479)	0	0	1,050
2021/08/11	R248	03/02/2022	11.48	Call	Bond Future	5,288.6000	5.2886	5,223.6200	5.2236	(1.229)	0	0	0
2021/08/11	R248	03/02/2022	11.49	Put	Bond Future	2,128.2600	2.1283	2,057.7400	2.0577	(3.314)	0	0	0
2021/08/11	R248	03/02/2022	11.47	Call	Bond Future	5,243.2200	5.2432	5,178.8900	5.1789	(1.227)	0	0	0
2021/08/11	R248	03/02/2022	9.80	Put	Bond Future	9,953.5900	9.9536	9,967.9000	9.9679	0.144	0	0	0
2021/08/11	R248	03/02/2022	9.80	Call	Bond Future	437.0000	0.4370	456.4100	0.4564	4.442	0	0	1,300
2021/08/11	R248	03/02/2022	10.50	Put	Bond Future	5,556.7000	5.5567	5,519.2500	5.5192	(0.674)	0	0	0
2021/08/11	R248	03/02/2022	10.50	Call	Bond Future	1,720.6600	1.7207	1,688.3100	1.6883	(1.880)	0	0	1,300
2021/08/11	R248	03/02/2022			Bond Future	11.0205	84.5362	11.0198	84.5413	(0.007)	0.0000	0.0000	0
2021/08/11	R248	03/02/2022	11.48	Put	Bond Future	2,148.9100	2.1489	2,078.8300	2.0788	(3.261)	0	0	0
2021/08/11	R248	03/02/2022	11.49	Call	Bond Future	5,333.8700	5.3339	5,268.4500	5.2685	(1.227)	0	0	0
2021/08/11	R248	03/02/2022	11.47	Put	Bond Future	2,169.5600	2.1696	2,100.1300	2.1001	(3.200)	0	0	0
2021/08/11	R248	05/05/2022	11.80	Call	Bond Future	6,407.7700	6.4078	6,286.2300	6.2862	(1.897)	0	0	0
2021/08/11	R248	05/05/2022	11.79	Call	Bond Future	6,364.0100	6.3640	6,241.8800	6.2419	(1.919)	0	0	0
2021/08/11	R248	05/05/2022	11.79	Put	Bond Future	2,458.5300	2.4585	2,331.7200	2.3317	(5.158)	0	0	0
2021/08/11	R248	05/05/2022			Bond Future	11.1969	81.1205	11.1962	81.1252	(0.006)	0.0000	0.0000	0
2021/08/11	R248	05/05/2022	11.80	Put	Bond Future	2,439.3800	2.4394	2,313.1600	2.3132	(5.174)	0	0	0
2021/08/11	R248	05/05/2022	11.81	Call	Bond Future	6,451.6000	6.4516	6,330.6600	6.3307	(1.875)	0	0	0
2021/08/11	R248	05/05/2022	11.81	Put	Bond Future	2,420.3800	2.4204	2,294.7600	2.2948	(5.190)	0	0	0
2021/08/11	R248	04/08/2022	10.99	Call	Bond Future	3,178.9300	3.1789	3,229.4700	3.2295	1.590	0	0	0
2021/08/11	R248	04/08/2022	10.99	Put	Bond Future	5,874.2100	5.8742	5,920.3300	5.9203	0.785	0	0	0
2021/08/11	R248	04/08/2022	10.98	Call	Bond Future	3,149.6100	3.1496	3,200.0900	3.2001	1.603	0	0	0

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2021/08/11	R248	04/08/2022	10.98	Put	Bond Future	5,915.9000	5.9159	5,961.9600	5.9620	0.779	0	0	0
2021/08/11	R248	04/08/2022			Bond Future	11.3812	82.0607	11.3806	82.0651	(0.006)	0.0000	0.0000	0
2021/08/11	R248	04/08/2022	11.00	Call	Bond Future	3,208.7000	3.2087	3,258.9900	3.2590	1.567	0	0	0
2021/08/11	R248	04/08/2022	11.00	Put	Bond Future	5,833.0700	5.8331	5,878.9400	5.8789	0.786	0	0	0

Total **1118801**