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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 15/09/2021 TO 15/09/2021

Deal Date	Contract Details	Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing	% Movement in MTM	Today's High	Today's Low	Open Interest
2021/09/15	0904 31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/09/15	0908 31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/09/15	0957 31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/09/15	0986 31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/09/15	1386 28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/09/15	1409 28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/09/15	2025 04/11/2021			Bond Future	155.5784	155.5784	155.5639	155.5639	(0.009)	0.0000	0.0000	5,090
2021/09/15	2025 03/02/2022			Bond Future	155.7910	155.7910	155.7748	155.7748	(0.010)	0.0000	0.0000	0
2021/09/15	2025 05/05/2022			Bond Future	157.6576	157.6576	157.6402	157.6402	(0.011)	0.0000	0.0000	0
2021/09/15	2025 04/08/2022			Bond Future	158.0029	158.0029	157.9847	157.9847	(0.012)	0.0000	0.0000	0
2021/09/15	2029 04/11/2021			Bond Future	115.0189	115.0189	114.9958	114.9958	(0.020)	0.0000	0.0000	2,964
2021/09/15	2029 03/02/2022			Bond Future	116.3453	116.3453	116.3207	116.3207	(0.021)	0.0000	0.0000	0
2021/09/15	2029 05/05/2022			Bond Future	116.5412	116.5412	116.5155	116.5155	(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
2021/09/15	2029	04/08/2022			Bond Future	117.9909	117.9909	117.9644	117.9644	(0.022)	0.0000	0.0000	0
2021/09/15	2030	04/11/2021	10.60	Call	Bond Future	8,368.4900	8.3685	8,149.1600	8.1492	(2.621)	0	0	0
2021/09/15	2030	04/11/2021	10.60	Put	Bond Future	26.3000	0.0263	26.2700	0.0263	(0.114)	0	0	0
2021/09/15	2030	04/11/2021	10.59	Put	Bond Future	27.0800	0.0271	27.0800	0.0271	0.000	0	0	0
2021/09/15	2030	04/11/2021	8.27	Put	Bond Future	4,298.2400	4.2982	4,481.5600	4.4816	4.265	0	0	0
2021/09/15	2030	04/11/2021	8.27	Call	Bond Future	183.1300	0.1831	147.1500	0.1471	(19.647)	0	0	300
2021/09/15	2030	04/11/2021	8.77	Put	Bond Future	2,110.7700	2.1108	2,224.2600	2.2243	5.377	0	0	0
2021/09/15	2030	04/11/2021	11.44	Put	Bond Future	1.3100	0.0013	1.1900	0.0012	(9.160)	0	0	300
2021/09/15	2030	04/11/2021	11.26	Call	Bond Future	11,499.8900	11.4999	11,280.3800	11.2804	(1.909)	0	0	0
2021/09/15	2030	04/11/2021	9.20	Call	Bond Future	2,048.9600	2.0490	1,884.7100	1.8847	(8.016)	0	0	29
2021/09/15	2030	04/11/2021	9.30	Put	Bond Future	750.7300	0.7507	795.2200	0.7952	5.926	0	0	0
2021/09/15	2030	04/11/2021	9.35	Call	Bond Future	2,601.4100	2.6014	2,422.0100	2.4220	(6.896)	0	0	0
2021/09/15	2030	04/11/2021	9.35	Put	Bond Future	672.8800	0.6729	712.7800	0.7128	5.930	0	0	9,100
2021/09/15	2030	04/11/2021			Bond Future	8.9958	96.4720	9.0356	96.2527	0.443	0.0000	0.0000	97,229
2021/09/15	2030	04/11/2021	10.61	Call	Bond Future	8,416.6900	8.4167	8,197.3400	8.1973	(2.606)	0	0	0
2021/09/15	2030	04/11/2021	10.61	Put	Bond Future	25.5400	0.0255	25.4900	0.0255	(0.196)	0	0	0
2021/09/15	2030	04/11/2021	10.59	Call	Bond Future	8,320.2800	8.3203	8,100.9800	8.1010	(2.636)	0	0	0
2021/09/15	2030	04/11/2021	8.77	Call	Bond Future	854.5000	0.8545	748.6900	0.7487	(12.383)	0	0	300
2021/09/15	2030	04/11/2021	11.44	Call	Bond Future	12,332.5800	12.3326	12,113.1600	12.1132	(1.779)	0	0	0
2021/09/15	2030	04/11/2021	11.26	Put	Bond Future	2.8300	0.0028	2.6200	0.0026	(7.420)	0	0	29
2021/09/15	2030	04/11/2021	9.90	Put	Bond Future	181.4900	0.1815	190.5200	0.1905	4.975	0	0	0
2021/09/15	2030	04/11/2021	9.90	Call	Bond Future	5,005.4300	5.0054	4,795.1600	4.7952	(4.201)	0	0	29
2021/09/15	2030	04/11/2021	9.20	Put	Bond Future	930.9000	0.9309	985.9500	0.9859	5.914	0	0	0
2021/09/15	2030	04/11/2021	8.75	Put	Bond Future	2,182.2300	2.1822	2,298.6400	2.2986	5.334	0	0	0
2021/09/15	2030	04/11/2021	8.75	Call	Bond Future	813.6600	0.8137	710.7700	0.7108	(12.645)	0	0	3,250
2021/09/15	2030	04/11/2021	9.30	Call	Bond Future	2,410.1100	2.4101	2,235.3000	2.2353	(7.253)	0	0	0
2021/09/15	2030	03/02/2022	9.45	Call	Bond Future	2,992.2200	2.9922	2,789.8000	2.7898	(6.765)	0	0	0
2021/09/15	2030	03/02/2022	9.45	Put	Bond Future	1,609.7800	1.6098	1,630.1500	1.6301	1.265	0	0	0
2021/09/15	2030	03/02/2022	9.35	Call	Bond Future	2,678.8600	2.6789	2,483.3600	2.4834	(7.298)	0	0	0
2021/09/15	2030	03/02/2022	9.35	Put	Bond Future	1,821.3100	1.8213	1,848.6000	1.8486	1.498	0	0	101
2021/09/15	2030	03/02/2022	8.39	Put	Bond Future	4,995.3200	4.9953	5,121.8900	5.1219	2.534	0	0	0
2021/09/15	2030	03/02/2022	8.39	Call	Bond Future	614.3200	0.6143	518.1000	0.5181	(15.663)	0	0	101
2021/09/15	2030	03/02/2022	8.85	Put	Bond Future	3,210.8700	3.2109	3,282.7300	3.2827	2.238	0	0	0
2021/09/15	2030	03/02/2022	8.85	Call	Bond Future	1,385.8800	1.3859	1,234.9500	1.2350	(10.891)	0	0	1,000
2021/09/15	2030	03/02/2022			Bond Future	9.1882	93.5569	9.2300	93.3341	0.456	0.0000	0.0000	0
2021/09/15	2030	03/02/2022	9.44	Call	Bond Future	2,960.0900	2.9601	2,758.3300	2.7583	(6.816)	0	0	0
2021/09/15	2030	03/02/2022	9.44	Put	Bond Future	1,629.9700	1.6300	1,651.0000	1.6510	1.290	0	0	0
2021/09/15	2030	03/02/2022	9.43	Call	Bond Future	2,928.3600	2.9284	2,727.2600	2.7273	(6.867)	0	0	0
2021/09/15	2030	03/02/2022	9.43	Put	Bond Future	1,650.5900	1.6506	1,672.2800	1.6723	1.314	0	0	0
2021/09/15	2030	03/02/2022	9.78	Call	Bond Future	4,151.6100	4.1516	3,934.6900	3.9347	(5.225)	0	0	0
2021/09/15	2030	03/02/2022	9.78	Put	Bond Future	1,063.8700	1.0639	1,069.7400	1.0697	0.552	0	0	101
2021/09/15	2030	03/02/2022	10.85	Call	Bond Future	8,612.8400	8.6128	8,383.7000	8.3837	(2.660)	0	0	0
2021/09/15	2030	03/02/2022	10.85	Put	Bond Future	267.6500	0.2677	261.3000	0.2613	(2.373)	0	0	1,000
2021/09/15	2030	03/02/2022	9.60	Put	Bond Future	1,335.5400	1.3355	1,348.0600	1.3481	0.937	0	0	0
2021/09/15	2030	03/02/2022	9.60	Call	Bond Future	3,498.1800	3.4982	3,287.9100	3.2879	(6.011)	0	0	1,000
2021/09/15	2030	05/05/2022	10.21	Call	Bond Future	5,421.8900	5.4219	5,140.7100	5.1407	(5.186)	0	0	0
2021/09/15	2030	05/05/2022	10.21	Put	Bond Future	1,311.4500	1.3115	1,256.3500	1.2564	(4.201)	0	0	0

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2021/09/15	2030	05/05/2022	9.95	Call	Bond Future	4,497.9700	4.4980	4,222.2000	4.2222	(6.131)	0	0	0
2021/09/15	2030	05/05/2022	8.47	Call	Bond Future	904.1200	0.9041	764.8200	0.7648	(15.407)	0	0	1,073
2021/09/15	2030	05/05/2022	8.14	Put	Bond Future	7,259.1100	7.2591	7,411.4100	7.4114	2.098	0	0	0
2021/09/15	2030	05/05/2022	8.14	Call	Bond Future	538.7400	0.5387	464.9600	0.4650	(13.695)	0	0	1,800
2021/09/15	2030	05/05/2022	8.89	Put	Bond Future	4,216.6200	4.2166	4,254.5000	4.2545	0.898	0	0	0
2021/09/15	2030	05/05/2022	8.81	Put	Bond Future	4,491.6100	4.4916	4,536.8100	4.5368	1.006	0	0	0
2021/09/15	2030	05/05/2022			Bond Future	9.3882	94.6563	9.4322	94.4302	0.468	0.0000	0.0000	0
2021/09/15	2030	05/05/2022	10.20	Call	Bond Future	5,385.4400	5.3854	5,104.2900	5.1043	(5.221)	0	0	0
2021/09/15	2030	05/05/2022	10.20	Put	Bond Future	1,323.6000	1.3236	1,268.5300	1.2685	(4.161)	0	0	200
2021/09/15	2030	05/05/2022	10.19	Call	Bond Future	5,349.0600	5.3491	5,067.9600	5.0680	(5.255)	0	0	0
2021/09/15	2030	05/05/2022	10.19	Put	Bond Future	1,335.8500	1.3359	1,280.8300	1.2808	(4.119)	0	0	0
2021/09/15	2030	05/05/2022	9.95	Put	Bond Future	1,662.3500	1.6624	1,612.6600	1.6127	(2.989)	0	0	1,073
2021/09/15	2030	05/05/2022	9.35	Call	Bond Future	2,661.2700	2.6613	2,437.9900	2.4380	(8.390)	0	0	0
2021/09/15	2030	05/05/2022	9.35	Put	Bond Future	2,858.3700	2.8584	2,861.1700	2.8612	0.098	0	0	1,073
2021/09/15	2030	05/05/2022	8.47	Put	Bond Future	5,789.2700	5.7893	5,876.0500	5.8761	1.499	0	0	0
2021/09/15	2030	05/05/2022	8.89	Call	Bond Future	1,605.5600	1.6056	1,417.3600	1.4174	(11.722)	0	0	1,800
2021/09/15	2030	05/05/2022	11.04	Call	Bond Future	8,645.3400	8.6453	8,369.7800	8.3698	(3.187)	0	0	0
2021/09/15	2030	05/05/2022	11.04	Put	Bond Future	617.6200	0.6176	568.1400	0.5681	(8.011)	0	0	1,800
2021/09/15	2030	05/05/2022	8.81	Call	Bond Future	1,452.6200	1.4526	1,271.7400	1.2717	(12.452)	0	0	200
2021/09/15	2030	05/05/2022	7.73	Put	Bond Future	9,337.9200	9.3379	9,519.9800	9.5200	1.950	0	0	0
2021/09/15	2030	05/05/2022	7.73	Call	Bond Future	276.2200	0.2762	232.2000	0.2322	(15.937)	0	0	200
2021/09/15	2030	04/08/2022	9.56	Call	Bond Future	3,022.0300	3.0220	2,857.7600	2.8578	(5.436)	0	0	0
2021/09/15	2030	04/08/2022	9.56	Put	Bond Future	3,230.8000	3.2308	3,295.8800	3.2959	2.014	0	0	0
2021/09/15	2030	04/08/2022			Bond Future	9.6020	91.7599	9.6483	91.5305	0.482	0.0000	0.0000	0
2021/09/15	2030	04/08/2022	9.55	Call	Bond Future	2,996.4900	2.9965	2,832.8200	2.8328	(5.462)	0	0	0
2021/09/15	2030	04/08/2022	9.55	Put	Bond Future	3,255.0700	3.2551	3,320.7500	3.3207	2.018	0	0	0
2021/09/15	2030	04/08/2022	9.54	Call	Bond Future	2,971.0700	2.9711	2,808.0000	2.8080	(5.489)	0	0	0
2021/09/15	2030	04/08/2022	9.54	Put	Bond Future	3,279.4900	3.2795	3,345.7700	3.3458	2.021	0	0	0
2021/09/15	2032	04/11/2021	11.70	Call	Bond Future	11,191.6700	11.1917	10,989.4300	10.9894	(1.807)	0	0	0
2021/09/15	2032	04/11/2021	11.71	Put	Bond Future	9.2100	0.0092	8.5000	0.0085	(7.709)	0	0	0
2021/09/15	2032	04/11/2021	11.69	Call	Bond Future	11,141.2700	11.1413	10,939.0200	10.9390	(1.815)	0	0	0
2021/09/15	2032	04/11/2021	9.83	Call	Bond Future	2,034.7800	2.0348	1,885.7600	1.8858	(7.324)	0	0	700
2021/09/15	2032	04/11/2021			Bond Future	9.6833	91.6296	9.7166	91.4281	0.344	0.0000	0.0000	124,291
2021/09/15	2032	04/11/2021	11.70	Put	Bond Future	9.4800	0.0095	8.7700	0.0088	(7.489)	0	0	0
2021/09/15	2032	04/11/2021	11.71	Call	Bond Future	11,242.0500	11.2420	11,039.8100	11.0398	(1.799)	0	0	0
2021/09/15	2032	04/11/2021	11.69	Put	Bond Future	9.7700	0.0098	9.0500	0.0091	(7.369)	0	0	0
2021/09/15	2032	04/11/2021	9.33	Put	Bond Future	2,825.3400	2.8253	2,944.6500	2.9446	4.223	0	0	0
2021/09/15	2032	04/11/2021	9.33	Call	Bond Future	651.8500	0.6519	569.6300	0.5696	(12.613)	0	0	700
2021/09/15	2032	04/11/2021	9.83	Put	Bond Future	1,152.1800	1.1522	1,204.6900	1.2047	4.557	0	0	0
2021/09/15	2032	04/11/2021	12.81	Call	Bond Future	16,544.0700	16.5441	16,342.5200	16.3425	(1.218)	0	0	0
2021/09/15	2032	04/11/2021	12.81	Put	Bond Future	0.0800	0.0001	0.0600	0.0001	(25.000)	0	0	700
2021/09/15	2032	03/02/2022	10.43	Call	Bond Future	4,480.4500	4.4805	4,170.3600	4.1704	(6.921)	0	0	0
2021/09/15	2032	03/02/2022	10.43	Put	Bond Future	1,317.9000	1.3179	1,212.8300	1.2128	(7.973)	0	0	0
2021/09/15	2032	03/02/2022	10.42	Call	Bond Future	4,439.7800	4.4398	4,129.7700	4.1298	(6.983)	0	0	0
2021/09/15	2032	03/02/2022	10.42	Put	Bond Future	1,333.2500	1.3332	1,228.2600	1.2283	(7.875)	0	0	0
2021/09/15	2032	03/02/2022	10.45	Put	Bond Future	1,287.7100	1.2877	1,182.1100	1.1821	(8.201)	0	0	198
2021/09/15	2032	03/02/2022	9.81	Call	Bond Future	2,280.4000	2.2804	2,014.2000	2.0142	(11.673)	0	0	0

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2021/09/15	2032	03/02/2022	9.81	Put	Bond Future	2,684.9500	2.6850	2,623.7700	2.6238	(2.279)	0	0	198
2021/09/15	2032	03/02/2022	8.91	Put	Bond Future	6,394.8000	6.3948	6,471.5200	6.4715	1.200	0	0	0
2021/09/15	2032	03/02/2022	10.66	Call	Bond Future	5,445.4500	5.4454	5,138.9000	5.1389	(5.629)	0	0	0
2021/09/15	2032	03/02/2022	10.66	Put	Bond Future	1,007.8300	1.0078	906.3000	0.9063	(10.074)	0	0	97
2021/09/15	2032	03/02/2022	10.35	Put	Bond Future	1,445.4300	1.4454	1,342.6500	1.3426	(7.111)	0	0	400
2021/09/15	2032	03/02/2022	9.58	Put	Bond Future	3,437.7700	3.4378	3,389.2500	3.3893	(1.411)	0	0	0
2021/09/15	2032	03/02/2022	9.58	Call	Bond Future	1,660.0000	1.6600	1,406.4600	1.4065	(15.273)	0	0	400
2021/09/15	2032	03/02/2022	11.13	Call	Bond Future	7,540.6300	7.5406	7,257.7800	7.2578	(3.751)	0	0	0
2021/09/15	2032	03/02/2022	11.13	Put	Bond Future	575.1300	0.5751	497.3000	0.4973	(13.533)	0	0	210
2021/09/15	2032	03/02/2022	10.53	Call	Bond Future	4,893.3900	4.8934	4,582.7500	4.5827	(6.348)	0	0	0
2021/09/15	2032	03/02/2022	10.53	Put	Bond Future	1,173.3300	1.1733	1,067.7100	1.0677	(9.002)	0	0	210
2021/09/15	2032	03/02/2022	10.65	Call	Bond Future	5,402.4300	5.4024	5,095.5500	5.0956	(5.680)	0	0	0
2021/09/15	2032	03/02/2022	10.65	Put	Bond Future	1,019.7200	1.0197	917.8600	0.9179	(9.989)	0	0	1,050
2021/09/15	2032	03/02/2022	9.67	Call	Bond Future	1,889.8300	1.8898	1,631.3600	1.6314	(13.677)	0	0	0
2021/09/15	2032	03/02/2022			Bond Future	9.8787	92.6639	9.9136	92.4589	0.354	0.0000	0.0000	0
2021/09/15	2032	03/02/2022	10.44	Call	Bond Future	4,521.2400	4.5212	4,210.8800	4.2109	(6.864)	0	0	0
2021/09/15	2032	03/02/2022	10.44	Put	Bond Future	1,302.7200	1.3027	1,197.3800	1.1974	(8.086)	0	0	0
2021/09/15	2032	03/02/2022	10.45	Call	Bond Future	4,562.1500	4.5621	4,251.5300	4.2515	(6.809)	0	0	0
2021/09/15	2032	03/02/2022	8.91	Call	Bond Future	454.8200	0.4548	326.5200	0.3265	(28.209)	0	0	198
2021/09/15	2032	03/02/2022	10.14	Call	Bond Future	3,360.8400	3.3608	3,067.6000	3.0676	(8.725)	0	0	0
2021/09/15	2032	03/02/2022	10.14	Put	Bond Future	1,842.7700	1.8428	1,754.5500	1.7546	(4.787)	0	0	97
2021/09/15	2032	03/02/2022	9.14	Put	Bond Future	5,249.0000	5.2490	5,258.9200	5.2589	0.189	0	0	0
2021/09/15	2032	03/02/2022	9.14	Call	Bond Future	765.6200	0.7656	570.5200	0.5705	(25.483)	0	0	97
2021/09/15	2032	03/02/2022	10.95	Call	Bond Future	6,723.4300	6.7234	6,431.6900	6.4317	(4.339)	0	0	0
2021/09/15	2032	03/02/2022	10.95	Put	Bond Future	713.9400	0.7139	627.2200	0.6272	(12.147)	0	0	400
2021/09/15	2032	03/02/2022	10.35	Call	Bond Future	4,158.4700	4.1585	3,850.6700	3.8507	(7.402)	0	0	0
2021/09/15	2032	03/02/2022	9.62	Put	Bond Future	3,297.0100	3.2970	3,246.1100	3.2461	(1.544)	0	0	0
2021/09/15	2032	03/02/2022	9.62	Call	Bond Future	1,760.0500	1.7600	1,504.1300	1.5041	(14.540)	0	0	210
2021/09/15	2032	03/02/2022	9.67	Put	Bond Future	3,126.9600	3.1270	3,073.5100	3.0735	(1.709)	0	0	1,050
2021/09/15	2032	03/02/2022	9.57	Put	Bond Future	3,473.6800	3.4737	3,425.8700	3.4259	(1.376)	0	0	0
2021/09/15	2032	03/02/2022	9.57	Call	Bond Future	1,635.5700	1.6356	1,382.7400	1.3827	(15.458)	0	0	1,050
2021/09/15	2032	05/05/2022	11.03	Call	Bond Future	6,536.2500	6.5363	6,306.3300	6.3063	(3.518)	0	0	0
2021/09/15	2032	05/05/2022	11.03	Put	Bond Future	1,324.3400	1.3243	1,302.5600	1.3026	(1.645)	0	0	0
2021/09/15	2032	05/05/2022	11.02	Put	Bond Future	1,335.9200	1.3359	1,314.2400	1.3142	(1.623)	0	0	0
2021/09/15	2032	05/05/2022	11.18	Call	Bond Future	7,155.8300	7.1558	6,925.1200	6.9251	(3.224)	0	0	0
2021/09/15	2032	05/05/2022	11.18	Put	Bond Future	1,160.6700	1.1607	1,138.1000	1.1381	(1.945)	0	0	780
2021/09/15	2032	05/05/2022			Bond Future	10.0778	89.6060	10.1144	89.3979	0.363	0.0000	0.0000	0
2021/09/15	2032	05/05/2022	11.04	Call	Bond Future	6,577.0700	6.5771	6,347.0400	6.3470	(3.497)	0	0	0
2021/09/15	2032	05/05/2022	11.04	Put	Bond Future	1,312.6400	1.3126	1,290.7500	1.2907	(1.668)	0	0	0
2021/09/15	2032	05/05/2022	11.02	Call	Bond Future	6,495.2600	6.4953	6,265.4400	6.2654	(3.538)	0	0	0
2021/09/15	2032	05/05/2022	9.58	Put	Bond Future	4,693.3700	4.6934	4,731.2900	4.7313	0.808	0	0	0
2021/09/15	2032	05/05/2022	9.58	Call	Bond Future	1,795.1200	1.7951	1,624.9000	1.6249	(9.482)	0	0	780
2021/09/15	2032	05/05/2022	10.18	Put	Bond Future	2,822.7600	2.8228	2,818.0700	2.8181	(0.166)	0	0	0
2021/09/15	2032	05/05/2022	10.18	Call	Bond Future	3,402.7000	3.4027	3,189.8700	3.1899	(6.255)	0	0	780
2021/09/15	2032	04/08/2022	10.21	Put	Bond Future	3,728.9400	3.7289	3,769.5900	3.7696	1.090	0	0	0
2021/09/15	2032	04/08/2022	10.22	Call	Bond Future	3,348.3600	3.3484	3,176.8300	3.1768	(5.123)	0	0	0
2021/09/15	2032	04/08/2022	10.20	Put	Bond Future	3,756.8900	3.7569	3,798.0800	3.7981	1.096	0	0	0
2021/09/15	2032	04/08/2022			Bond Future	10.2837	90.6508	10.3220	90.4395	0.372	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
2021/09/15	2032	04/08/2022	10.21	Call	Bond Future	3,320.2100	3.3202	3,149.5700	3.1496	(5.139)	0	0	0
2021/09/15	2032	04/08/2022	10.22	Put	Bond Future	3,701.5000	3.7015	3,741.2600	3.7413	1.074	0	0	0
2021/09/15	2032	04/08/2022	10.20	Call	Bond Future	3,292.5300	3.2925	3,122.4300	3.1224	(5.166)	0	0	0
2021/09/15	2033	04/11/2021			Bond Future	108.8761	108.8761	108.8988	108.8988	0.021	0.0000	0.0000	8,979
2021/09/15	2033	03/02/2022			Bond Future	110.1316	110.1316	110.1534	110.1534	0.020	0.0000	0.0000	0
2021/09/15	2033	05/05/2022			Bond Future	110.1730	110.1730	110.1945	110.1945	0.019	0.0000	0.0000	0
2021/09/15	2033	04/08/2022			Bond Future	111.5434	111.5434	111.5646	111.5646	0.019	0.0000	0.0000	0
2021/09/15	2037	04/11/2021	12.82	Put	Bond Future	4.6400	0.0046	3.9700	0.0040	(14.440)	0	0	0
2021/09/15	2037	04/11/2021	12.83	Call	Bond Future	13,914.9300	13.9149	13,784.8200	13.7848	(0.935)	0	0	0
2021/09/15	2037	04/11/2021	12.30	Call	Bond Future	11,141.5600	11.1416	11,009.8800	11.0099	(1.182)	0	0	0
2021/09/15	2037	04/11/2021	12.30	Put	Bond Future	24.2500	0.0242	22.0200	0.0220	(9.196)	0	0	600
2021/09/15	2037	04/11/2021	11.49	Put	Bond Future	187.1500	0.1871	183.0400	0.1830	(2.196)	0	0	0
2021/09/15	2037	04/11/2021	11.49	Call	Bond Future	6,700.3000	6.7003	6,566.7400	6.5667	(1.993)	0	0	600
2021/09/15	2037	04/11/2021			Bond Future	10.4589	87.5431	10.4783	87.4136	0.185	0.0000	0.0000	120,145
2021/09/15	2037	04/11/2021	12.82	Call	Bond Future	13,863.9000	13.8639	13,733.7800	13.7338	(0.939)	0	0	0
2021/09/15	2037	04/11/2021	12.83	Put	Bond Future	4.4800	0.0045	3.8200	0.0038	(14.732)	0	0	0
2021/09/15	2037	04/11/2021	12.81	Call	Bond Future	13,812.8400	13.8128	13,682.7000	13.6827	(0.942)	0	0	0
2021/09/15	2037	04/11/2021	12.81	Put	Bond Future	4.8200	0.0048	4.1300	0.0041	(14.315)	0	0	0
2021/09/15	2037	03/02/2022	11.46	Call	Bond Future	6,096.8000	6.0968	5,898.8300	5.8988	(3.247)	0	0	0
2021/09/15	2037	03/02/2022	11.47	Put	Bond Future	1,028.2400	1.0282	962.5300	0.9625	(6.391)	0	0	0
2021/09/15	2037	03/02/2022	11.45	Call	Bond Future	6,049.4900	6.0495	5,851.2900	5.8513	(3.276)	0	0	0
2021/09/15	2037	03/02/2022			Bond Future	10.6478	84.2769	10.6681	84.1451	0.190	0.0000	0.0000	0
2021/09/15	2037	03/02/2022	11.46	Put	Bond Future	1,040.4100	1.0404	974.3000	0.9743	(6.354)	0	0	0
2021/09/15	2037	03/02/2022	11.47	Call	Bond Future	6,144.0200	6.1440	5,946.4500	5.9464	(3.216)	0	0	0
2021/09/15	2037	03/02/2022	11.45	Put	Bond Future	1,052.5600	1.0526	986.2200	0.9862	(6.303)	0	0	0
2021/09/15	2037	05/05/2022	11.83	Call	Bond Future	7,429.9400	7.4299	7,239.2500	7.2392	(2.567)	0	0	0
2021/09/15	2037	05/05/2022	11.84	Put	Bond Future	1,476.3600	1.4764	1,419.7400	1.4197	(3.835)	0	0	0
2021/09/15	2037	05/05/2022	11.82	Call	Bond Future	7,385.5300	7.3855	7,194.7400	7.1947	(2.583)	0	0	0
2021/09/15	2037	05/05/2022			Bond Future	10.8405	85.2675	10.8617	85.1335	0.195	0.0000	0.0000	0
2021/09/15	2037	05/05/2022	11.83	Put	Bond Future	1,488.6600	1.4887	1,431.9300	1.4319	(3.811)	0	0	0
2021/09/15	2037	05/05/2022	11.84	Call	Bond Future	7,474.4000	7.4744	7,283.8200	7.2838	(2.550)	0	0	0
2021/09/15	2037	05/05/2022	11.82	Put	Bond Future	1,501.0700	1.5011	1,444.2400	1.4442	(3.786)	0	0	0
2021/09/15	2037	04/08/2022	10.90	Call	Bond Future	3,546.2500	3.5463	3,394.3000	3.3943	(4.285)	0	0	0
2021/09/15	2037	04/08/2022	10.91	Put	Bond Future	4,406.6900	4.4067	4,390.3500	4.3904	(0.371)	0	0	0
2021/09/15	2037	04/08/2022	10.89	Call	Bond Future	3,516.2500	3.5163	3,364.6800	3.3647	(4.311)	0	0	0
2021/09/15	2037	04/08/2022	10.89	Put	Bond Future	4,471.8900	4.4719	4,456.3000	4.4563	(0.349)	0	0	0
2021/09/15	2037	04/08/2022			Bond Future	11.0437	82.0051	11.0657	81.8691	0.200	0.0000	0.0000	0
2021/09/15	2037	04/08/2022	10.90	Put	Bond Future	4,439.1900	4.4392	4,423.2200	4.4232	(0.360)	0	0	50
2021/09/15	2037	04/08/2022	10.91	Call	Bond Future	3,576.3700	3.5764	3,424.0500	3.4240	(4.259)	0	0	0
2021/09/15	2037	04/08/2022	11.42	Call	Bond Future	5,280.4700	5.2805	5,117.4200	5.1174	(3.088)	0	0	0
2021/09/15	2037	04/08/2022	11.42	Put	Bond Future	3,007.6300	3.0076	2,980.5600	2.9806	(0.900)	0	0	50
2021/09/15	2037	04/08/2022	10.10	Put	Bond Future	7,693.3000	7.6933	7,717.9500	7.7179	0.320	0	0	0
2021/09/15	2037	04/08/2022	10.10	Call	Bond Future	1,555.5000	1.5555	1,444.1700	1.4442	(7.157)	0	0	50
2021/09/15	2038	04/11/2021			Bond Future	121.0426	121.0426	121.0705	121.0705	0.023	0.0000	0.0000	5,949
2021/09/15	2038	03/02/2022			Bond Future	120.6594	120.6594	120.6861	120.6861	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
2021/09/15	2038	05/05/2022			Bond Future	122.1051	122.1051	122.1316	122.1316	0.022	0.0000	0.0000	0
2021/09/15	2038	04/08/2022			Bond Future	121.8065	121.8065	121.8327	121.8327	0.022	0.0000	0.0000	0
2021/09/15	2040	04/11/2021	12.90	Call	Bond Future	14,488.7200	14.4887	14,310.8700	14.3109	(1.228)	0	0	0
2021/09/15	2040	04/11/2021	12.90	Put	Bond Future	6.7000	0.0067	5.9800	0.0060	(10.746)	0	0	0
2021/09/15	2040	04/11/2021	12.89	Call	Bond Future	14,435.0500	14.4351	14,257.1800	14.2572	(1.232)	0	0	0
2021/09/15	2040	04/11/2021	12.89	Put	Bond Future	6.9400	0.0069	6.2000	0.0062	(10.663)	0	0	0
2021/09/15	2040	04/11/2021			Bond Future	10.5809	89.7820	10.6055	89.6049	0.233	0.0000	0.0000	81,495
2021/09/15	2040	04/11/2021	12.91	Call	Bond Future	14,542.3300	14.5423	14,364.5000	14.3645	(1.223)	0	0	0
2021/09/15	2040	04/11/2021	12.91	Put	Bond Future	6.4700	0.0065	5.7700	0.0058	(10.819)	0	0	0
2021/09/15	2040	03/02/2022	11.58	Put	Bond Future	1,147.0700	1.1471	1,085.4100	1.0854	(5.375)	0	0	0
2021/09/15	2040	03/02/2022	11.59	Call	Bond Future	6,630.0500	6.6300	6,388.6300	6.3886	(3.641)	0	0	0
2021/09/15	2040	03/02/2022	11.57	Put	Bond Future	1,160.1800	1.1602	1,098.3700	1.0984	(5.328)	0	0	0
2021/09/15	2040	03/02/2022			Bond Future	10.7645	86.2909	10.7902	86.1108	0.239	0.0000	0.0000	0
2021/09/15	2040	03/02/2022	11.58	Call	Bond Future	6,579.8100	6.5798	6,338.0700	6.3381	(3.674)	0	0	0
2021/09/15	2040	03/02/2022	11.59	Put	Bond Future	1,134.1000	1.1341	1,072.7600	1.0728	(5.409)	0	0	0
2021/09/15	2040	03/02/2022	11.57	Call	Bond Future	6,529.6300	6.5296	6,287.7400	6.2877	(3.704)	0	0	0
2021/09/15	2040	05/05/2022	11.91	Put	Bond Future	1,577.3200	1.5773	1,522.9700	1.5230	(3.446)	0	0	0
2021/09/15	2040	05/05/2022	11.92	Call	Bond Future	7,790.7300	7.7907	7,553.8300	7.5538	(3.041)	0	0	0
2021/09/15	2040	05/05/2022	11.92	Put	Bond Future	1,563.9100	1.5639	1,509.8300	1.5098	(3.458)	0	0	0
2021/09/15	2040	05/05/2022	10.57	Put	Bond Future	5,115.7300	5.1157	5,093.9500	5.0939	(0.426)	0	0	0
2021/09/15	2040	05/05/2022	10.57	Call	Bond Future	2,449.0600	2.4491	2,244.4600	2.2445	(8.354)	0	0	1,200
2021/09/15	2040	05/05/2022	13.04	Call	Bond Future	13,191.5400	13.1915	12,971.3300	12.9713	(1.669)	0	0	0
2021/09/15	2040	05/05/2022	13.04	Put	Bond Future	631.4400	0.6314	594.0500	0.5941	(5.921)	0	0	1,200
2021/09/15	2040	05/05/2022			Bond Future	10.9513	87.3051	10.9782	87.1223	0.245	0.0000	0.0000	0
2021/09/15	2040	05/05/2022	11.91	Call	Bond Future	7,743.6100	7.7436	7,506.4400	7.5064	(3.063)	0	0	0
2021/09/15	2040	05/05/2022	11.90	Call	Bond Future	7,696.5500	7.6965	7,459.3200	7.4593	(3.082)	0	0	0
2021/09/15	2040	05/05/2022	11.90	Put	Bond Future	1,590.8700	1.5909	1,536.4600	1.5365	(3.420)	0	0	0
2021/09/15	2040	05/05/2022	9.82	Put	Bond Future	9,135.8100	9.1358	9,195.8500	9.1959	0.657	0	0	0
2021/09/15	2040	05/05/2022	9.82	Call	Bond Future	830.2200	0.8302	707.4400	0.7074	(14.789)	0	0	1,200
2021/09/15	2040	04/08/2022	11.05	Call	Bond Future	3,888.4700	3.8885	3,704.5300	3.7045	(4.730)	0	0	0
2021/09/15	2040	04/08/2022	11.05	Put	Bond Future	4,542.4400	4.5424	4,543.9300	4.5439	0.033	0	0	0
2021/09/15	2040	04/08/2022			Bond Future	11.1480	83.8158	11.1760	83.6304	0.251	0.0000	0.0000	0
2021/09/15	2040	04/08/2022	11.04	Call	Bond Future	3,855.4500	3.8555	3,672.3200	3.6723	(4.750)	0	0	0
2021/09/15	2040	04/08/2022	11.04	Put	Bond Future	4,576.6100	4.5766	4,578.9100	4.5789	0.050	0	0	0
2021/09/15	2040	04/08/2022	11.03	Call	Bond Future	3,822.8800	3.8229	3,640.2500	3.6402	(4.777)	0	0	0
2021/09/15	2040	04/08/2022	11.03	Put	Bond Future	4,611.3200	4.6113	4,614.1200	4.6141	0.061	0	0	0
2021/09/15	2044	04/11/2021	12.91	Call	Bond Future	14,428.8900	14.4289	14,245.3200	14.2453	(1.272)	0	0	0
2021/09/15	2044	04/11/2021	12.91	Put	Bond Future	8.3400	0.0083	7.7000	0.0077	(7.674)	0	0	0
2021/09/15	2044	04/11/2021			Bond Future	10.6156	86.5631	10.6405	86.3802	0.235	0.0000	0.0000	60,612
2021/09/15	2044	04/11/2021	12.90	Call	Bond Future	14,375.7000	14.3757	14,192.1100	14.1921	(1.277)	0	0	0
2021/09/15	2044	04/11/2021	12.90	Put	Bond Future	8.6300	0.0086	7.9700	0.0080	(7.648)	0	0	0
2021/09/15	2044	04/11/2021	12.89	Call	Bond Future	14,322.4500	14.3224	14,138.8400	14.1388	(1.282)	0	0	0
2021/09/15	2044	04/11/2021	12.89	Put	Bond Future	8.9300	0.0089	8.2500	0.0083	(7.615)	0	0	0
2021/09/15	2044	03/02/2022	11.60	Call	Bond Future	6,643.6000	6.6436	6,395.6200	6.3956	(3.733)	0	0	0
2021/09/15	2044	03/02/2022	11.60	Put	Bond Future	1,163.1800	1.1632	1,101.1900	1.1012	(5.329)	0	0	0
2021/09/15	2044	03/02/2022	11.59	Call	Bond Future	6,593.0300	6.5930	6,344.7500	6.3448	(3.766)	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
2021/09/15	2044	03/02/2022	11.59	Put	Bond Future	1,176.5100	1.1765	1,114.2200	1.1142	(5.294)	0	0	0
2021/09/15	2044	03/02/2022			Bond Future	10.7898	83.1608	10.8158	82.9748	0.241	0.0000	0.0000	0
2021/09/15	2044	03/02/2022	11.61	Call	Bond Future	6,694.3900	6.6944	6,446.7200	6.4467	(3.700)	0	0	0
2021/09/15	2044	03/02/2022	11.61	Put	Bond Future	1,150.1600	1.1502	1,088.4800	1.0885	(5.363)	0	0	0
2021/09/15	2044	05/05/2022	11.92	Call	Bond Future	7,812.1600	7.8122	7,569.2100	7.5692	(3.110)	0	0	0
2021/09/15	2044	05/05/2022	11.92	Put	Bond Future	1,590.7800	1.5908	1,536.5500	1.5366	(3.409)	0	0	0
2021/09/15	2044	05/05/2022	11.91	Call	Bond Future	7,764.7500	7.7648	7,521.5400	7.5215	(3.132)	0	0	0
2021/09/15	2044	05/05/2022	11.91	Put	Bond Future	1,604.4500	1.6044	1,549.9600	1.5500	(3.396)	0	0	0
2021/09/15	2044	05/05/2022			Bond Future	10.9667	84.1382	10.9938	83.9495	0.247	0.0000	0.0000	0
2021/09/15	2044	05/05/2022	11.93	Call	Bond Future	7,859.8300	7.8598	7,616.7200	7.6167	(3.093)	0	0	0
2021/09/15	2044	05/05/2022	11.93	Put	Bond Future	1,577.4600	1.5775	1,523.0700	1.5231	(3.448)	0	0	0
2021/09/15	2044	04/08/2022	11.09	Call	Bond Future	4,031.9400	4.0319	3,840.7700	3.8408	(4.741)	0	0	0
2021/09/15	2044	04/08/2022	11.09	Put	Bond Future	4,457.1300	4.4571	4,457.3800	4.4574	0.006	0	0	0
2021/09/15	2044	04/08/2022	11.08	Call	Bond Future	3,997.9600	3.9980	3,807.2900	3.8073	(4.769)	0	0	0
2021/09/15	2044	04/08/2022	11.08	Put	Bond Future	4,491.5700	4.4916	4,492.3200	4.4923	0.017	0	0	0
2021/09/15	2044	04/08/2022			Bond Future	11.1525	80.7373	11.1808	80.5459	0.254	0.0000	0.0000	0
2021/09/15	2044	04/08/2022	11.10	Call	Bond Future	4,066.0400	4.0660	3,874.3800	3.8744	(4.714)	0	0	0
2021/09/15	2044	04/08/2022	11.10	Put	Bond Future	4,422.9100	4.4229	4,422.6700	4.4227	(0.005)	0	0	0
2021/09/15	2046	04/11/2021			Bond Future	108.7809	108.7809	108.5317	108.5317	(0.229)	0.0000	0.0000	17,227
2021/09/15	2046	03/02/2022			Bond Future	110.0354	110.0354	109.7821	109.7821	(0.230)	0.0000	0.0000	0
2021/09/15	2046	05/05/2022			Bond Future	109.4715	109.4715	109.2145	109.2145	(0.235)	0.0000	0.0000	0
2021/09/15	2046	04/08/2022			Bond Future	110.8334	110.8334	110.5728	110.5728	(0.235)	0.0000	0.0000	0
2021/09/15	2050	04/11/2021			Bond Future	112.0922	112.0922	111.9100	111.9100	(0.163)	0.0000	0.0000	8,607
2021/09/15	2050	03/02/2022			Bond Future	111.4072	111.4072	111.2217	111.2217	(0.166)	0.0000	0.0000	0
2021/09/15	2050	05/05/2022			Bond Future	112.7423	112.7423	112.5538	112.5538	(0.167)	0.0000	0.0000	0
2021/09/15	2050	04/08/2022			Bond Future	112.1266	112.1266	111.9354	111.9354	(0.170)	0.0000	0.0000	0
2021/09/15	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/09/15	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/09/15	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/09/15	AL37	04/11/2021			Index Future	807.3140	807.3140	807.4060	807.4060	0.011	0.0000	0.0000	0
2021/09/15	AL37	03/02/2022			Index Future	816.4190	816.4190	816.5090	816.5090	0.011	0.0000	0.0000	0
2021/09/15	AL37	05/05/2022			Index Future	825.9990	825.9990	826.0890	826.0890	0.011	0.0000	0.0000	0
2021/09/15	AL37	04/08/2022			Index Future	835.9690	835.9690	836.0590	836.0590	0.011	0.0000	0.0000	0
2021/09/15	AL7T	04/11/2021			Index Future	927.1960	927.1960	924.8680	924.8680	(0.251)	0.0000	0.0000	0
2021/09/15	AL7T	03/02/2022			Index Future	937.6530	937.6530	935.2960	935.2960	(0.251)	0.0000	0.0000	0
2021/09/15	AL7T	05/05/2022			Index Future	948.6550	948.6550	946.2680	946.2680	(0.252)	0.0000	0.0000	0
2021/09/15	AL7T	04/08/2022			Index Future	960.1060	960.1060	957.6890	957.6890	(0.252)	0.0000	0.0000	0
2021/09/15	ALBI	04/11/2021			Index Future	817.4640	817.4640	816.0720	816.0720	(0.170)	0.0000	0.0000	119
2021/09/15	ALBI	03/02/2022			Index Future	826.6840	826.6840	825.2740	825.2740	(0.171)	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
2021/09/15	ALBI	05/05/2022			Index Future	836.3840	836.3840	834.9560	834.9560	(0.171)	0.0000	0.0000	0
2021/09/15	ALBI	04/08/2022			Index Future	846.4800	846.4800	845.0330	845.0330	(0.171)	0.0000	0.0000	0
2021/09/15	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/09/15	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/09/15	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/09/15	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/09/15	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/09/15	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/09/15	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/09/15	C040	06/10/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/09/15	C040	31/01/2040			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/09/15	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/09/15	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/09/15	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/09/15	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/09/15	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/09/15	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/09/15	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2021/09/15	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/09/15	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/09/15	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/09/15	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/09/15	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/09/15	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing	% Movement in MTM	Today's High	Today's Low	Open Interest
2021/09/15	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/09/15	C303	28/02/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/09/15	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/09/15	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/09/15	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/09/15	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/09/15	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/09/15	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/09/15	ES33	04/11/2021			Bond Future	11.1906	77.2160	11.2084	77.1203	0.160	0.0000	0.0000	350
2021/09/15	ES33	03/02/2022			Bond Future	11.4287	78.1064	11.4474	78.0088	0.164	0.0000	0.0000	0
2021/09/15	ES33	05/05/2022			Bond Future	11.6672	75.2651	11.6869	75.1658	0.169	0.0000	0.0000	0
2021/09/15	ES33	04/08/2022			Bond Future	11.9150	76.1541	11.9356	76.0533	0.173	0.0000	0.0000	0
2021/09/15	ES42	04/11/2021			Bond Future	11.6775	75.7996	11.7009	75.6565	0.200	0.0000	0.0000	4,779
2021/09/15	ES42	03/02/2022			Bond Future	11.8938	76.6743	11.9183	76.5286	0.206	0.0000	0.0000	0
2021/09/15	ES42	05/05/2022			Bond Future	12.1180	73.3349	12.1437	73.1870	0.212	0.0000	0.0000	0
2021/09/15	ES42	04/08/2022			Bond Future	12.3446	74.1999	12.3715	74.0499	0.218	0.0000	0.0000	0
2021/09/15	GOVI	04/11/2021	728.41	Call	GOVI	787,590.0000	78.7590	773,610.0000	77.3610	(1.775)	0	0	0
2021/09/15	GOVI	04/11/2021	728.41	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/09/15	GOVI	04/11/2021	728.40	Call	GOVI	787,690.0000	78.7690	773,710.0000	77.3710	(1.775)	0	0	0
2021/09/15	GOVI	04/11/2021	728.40	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/09/15	GOVI	04/11/2021			GOVI	807.1690	807.1690	805.7710	805.7710	(0.173)	0.0000	0.0000	992
2021/09/15	GOVI	04/11/2021	728.42	Call	GOVI	787,490.0000	78.7490	773,510.0000	77.3510	(1.775)	0	0	0
2021/09/15	GOVI	04/11/2021	728.42	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/09/15	GOVI	03/02/2022	792.76	Call	GOVI	235,130.0000	23.5130	220,960.0000	22.0960	(6.026)	0	0	0
2021/09/15	GOVI	03/02/2022	792.76	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/09/15	GOVI	03/02/2022			GOVI	816.2730	816.2730	814.8560	814.8560	(0.174)	0.0000	0.0000	0
2021/09/15	GOVI	03/02/2022	792.75	Call	GOVI	235,230.0000	23.5230	221,060.0000	22.1060	(6.024)	0	0	0
2021/09/15	GOVI	03/02/2022	792.75	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/09/15	GOVI	03/02/2022	792.74	Call	GOVI	235,330.0000	23.5330	221,160.0000	22.1160	(6.021)	0	0	0
2021/09/15	GOVI	03/02/2022	792.74	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/09/15	GOVI	05/05/2022	788.25	Call	GOVI	376,010.0000	37.6010	361,650.0000	36.1650	(3.819)	0	0	0
2021/09/15	GOVI	05/05/2022	788.25	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/09/15	GOVI	05/05/2022			GOVI	825.8510	825.8510	824.4150	824.4150	(0.174)	0.0000	0.0000	0
2021/09/15	GOVI	05/05/2022	788.24	Call	GOVI	376,110.0000	37.6110	361,750.0000	36.1750	(3.818)	0	0	0
2021/09/15	GOVI	05/05/2022	788.24	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/09/15	GOVI	05/05/2022	788.23	Call	GOVI	376,210.0000	37.6210	361,850.0000	36.1850	(3.817)	0	0	0
2021/09/15	GOVI	05/05/2022	788.23	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/09/15	GOVI	04/08/2022	819.28	Call	GOVI	165,390.0000	16.5390	150,850.0000	15.0850	(8.791)	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
2021/09/15	GOVI	04/08/2022	819.28	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/09/15	GOVI	04/08/2022			GOVI	835.8190	835.8190	834.3650	834.3650	(0.174)	0.0000	0.0000	0
2021/09/15	GOVI	04/08/2022	819.27	Call	GOVI	165,490.0000	16.5490	150,950.0000	15.0950	(8.786)	0	0	0
2021/09/15	GOVI	04/08/2022	819.27	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/09/15	GOVI	04/08/2022	819.26	Call	GOVI	165,590.0000	16.5590	151,050.0000	15.1050	(8.781)	0	0	0
2021/09/15	GOVI	04/08/2022	819.26	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/09/15	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2021/09/15	IGOV	04/11/2021			Index Future	297.5770	297.5770	297.3680	297.3680	(0.070)	0.0000	0.0000	475
2021/09/15	IGOV	03/02/2022			Index Future	301.0060	301.0060	300.7940	300.7940	(0.070)	0.0000	0.0000	0
2021/09/15	IGOV	05/05/2022			Index Future	304.6100	304.6100	304.3950	304.3950	(0.071)	0.0000	0.0000	0
2021/09/15	IGOV	04/08/2022			Index Future	308.3590	308.3590	308.1400	308.1400	(0.071)	0.0000	0.0000	0
2021/09/15	IS05	21/09/2021			Interest Rate Swap	89.4200	89.4200	89.4200	89.4200	0.000	0.0000	0.0000	0
2021/09/15	IS05	21/12/2021			Interest Rate Swap	90.7000	90.7000	90.7000	90.7000	0.000	0.0000	0.0000	51
2021/09/15	IS05	15/03/2022			Interest Rate Swap	90.1300	90.1300	90.1300	90.1300	0.000	0.0000	0.0000	0
2021/09/15	IS05	21/06/2022			Interest Rate Swap	90.2900	90.2900	90.2900	90.2900	0.000	0.0000	0.0000	0
2021/09/15	IS05	20/09/2022			Interest Rate Swap	93.5000	93.5000	93.5000	93.5000	0.000	0.0000	0.0000	0
2021/09/15	IS05	20/12/2022			Interest Rate Swap	94.0600	94.0600	94.0600	94.0600	0.000	0.0000	0.0000	0
2021/09/15	IS05	22/03/2023			Interest Rate Swap	86.5400	86.5400	86.5400	86.5400	0.000	0.0000	0.0000	0
2021/09/15	IS05	20/06/2023			Interest Rate Swap	92.1700	92.1700	92.1700	92.1700	0.000	0.0000	0.0000	0
2021/09/15	IS05	19/09/2023			Interest Rate Swap	94.8800	94.8800	94.8800	94.8800	0.000	0.0000	0.0000	0
2021/09/15	IS10	17/12/2025			Interest Rate Swap	80.2800	80.2800	80.2800	80.2800	0.000	0.0000	0.0000	0
2021/09/15	IS10	16/03/2026			Interest Rate Swap	76.8200	76.8200	76.8200	76.8200	0.000	0.0000	0.0000	0
2021/09/15	IS10	15/06/2026			Interest Rate Swap	75.2400	75.2400	75.2400	75.2400	0.000	0.0000	0.0000	0
2021/09/15	IS10	21/09/2026			Interest Rate Swap	77.2700	77.2700	77.2700	77.2700	0.000	0.0000	0.0000	0
2021/09/15	IS10	21/12/2026			Interest Rate Swap	81.3000	81.3000	81.3000	81.3000	0.000	0.0000	0.0000	0
2021/09/15	IS10	15/03/2027			Interest Rate Swap	79.8000	79.8000	79.8000	79.8000	0.000	0.0000	0.0000	0
2021/09/15	IS10	21/06/2027			Interest Rate Swap	81.8600	81.8600	81.8600	81.8600	0.000	0.0000	0.0000	0
2021/09/15	IS10	20/09/2027			Interest Rate Swap	87.6100	87.6100	87.6100	87.6100	0.000	0.0000	0.0000	0
2021/09/15	IS10	20/12/2027			Interest Rate Swap	87.9400	87.9400	87.9400	87.9400	0.000	0.0000	0.0000	0
2021/09/15	IS10	22/03/2028			Interest Rate Swap	80.8900	80.8900	80.8900	80.8900	0.000	0.0000	0.0000	0
2021/09/15	IS10	20/06/2028			Interest Rate Swap	88.6800	88.6800	88.6800	88.6800	0.000	0.0000	0.0000	0
2021/09/15	IS10	19/09/2028			Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0.000	0.0000	0.0000	0
2021/09/15	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2021/09/15	JBAF	15/09/2021			Jibar Tradeable Future	3.6550	96.3450	3.6750	96.3250	0.547	0.0000	0.0000	0
2021/09/15	JBAF	20/10/2021			Jibar Tradeable Future	3.7250	96.2750	3.7250	96.2750	0.000	0.0000	0.0000	0
2021/09/15	JBAF	17/11/2021			Jibar Tradeable Future	3.7400	96.2600	3.7400	96.2600	0.000	0.0000	0.0000	50,000
2021/09/15	JBAF	15/12/2021			Jibar Tradeable Future	3.8650	96.1350	3.8650	96.1350	0.000	0.0000	0.0000	0
2021/09/15	JBAF	19/01/2022			Jibar Tradeable Future	3.9100	96.0900	3.9100	96.0900	0.000	0.0000	0.0000	0
2021/09/15	JBAF	16/02/2022			Jibar Tradeable Future	4.0800	95.9200	4.0800	95.9200	0.000	0.0000	0.0000	0
2021/09/15	JBAF	16/03/2022			Jibar Tradeable Future	4.1400	95.8600	4.1400	95.8600	0.000	0.0000	0.0000	0
2021/09/15	JBAF	15/06/2022			Jibar Tradeable Future	4.5450	95.4550	4.5450	95.4550	0.000	0.0000	0.0000	472
2021/09/15	JBAF	21/09/2022			Jibar Tradeable Future	4.8500	95.1500	4.8500	95.1500	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
2021/09/15	JBAF	21/12/2022			Jibar Tradeable Future	5.1900	94.8100	5.1900	94.8100	0.000	0.0000	0.0000	68
2021/09/15	JBAF	15/03/2023			Jibar Tradeable Future	5.4150	94.5850	5.4150	94.5850	0.000	0.0000	0.0000	0
2021/09/15	JBAF	21/06/2023			Jibar Tradeable Future	5.7050	94.2950	5.7050	94.2950	0.000	0.0000	0.0000	0
2021/09/15	JBAF	20/09/2023			Jibar Tradeable Future	5.9300	5.9300	5.9300	94.0700	0.000	0.0000	0.0000	0
2021/09/15	R023	04/11/2021	4.91	Call	Bond Future	88.9600	0.0890	83.5400	0.0835	(6.093)	0	0	0
2021/09/15	R023	04/11/2021	4.91	Put	Bond Future	214.5800	0.2146	224.7600	0.2248	4.744	0	0	0
2021/09/15	R023	04/11/2021	4.90	Call	Bond Future	83.8100	0.0838	78.6200	0.0786	(6.193)	0	0	0
2021/09/15	R023	04/11/2021	4.90	Put	Bond Future	222.2700	0.2223	232.6800	0.2327	4.683	0	0	0
2021/09/15	R023	04/11/2021			Bond Future	5.0079	104.9141	5.0201	104.8985	0.243	0.0000	0.0000	14,769
2021/09/15	R023	04/11/2021	4.92	Call	Bond Future	94.3000	0.0943	88.6600	0.0887	(5.981)	0	0	0
2021/09/15	R023	04/11/2021	4.92	Put	Bond Future	207.0800	0.2071	217.0400	0.2170	4.810	0	0	0
2021/09/15	R023	03/02/2022	5.08	Call	Bond Future	218.5500	0.2186	193.1800	0.1932	(11.608)	0	0	0
2021/09/15	R023	03/02/2022	5.08	Put	Bond Future	272.4100	0.2724	263.9500	0.2639	(3.106)	0	0	0
2021/09/15	R023	03/02/2022			Bond Future	5.1320	106.0981	5.1483	106.0812	0.318	0.0000	0.0000	0
2021/09/15	R023	03/02/2022	5.07	Call	Bond Future	213.2400	0.2132	188.0400	0.1880	(11.818)	0	0	0
2021/09/15	R023	03/02/2022	5.07	Put	Bond Future	277.4700	0.2775	269.1800	0.2692	(2.988)	0	0	0
2021/09/15	R023	03/02/2022	5.06	Call	Bond Future	208.0200	0.2080	182.7100	0.1827	(12.167)	0	0	0
2021/09/15	R023	03/02/2022	5.06	Put	Bond Future	282.6100	0.2826	274.2100	0.2742	(2.972)	0	0	0
2021/09/15	R023	05/05/2022	6.31	Call	Bond Future	893.4900	0.8935	877.8700	0.8779	(1.748)	0	0	0
2021/09/15	R023	05/05/2022	6.31	Put	Bond Future	56.4900	0.0565	58.6600	0.0587	3.841	0	0	0
2021/09/15	R023	05/05/2022			Bond Future	5.2499	103.4340	5.2723	103.4162	0.426	0.0000	0.0000	0
2021/09/15	R023	05/05/2022	6.30	Call	Bond Future	886.4100	0.8864	870.8100	0.8708	(1.760)	0	0	0
2021/09/15	R023	05/05/2022	6.30	Put	Bond Future	57.2500	0.0572	59.4400	0.0594	3.825	0	0	0
2021/09/15	R023	05/05/2022	6.29	Call	Bond Future	879.5100	0.8795	863.9500	0.8639	(1.769)	0	0	0
2021/09/15	R023	05/05/2022	6.29	Put	Bond Future	58.2000	0.0582	60.4300	0.0604	3.832	0	0	0
2021/09/15	R023	04/08/2022	6.05	Call	Bond Future	471.5600	0.4716	452.5700	0.4526	(4.027)	0	0	0
2021/09/15	R023	04/08/2022	6.05	Put	Bond Future	115.9000	0.1159	115.5900	0.1156	(0.267)	0	0	0
2021/09/15	R023	04/08/2022			Bond Future	5.4064	104.6664	5.4401	104.6477	0.623	0.0000	0.0000	0
2021/09/15	R023	04/08/2022	6.04	Call	Bond Future	467.3200	0.4673	448.3600	0.4484	(4.057)	0	0	0
2021/09/15	R023	04/08/2022	6.04	Put	Bond Future	117.1700	0.1172	116.8900	0.1169	(0.239)	0	0	0
2021/09/15	R023	04/08/2022	6.03	Call	Bond Future	463.1000	0.4631	444.1600	0.4442	(4.090)	0	0	0
2021/09/15	R023	04/08/2022	6.03	Put	Bond Future	118.4500	0.1185	118.1900	0.1182	(0.220)	0	0	0
2021/09/15	R035	04/11/2021	12.53	Call	Bond Future	13,599.2400	13.5992	13,471.2400	13.4712	(0.941)	0	0	0
2021/09/15	R035	04/11/2021	12.53	Put	Bond Future	5.4900	0.0055	4.6200	0.0046	(15.847)	0	0	0
2021/09/15	R035	04/11/2021	11.75	Put	Bond Future	56.2900	0.0563	52.2800	0.0523	(7.124)	0	0	782
2021/09/15	R035	04/11/2021	11.08	Call	Bond Future	5,664.9600	5.6650	5,532.9000	5.5329	(2.331)	0	0	0
2021/09/15	R035	04/11/2021	11.08	Put	Bond Future	293.7900	0.2938	288.8600	0.2889	(1.678)	0	0	782
2021/09/15	R035	04/11/2021	10.23	Put	Bond Future	1,757.6400	1.7576	1,782.6400	1.7826	1.422	0	0	0
2021/09/15	R035	04/11/2021	10.12	Put	Bond Future	2,145.1900	2.1452	2,179.2400	2.1792	1.587	0	0	0
2021/09/15	R035	04/11/2021	10.12	Call	Bond Future	1,347.1000	1.3471	1,254.0200	1.2540	(6.910)	0	0	400
2021/09/15	R035	04/11/2021	10.62	Put	Bond Future	803.9800	0.8040	807.0500	0.8070	0.382	0	0	0
2021/09/15	R035	04/11/2021	10.62	Call	Bond Future	3,296.8000	3.2968	3,172.7400	3.1727	(3.763)	0	0	400
2021/09/15	R035	04/11/2021	11.20	Put	Bond Future	223.5600	0.2236	218.3300	0.2183	(2.339)	0	0	350
2021/09/15	R035	04/11/2021	10.60	Call	Bond Future	3,202.9600	3.2030	3,079.5100	3.0795	(3.854)	0	0	0
2021/09/15	R035	04/11/2021	10.60	Put	Bond Future	838.4700	0.8385	842.1500	0.8422	0.439	0	0	350
2021/09/15	R035	04/11/2021	10.11	Put	Bond Future	2,183.1700	2.1832	2,218.0200	2.2180	1.596	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
2021/09/15	R035	04/11/2021	10.11	Call	Bond Future	1,317.4700	1.3175	1,225.1900	1.2252	(7.004)	0	0	350
2021/09/15	R035	04/11/2021			Bond Future	10.2388	91.8970	10.2579	91.7699	0.186	0.0000	0.0000	79,848
2021/09/15	R035	04/11/2021	12.52	Call	Bond Future	13,546.8400	13.5468	13,418.8200	13.4188	(0.945)	0	0	0
2021/09/15	R035	04/11/2021	12.52	Put	Bond Future	5.7000	0.0057	4.8100	0.0048	(15.614)	0	0	0
2021/09/15	R035	04/11/2021	12.51	Call	Bond Future	13,494.3800	13.4944	13,366.3300	13.3663	(0.949)	0	0	0
2021/09/15	R035	04/11/2021	12.51	Put	Bond Future	5.9100	0.0059	4.9900	0.0050	(15.567)	0	0	0
2021/09/15	R035	04/11/2021	11.75	Call	Bond Future	9,380.1500	9.3801	9,249.0100	9.2490	(1.398)	0	0	0
2021/09/15	R035	04/11/2021	10.23	Call	Bond Future	1,698.5600	1.6986	1,596.4300	1.5964	(6.013)	0	0	782
2021/09/15	R035	04/11/2021	13.82	Call	Bond Future	19,952.5900	19.9526	19,825.4500	19.8255	(0.637)	0	0	0
2021/09/15	R035	04/11/2021	13.82	Put	Bond Future	0.0200	0.0000	0.0100	0.0000	(50.000)	0	0	400
2021/09/15	R035	04/11/2021	11.20	Call	Bond Future	6,323.0800	6.3231	6,190.7200	6.1907	(2.093)	0	0	0
2021/09/15	R035	04/11/2021	10.26	Put	Bond Future	1,661.5500	1.6616	1,684.3000	1.6843	1.369	0	0	0
2021/09/15	R035	04/11/2021	10.26	Call	Bond Future	1,802.5300	1.8025	1,698.1500	1.6981	(5.791)	0	0	150
2021/09/15	R035	03/02/2022	11.23	Call	Bond Future	6,020.0600	6.0201	5,822.1300	5.8221	(3.288)	0	0	0
2021/09/15	R035	03/02/2022	11.23	Put	Bond Future	1,086.9000	1.0869	1,018.5300	1.0185	(6.290)	0	0	0
2021/09/15	R035	03/02/2022	11.22	Call	Bond Future	5,973.0300	5.9730	5,774.8700	5.7749	(3.318)	0	0	0
2021/09/15	R035	03/02/2022	11.22	Put	Bond Future	1,099.6100	1.0996	1,031.0100	1.0310	(6.239)	0	0	0
2021/09/15	R035	03/02/2022	11.39	Call	Bond Future	6,783.3600	6.7834	6,590.6900	6.5907	(2.840)	0	0	0
2021/09/15	R035	03/02/2022	11.39	Put	Bond Future	902.6900	0.9027	839.5800	0.8396	(6.991)	0	0	683
2021/09/15	R035	03/02/2022	10.65	Call	Bond Future	3,509.0700	3.5091	3,300.9400	3.3009	(5.931)	0	0	0
2021/09/15	R035	03/02/2022	11.73	Call	Bond Future	8,450.9400	8.4509	8,268.9700	8.2690	(2.153)	0	0	0
2021/09/15	R035	03/02/2022	11.73	Put	Bond Future	607.6700	0.6077	555.2600	0.5553	(8.625)	0	0	280
2021/09/15	R035	03/02/2022	11.03	Call	Bond Future	5,096.5900	5.0966	4,893.3900	4.8934	(3.987)	0	0	0
2021/09/15	R035	03/02/2022	11.28	Call	Bond Future	6,256.5800	6.2566	6,060.1900	6.0602	(3.139)	0	0	0
2021/09/15	R035	03/02/2022	11.28	Put	Bond Future	1,025.6500	1.0256	958.8200	0.9588	(6.516)	0	0	200
2021/09/15	R035	03/02/2022	10.26	Put	Bond Future	3,338.2600	3.3383	3,273.7600	3.2738	(1.932)	0	0	0
2021/09/15	R035	03/02/2022	10.26	Call	Bond Future	2,179.2300	2.1792	1,985.1700	1.9852	(8.905)	0	0	200
2021/09/15	R035	03/02/2022	11.05	Put	Bond Future	1,338.6300	1.3386	1,265.4800	1.2655	(5.465)	0	0	1,600
2021/09/15	R035	03/02/2022	10.35	Put	Bond Future	3,025.0000	3.0250	2,955.4300	2.9554	(2.300)	0	0	0
2021/09/15	R035	03/02/2022	10.35	Call	Bond Future	2,457.4200	2.4574	2,258.2900	2.2583	(8.103)	0	0	1,600
2021/09/15	R035	03/02/2022	9.92	Put	Bond Future	4,715.6000	4.7156	4,681.4100	4.6814	(0.725)	0	0	0
2021/09/15	R035	03/02/2022	9.92	Call	Bond Future	1,271.2800	1.2713	1,107.5300	1.1075	(12.881)	0	0	200
2021/09/15	R035	03/02/2022	10.61	Call	Bond Future	3,358.3200	3.3583	3,150.8600	3.1509	(6.177)	0	0	0
2021/09/15	R035	03/02/2022	10.61	Put	Bond Future	2,248.1100	2.2481	2,170.2100	2.1702	(3.465)	0	0	200
2021/09/15	R035	03/02/2022	11.11	Call	Bond Future	5,461.3000	5.4613	5,259.9600	5.2600	(3.687)	0	0	0
2021/09/15	R035	03/02/2022	11.33	Put	Bond Future	0.0000	0.0000	902.6200	0.9026	100.000	0	0	500
2021/09/15	R035	03/02/2022	10.34	Call	Bond Future	0.0000	0.0000	2,227.1100	2.2271	100.000	0	0	0
2021/09/15	R035	03/02/2022	10.34	Put	Bond Future	0.0000	0.0000	2,989.6900	2.9897	100.000	0	0	500
2021/09/15	R035	03/02/2022	10.24	Put	Bond Future	0.0000	0.0000	3,347.1700	3.3472	100.000	0	0	0
2021/09/15	R035	03/02/2022			Bond Future	10.4372	92.9342	10.4572	92.8046	0.192	0.0000	0.0000	0
2021/09/15	R035	03/02/2022	11.24	Call	Bond Future	6,067.1600	6.0672	5,869.6400	5.8696	(3.256)	0	0	0
2021/09/15	R035	03/02/2022	11.24	Put	Bond Future	1,074.3300	1.0743	1,006.3700	1.0064	(6.326)	0	0	0
2021/09/15	R035	03/02/2022	10.65	Put	Bond Future	2,144.7400	2.1447	2,066.1700	2.0662	(3.663)	0	0	683
2021/09/15	R035	03/02/2022	9.70	Put	Bond Future	5,794.3600	5.7944	5,787.6200	5.7876	(0.116)	0	0	0
2021/09/15	R035	03/02/2022	9.70	Call	Bond Future	827.2700	0.8273	690.9700	0.6910	(16.476)	0	0	683
2021/09/15	R035	03/02/2022	11.03	Put	Bond Future	1,369.9800	1.3700	1,296.3400	1.2963	(5.375)	0	0	280
2021/09/15	R035	03/02/2022	10.10	Put	Bond Future	3,943.7000	3.9437	3,891.5300	3.8915	(1.323)	0	0	0
2021/09/15	R035	03/02/2022	10.10	Call	Bond Future	1,719.3800	1.7194	1,537.6500	1.5376	(10.570)	0	0	280

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
2021/09/15	R035	03/02/2022	11.88	Call	Bond Future	9,198.2100	9.1982	9,020.8500	9.0209	(1.928)	0	0	0
2021/09/15	R035	03/02/2022	11.88	Put	Bond Future	510.5400	0.5105	462.7400	0.4627	(9.363)	0	0	1,800
2021/09/15	R035	03/02/2022	11.05	Call	Bond Future	5,187.0200	5.1870	4,984.3100	4.9843	(3.908)	0	0	0
2021/09/15	R035	03/02/2022	11.11	Put	Bond Future	1,249.0900	1.2491	1,177.3100	1.1773	(5.747)	0	0	200
2021/09/15	R035	03/02/2022	11.33	Call	Bond Future	0.0000	0.0000	6,300.2400	6.3002	100.000	0	0	0
2021/09/15	R035	03/02/2022	10.24	Call	Bond Future	0.0000	0.0000	1,926.4000	1.9264	100.000	0	0	500
2021/09/15	R035	05/05/2022	11.64	Call	Bond Future	7,517.9900	7.5180	7,243.6700	7.2437	(3.649)	0	0	0
2021/09/15	R035	05/05/2022	11.64	Put	Bond Future	1,476.0600	1.4761	1,333.4200	1.3334	(9.664)	0	0	0
2021/09/15	R035	05/05/2022	11.63	Call	Bond Future	7,473.5800	7.4736	7,198.7900	7.1988	(3.677)	0	0	0
2021/09/15	R035	05/05/2022	11.63	Put	Bond Future	1,488.5800	1.4886	1,345.4700	1.3455	(9.614)	0	0	0
2021/09/15	R035	05/05/2022			Bond Future	10.6315	89.5480	10.6524	89.4163	0.197	0.0000	0.0000	0
2021/09/15	R035	05/05/2022	11.65	Call	Bond Future	7,562.6700	7.5627	7,288.5900	7.2886	(3.624)	0	0	0
2021/09/15	R035	05/05/2022	11.65	Put	Bond Future	1,463.8700	1.4639	1,321.4700	1.3215	(9.728)	0	0	0
2021/09/15	R035	04/08/2022	10.73	Call	Bond Future	3,667.6600	3.6677	3,517.4700	3.5175	(4.095)	0	0	0
2021/09/15	R035	04/08/2022	10.73	Put	Bond Future	4,310.6800	4.3107	4,294.2500	4.2943	(0.381)	0	0	0
2021/09/15	R035	04/08/2022	10.72	Call	Bond Future	3,636.9900	3.6370	3,487.1500	3.4871	(4.120)	0	0	0
2021/09/15	R035	04/08/2022	10.72	Put	Bond Future	4,341.9500	4.3419	4,325.8700	4.3259	(0.370)	0	0	0
2021/09/15	R035	04/08/2022	11.13	Put	Bond Future	3,203.9900	3.2040	3,176.5700	3.1766	(0.856)	0	0	100
2021/09/15	R035	04/08/2022	10.64	Call	Bond Future	3,398.4700	3.3985	3,251.5900	3.2516	(4.322)	0	0	0
2021/09/15	R035	04/08/2022	10.64	Put	Bond Future	4,601.1800	4.6012	4,588.0600	4.5881	(0.285)	0	0	100
2021/09/15	R035	04/08/2022	9.84	Put	Bond Future	7,880.5300	7.8805	7,907.0300	7.9070	0.336	0	0	0
2021/09/15	R035	04/08/2022	9.84	Call	Bond Future	1,471.8300	1.4718	1,364.5700	1.3646	(7.288)	0	0	100
2021/09/15	R035	04/08/2022			Bond Future	10.8344	90.5895	10.8563	90.4558	0.202	0.0000	0.0000	0
2021/09/15	R035	04/08/2022	10.74	Call	Bond Future	3,698.1200	3.6981	3,547.5800	3.5476	(4.071)	0	0	0
2021/09/15	R035	04/08/2022	10.74	Put	Bond Future	4,279.2700	4.2793	4,262.4900	4.2625	(0.392)	0	0	0
2021/09/15	R035	04/08/2022	11.13	Call	Bond Future	4,987.9700	4.9880	4,826.7900	4.8268	(3.231)	0	0	0
2021/09/15	R186	04/11/2021	8.10	Call	Bond Future	2,791.6000	2.7916	2,805.5600	2.8056	0.500	0	0	0
2021/09/15	R186	04/11/2021	8.10	Put	Bond Future	229.9600	0.2300	215.0600	0.2151	(6.479)	0	0	0
2021/09/15	R186	04/11/2021	8.09	Call	Bond Future	2,754.5300	2.7545	2,768.2300	2.7682	0.497	0	0	0
2021/09/15	R186	04/11/2021	8.09	Put	Bond Future	236.6300	0.2366	221.4700	0.2215	(6.407)	0	0	0
2021/09/15	R186	04/11/2021	7.77	Call	Bond Future	1,668.9200	1.6689	1,674.5800	1.6746	0.339	0	0	0
2021/09/15	R186	04/11/2021			Bond Future	7.5227	116.4778	7.5163	116.5067	(0.085)	0.0000	0.0000	64,627
2021/09/15	R186	04/11/2021	8.11	Call	Bond Future	2,828.8200	2.8288	2,843.0500	2.8431	0.503	0	0	0
2021/09/15	R186	04/11/2021	8.11	Put	Bond Future	223.4500	0.2234	208.8200	0.2088	(6.547)	0	0	0
2021/09/15	R186	04/11/2021	7.77	Put	Bond Future	562.4900	0.5625	539.2900	0.5393	(4.125)	0	0	15,177
2021/09/15	R186	04/11/2021	8.77	Call	Bond Future	5,470.9400	5.4709	5,496.8200	5.4968	0.473	0	0	0
2021/09/15	R186	04/11/2021	8.77	Put	Bond Future	27.4500	0.0275	24.4700	0.0245	(10.856)	0	0	15,177
2021/09/15	R186	03/02/2022	7.30	Call	Bond Future	810.7000	0.8107	797.7800	0.7978	(1.594)	0	0	0
2021/09/15	R186	03/02/2022	7.30	Put	Bond Future	2,604.1900	2.6042	2,563.3600	2.5634	(1.568)	0	0	0
2021/09/15	R186	03/02/2022			Bond Future	7.7161	112.5110	7.7096	112.5389	(0.085)	0.0000	0.0000	0
2021/09/15	R186	03/02/2022	7.29	Call	Bond Future	796.2900	0.7963	783.3700	0.7834	(1.623)	0	0	0
2021/09/15	R186	03/02/2022	7.29	Put	Bond Future	2,633.3300	2.6333	2,592.5000	2.5925	(1.551)	0	0	0
2021/09/15	R186	03/02/2022	7.28	Call	Bond Future	782.0600	0.7821	769.1400	0.7691	(1.652)	0	0	0
2021/09/15	R186	03/02/2022	7.28	Put	Bond Future	2,662.6600	2.6627	2,621.8300	2.6218	(1.533)	0	0	0
2021/09/15	R186	05/05/2022	8.32	Call	Bond Future	2,866.8200	2.8668	2,859.9000	2.8599	(0.241)	0	0	0
2021/09/15	R186	05/05/2022	8.32	Put	Bond Future	1,269.1700	1.2692	1,234.7700	1.2348	(2.710)	0	0	0
2021/09/15	R186	05/05/2022	7.28	Put	Bond Future	3,443.7900	3.4438	3,391.0700	3.3911	(1.531)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing	% Movement in MTM	Today's High	Today's Low	Open Interest
2021/09/15	R186	05/05/2022	7.28	Call	Bond Future	821.6600		0.8217	796.4200	0.7964	(3.072)	0	0	435
2021/09/15	R186	05/05/2022			Bond Future	7.9204		113.8328	7.9136	113.8602	(0.086)	0.0000	0.0000	0
2021/09/15	R186	05/05/2022	8.31	Call	Bond Future	2,840.6400		2.8406	2,833.5800	2.8336	(0.249)	0	0	0
2021/09/15	R186	05/05/2022	8.31	Put	Bond Future	1,282.6100		1.2826	1,248.0700	1.2481	(2.693)	0	0	0
2021/09/15	R186	05/05/2022	8.30	Call	Bond Future	2,814.5700		2.8146	2,807.3700	2.8074	(0.256)	0	0	0
2021/09/15	R186	05/05/2022	8.30	Put	Bond Future	1,296.1800		1.2962	1,261.5000	1.2615	(2.676)	0	0	0
2021/09/15	R186	05/05/2022	7.88	Put	Bond Future	1,998.5500		1.9985	1,960.6700	1.9607	(1.895)	0	0	0
2021/09/15	R186	05/05/2022	7.88	Call	Bond Future	1,835.4800		1.8355	1,825.0800	1.8251	(0.567)	0	0	435
2021/09/15	R186	05/05/2022	8.64	Call	Bond Future	3,761.5000		3.7615	3,758.5500	3.7586	(0.078)	0	0	0
2021/09/15	R186	05/05/2022	8.64	Put	Bond Future	905.4300		0.9054	875.0000	0.8750	(3.361)	0	0	435
2021/09/15	R186	04/08/2022	8.15	Call	Bond Future	2,238.5700		2.2386	2,193.9300	2.1939	(1.994)	0	0	0
2021/09/15	R186	04/08/2022	8.15	Put	Bond Future	2,199.7000		2.1997	2,127.7600	2.1278	(3.270)	0	0	0
2021/09/15	R186	04/08/2022			Bond Future	8.1398		109.8905	8.1326	109.9177	(0.088)	0.0000	0.0000	0
2021/09/15	R186	04/08/2022	8.14	Call	Bond Future	2,218.2100		2.2182	2,173.4900	2.1735	(2.016)	0	0	0
2021/09/15	R186	04/08/2022	8.14	Put	Bond Future	2,217.4100		2.2174	2,145.3900	2.1454	(3.248)	0	0	0
2021/09/15	R186	04/08/2022	8.13	Call	Bond Future	2,198.3700		2.1984	2,153.1500	2.1531	(2.057)	0	0	0
2021/09/15	R186	04/08/2022	8.13	Put	Bond Future	2,235.6500		2.2356	2,163.1300	2.1631	(3.244)	0	0	0
2021/09/15	R197	04/11/2021			Bond Future	327.0168		327.0168	326.9431	326.9431	(0.023)	0.0000	0.0000	1,274
2021/09/15	R197	03/02/2022			Bond Future	322.5682		322.5682	322.4903	322.4903	(0.024)	0.0000	0.0000	0
2021/09/15	R197	05/05/2022			Bond Future	326.4336		326.4336	326.3525	326.3525	(0.025)	0.0000	0.0000	0
2021/09/15	R197	04/08/2022			Bond Future	322.1169		322.1169	322.0339	322.0339	(0.026)	0.0000	0.0000	0
2021/09/15	R202	04/11/2021			Bond Future	241.3781		241.3781	241.3105	241.3105	(0.028)	0.0000	0.0000	8,374
2021/09/15	R202	03/02/2022			Bond Future	239.7958		239.7958	239.7250	239.7250	(0.029)	0.0000	0.0000	0
2021/09/15	R202	05/05/2022			Bond Future	242.6688		242.6688	242.5958	242.5958	(0.030)	0.0000	0.0000	0
2021/09/15	R202	04/08/2022			Bond Future	241.2378		241.2378	241.1629	241.1629	(0.031)	0.0000	0.0000	0
2021/09/15	R209	04/11/2021	12.19	Call	Bond Future	10,361.8800		10.3619	10,250.7200	10.2507	(1.073)	0	0	0
2021/09/15	R209	04/11/2021	12.19	Put	Bond Future	12.2200		0.0122	10.7200	0.0107	(12.275)	0	0	0
2021/09/15	R209	04/11/2021	12.17	Call	Bond Future	10,269.5500		10.2695	10,158.3400	10.1583	(1.083)	0	0	0
2021/09/15	R209	04/11/2021	12.00	Call	Bond Future	9,478.0000		9.4780	9,366.2800	9.3663	(1.179)	0	0	0
2021/09/15	R209	04/11/2021	12.00	Put	Bond Future	20.4700		0.0205	18.4100	0.0184	(10.064)	0	0	9,000
2021/09/15	R209	04/11/2021	10.50	Call	Bond Future	2,496.6400		2.4966	2,391.7600	2.3918	(4.201)	0	0	0
2021/09/15	R209	04/11/2021	10.00	Call	Bond Future	932.7400		0.9327	859.4800	0.8595	(7.854)	0	0	0
2021/09/15	R209	04/11/2021	10.00	Put	Bond Future	2,145.7700		2.1458	2,182.1700	2.1822	1.696	0	0	3,100
2021/09/15	R209	04/11/2021	10.25	Put	Bond Future	1,354.5000		1.3545	1,371.3200	1.3713	1.242	0	0	9,250
2021/09/15	R209	04/11/2021			Bond Future	10.2053		71.1695	10.2242	71.0598	0.184	0.0000	0.0000	36,361
2021/09/15	R209	04/11/2021	12.18	Call	Bond Future	10,315.7300		10.3157	10,204.5400	10.2045	(1.078)	0	0	0
2021/09/15	R209	04/11/2021	12.18	Put	Bond Future	12.5500		0.0125	11.0200	0.0110	(12.191)	0	0	0
2021/09/15	R209	04/11/2021	12.17	Put	Bond Future	12.9000		0.0129	11.3500	0.0114	(12.016)	0	0	0
2021/09/15	R209	04/11/2021	10.50	Put	Bond Future	806.1700		0.8062	810.9500	0.8109	0.593	0	0	150
2021/09/15	R209	04/11/2021	9.50	Put	Bond Future	4,477.1200		4.4771	4,561.9900	4.5620	1.896	0	0	0
2021/09/15	R209	04/11/2021	9.50	Call	Bond Future	185.1800		0.1852	160.3900	0.1604	(13.387)	0	0	6,000
2021/09/15	R209	04/11/2021	10.25	Call	Bond Future	1,614.4200		1.6144	1,521.5800	1.5216	(5.751)	0	0	0
2021/09/15	R209	03/02/2022	11.03	Call	Bond Future	4,713.2800		4.7133	4,467.5600	4.4676	(5.213)	0	0	0
2021/09/15	R209	03/02/2022	11.03	Put	Bond Future	1,132.0500		1.1320	998.1300	0.9981	(11.830)	0	0	0
2021/09/15	R209	03/02/2022	11.02	Call	Bond Future	4,673.4500		4.6735	4,427.2100	4.4272	(5.269)	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
2021/09/15	R209	03/02/2022	11.02	Put	Bond Future	1,145.1000	1.1451	1,010.6600	1.0107	(11.740)	0	0	0
2021/09/15	R209	03/02/2022			Bond Future	10.3774	71.9728	10.3971	71.8610	0.189	0.0000	0.0000	0
2021/09/15	R209	03/02/2022	11.04	Call	Bond Future	4,753.0600	4.7531	4,508.0100	4.5080	(5.156)	0	0	0
2021/09/15	R209	03/02/2022	11.04	Put	Bond Future	1,119.0000	1.1190	985.7500	0.9858	(11.908)	0	0	0
2021/09/15	R209	05/05/2022	11.44	Call	Bond Future	6,055.4800	6.0555	5,891.5700	5.8916	(2.707)	0	0	0
2021/09/15	R209	05/05/2022	11.44	Put	Bond Future	1,353.9200	1.3539	1,303.7200	1.3037	(3.708)	0	0	0
2021/09/15	R209	05/05/2022	11.43	Call	Bond Future	6,017.0900	6.0171	5,853.1000	5.8531	(2.725)	0	0	0
2021/09/15	R209	05/05/2022	11.43	Put	Bond Future	1,365.8500	1.3659	1,315.5700	1.3156	(3.681)	0	0	0
2021/09/15	R209	05/05/2022			Bond Future	10.5511	69.6771	10.5716	69.5634	0.194	0.0000	0.0000	0
2021/09/15	R209	05/05/2022	11.45	Call	Bond Future	6,093.9300	6.0939	5,930.1000	5.9301	(2.688)	0	0	0
2021/09/15	R209	05/05/2022	11.45	Put	Bond Future	1,342.1000	1.3421	1,291.9800	1.2920	(3.734)	0	0	0
2021/09/15	R209	04/08/2022	10.58	Call	Bond Future	3,031.5500	3.0315	2,901.0700	2.9011	(4.304)	0	0	0
2021/09/15	R209	04/08/2022	10.58	Put	Bond Future	3,845.4000	3.8454	3,830.4100	3.8304	(0.390)	0	0	0
2021/09/15	R209	04/08/2022	10.57	Put	Bond Future	3,874.3500	3.8744	3,859.7000	3.8597	(0.378)	0	0	0
2021/09/15	R209	04/08/2022			Bond Future	10.7288	70.4878	10.7501	70.3723	0.199	0.0000	0.0000	0
2021/09/15	R209	04/08/2022	10.59	Call	Bond Future	3,057.9000	3.0579	2,927.1000	2.9271	(4.277)	0	0	0
2021/09/15	R209	04/08/2022	10.59	Put	Bond Future	3,816.6200	3.8166	3,801.3100	3.8013	(0.401)	0	0	0
2021/09/15	R209	04/08/2022	10.57	Call	Bond Future	3,005.3000	3.0053	2,875.1600	2.8752	(4.330)	0	0	0
2021/09/15	R210	04/11/2021			Bond Future	212.8844	212.8844	212.6557	212.6557	(0.107)	0.0000	0.0000	1,486
2021/09/15	R210	03/02/2022			Bond Future	215.3396	215.3396	215.1058	215.1058	(0.109)	0.0000	0.0000	0
2021/09/15	R210	05/05/2022			Bond Future	215.0659	215.0659	214.8282	214.8282	(0.111)	0.0000	0.0000	0
2021/09/15	R210	04/08/2022			Bond Future	217.7414	217.7414	217.4996	217.4996	(0.111)	0.0000	0.0000	0
2021/09/15	R212	04/11/2021			Bond Future	175.0389	175.0389	175.0317	175.0317	(0.004)	0.0000	0.0000	3,525
2021/09/15	R213	04/11/2021	11.10	Put	Bond Future	18.6200	0.0186	18.1600	0.0182	(2.470)	0	0	0
2021/09/15	R213	04/11/2021	11.11	Call	Bond Future	9,121.2700	9.1213	8,900.6800	8.9007	(2.418)	0	0	0
2021/09/15	R213	04/11/2021	11.09	Put	Bond Future	19.1800	0.0192	18.7200	0.0187	(2.398)	0	0	0
2021/09/15	R213	04/11/2021			Bond Future	9.3453	86.9649	9.3850	86.7447	0.425	0.0000	0.0000	10,449
2021/09/15	R213	04/11/2021	11.10	Call	Bond Future	9,073.8500	9.0738	8,853.2800	8.8533	(2.431)	0	0	0
2021/09/15	R213	04/11/2021	11.11	Put	Bond Future	18.0900	0.0181	17.6100	0.0176	(2.653)	0	0	0
2021/09/15	R213	04/11/2021	11.09	Call	Bond Future	9,026.4300	9.0264	8,805.8600	8.8059	(2.444)	0	0	0
2021/09/15	R213	03/02/2022	9.98	Call	Bond Future	3,671.1000	3.6711	3,441.1900	3.4412	(6.263)	0	0	0
2021/09/15	R213	03/02/2022	9.98	Put	Bond Future	1,331.8000	1.3318	1,325.4500	1.3254	(0.477)	0	0	0
2021/09/15	R213	03/02/2022	9.58	Put	Bond Future	2,144.4800	2.1445	2,159.4300	2.1594	0.697	0	0	200
2021/09/15	R213	03/02/2022	8.63	Put	Bond Future	5,546.6500	5.5466	5,671.5500	5.6715	2.252	0	0	0
2021/09/15	R213	03/02/2022	8.63	Call	Bond Future	486.2800	0.4863	387.6200	0.3876	(20.289)	0	0	200
2021/09/15	R213	03/02/2022	8.80	Put	Bond Future	4,783.2100	4.7832	4,884.5200	4.8845	2.118	0	0	0
2021/09/15	R213	03/02/2022	8.80	Call	Bond Future	700.1900	0.7002	577.9400	0.5779	(17.460)	0	0	102
2021/09/15	R213	03/02/2022	10.60	Put	Bond Future	625.4900	0.6255	609.6700	0.6097	(2.529)	0	0	430
2021/09/15	R213	03/02/2022	10.00	Call	Bond Future	3,742.5400	3.7425	3,512.0000	3.5120	(6.160)	0	0	0
2021/09/15	R213	03/02/2022	10.00	Put	Bond Future	1,299.6100	1.2996	1,292.6300	1.2926	(0.537)	0	0	430
2021/09/15	R213	03/02/2022	9.22	Put	Bond Future	3,189.5700	3.1896	3,237.6200	3.2376	1.506	0	0	0
2021/09/15	R213	03/02/2022	10.67	Call	Bond Future	6,392.6500	6.3926	6,152.9500	6.1529	(3.750)	0	0	0
2021/09/15	R213	03/02/2022	10.67	Put	Bond Future	573.4100	0.5734	557.2700	0.5573	(2.815)	0	0	220
2021/09/15	R213	03/02/2022			Bond Future	9.5369	87.9463	9.5786	87.7228	0.437	0.0000	0.0000	0
2021/09/15	R213	03/02/2022	9.97	Call	Bond Future	3,635.5800	3.6356	3,406.1000	3.4061	(6.312)	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
2021/09/15	R213	03/02/2022	9.97	Put	Bond Future	1,348.1500	1.3481	1,342.2300	1.3422	(0.439)	0	0	0
2021/09/15	R213	03/02/2022	9.96	Call	Bond Future	3,600.1900	3.6002	3,370.9400	3.3709	(6.368)	0	0	0
2021/09/15	R213	03/02/2022	9.96	Put	Bond Future	1,364.6800	1.3647	1,358.9900	1.3590	(0.417)	0	0	0
2021/09/15	R213	03/02/2022	10.15	Call	Bond Future	4,300.6400	4.3006	4,066.0800	4.0661	(5.454)	0	0	0
2021/09/15	R213	03/02/2022	10.15	Put	Bond Future	1,085.8500	1.0858	1,074.8500	1.0748	(1.013)	0	0	200
2021/09/15	R213	03/02/2022	9.58	Call	Bond Future	2,375.5400	2.3755	2,166.9300	2.1669	(8.782)	0	0	0
2021/09/15	R213	03/02/2022	10.25	Call	Bond Future	4,686.1000	4.6861	4,449.7300	4.4497	(5.044)	0	0	0
2021/09/15	R213	03/02/2022	10.25	Put	Bond Future	961.9200	0.9619	949.1100	0.9491	(1.332)	0	0	102
2021/09/15	R213	03/02/2022	9.76	Call	Bond Future	2,920.9900	2.9210	2,701.0000	2.7010	(7.531)	0	0	0
2021/09/15	R213	03/02/2022	9.76	Put	Bond Future	1,732.7400	1.7327	1,736.3100	1.7363	0.206	0	0	102
2021/09/15	R213	03/02/2022	10.60	Call	Bond Future	6,100.4700	6.1005	5,861.0900	5.8611	(3.924)	0	0	0
2021/09/15	R213	03/02/2022	9.22	Call	Bond Future	1,463.6400	1.4636	1,288.1300	1.2881	(11.991)	0	0	430
2021/09/15	R213	03/02/2022	10.17	Call	Bond Future	4,376.9700	4.3770	4,142.0400	4.1420	(5.367)	0	0	0
2021/09/15	R213	03/02/2022	10.17	Put	Bond Future	1,059.9700	1.0600	1,048.6000	1.0486	(1.073)	0	0	220
2021/09/15	R213	03/02/2022	9.15	Put	Bond Future	3,426.1000	3.4261	3,482.0200	3.4820	1.632	0	0	0
2021/09/15	R213	03/02/2022	9.15	Call	Bond Future	1,312.9200	1.3129	1,145.2800	1.1453	(12.768)	0	0	220
2021/09/15	R213	05/05/2022	10.65	Put	Bond Future	1,184.0800	1.1841	1,179.6200	1.1796	(0.377)	0	0	0
2021/09/15	R213	05/05/2022	10.63	Call	Bond Future	5,757.1300	5.7571	5,526.3300	5.5263	(4.009)	0	0	0
2021/09/15	R213	05/05/2022			Bond Future	9.7258	85.4475	9.7694	85.2207	0.448	0.0000	0.0000	0
2021/09/15	R213	05/05/2022	10.64	Call	Bond Future	5,794.5900	5.7946	5,563.5900	5.5636	(3.986)	0	0	0
2021/09/15	R213	05/05/2022	10.64	Put	Bond Future	1,195.0500	1.1950	1,190.8000	1.1908	(0.356)	0	0	0
2021/09/15	R213	05/05/2022	10.65	Call	Bond Future	5,832.1100	5.8321	5,600.9000	5.6009	(3.964)	0	0	0
2021/09/15	R213	05/05/2022	10.63	Put	Bond Future	1,206.1300	1.2061	1,202.0800	1.2021	(0.336)	0	0	0
2021/09/15	R213	04/08/2022	9.89	Call	Bond Future	3,079.3300	3.0793	2,900.3400	2.9003	(5.813)	0	0	0
2021/09/15	R213	04/08/2022	9.90	Put	Bond Future	3,227.1300	3.2271	3,277.5400	3.2775	1.562	0	0	0
2021/09/15	R213	04/08/2022	9.88	Call	Bond Future	3,053.4600	3.0535	2,875.0600	2.8751	(5.843)	0	0	0
2021/09/15	R213	04/08/2022			Bond Future	9.9241	86.4452	9.9696	86.2152	0.459	0.0000	0.0000	0
2021/09/15	R213	04/08/2022	9.89	Put	Bond Future	3,251.8200	3.2518	3,302.8200	3.3028	1.568	0	0	0
2021/09/15	R213	04/08/2022	9.90	Call	Bond Future	3,105.3200	3.1053	2,925.7400	2.9257	(5.783)	0	0	0
2021/09/15	R213	04/08/2022	9.88	Put	Bond Future	3,276.6600	3.2767	3,328.2500	3.3282	1.574	0	0	0
2021/09/15	R214	04/11/2021	12.47	Call	Bond Future	9,977.4600	9.9775	9,827.0500	9.8271	(1.507)	0	0	0
2021/09/15	R214	04/11/2021	12.46	Call	Bond Future	9,931.7800	9.9318	9,781.3500	9.7813	(1.515)	0	0	0
2021/09/15	R214	04/11/2021	12.46	Put	Bond Future	23.2300	0.0232	21.7200	0.0217	(6.500)	0	0	0
2021/09/15	R214	04/11/2021			Bond Future	10.5794	67.9462	10.6044	67.7973	0.236	0.0000	0.0000	17,810
2021/09/15	R214	04/11/2021	12.47	Put	Bond Future	22.6800	0.0227	21.1900	0.0212	(6.570)	0	0	0
2021/09/15	R214	04/11/2021	12.48	Call	Bond Future	10,023.0900	10.0231	9,872.6900	9.8727	(1.501)	0	0	0
2021/09/15	R214	04/11/2021	12.48	Put	Bond Future	22.1500	0.0221	20.6700	0.0207	(6.682)	0	0	0
2021/09/15	R214	03/02/2022	11.40	Put	Bond Future	1,136.6800	1.1367	1,082.7400	1.0827	(4.745)	0	0	0
2021/09/15	R214	03/02/2022	11.41	Call	Bond Future	4,793.2300	4.7932	4,588.1400	4.5881	(4.279)	0	0	0
2021/09/15	R214	03/02/2022	11.39	Put	Bond Future	1,149.9000	1.1499	1,095.7600	1.0958	(4.708)	0	0	0
2021/09/15	R214	03/02/2022			Bond Future	10.7518	68.7130	10.7778	68.5617	0.242	0.0000	0.0000	0
2021/09/15	R214	03/02/2022	11.40	Call	Bond Future	4,752.8400	4.7528	4,547.5600	4.5476	(4.319)	0	0	0
2021/09/15	R214	03/02/2022	11.41	Put	Bond Future	1,123.7600	1.1238	1,070.0100	1.0700	(4.783)	0	0	0
2021/09/15	R214	03/02/2022	11.39	Call	Bond Future	4,712.6800	4.7127	4,507.2000	4.5072	(4.360)	0	0	0
2021/09/15	R214	05/05/2022	11.74	Put	Bond Future	1,443.0000	1.4430	1,397.3400	1.3973	(3.164)	0	0	0
2021/09/15	R214	05/05/2022	11.75	Call	Bond Future	5,901.4400	5.9014	5,702.4300	5.7024	(3.372)	0	0	0
2021/09/15	R214	05/05/2022	11.73	Put	Bond Future	1,455.5900	1.4556	1,409.9200	1.4099	(3.138)	0	0	0

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2021/09/15	R214	05/05/2022			Bond Future		10.9194	66.2406	10.9464	66.0871	0.247	0.0000	0.0000	0
2021/09/15	R214	05/05/2022	11.74	Call	Bond Future	5,863.0100		5.8630	5,663.8200	5.6638	(3.397)	0	0	0
2021/09/15	R214	05/05/2022	11.75	Put	Bond Future	1,430.5300		1.4305	1,385.0500	1.3850	(3.179)	0	0	0
2021/09/15	R214	05/05/2022	11.73	Call	Bond Future	5,824.6300		5.8246	5,625.4300	5.6254	(3.420)	0	0	0
2021/09/15	R214	04/08/2022	10.98	Put	Bond Future	3,851.1000		3.8511	3,853.9900	3.8540	0.075	0	0	0
2021/09/15	R214	04/08/2022	10.99	Call	Bond Future	3,246.0600		3.2461	3,092.8000	3.0928	(4.721)	0	0	0
2021/09/15	R214	04/08/2022			Bond Future	11.0930		67.0102	11.1211	66.8544	0.253	0.0000	0.0000	0
2021/09/15	R214	04/08/2022	10.98	Call	Bond Future	3,218.6200		3.2186	3,065.7800	3.0658	(4.749)	0	0	0
2021/09/15	R214	04/08/2022	10.99	Put	Bond Future	3,822.2000		3.8222	3,824.6700	3.8247	0.065	0	0	0
2021/09/15	R214	04/08/2022	10.97	Call	Bond Future	3,191.5500		3.1915	3,039.1200	3.0391	(4.776)	0	0	0
2021/09/15	R214	04/08/2022	10.97	Put	Bond Future	3,880.4500		3.8805	3,883.7500	3.8838	0.085	0	0	0
2021/09/15	R248	04/11/2021	12.85	Call	Bond Future	14,850.5400		14.8505	14,659.1900	14.6592	(1.289)	0	0	0
2021/09/15	R248	04/11/2021	12.85	Put	Bond Future	8.7700		0.0088	8.3700	0.0084	(4.561)	0	0	0
2021/09/15	R248	04/11/2021	10.80	Put	Bond Future	1,128.5400		1.1285	1,154.3200	1.1543	2.284	0	0	0
2021/09/15	R248	04/11/2021	10.80	Call	Bond Future	3,052.3700		3.0524	2,887.2000	2.8872	(5.411)	0	0	1,050
2021/09/15	R248	04/11/2021	10.20	Put	Bond Future	3,512.9300		3.5129	3,612.4700	3.6125	2.834	0	0	0
2021/09/15	R248	04/11/2021			Bond Future	10.5428		85.8000	10.5679	85.6091	0.238	0.0000	0.0000	168,143
2021/09/15	R248	04/11/2021	12.84	Call	Bond Future	14,796.8100		14.7968	14,605.4500	14.6055	(1.293)	0	0	0
2021/09/15	R248	04/11/2021	12.84	Put	Bond Future	9.0700		0.0091	8.6600	0.0087	(4.520)	0	0	0
2021/09/15	R248	04/11/2021	12.83	Call	Bond Future	14,743.0000		14.7430	14,551.6300	14.5516	(1.298)	0	0	0
2021/09/15	R248	04/11/2021	12.83	Put	Bond Future	9.3700		0.0094	8.9500	0.0090	(4.482)	0	0	0
2021/09/15	R248	04/11/2021	10.30	Put	Bond Future	2,973.8400		2.9738	3,057.5300	3.0575	2.814	0	0	0
2021/09/15	R248	04/11/2021	10.30	Call	Bond Future	1,084.8100		1.0848	977.5500	0.9775	(9.887)	0	0	0
2021/09/15	R248	04/11/2021	9.60	Put	Bond Future	7,847.4200		7.8474	8,023.8900	8.0239	2.249	0	0	0
2021/09/15	R248	04/11/2021	9.60	Call	Bond Future	82.4900		0.0825	68.0100	0.0680	(17.554)	0	0	0
2021/09/15	R248	04/11/2021	10.20	Call	Bond Future	824.4500		0.8244	733.0400	0.7330	(11.087)	0	0	1,050
2021/09/15	R248	03/02/2022	11.48	Call	Bond Future	6,580.3200		6.5803	6,322.4900	6.3225	(3.918)	0	0	0
2021/09/15	R248	03/02/2022	11.49	Put	Bond Future	1,194.7100		1.1947	1,131.0700	1.1311	(5.327)	0	0	0
2021/09/15	R248	03/02/2022	11.47	Call	Bond Future	6,528.3300		6.5283	6,270.2100	6.2702	(3.954)	0	0	0
2021/09/15	R248	03/02/2022	9.80	Put	Bond Future	7,861.8400		7.8618	7,933.9500	7.9339	0.917	0	0	0
2021/09/15	R248	03/02/2022	9.80	Call	Bond Future	577.4600		0.5775	455.5200	0.4555	(21.117)	0	0	1,300
2021/09/15	R248	03/02/2022	10.50	Put	Bond Future	3,852.6100		3.8526	3,814.9700	3.8150	(0.977)	0	0	0
2021/09/15	R248	03/02/2022	10.50	Call	Bond Future	2,248.7800		2.2488	2,017.0900	2.0171	(10.303)	0	0	1,300
2021/09/15	R248	03/02/2022			Bond Future	10.7125		86.7684	10.7387	86.5743	0.245	0.0000	0.0000	0
2021/09/15	R248	03/02/2022	11.48	Put	Bond Future	1,208.4200		1.2084	1,144.6400	1.1446	(5.278)	0	0	0
2021/09/15	R248	03/02/2022	11.49	Call	Bond Future	6,632.5300		6.6325	6,374.8400	6.3748	(3.885)	0	0	0
2021/09/15	R248	03/02/2022	11.47	Put	Bond Future	1,222.4600		1.2225	1,158.3900	1.1584	(5.241)	0	0	0
2021/09/15	R248	05/05/2022	11.80	Call	Bond Future	7,835.1800		7.8352	7,583.9500	7.5839	(3.206)	0	0	0
2021/09/15	R248	05/05/2022	11.79	Call	Bond Future	7,786.1800		7.7862	7,534.9100	7.5349	(3.227)	0	0	0
2021/09/15	R248	05/05/2022	11.79	Put	Bond Future	1,628.3200		1.6283	1,573.8900	1.5739	(3.343)	0	0	0
2021/09/15	R248	05/05/2022			Bond Future	10.8776		83.3729	10.9048	83.1760	0.251	0.0000	0.0000	0
2021/09/15	R248	05/05/2022	11.80	Put	Bond Future	1,614.4100		1.6144	1,560.0200	1.5600	(3.369)	0	0	0
2021/09/15	R248	05/05/2022	11.81	Call	Bond Future	7,884.0200		7.8840	7,633.0400	7.6330	(3.183)	0	0	0
2021/09/15	R248	05/05/2022	11.81	Put	Bond Future	1,600.4200		1.6004	1,546.2800	1.5463	(3.383)	0	0	0
2021/09/15	R248	04/08/2022	10.99	Call	Bond Future	4,166.3900		4.1664	3,966.8500	3.9669	(4.789)	0	0	0
2021/09/15	R248	04/08/2022	10.99	Put	Bond Future	4,580.6500		4.5806	4,580.7600	4.5808	0.002	0	0	0
2021/09/15	R248	04/08/2022	10.98	Call	Bond Future	4,131.0300		4.1310	3,932.0000	3.9320	(4.818)	0	0	0

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2021/09/15	R248	04/08/2022	10.98	Put	Bond Future	4,616.3000	4.6163	4,616.9200	4.6169	0.013	0	0	0
2021/09/15	R248	04/08/2022			Bond Future	11.0486	84.3417	11.0771	84.1420	0.257	0.0000	0.0000	0
2021/09/15	R248	04/08/2022	11.00	Call	Bond Future	4,201.5800	4.2016	4,001.5100	4.0015	(4.762)	0	0	0
2021/09/15	R248	04/08/2022	11.00	Put	Bond Future	4,544.9300	4.5449	4,544.5100	4.5445	(0.009)	0	0	0

Total **1119824**