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## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 07/07/2021 TO 07/07/2021

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
2021/07/07	0904 31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/07/07	0908 31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/07/07	0957 31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/07/07	0986 31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/07/07	1386 28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/07/07	1409 28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/07/07	2025 05/08/2021			Bond Future	153.0001	153.0001	153.2062	153.2062	0.135	0.0000	0.0000	4,808
2021/07/07	2025 04/11/2021			Bond Future	154.6892	154.6892	154.8957	154.8957	0.133	0.0000	0.0000	0
2021/07/07	2025 03/02/2022			Bond Future	154.9407	154.9407	155.1482	155.1482	0.134	0.0000	0.0000	0
2021/07/07	2025 05/05/2022			Bond Future	156.8117	156.8117	157.0209	157.0209	0.133	0.0000	0.0000	0
2021/07/07	2029 05/08/2021			Bond Future	113.5682	113.5682	113.7918	113.7918	0.197	0.0000	0.0000	3,031
2021/07/07	2029 04/11/2021			Bond Future	113.6533	113.6533	113.8778	113.8778	0.198	0.0000	0.0000	0
2021/07/07	2029 03/02/2022			Bond Future	114.9912	114.9912	115.2174	115.2174	0.197	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
2021/07/07	2029	05/05/2022			Bond Future	115.1895	115.1895	115.4178	115.4178	0.198	0.0000	0.0000	0
2021/07/07	2030	05/08/2021	10.42	Call	Bond Future	7,671.4200	7.6714	7,822.3600	7.8224	1.968	0	0	0
2021/07/07	2030	05/08/2021	10.42	Put	Bond Future	11.2500	0.0113	9.8400	0.0098	(12.533)	0	0	0
2021/07/07	2030	05/08/2021	10.41	Call	Bond Future	7,621.4400	7.6214	7,772.3300	7.7723	1.980	0	0	0
2021/07/07	2030	05/08/2021	10.41	Put	Bond Future	11.7200	0.0117	10.2600	0.0103	(12.457)	0	0	0
2021/07/07	2030	05/08/2021	9.15	Call	Bond Future	1,728.2300	1.7282	1,824.4600	1.8245	5.568	0	0	0
2021/07/07	2030	05/08/2021	9.15	Put	Bond Future	791.4700	0.7915	735.3500	0.7353	(7.091)	0	0	7,500
2021/07/07	2030	05/08/2021	8.50	Put	Bond Future	3,033.7100	3.0337	2,906.1700	2.9062	(4.204)	0	0	0
2021/07/07	2030	05/08/2021	10.15	Call	Bond Future	6,317.2800	6.3173	6,466.0400	6.4660	2.355	0	0	0
2021/07/07	2030	05/08/2021	8.83	Call	Bond Future	804.9400	0.8049	863.6800	0.8637	7.297	0	0	479
2021/07/07	2030	05/08/2021	10.30	Put	Bond Future	18.2200	0.0182	16.0600	0.0161	(11.855)	0	0	200
2021/07/07	2030	05/08/2021	8.78	Put	Bond Future	1,845.6900	1.8457	1,746.3900	1.7464	(5.380)	0	0	0
2021/07/07	2030	05/08/2021	8.78	Call	Bond Future	697.8800	0.6979	750.9300	0.7509	7.602	0	0	200
2021/07/07	2030	05/08/2021	7.70	Put	Bond Future	7,587.0800	7.5871	7,435.2700	7.4353	(2.001)	0	0	0
2021/07/07	2030	05/08/2021	9.45	Call	Bond Future	2,927.4800	2.9275	3,051.1500	3.0512	4.224	0	0	600
2021/07/07	2030	05/08/2021	12.10	Call	Bond Future	15,618.1100	15.6181	15,770.4600	15.7705	0.975	0	0	0
2021/07/07	2030	05/08/2021	12.10	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	600
2021/07/07	2030	05/08/2021			Bond Future	8.9824	94.4933	8.9554	94.6456	(0.301)	0.0000	0.0000	101,865
2021/07/07	2030	05/08/2021	10.43	Call	Bond Future	7,721.3800	7.7214	7,872.3700	7.8724	1.955	0	0	0
2021/07/07	2030	05/08/2021	10.43	Put	Bond Future	10.8000	0.0108	9.4400	0.0094	(12.593)	0	0	0
2021/07/07	2030	05/08/2021	8.50	Call	Bond Future	268.5500	0.2686	293.3600	0.2934	9.239	0	0	5,000
2021/07/07	2030	05/08/2021	9.50	Call	Bond Future	3,150.4100	3.1504	3,277.4900	3.2775	4.034	0	0	0
2021/07/07	2030	05/08/2021	9.50	Put	Bond Future	295.3600	0.2954	270.0900	0.2701	(8.556)	0	0	0
2021/07/07	2030	05/08/2021	10.15	Put	Bond Future	32.6700	0.0327	29.0800	0.0291	(10.989)	0	0	479
2021/07/07	2030	05/08/2021	9.75	Call	Bond Future	4,328.5400	4.3285	4,468.1900	4.4682	3.226	0	0	0
2021/07/07	2030	05/08/2021	9.75	Put	Bond Future	134.3200	0.1343	121.6200	0.1216	(9.455)	0	0	479
2021/07/07	2030	05/08/2021	8.83	Put	Bond Future	1,667.5800	1.6676	1,573.9700	1.5740	(5.614)	0	0	0
2021/07/07	2030	05/08/2021	10.30	Call	Bond Future	7,070.5000	7.0705	7,220.6900	7.2207	2.124	0	0	0
2021/07/07	2030	05/08/2021	7.70	Call	Bond Future	3.8000	0.0038	4.3400	0.0043	14.211	0	0	200
2021/07/07	2030	05/08/2021	8.95	Put	Bond Future	1,285.8800	1.2859	1,206.3300	1.2063	(6.186)	0	0	0
2021/07/07	2030	05/08/2021	8.95	Call	Bond Future	1,103.1900	1.1032	1,175.9900	1.1760	6.599	0	0	600
2021/07/07	2030	05/08/2021	9.45	Put	Bond Future	343.3400	0.3433	314.6600	0.3147	(8.353)	0	0	0
2021/07/07	2030	04/11/2021	11.26	Call	Bond Future	10,676.5200	10.6765	10,855.4200	10.8554	1.676	0	0	0
2021/07/07	2030	04/11/2021	9.20	Call	Bond Future	2,298.4400	2.2984	2,509.5200	2.5095	9.184	0	0	29
2021/07/07	2030	04/11/2021	8.27	Put	Bond Future	5,555.6300	5.5556	5,522.2000	5.5222	(0.602)	0	0	0
2021/07/07	2030	04/11/2021	8.27	Call	Bond Future	482.2100	0.4822	601.4700	0.6015	24.732	0	0	300
2021/07/07	2030	04/11/2021	8.77	Put	Bond Future	3,461.9900	3.4620	3,487.8700	3.4879	0.748	0	0	0
2021/07/07	2030	04/11/2021	11.44	Put	Bond Future	97.9100	0.0979	119.0500	0.1190	21.591	0	0	300
2021/07/07	2030	04/11/2021	10.60	Call	Bond Future	7,725.0700	7.7251	7,921.9200	7.9219	2.548	0	0	0
2021/07/07	2030	04/11/2021	10.60	Put	Bond Future	341.1900	0.3412	385.3500	0.3853	12.943	0	0	0
2021/07/07	2030	04/11/2021	10.59	Put	Bond Future	345.8100	0.3458	390.3000	0.3903	12.865	0	0	0
2021/07/07	2030	04/11/2021			Bond Future	9.1706	95.5137	9.1426	95.6664	(0.305)	0.0000	0.0000	0
2021/07/07	2030	04/11/2021	11.26	Put	Bond Future	137.7700	0.1378	163.9800	0.1640	19.024	0	0	29
2021/07/07	2030	04/11/2021	9.90	Put	Bond Future	873.7000	0.8737	937.0500	0.9370	7.251	0	0	0
2021/07/07	2030	04/11/2021	9.90	Call	Bond Future	4,739.3300	4.7393	4,955.3700	4.9554	4.558	0	0	29
2021/07/07	2030	04/11/2021	9.20	Put	Bond Future	2,138.6900	2.1387	2,197.0800	2.1971	2.730	0	0	0
2021/07/07	2030	04/11/2021	8.77	Call	Bond Future	1,247.4100	1.2474	1,425.9800	1.4260	14.315	0	0	300

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
2021/07/07	2030	04/11/2021	11.44	Call	Bond Future	11,470.8700	11.4709	11,644.7000	11.6447	1.515	0	0	0
2021/07/07	2030	04/11/2021	10.61	Call	Bond Future	7,769.3600	7.7694	7,965.8900	7.9659	2.530	0	0	0
2021/07/07	2030	04/11/2021	10.61	Put	Bond Future	336.5200	0.3365	380.3600	0.3804	13.027	0	0	0
2021/07/07	2030	04/11/2021	10.59	Call	Bond Future	7,680.7000	7.6807	7,877.8800	7.8779	2.567	0	0	0
2021/07/07	2030	03/02/2022	8.85	Put	Bond Future	4,322.9300	4.3229	4,439.4100	4.4394	2.694	0	0	0
2021/07/07	2030	03/02/2022	8.85	Call	Bond Future	1,552.1500	1.5522	1,822.2200	1.8222	17.400	0	0	1,000
2021/07/07	2030	03/02/2022	9.35	Call	Bond Future	2,724.6700	2.7247	3,021.9600	3.0220	10.911	0	0	0
2021/07/07	2030	03/02/2022	9.35	Put	Bond Future	2,812.9100	2.8129	2,956.6100	2.9566	5.109	0	0	101
2021/07/07	2030	03/02/2022	8.39	Put	Bond Future	6,145.0100	6.1450	6,191.5200	6.1915	0.757	0	0	0
2021/07/07	2030	03/02/2022	8.39	Call	Bond Future	818.2200	0.8182	1,018.3200	1.0183	24.456	0	0	101
2021/07/07	2030	03/02/2022	9.45	Call	Bond Future	3,001.3400	3.0013	3,301.8700	3.3019	10.013	0	0	0
2021/07/07	2030	03/02/2022	9.45	Put	Bond Future	2,564.6900	2.5647	2,711.6300	2.7116	5.729	0	0	0
2021/07/07	2030	03/02/2022			Bond Future	9.3668	92.6111	9.3376	92.7647	(0.311)	0.0000	0.0000	0
2021/07/07	2030	03/02/2022	9.60	Put	Bond Future	2,225.7300	2.2257	2,380.8100	2.3808	6.968	0	0	0
2021/07/07	2030	03/02/2022	9.60	Call	Bond Future	3,442.5800	3.4426	3,751.2500	3.7513	8.966	0	0	1,000
2021/07/07	2030	03/02/2022	10.85	Call	Bond Future	8,070.1400	8.0701	8,353.4400	8.3534	3.510	0	0	0
2021/07/07	2030	03/02/2022	10.85	Put	Bond Future	670.7400	0.6707	800.4500	0.8005	19.338	0	0	1,000
2021/07/07	2030	03/02/2022	9.78	Call	Bond Future	4,011.9600	4.0120	4,329.6800	4.3297	7.919	0	0	0
2021/07/07	2030	03/02/2022	9.78	Put	Bond Future	1,870.0100	1.8700	2,034.1400	2.0341	8.777	0	0	101
2021/07/07	2030	03/02/2022	9.44	Call	Bond Future	2,973.0500	2.9731	3,273.3200	3.2733	10.100	0	0	0
2021/07/07	2030	03/02/2022	9.44	Put	Bond Future	2,588.7200	2.5887	2,735.4000	2.7354	5.666	0	0	0
2021/07/07	2030	03/02/2022	9.43	Call	Bond Future	2,944.9100	2.9449	3,244.8900	3.2449	10.186	0	0	0
2021/07/07	2030	03/02/2022	9.43	Put	Bond Future	2,612.9300	2.6129	2,759.3200	2.7593	5.603	0	0	0
2021/07/07	2030	05/05/2022	8.89	Put	Bond Future	5,326.0700	5.3261	5,305.4200	5.3054	(0.388)	0	0	0
2021/07/07	2030	05/05/2022	8.47	Call	Bond Future	1,123.3200	1.1233	1,202.8500	1.2028	7.080	0	0	1,073
2021/07/07	2030	05/05/2022	8.14	Put	Bond Future	8,427.5800	8.4276	8,335.9300	8.3359	(1.088)	0	0	0
2021/07/07	2030	05/05/2022	8.14	Call	Bond Future	759.7700	0.7598	822.9600	0.8230	8.317	0	0	1,800
2021/07/07	2030	05/05/2022	9.95	Call	Bond Future	4,376.8000	4.3768	4,563.3200	4.5633	4.262	0	0	0
2021/07/07	2030	05/05/2022	10.21	Call	Bond Future	5,201.1900	5.2012	5,408.3000	5.4083	3.982	0	0	0
2021/07/07	2030	05/05/2022	10.21	Put	Bond Future	2,038.1900	2.0382	2,090.4600	2.0905	2.565	0	0	0
2021/07/07	2030	05/05/2022			Bond Future	9.5735	93.7088	9.5430	93.8637	(0.318)	0.0000	0.0000	0
2021/07/07	2030	05/05/2022	8.89	Call	Bond Future	1,767.5700	1.7676	1,901.7600	1.9018	7.592	0	0	1,800
2021/07/07	2030	05/05/2022	11.04	Call	Bond Future	8,179.3000	8.1793	8,392.7000	8.3927	2.609	0	0	0
2021/07/07	2030	05/05/2022	11.04	Put	Bond Future	1,099.0200	1.0990	1,157.5800	1.1576	5.328	0	0	1,800
2021/07/07	2030	05/05/2022	9.35	Call	Bond Future	2,750.2000	2.7502	2,905.2700	2.9053	5.638	0	0	0
2021/07/07	2030	05/05/2022	9.35	Put	Bond Future	3,894.7400	3.8947	3,894.9700	3.8950	0.006	0	0	1,073
2021/07/07	2030	05/05/2022	8.47	Put	Bond Future	6,955.9100	6.9559	6,880.6000	6.8806	(1.083)	0	0	0
2021/07/07	2030	05/05/2022	9.95	Put	Bond Future	2,488.6200	2.4886	2,520.3000	2.5203	1.273	0	0	1,073
2021/07/07	2030	05/05/2022	10.20	Call	Bond Future	5,168.2200	5.1682	5,374.6500	5.3747	3.994	0	0	0
2021/07/07	2030	05/05/2022	10.20	Put	Bond Future	2,053.8200	2.0538	2,105.4100	2.1054	2.512	0	0	0
2021/07/07	2030	05/05/2022	10.19	Call	Bond Future	5,135.3300	5.1353	5,341.0600	5.3411	4.006	0	0	0
2021/07/07	2030	05/05/2022	10.19	Put	Bond Future	2,069.5600	2.0696	2,120.4500	2.1204	2.459	0	0	0
2021/07/07	2032	05/08/2021	11.37	Call	Bond Future	9,882.4400	9.8824	10,015.7900	10.0158	1.349	0	0	0
2021/07/07	2032	05/08/2021	11.37	Put	Bond Future	4.6700	0.0047	3.9600	0.0040	(15.203)	0	0	0
2021/07/07	2032	05/08/2021			Bond Future	9.6368	93.8759	9.6151	94.0100	(0.226)	0.0000	0.0000	120,860
2021/07/07	2032	05/08/2021	11.36	Call	Bond Future	9,829.9500	9.8300	9,963.2800	9.9633	1.356	0	0	0
2021/07/07	2032	05/08/2021	11.36	Put	Bond Future	4.8700	0.0049	4.1400	0.0041	(14.990)	0	0	0

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2021/07/07	2032	05/08/2021	11.35	Call	Bond Future	9,777.4200	9.7774	9,910.7200	9.9107	1.363	0	0	0
2021/07/07	2032	05/08/2021	11.35	Put	Bond Future	5.0800	0.0051	4.3200	0.0043	(14.961)	0	0	0
2021/07/07	2032	04/11/2021	9.83	Call	Bond Future	2,499.0800	2.4991	2,752.7300	2.7527	10.150	0	0	700
2021/07/07	2032	04/11/2021	11.70	Call	Bond Future	10,543.4500	10.5435	10,744.0700	10.7441	1.903	0	0	0
2021/07/07	2032	04/11/2021	11.71	Put	Bond Future	243.0400	0.2430	308.8800	0.3089	27.090	0	0	0
2021/07/07	2032	04/11/2021	11.69	Call	Bond Future	10,495.8300	10.4958	10,696.9800	10.6970	1.916	0	0	0
2021/07/07	2032	04/11/2021			Bond Future	9.8304	90.7448	9.8079	90.8790	(0.228)	0.0000	0.0000	57
2021/07/07	2032	04/11/2021	9.33	Put	Bond Future	4,238.6500	4.2387	4,339.1600	4.3392	2.371	0	0	0
2021/07/07	2032	04/11/2021	9.33	Call	Bond Future	1,180.3500	1.1803	1,415.1100	1.4151	19.889	0	0	700
2021/07/07	2032	04/11/2021	9.83	Put	Bond Future	2,501.2900	2.5013	2,620.6900	2.6207	4.774	0	0	0
2021/07/07	2032	04/11/2021	12.81	Call	Bond Future	15,696.2300	15.6962	15,840.6400	15.8406	0.920	0	0	0
2021/07/07	2032	04/11/2021	12.81	Put	Bond Future	37.0500	0.0371	47.2100	0.0472	27.422	0	0	700
2021/07/07	2032	04/11/2021	11.70	Put	Bond Future	246.0700	0.2461	312.4400	0.3124	26.972	0	0	0
2021/07/07	2032	04/11/2021	11.71	Call	Bond Future	10,591.0700	10.5911	10,791.1600	10.7912	1.889	0	0	0
2021/07/07	2032	04/11/2021	11.69	Put	Bond Future	249.1400	0.2491	316.0400	0.3160	26.852	0	0	0
2021/07/07	2032	03/02/2022	11.13	Call	Bond Future	7,360.7000	7.3607	7,570.5100	7.5705	2.850	0	0	0
2021/07/07	2032	03/02/2022	11.13	Put	Bond Future	1,267.2400	1.2672	1,342.0900	1.3421	5.907	0	0	210
2021/07/07	2032	03/02/2022	10.53	Call	Bond Future	4,965.1000	4.9651	5,184.7900	5.1848	4.425	0	0	0
2021/07/07	2032	03/02/2022	10.53	Put	Bond Future	2,117.0800	2.1171	2,201.8100	2.2018	4.002	0	0	210
2021/07/07	2032	03/02/2022	10.35	Put	Bond Future	2,475.7800	2.4758	2,560.1300	2.5601	3.407	0	0	400
2021/07/07	2032	03/02/2022	9.58	Put	Bond Future	4,710.4900	4.7105	4,769.2700	4.7693	1.248	0	0	0
2021/07/07	2032	03/02/2022	9.58	Call	Bond Future	2,060.6800	2.0607	2,254.4200	2.2544	9.402	0	0	400
2021/07/07	2032	03/02/2022	10.66	Call	Bond Future	5,460.5000	5.4605	5,679.0900	5.6791	4.003	0	0	0
2021/07/07	2032	03/02/2022	10.66	Put	Bond Future	1,894.9200	1.8949	1,978.5500	1.9785	4.413	0	0	97
2021/07/07	2032	03/02/2022	10.45	Put	Bond Future	2,269.1900	2.2692	2,354.1200	2.3541	3.743	0	0	198
2021/07/07	2032	03/02/2022	9.81	Call	Bond Future	2,647.9900	2.6480	2,854.9700	2.8550	7.816	0	0	0
2021/07/07	2032	03/02/2022	9.81	Put	Bond Future	3,924.5800	3.9246	3,996.6000	3.9966	1.835	0	0	198
2021/07/07	2032	03/02/2022	8.91	Put	Bond Future	7,621.3000	7.6213	7,622.8800	7.6229	0.021	0	0	0
2021/07/07	2032	03/02/2022	10.43	Call	Bond Future	4,599.7000	4.5997	4,819.5300	4.8195	4.779	0	0	0
2021/07/07	2032	03/02/2022	10.43	Put	Bond Future	2,309.1900	2.3092	2,394.0600	2.3941	3.675	0	0	0
2021/07/07	2032	03/02/2022	10.42	Call	Bond Future	4,564.0500	4.5640	4,783.8300	4.7838	4.815	0	0	0
2021/07/07	2032	03/02/2022	10.42	Put	Bond Future	2,329.5600	2.3296	2,414.3800	2.4144	3.641	0	0	0
2021/07/07	2032	03/02/2022			Bond Future	10.0280	91.7919	10.0048	91.9268	(0.232)	0.0000	0.0000	0
2021/07/07	2032	03/02/2022	9.62	Put	Bond Future	4,566.1900	4.5662	4,627.5700	4.6276	1.344	0	0	0
2021/07/07	2032	03/02/2022	9.62	Call	Bond Future	2,157.1900	2.1572	2,353.5300	2.3535	9.102	0	0	210
2021/07/07	2032	03/02/2022	10.95	Call	Bond Future	6,614.4800	6.6145	6,827.9600	6.8280	3.227	0	0	0
2021/07/07	2032	03/02/2022	10.95	Put	Bond Future	1,477.0300	1.4770	1,555.5500	1.5556	5.316	0	0	400
2021/07/07	2032	03/02/2022	10.35	Call	Bond Future	4,316.7800	4.3168	4,536.0900	4.5361	5.080	0	0	0
2021/07/07	2032	03/02/2022	10.14	Call	Bond Future	3,616.9500	3.6169	3,834.0000	3.8340	6.001	0	0	0
2021/07/07	2032	03/02/2022	10.14	Put	Bond Future	2,970.9200	2.9709	3,053.0100	3.0530	2.763	0	0	97
2021/07/07	2032	03/02/2022	9.14	Put	Bond Future	6,503.8400	6.5038	6,529.1600	6.5292	0.389	0	0	0
2021/07/07	2032	03/02/2022	9.14	Call	Bond Future	1,148.4200	1.1484	1,308.7000	1.3087	13.957	0	0	97
2021/07/07	2032	03/02/2022	10.45	Call	Bond Future	4,671.5900	4.6716	4,891.4800	4.8915	4.707	0	0	0
2021/07/07	2032	03/02/2022	8.91	Call	Bond Future	809.2800	0.8093	945.8200	0.9458	16.872	0	0	198
2021/07/07	2032	03/02/2022	10.44	Call	Bond Future	4,635.7300	4.6357	4,855.5900	4.8556	4.743	0	0	0
2021/07/07	2032	03/02/2022	10.44	Put	Bond Future	2,289.2500	2.2893	2,374.1500	2.3741	3.709	0	0	0
2021/07/07	2032	05/05/2022	11.03	Call	Bond Future	6,563.0800	6.5631	6,685.0000	6.6850	1.858	0	0	0
2021/07/07	2032	05/05/2022	11.03	Put	Bond Future	2,224.0500	2.2241	2,209.9500	2.2100	(0.634)	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
2021/07/07	2032	05/05/2022	11.02	Put	Bond Future	2,239.3300	2.2393	2,225.0600	2.2251	(0.637)	0	0	0
2021/07/07	2032	05/05/2022			Bond Future	10.2320	88.7331	10.2078	88.8692	(0.236)	0.0000	0.0000	0
2021/07/07	2032	05/05/2022	11.04	Call	Bond Future	6,600.1400	6.6001	6,722.2200	6.7222	1.850	0	0	0
2021/07/07	2032	05/05/2022	11.04	Put	Bond Future	2,208.5900	2.2086	2,194.6500	2.1947	(0.631)	0	0	0
2021/07/07	2032	05/05/2022	11.02	Call	Bond Future	6,525.7900	6.5258	6,647.5400	6.6475	1.866	0	0	0
2021/07/07	2033	05/08/2021			Bond Future	107.1359	107.1359	107.4186	107.4186	0.264	0.0000	0.0000	8,979
2021/07/07	2033	04/11/2021			Bond Future	107.0707	107.0707	107.3550	107.3550	0.266	0.0000	0.0000	0
2021/07/07	2033	03/02/2022			Bond Future	108.3310	108.3310	108.6178	108.6178	0.265	0.0000	0.0000	0
2021/07/07	2033	05/05/2022			Bond Future	108.3701	108.3701	108.6599	108.6599	0.267	0.0000	0.0000	0
2021/07/07	2037	05/08/2021	12.27	Call	Bond Future	11,841.6900	11.8417	11,851.0900	11.8511	0.079	0	0	0
2021/07/07	2037	05/08/2021	12.27	Put	Bond Future	3.3500	0.0034	2.7700	0.0028	(17.313)	0	0	0
2021/07/07	2037	05/08/2021	12.28	Call	Bond Future	11,896.1500	11.8962	11,905.5400	11.9055	0.079	0	0	0
2021/07/07	2037	05/08/2021	12.26	Put	Bond Future	3.4800	0.0035	2.9000	0.0029	(16.667)	0	0	0
2021/07/07	2037	05/08/2021			Bond Future	10.3349	86.2289	10.3334	86.2388	(0.014)	0.0000	0.0000	126,319
2021/07/07	2037	05/08/2021	12.28	Put	Bond Future	3.2300	0.0032	2.6400	0.0026	(18.266)	0	0	0
2021/07/07	2037	05/08/2021	12.26	Call	Bond Future	11,787.1700	11.7872	11,796.5700	11.7966	0.080	0	0	0
2021/07/07	2037	04/11/2021	12.30	Call	Bond Future	11,053.5200	11.0535	11,155.0300	11.1550	0.918	0	0	0
2021/07/07	2037	04/11/2021	12.30	Put	Bond Future	319.1800	0.3192	411.8300	0.4118	29.028	0	0	600
2021/07/07	2037	04/11/2021	11.49	Put	Bond Future	835.6200	0.8356	1,009.3400	1.0093	20.789	0	0	0
2021/07/07	2037	04/11/2021	11.49	Call	Bond Future	6,965.8000	6.9658	7,148.3800	7.1484	2.621	0	0	600
2021/07/07	2037	04/11/2021	12.82	Put	Bond Future	170.5500	0.1705	203.2000	0.2032	19.144	0	0	0
2021/07/07	2037	04/11/2021	12.83	Call	Bond Future	13,695.2200	13.6952	13,736.3600	13.7364	0.300	0	0	0
2021/07/07	2037	04/11/2021			Bond Future	10.5163	87.1601	10.5149	87.1690	(0.013)	0.0000	0.0000	0
2021/07/07	2037	04/11/2021	12.82	Call	Bond Future	13,646.8400	13.6468	13,688.3500	13.6884	0.304	0	0	0
2021/07/07	2037	04/11/2021	12.83	Put	Bond Future	167.7400	0.1677	200.0200	0.2000	19.244	0	0	0
2021/07/07	2037	04/11/2021	12.81	Call	Bond Future	13,598.4600	13.5985	13,640.3400	13.6403	0.308	0	0	0
2021/07/07	2037	04/11/2021	12.81	Put	Bond Future	173.4100	0.1734	206.4300	0.2064	19.042	0	0	0
2021/07/07	2037	03/02/2022	11.46	Call	Bond Future	6,569.7000	6.5697	6,722.8900	6.7229	2.332	0	0	0
2021/07/07	2037	03/02/2022	11.47	Put	Bond Future	1,863.4100	1.8634	2,007.9700	2.0080	7.758	0	0	0
2021/07/07	2037	03/02/2022	11.45	Call	Bond Future	6,526.0100	6.5260	6,680.1100	6.6801	2.361	0	0	0
2021/07/07	2037	03/02/2022			Bond Future	10.7041	83.9110	10.7029	83.9192	(0.012)	0.0000	0.0000	0
2021/07/07	2037	03/02/2022	11.46	Put	Bond Future	1,879.2700	1.8793	2,024.3000	2.0243	7.717	0	0	0
2021/07/07	2037	03/02/2022	11.47	Call	Bond Future	6,613.2300	6.6132	6,765.9500	6.7660	2.309	0	0	0
2021/07/07	2037	03/02/2022	11.45	Put	Bond Future	1,895.0400	1.8950	2,040.9800	2.0410	7.701	0	0	0
2021/07/07	2037	05/05/2022	11.84	Put	Bond Future	2,246.2600	2.2463	2,286.3100	2.2863	1.783	0	0	0
2021/07/07	2037	05/05/2022	11.82	Call	Bond Future	7,799.5500	7.7996	7,847.8900	7.8479	0.620	0	0	0
2021/07/07	2037	05/05/2022	11.83	Call	Bond Future	7,840.9400	7.8409	7,889.1700	7.8892	0.615	0	0	0
2021/07/07	2037	05/05/2022			Bond Future	10.8977	84.9058	10.8965	84.9136	(0.011)	0.0000	0.0000	0
2021/07/07	2037	05/05/2022	11.84	Call	Bond Future	7,882.6300	7.8826	7,930.4900	7.9305	0.607	0	0	0
2021/07/07	2037	05/05/2022	11.82	Put	Bond Future	2,276.7600	2.2768	2,317.2900	2.3173	1.780	0	0	0
2021/07/07	2037	05/05/2022	11.83	Put	Bond Future	2,261.3300	2.2613	2,301.7500	2.3018	1.787	0	0	0
2021/07/07	2038	05/08/2021			Bond Future	117.8352	117.8352	118.8496	118.8496	0.861	0.0000	0.0000	7,723
2021/07/07	2038	04/11/2021			Bond Future	119.1362	119.1362	120.1602	120.1602	0.860	0.0000	0.0000	0
2021/07/07	2038	03/02/2022			Bond Future	118.7730	118.7730	119.8080	119.8080	0.871	0.0000	0.0000	0
2021/07/07	2038	05/05/2022			Bond Future	120.2076	120.2076	121.2544	121.2544	0.871	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
2021/07/07	2040	05/08/2021	12.48	Call	Bond Future	13,013.5300	13.0135	12,873.9100	12.8739	(1.073)	0	0	0
2021/07/07	2040	05/08/2021	12.49	Put	Bond Future	2.8300	0.0028	2.1500	0.0022	(24.028)	0	0	0
2021/07/07	2040	05/08/2021	12.47	Call	Bond Future	12,956.8000	12.9568	12,817.1800	12.8172	(1.078)	0	0	0
2021/07/07	2040	05/08/2021	11.05	Put	Bond Future	307.4800	0.3075	364.1500	0.3641	18.430	0	0	0
2021/07/07	2040	05/08/2021	11.05	Call	Bond Future	4,420.3700	4.4204	4,338.1100	4.3381	(1.861)	0	0	900
2021/07/07	2040	05/08/2021			Bond Future	10.4682	88.3678	10.4871	88.2289	0.181	0.0000	0.0000	85,678
2021/07/07	2040	05/08/2021	12.48	Put	Bond Future	2.9300	0.0029	2.2400	0.0022	(23.549)	0	0	0
2021/07/07	2040	05/08/2021	12.49	Call	Bond Future	13,070.1900	13.0702	12,930.5800	12.9306	(1.068)	0	0	0
2021/07/07	2040	05/08/2021	12.47	Put	Bond Future	3.0300	0.0030	2.3400	0.0023	(22.772)	0	0	0
2021/07/07	2040	05/08/2021	11.55	Put	Bond Future	65.4900	0.0655	79.2500	0.0792	21.011	0	0	0
2021/07/07	2040	05/08/2021	11.55	Call	Bond Future	7,474.4000	7.4744	7,349.2300	7.3492	(1.675)	0	0	900
2021/07/07	2040	05/08/2021	14.80	Call	Bond Future	24,492.4100	24.4924	24,353.4800	24.3535	(0.567)	0	0	0
2021/07/07	2040	05/08/2021	14.80	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	900
2021/07/07	2040	04/11/2021	12.90	Call	Bond Future	14,227.6700	14.2277	14,126.1600	14.1262	(0.713)	0	0	0
2021/07/07	2040	04/11/2021	12.90	Put	Bond Future	205.4700	0.2055	245.6200	0.2456	19.541	0	0	0
2021/07/07	2040	04/11/2021	12.89	Call	Bond Future	14,177.1000	14.1771	14,076.0300	14.0760	(0.713)	0	0	0
2021/07/07	2040	04/11/2021	12.89	Put	Bond Future	208.8100	0.2088	249.4000	0.2494	19.439	0	0	0
2021/07/07	2040	04/11/2021			Bond Future	10.6450	89.3222	10.6648	89.1806	0.186	0.0000	0.0000	0
2021/07/07	2040	04/11/2021	12.91	Call	Bond Future	14,278.2300	14.2782	14,176.2700	14.1763	(0.714)	0	0	0
2021/07/07	2040	04/11/2021	12.91	Put	Bond Future	202.1900	0.2022	241.8900	0.2419	19.635	0	0	0
2021/07/07	2040	03/02/2022	11.58	Put	Bond Future	1,956.6300	1.9566	2,252.0400	2.2520	15.098	0	0	0
2021/07/07	2040	03/02/2022	11.59	Call	Bond Future	6,992.9100	6.9929	7,142.6900	7.1427	2.142	0	0	0
2021/07/07	2040	03/02/2022	11.57	Put	Bond Future	1,973.5000	1.9735	2,270.2400	2.2702	15.036	0	0	0
2021/07/07	2040	03/02/2022			Bond Future	10.8280	85.8477	10.8487	85.7036	0.192	0.0000	0.0000	0
2021/07/07	2040	03/02/2022	11.58	Call	Bond Future	6,946.2100	6.9462	7,097.5400	7.0975	2.179	0	0	0
2021/07/07	2040	03/02/2022	11.59	Put	Bond Future	1,940.1200	1.9401	2,233.9800	2.2340	15.146	0	0	0
2021/07/07	2040	03/02/2022	11.57	Call	Bond Future	6,899.7900	6.8998	7,052.4500	7.0525	2.213	0	0	0
2021/07/07	2040	05/05/2022	10.57	Put	Bond Future	6,268.4200	6.2684	6,480.8700	6.4809	3.389	0	0	0
2021/07/07	2040	05/05/2022	10.57	Call	Bond Future	3,162.2700	3.1623	3,228.3400	3.2283	2.089	0	0	1,200
2021/07/07	2040	05/05/2022	13.04	Call	Bond Future	13,292.6000	13.2926	13,250.2900	13.2503	(0.318)	0	0	0
2021/07/07	2040	05/05/2022	13.04	Put	Bond Future	1,171.9800	1.1720	1,276.0500	1.2761	8.880	0	0	1,200
2021/07/07	2040	05/05/2022	11.91	Put	Bond Future	2,412.4600	2.4125	2,601.5700	2.6016	7.839	0	0	0
2021/07/07	2040	05/05/2022	11.92	Call	Bond Future	8,183.3100	8.1833	8,225.1300	8.2251	0.511	0	0	0
2021/07/07	2040	05/05/2022	11.92	Put	Bond Future	2,395.9700	2.3960	2,584.1700	2.5842	7.855	0	0	0
2021/07/07	2040	05/05/2022			Bond Future	11.0160	86.8657	11.0376	86.7193	0.197	0.0000	0.0000	0
2021/07/07	2040	05/05/2022	9.82	Put	Bond Future	10,210.7000	10.2107	10,344.0300	10.3440	1.306	0	0	0
2021/07/07	2040	05/05/2022	9.82	Call	Bond Future	1,465.6300	1.4656	1,452.5800	1.4526	(0.890)	0	0	1,200
2021/07/07	2040	05/05/2022	11.91	Call	Bond Future	8,139.2700	8.1393	8,182.0000	8.1820	0.525	0	0	0
2021/07/07	2040	05/05/2022	11.90	Call	Bond Future	8,095.0000	8.0950	8,138.6300	8.1386	0.539	0	0	0
2021/07/07	2040	05/05/2022	11.90	Put	Bond Future	2,428.8000	2.4288	2,618.8100	2.6188	7.823	0	0	0
2021/07/07	2044	05/08/2021	12.60	Put	Bond Future	3.4200	0.0034	1.8200	0.0018	(46.784)	0	0	0
2021/07/07	2044	05/08/2021	12.61	Call	Bond Future	13,395.4400	13.3954	13,212.9800	13.2130	(1.362)	0	0	0
2021/07/07	2044	05/08/2021	12.61	Put	Bond Future	3.3200	0.0033	1.7300	0.0017	(47.892)	0	0	0
2021/07/07	2044	05/08/2021			Bond Future	10.5352	84.9969	10.5595	84.8160	0.231	0.0000	0.0000	62,494
2021/07/07	2044	05/08/2021	12.60	Call	Bond Future	13,339.8500	13.3398	13,157.3800	13.1574	(1.368)	0	0	0
2021/07/07	2044	05/08/2021	12.59	Call	Bond Future	13,284.1800	13.2842	13,101.7000	13.1017	(1.374)	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
2021/07/07	2044	05/08/2021	12.59	Put	Bond Future	3.5200	0.0035	1.9100	0.0019	(45.739)	0	0	0
2021/07/07	2044	04/11/2021	12.91	Call	Bond Future	14,002.4200	14.0024	13,857.5900	13.8576	(1.034)	0	0	0
2021/07/07	2044	04/11/2021	12.91	Put	Bond Future	230.1000	0.2301	269.2700	0.2693	17.023	0	0	0
2021/07/07	2044	04/11/2021			Bond Future	10.7043	85.9149	10.7296	85.7309	0.237	0.0000	0.0000	0
2021/07/07	2044	04/11/2021	12.90	Call	Bond Future	13,952.5600	13.9526	13,808.1600	13.8082	(1.035)	0	0	0
2021/07/07	2044	04/11/2021	12.90	Put	Bond Future	233.7200	0.2337	273.3200	0.2733	16.943	0	0	0
2021/07/07	2044	04/11/2021	12.89	Call	Bond Future	13,902.6900	13.9027	13,758.7300	13.7587	(1.035)	0	0	0
2021/07/07	2044	04/11/2021	12.89	Put	Bond Future	237.4000	0.2374	277.4400	0.2774	16.866	0	0	0
2021/07/07	2044	03/02/2022	11.60	Call	Bond Future	6,868.1200	6.8681	6,896.8000	6.8968	0.418	0	0	0
2021/07/07	2044	03/02/2022	11.60	Put	Bond Future	2,022.2200	2.0222	2,237.7800	2.2378	10.660	0	0	0
2021/07/07	2044	03/02/2022	11.59	Call	Bond Future	6,821.4600	6.8215	6,851.4700	6.8515	0.440	0	0	0
2021/07/07	2044	03/02/2022	11.59	Put	Bond Future	2,039.4600	2.0395	2,256.3500	2.2563	10.635	0	0	0
2021/07/07	2044	03/02/2022			Bond Future	10.8790	82.5262	10.9055	82.3394	0.243	0.0000	0.0000	0
2021/07/07	2044	03/02/2022	11.61	Call	Bond Future	6,914.8500	6.9149	6,942.4100	6.9424	0.399	0	0	0
2021/07/07	2044	03/02/2022	11.61	Put	Bond Future	2,005.1400	2.0051	2,219.5800	2.2196	10.695	0	0	0
2021/07/07	2044	05/05/2022	11.92	Call	Bond Future	8,060.4700	8.0605	8,081.5800	8.0816	0.262	0	0	0
2021/07/07	2044	05/05/2022	11.92	Put	Bond Future	2,472.5700	2.4726	2,683.2700	2.6833	8.521	0	0	0
2021/07/07	2044	05/05/2022	11.91	Call	Bond Future	8,016.1500	8.0162	8,038.5100	8.0385	0.279	0	0	0
2021/07/07	2044	05/05/2022	11.91	Put	Bond Future	2,489.3300	2.4893	2,701.2800	2.7013	8.514	0	0	0
2021/07/07	2044	05/05/2022			Bond Future	11.0581	83.5048	11.0857	83.3152	0.250	0.0000	0.0000	0
2021/07/07	2044	05/05/2022	11.93	Call	Bond Future	8,104.5600	8.1046	8,124.9500	8.1250	0.252	0	0	0
2021/07/07	2044	05/05/2022	11.93	Put	Bond Future	2,455.6700	2.4557	2,665.6500	2.6656	8.551	0	0	0
2021/07/07	2046	05/08/2021			Bond Future	108.5052	108.5052	108.3922	108.3922	(0.104)	0.0000	0.0000	18,098
2021/07/07	2046	04/11/2021			Bond Future	107.8667	107.8667	107.7512	107.7512	(0.107)	0.0000	0.0000	0
2021/07/07	2046	03/02/2022			Bond Future	109.1367	109.1367	109.0187	109.0187	(0.108)	0.0000	0.0000	0
2021/07/07	2046	05/05/2022			Bond Future	108.5845	108.5845	108.4646	108.4646	(0.110)	0.0000	0.0000	0
2021/07/07	2050	05/08/2021			Bond Future	109.3164	109.3164	110.4185	110.4185	1.008	0.0000	0.0000	11,059
2021/07/07	2050	04/11/2021			Bond Future	110.5232	110.5232	111.6359	111.6359	1.007	0.0000	0.0000	0
2021/07/07	2050	03/02/2022			Bond Future	109.8628	109.8628	110.9876	110.9876	1.024	0.0000	0.0000	0
2021/07/07	2050	05/05/2022			Bond Future	111.1897	111.1897	112.3274	112.3274	1.023	0.0000	0.0000	0
2021/07/07	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/07/07	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/07/07	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/07/07	AL37	05/08/2021			Index Future	790.2940	790.2940	791.8450	791.8450	0.196	0.0000	0.0000	0
2021/07/07	AL37	04/11/2021			Index Future	798.9080	798.9080	800.4720	800.4720	0.196	0.0000	0.0000	0
2021/07/07	AL37	03/02/2022			Index Future	808.1120	808.1120	809.6920	809.6920	0.196	0.0000	0.0000	0
2021/07/07	AL37	05/05/2022			Index Future	817.6740	817.6740	819.2710	819.2710	0.195	0.0000	0.0000	0
2021/07/07	AL7T	05/08/2021			Index Future	908.1640	908.1640	909.2030	909.2030	0.114	0.0000	0.0000	0
2021/07/07	AL7T	04/11/2021			Index Future	918.0620	918.0620	919.1080	919.1080	0.114	0.0000	0.0000	0
2021/07/07	AL7T	03/02/2022			Index Future	928.6400	928.6400	929.6950	929.6950	0.114	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
2021/07/07	AL7T	05/05/2022			Index Future	939.6280	939.6280	940.6940	940.6940	0.113	0.0000	0.0000	0
2021/07/07	ALBI	05/08/2021			Index Future	802.2620	802.2620	802.2000	802.2000	(0.008)	0.0000	0.0000	114
2021/07/07	ALBI	04/11/2021			Index Future	811.0070	811.0070	810.9400	810.9400	(0.008)	0.0000	0.0000	0
2021/07/07	ALBI	03/02/2022			Index Future	820.3510	820.3510	820.2810	820.2810	(0.009)	0.0000	0.0000	0
2021/07/07	ALBI	05/05/2022			Index Future	830.0570	830.0570	829.9860	829.9860	(0.009)	0.0000	0.0000	0
2021/07/07	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/07/07	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/07/07	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/07/07	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/07/07	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/07/07	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/07/07	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/07/07	C040	06/10/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/07/07	C040	31/01/2040			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/07/07	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/07/07	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/07/07	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/07/07	C070	01/08/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/07/07	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/07/07	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/07/07	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/07/07	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2021/07/07	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/07/07	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/07/07	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/07/07	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
2021/07/07	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/07/07	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/07/07	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/07/07	C303	28/02/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/07/07	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/07/07	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/07/07	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/07/07	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/07/07	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/07/07	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/07/07	ES33	05/08/2021			Bond Future	11.0388	79.7036	11.0413	79.6899	0.023	0.0000	0.0000	350
2021/07/07	ES33	04/11/2021			Bond Future	11.2668	76.8086	11.2696	76.7937	0.025	0.0000	0.0000	0
2021/07/07	ES33	03/02/2022			Bond Future	11.5045	77.7134	11.5076	77.6976	0.027	0.0000	0.0000	0
2021/07/07	ES33	05/05/2022			Bond Future	11.7448	74.8749	11.7481	74.8585	0.028	0.0000	0.0000	0
2021/07/07	ES42	05/08/2021			Bond Future	11.5383	78.7278	11.5616	78.5822	0.202	0.0000	0.0000	4,779
2021/07/07	ES42	04/11/2021			Bond Future	11.7529	75.3392	11.7773	75.1909	0.208	0.0000	0.0000	0
2021/07/07	ES42	03/02/2022			Bond Future	11.9692	76.2272	11.9948	76.0765	0.214	0.0000	0.0000	0
2021/07/07	ES42	05/05/2022			Bond Future	12.1955	72.8900	12.2223	72.7371	0.220	0.0000	0.0000	0
2021/07/07	GOVI	05/08/2021	719.14	Call	GOVI	729,110.0000	72.9110	728,990.0000	72.8990	(0.016)	0	0	0
2021/07/07	GOVI	05/08/2021	719.14	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/07/07	GOVI	05/08/2021	719.13	Call	GOVI	729,210.0000	72.9210	729,090.0000	72.9090	(0.016)	0	0	0
2021/07/07	GOVI	05/08/2021	719.13	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/07/07	GOVI	05/08/2021			GOVI	792.0510	792.0510	792.0390	792.0390	(0.002)	0.0000	0.0000	985
2021/07/07	GOVI	05/08/2021	719.15	Call	GOVI	729,010.0000	72.9010	728,890.0000	72.8890	(0.016)	0	0	0
2021/07/07	GOVI	05/08/2021	719.15	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/07/07	GOVI	04/11/2021	728.41	Call	GOVI	722,740.0000	72.2740	722,590.0000	72.2590	(0.021)	0	0	0
2021/07/07	GOVI	04/11/2021	728.41	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/07/07	GOVI	04/11/2021	728.40	Call	GOVI	722,840.0000	72.2840	722,690.0000	72.2690	(0.021)	0	0	0
2021/07/07	GOVI	04/11/2021	728.40	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/07/07	GOVI	04/11/2021			GOVI	800.6840	800.6840	800.6690	800.6690	(0.002)	0.0000	0.0000	0
2021/07/07	GOVI	04/11/2021	728.42	Call	GOVI	722,640.0000	72.2640	722,490.0000	72.2490	(0.021)	0	0	0
2021/07/07	GOVI	04/11/2021	728.42	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/07/07	GOVI	03/02/2022	792.76	Call	GOVI	171,490.0000	17.1490	171,310.0000	17.1310	(0.105)	0	0	0
2021/07/07	GOVI	03/02/2022	792.76	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/07/07	GOVI	03/02/2022			GOVI	809.9090	809.9090	809.8910	809.8910	(0.002)	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
2021/07/07	GOVI	03/02/2022	792.75	Call	GOVI	171,590.0000	17.1590	171,410.0000	17.1410	(0.105)	0	0	0
2021/07/07	GOVI	03/02/2022	792.75	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/07/07	GOVI	03/02/2022	792.74	Call	GOVI	171,690.0000	17.1690	171,510.0000	17.1510	(0.105)	0	0	0
2021/07/07	GOVI	03/02/2022	792.74	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/07/07	GOVI	05/05/2022	788.25	Call	GOVI	312,420.0000	31.2420	312,230.0000	31.2230	(0.061)	0	0	0
2021/07/07	GOVI	05/05/2022	788.25	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/07/07	GOVI	05/05/2022			GOVI	819.4920	819.4920	819.4730	819.4730	(0.002)	0.0000	0.0000	0
2021/07/07	GOVI	05/05/2022	788.24	Call	GOVI	312,520.0000	31.2520	312,330.0000	31.2330	(0.061)	0	0	0
2021/07/07	GOVI	05/05/2022	788.24	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/07/07	GOVI	05/05/2022	788.23	Call	GOVI	312,620.0000	31.2620	312,430.0000	31.2430	(0.061)	0	0	0
2021/07/07	GOVI	05/05/2022	788.23	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/07/07	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2021/07/07	IGOV	05/08/2021			Index Future	290.4830	290.4830	291.4770	291.4770	0.342	0.0000	0.0000	449
2021/07/07	IGOV	04/11/2021			Index Future	293.7210	293.7210	294.7250	294.7250	0.342	0.0000	0.0000	16
2021/07/07	IGOV	03/02/2022			Index Future	297.1760	297.1760	298.1910	298.1910	0.342	0.0000	0.0000	0
2021/07/07	IGOV	05/05/2022			Index Future	300.7620	300.7620	301.7890	301.7890	0.341	0.0000	0.0000	0
2021/07/07	IS05	21/09/2021			Interest Rate Swap	89.4200	89.4200	89.4200	89.4200	0.000	0.0000	0.0000	0
2021/07/07	IS05	21/12/2021			Interest Rate Swap	90.7000	90.7000	90.7000	90.7000	0.000	0.0000	0.0000	51
2021/07/07	IS05	15/03/2022			Interest Rate Swap	90.1300	90.1300	90.1300	90.1300	0.000	0.0000	0.0000	0
2021/07/07	IS05	21/06/2022			Interest Rate Swap	90.2900	90.2900	90.2900	90.2900	0.000	0.0000	0.0000	0
2021/07/07	IS05	20/09/2022			Interest Rate Swap	93.5000	93.5000	93.5000	93.5000	0.000	0.0000	0.0000	0
2021/07/07	IS05	20/12/2022			Interest Rate Swap	94.0600	94.0600	94.0600	94.0600	0.000	0.0000	0.0000	0
2021/07/07	IS05	22/03/2023			Interest Rate Swap	86.5400	86.5400	86.5400	86.5400	0.000	0.0000	0.0000	0
2021/07/07	IS05	20/06/2023			Interest Rate Swap	92.1700	92.1700	92.1700	92.1700	0.000	0.0000	0.0000	0
2021/07/07	IS05	19/09/2023			Interest Rate Swap	94.8800	94.8800	94.8800	94.8800	0.000	0.0000	0.0000	0
2021/07/07	IS10	17/12/2025			Interest Rate Swap	80.2800	80.2800	80.2800	80.2800	0.000	0.0000	0.0000	0
2021/07/07	IS10	16/03/2026			Interest Rate Swap	76.8200	76.8200	76.8200	76.8200	0.000	0.0000	0.0000	0
2021/07/07	IS10	15/06/2026			Interest Rate Swap	75.2400	75.2400	75.2400	75.2400	0.000	0.0000	0.0000	0
2021/07/07	IS10	21/09/2026			Interest Rate Swap	77.2700	77.2700	77.2700	77.2700	0.000	0.0000	0.0000	0
2021/07/07	IS10	21/12/2026			Interest Rate Swap	81.3000	81.3000	81.3000	81.3000	0.000	0.0000	0.0000	0
2021/07/07	IS10	15/03/2027			Interest Rate Swap	79.8000	79.8000	79.8000	79.8000	0.000	0.0000	0.0000	0
2021/07/07	IS10	21/06/2027			Interest Rate Swap	81.8600	81.8600	81.8600	81.8600	0.000	0.0000	0.0000	0
2021/07/07	IS10	20/09/2027			Interest Rate Swap	87.6100	87.6100	87.6100	87.6100	0.000	0.0000	0.0000	0
2021/07/07	IS10	20/12/2027			Interest Rate Swap	87.9400	87.9400	87.9400	87.9400	0.000	0.0000	0.0000	0
2021/07/07	IS10	22/03/2028			Interest Rate Swap	80.8900	80.8900	80.8900	80.8900	0.000	0.0000	0.0000	0
2021/07/07	IS10	20/06/2028			Interest Rate Swap	88.6800	88.6800	88.6800	88.6800	0.000	0.0000	0.0000	0
2021/07/07	IS10	19/09/2028			Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0.000	0.0000	0.0000	0
2021/07/07	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2021/07/07	JBAF	21/07/2021			Jibar Tradeable Future	3.7150	96.2850	3.7150	96.2850	0.000	0.0000	0.0000	0
2021/07/07	JBAF	18/08/2021			Jibar Tradeable Future	3.8700	96.1300	3.8500	96.1500	(0.517)	0.0000	0.0000	0
2021/07/07	JBAF	15/09/2021			Jibar Tradeable Future	3.9050	96.0950	3.8950	96.1050	(0.256)	0.0000	0.0000	30,000
2021/07/07	JBAF	20/10/2021			Jibar Tradeable Future	4.1200	95.8800	4.1000	95.9000	(0.485)	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
2021/07/07	JBAF	17/11/2021			Jibar Tradeable Future	4.1700	95.8300	4.1500	95.8500	(0.480)	0.0000	0.0000	0
2021/07/07	JBAF	15/12/2021			Jibar Tradeable Future	4.3550	95.6450	4.3450	95.6550	(0.230)	0.0000	0.0000	0
2021/07/07	JBAF	16/03/2022			Jibar Tradeable Future	4.6800	95.3200	4.6500	95.3500	(0.641)	0.0000	0.0000	0
2021/07/07	JBAF	15/06/2022			Jibar Tradeable Future	5.1050	94.8950	5.0550	94.9450	(0.979)	0.0000	0.0000	471
2021/07/07	JBAF	21/09/2022			Jibar Tradeable Future	5.2750	94.7250	5.2300	94.7700	(0.853)	0.0000	0.0000	0
2021/07/07	JBAF	21/12/2022			Jibar Tradeable Future	5.6600	94.3400	5.6000	94.4000	(1.060)	0.0000	0.0000	0
2021/07/07	JBAF	15/03/2023			Jibar Tradeable Future	5.8100	94.1900	5.7600	94.2400	(0.861)	0.0000	0.0000	0
2021/07/07	JBAF	21/06/2023			Jibar Tradeable Future	5.8650	94.1350	5.8550	94.1450	(0.171)	0.0000	0.0000	0
2021/07/07	R023	05/08/2021	5.30	Call	Bond Future	127.4400	0.1274	104.4000	0.1044	(18.079)	0	0	0
2021/07/07	R023	05/08/2021	5.30	Put	Bond Future	232.6000	0.2326	144.1500	0.1441	(38.027)	0	0	0
2021/07/07	R023	05/08/2021	5.29	Call	Bond Future	121.4300	0.1214	97.1800	0.0972	(19.970)	0	0	0
2021/07/07	R023	05/08/2021	5.29	Put	Bond Future	241.7000	0.2417	152.0400	0.1520	(37.096)	0	0	0
2021/07/07	R023	05/08/2021			Bond Future	5.3697	106.9535	5.3263	107.0190	(0.807)	0.0000	0.0000	15,368
2021/07/07	R023	05/08/2021	5.31	Call	Bond Future	133.6400	0.1336	111.9100	0.1119	(16.260)	0	0	0
2021/07/07	R023	05/08/2021	5.31	Put	Bond Future	223.7000	0.2237	136.5600	0.1366	(38.954)	0	0	0
2021/07/07	R023	04/11/2021	4.91	Call	Bond Future	28.5500	0.0286	16.7200	0.0167	(41.436)	0	0	0
2021/07/07	R023	04/11/2021	4.91	Put	Bond Future	867.2600	0.8673	790.7500	0.7908	(8.822)	0	0	0
2021/07/07	R023	04/11/2021	4.90	Call	Bond Future	27.8500	0.0279	15.8300	0.0158	(43.160)	0	0	0
2021/07/07	R023	04/11/2021	4.90	Put	Bond Future	879.4000	0.8794	802.7000	0.8027	(8.722)	0	0	0
2021/07/07	R023	04/11/2021			Bond Future	5.5669	104.2010	5.5160	104.2657	(0.915)	0.0000	0.0000	0
2021/07/07	R023	04/11/2021	4.92	Call	Bond Future	29.2600	0.0293	17.6500	0.0176	(39.679)	0	0	0
2021/07/07	R023	04/11/2021	4.92	Put	Bond Future	855.1300	0.8551	778.8400	0.7788	(8.921)	0	0	0
2021/07/07	R023	03/02/2022	5.08	Call	Bond Future	67.2900	0.0673	58.5900	0.0586	(12.929)	0	0	0
2021/07/07	R023	03/02/2022	5.08	Put	Bond Future	816.4700	0.8165	743.3100	0.7433	(8.961)	0	0	0
2021/07/07	R023	03/02/2022			Bond Future	5.8069	105.4028	5.7440	105.4673	(1.083)	0.0000	0.0000	0
2021/07/07	R023	03/02/2022	5.07	Call	Bond Future	66.2000	0.0662	56.3700	0.0564	(14.849)	0	0	0
2021/07/07	R023	03/02/2022	5.07	Put	Bond Future	825.7500	0.8258	751.4600	0.7515	(8.997)	0	0	0
2021/07/07	R023	03/02/2022	5.06	Call	Bond Future	64.9300	0.0649	54.2000	0.0542	(16.525)	0	0	0
2021/07/07	R023	03/02/2022	5.06	Put	Bond Future	834.8400	0.8348	759.6500	0.7597	(9.007)	0	0	0
2021/07/07	R023	05/05/2022	6.31	Call	Bond Future	425.3100	0.4253	503.4100	0.5034	18.363	0	0	0
2021/07/07	R023	05/05/2022	6.31	Put	Bond Future	281.2500	0.2813	294.6900	0.2947	4.779	0	0	0
2021/07/07	R023	05/05/2022			Bond Future	6.1265	102.7411	6.0443	102.8057	(1.342)	0.0000	0.0000	0
2021/07/07	R023	05/05/2022	6.30	Call	Bond Future	420.1700	0.4202	498.4900	0.4985	18.640	0	0	0
2021/07/07	R023	05/05/2022	6.30	Put	Bond Future	283.9500	0.2839	297.6100	0.2976	4.811	0	0	0
2021/07/07	R023	05/05/2022	6.29	Call	Bond Future	415.0400	0.4150	493.5900	0.4936	18.926	0	0	0
2021/07/07	R023	05/05/2022	6.29	Put	Bond Future	286.6700	0.2867	300.5600	0.3006	4.845	0	0	0
2021/07/07	R035	05/08/2021	5.31	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/07/07	R035	05/08/2021	5.31	Put	Bond Future	43,329.8700	43.3299	43,354.8100	43.3548	0.058	0	0	0
2021/07/07	R035	05/08/2021	11.37	Call	Bond Future	7,901.0300	7.9010	7,875.0800	7.8751	(0.328)	0	0	0
2021/07/07	R035	05/08/2021	11.37	Put	Bond Future	41.3100	0.0413	40.3000	0.0403	(2.445)	0	0	100
2021/07/07	R035	05/08/2021			Bond Future	10.1360	94.7608	10.1396	94.7359	0.036	0.0000	0.0000	81,901
2021/07/07	R035	05/08/2021	5.30	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/07/07	R035	05/08/2021	5.30	Put	Bond Future	43,446.4500	43.4465	43,471.3900	43.4714	0.057	0	0	0
2021/07/07	R035	05/08/2021	5.29	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/07/07	R035	05/08/2021	5.29	Put	Bond Future	43,563.1600	43.5632	43,588.1000	43.5881	0.057	0	0	0
2021/07/07	R035	05/08/2021	10.77	Call	Bond Future	4,438.0800	4.4381	4,418.2500	4.4182	(0.447)	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
2021/07/07	R035	05/08/2021	10.77	Put	Bond Future	271.0200	0.2710	276.1300	0.2761	1.885	0	0	100
2021/07/07	R035	05/08/2021	10.02	Put	Bond Future	1,883.2000	1.8832	1,900.1600	1.9002	0.901	0	0	0
2021/07/07	R035	05/08/2021	10.02	Call	Bond Future	1,089.8800	1.0899	1,081.9000	1.0819	(0.732)	0	0	100
2021/07/07	R035	04/11/2021	11.20	Put	Bond Future	971.9500	0.9719	1,160.0400	1.1600	19.352	0	0	350
2021/07/07	R035	04/11/2021	10.60	Call	Bond Future	3,792.3900	3.7924	3,989.7500	3.9898	5.204	0	0	0
2021/07/07	R035	04/11/2021	10.60	Put	Bond Future	2,015.4300	2.0154	2,239.2300	2.2392	11.104	0	0	350
2021/07/07	R035	04/11/2021	10.11	Put	Bond Future	3,534.0800	3.5341	3,767.3800	3.7674	6.601	0	0	0
2021/07/07	R035	04/11/2021	10.11	Call	Bond Future	2,080.8500	2.0809	2,287.7100	2.2877	9.941	0	0	350
2021/07/07	R035	04/11/2021	10.12	Put	Bond Future	3,496.4600	3.4965	3,729.5700	3.7296	6.667	0	0	0
2021/07/07	R035	04/11/2021	10.12	Call	Bond Future	2,110.8400	2.1108	2,317.5100	2.3175	9.791	0	0	400
2021/07/07	R035	04/11/2021	10.62	Put	Bond Future	1,966.9300	1.9669	2,190.8700	2.1909	11.385	0	0	0
2021/07/07	R035	04/11/2021	10.62	Call	Bond Future	3,872.2200	3.8722	4,069.7200	4.0697	5.100	0	0	400
2021/07/07	R035	04/11/2021	11.75	Put	Bond Future	501.6100	0.5016	630.3200	0.6303	25.659	0	0	782
2021/07/07	R035	04/11/2021	11.08	Call	Bond Future	5,906.2100	5.9062	6,081.7500	6.0817	2.972	0	0	0
2021/07/07	R035	04/11/2021	11.08	Put	Bond Future	1,122.5700	1.1226	1,324.5500	1.3246	17.993	0	0	782
2021/07/07	R035	04/11/2021	10.23	Put	Bond Future	3,103.0600	3.1031	3,331.7100	3.3317	7.369	0	0	0
2021/07/07	R035	04/11/2021	12.53	Call	Bond Future	13,204.6200	13.2046	13,217.2900	13.2173	0.096	0	0	0
2021/07/07	R035	04/11/2021	12.53	Put	Bond Future	198.4000	0.1984	237.5100	0.2375	19.713	0	0	0
2021/07/07	R035	04/11/2021			Bond Future	10.3273	91.3095	10.3313	91.2831	0.039	0.0000	0.0000	0
2021/07/07	R035	04/11/2021	11.20	Call	Bond Future	6,483.9400	6.4839	6,645.5900	6.6456	2.493	0	0	0
2021/07/07	R035	04/11/2021	13.82	Call	Bond Future	19,383.1100	19.3831	19,363.4900	19.3635	(0.101)	0	0	0
2021/07/07	R035	04/11/2021	13.82	Put	Bond Future	18.0700	0.0181	24.8900	0.0249	37.742	0	0	400
2021/07/07	R035	04/11/2021	11.75	Call	Bond Future	9,237.9400	9.2379	9,340.2100	9.3402	1.107	0	0	0
2021/07/07	R035	04/11/2021	10.23	Call	Bond Future	2,456.4500	2.4565	2,658.6600	2.6587	8.232	0	0	782
2021/07/07	R035	04/11/2021	12.52	Call	Bond Future	13,155.3200	13.1553	13,168.4200	13.1684	0.100	0	0	0
2021/07/07	R035	04/11/2021	12.52	Put	Bond Future	201.7100	0.2017	241.2500	0.2413	19.602	0	0	0
2021/07/07	R035	04/11/2021	12.51	Call	Bond Future	13,106.0100	13.1060	13,119.5400	13.1195	0.103	0	0	0
2021/07/07	R035	04/11/2021	12.51	Put	Bond Future	205.0700	0.2051	245.0400	0.2450	19.491	0	0	0
2021/07/07	R035	03/02/2022	11.05	Put	Bond Future	2,253.6400	2.2536	2,499.0000	2.4990	10.887	0	0	1,600
2021/07/07	R035	03/02/2022	10.35	Put	Bond Future	4,162.7800	4.1628	4,414.3200	4.4143	6.043	0	0	0
2021/07/07	R035	03/02/2022	10.35	Call	Bond Future	3,023.8200	3.0238	3,247.7500	3.2477	7.406	0	0	1,600
2021/07/07	R035	03/02/2022	11.28	Call	Bond Future	6,496.6400	6.4966	6,709.3700	6.7094	3.274	0	0	0
2021/07/07	R035	03/02/2022	11.28	Put	Bond Future	1,837.0900	1.8371	2,077.4300	2.0774	13.083	0	0	200
2021/07/07	R035	03/02/2022	10.26	Put	Bond Future	4,482.2900	4.4823	4,736.0000	4.7360	5.660	0	0	0
2021/07/07	R035	03/02/2022	10.26	Call	Bond Future	2,751.8800	2.7519	2,977.9800	2.9780	8.216	0	0	200
2021/07/07	R035	03/02/2022	11.73	Call	Bond Future	8,520.5700	8.5206	8,696.8400	8.6968	2.069	0	0	0
2021/07/07	R035	03/02/2022	11.73	Put	Bond Future	1,248.6800	1.2487	1,452.5600	1.4526	16.328	0	0	280
2021/07/07	R035	03/02/2022	11.03	Call	Bond Future	5,449.1800	5.4492	5,667.1900	5.6672	4.001	0	0	0
2021/07/07	R035	03/02/2022	11.39	Call	Bond Future	6,980.6400	6.9806	7,182.7700	7.1828	2.896	0	0	0
2021/07/07	R035	03/02/2022	11.39	Put	Bond Future	1,671.3500	1.6713	1,901.0900	1.9011	13.746	0	0	683
2021/07/07	R035	03/02/2022	10.65	Call	Bond Future	4,016.4500	4.0164	4,231.4400	4.2314	5.353	0	0	0
2021/07/07	R035	03/02/2022	11.23	Call	Bond Future	6,281.0100	6.2810	6,496.9400	6.4969	3.438	0	0	0
2021/07/07	R035	03/02/2022	11.23	Put	Bond Future	1,919.2300	1.9192	2,162.7700	2.1628	12.689	0	0	0
2021/07/07	R035	03/02/2022	11.22	Call	Bond Future	6,238.5600	6.2386	6,454.5300	6.4545	3.462	0	0	0
2021/07/07	R035	03/02/2022	11.22	Put	Bond Future	1,936.5200	1.9365	2,180.1000	2.1801	12.578	0	0	0
2021/07/07	R035	03/02/2022			Bond Future	10.5257	92.3628	10.5300	92.3352	0.041	0.0000	0.0000	0
2021/07/07	R035	03/02/2022	11.05	Call	Bond Future	5,530.6500	5.5307	5,748.4000	5.7484	3.937	0	0	0
2021/07/07	R035	03/02/2022	11.88	Call	Bond Future	9,218.3600	9.2184	9,381.0200	9.3810	1.765	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
2021/07/07	R035	03/02/2022	11.88	Put	Bond Future	1,102.0700	1.1021	1,292.3400	1.2923	17.265	0	0	1,800
2021/07/07	R035	03/02/2022	11.03	Put	Bond Future	2,293.9500	2.2940	2,539.5700	2.5396	10.707	0	0	280
2021/07/07	R035	03/02/2022	10.10	Put	Bond Future	5,090.2900	5.0903	5,345.7700	5.3458	5.019	0	0	0
2021/07/07	R035	03/02/2022	10.10	Call	Bond Future	2,294.5900	2.2946	2,522.4600	2.5225	9.931	0	0	280
2021/07/07	R035	03/02/2022	10.65	Put	Bond Future	3,223.5000	3.2235	3,466.1000	3.4661	7.526	0	0	683
2021/07/07	R035	03/02/2022	9.70	Put	Bond Future	6,899.0100	6.8990	7,118.2800	7.1183	3.178	0	0	0
2021/07/07	R035	03/02/2022	9.70	Call	Bond Future	1,360.5400	1.3605	1,552.2000	1.5522	14.087	0	0	683
2021/07/07	R035	03/02/2022	11.24	Call	Bond Future	6,323.5300	6.3235	6,539.1800	6.5392	3.410	0	0	0
2021/07/07	R035	03/02/2022	11.24	Put	Bond Future	1,902.0800	1.9021	2,145.3400	2.1453	12.789	0	0	0
2021/07/07	R035	05/05/2022	11.64	Call	Bond Future	7,701.6900	7.7017	7,807.0000	7.8070	1.367	0	0	0
2021/07/07	R035	05/05/2022	11.64	Put	Bond Future	2,228.5800	2.2286	2,362.3000	2.3623	6.000	0	0	0
2021/07/07	R035	05/05/2022	11.63	Call	Bond Future	7,660.2500	7.6602	7,766.2300	7.7662	1.384	0	0	0
2021/07/07	R035	05/05/2022	11.63	Put	Bond Future	2,244.0700	2.2441	2,378.4600	2.3785	5.989	0	0	0
2021/07/07	R035	05/05/2022			Bond Future	10.7221	88.9792	10.7267	88.9508	0.042	0.0000	0.0000	0
2021/07/07	R035	05/05/2022	11.65	Call	Bond Future	7,743.4500	7.7435	7,848.1000	7.8481	1.351	0	0	0
2021/07/07	R035	05/05/2022	11.65	Put	Bond Future	2,213.4700	2.2135	2,346.5300	2.3465	6.011	0	0	0
2021/07/07	R186	05/08/2021	8.62	Call	Bond Future	4,720.7400	4.7207	4,963.8100	4.9638	5.149	0	0	0
2021/07/07	R186	05/08/2021	8.62	Put	Bond Future	16.7900	0.0168	14.2700	0.0143	(15.009)	0	0	0
2021/07/07	R186	05/08/2021	8.61	Call	Bond Future	4,677.1900	4.6772	4,920.1400	4.9201	5.194	0	0	0
2021/07/07	R186	05/08/2021	8.61	Put	Bond Future	17.5800	0.0176	14.9400	0.0149	(15.017)	0	0	0
2021/07/07	R186	05/08/2021			Bond Future	7.5868	114.0815	7.5343	114.3271	(0.691)	0.0000	0.0000	86,933
2021/07/07	R186	05/08/2021	8.63	Call	Bond Future	4,764.2800	4.7643	5,007.4600	5.0075	5.104	0	0	0
2021/07/07	R186	05/08/2021	8.63	Put	Bond Future	16.0300	0.0160	13.6200	0.0136	(15.034)	0	0	0
2021/07/07	R186	04/11/2021	7.77	Call	Bond Future	1,453.5600	1.4536	1,742.8800	1.7429	19.904	0	0	0
2021/07/07	R186	04/11/2021	8.10	Call	Bond Future	2,306.7000	2.3067	2,618.5500	2.6186	13.519	0	0	0
2021/07/07	R186	04/11/2021	8.10	Put	Bond Future	909.8100	0.9098	974.9800	0.9750	7.163	0	0	0
2021/07/07	R186	04/11/2021	8.09	Call	Bond Future	2,277.6500	2.2776	2,589.1600	2.5892	13.677	0	0	0
2021/07/07	R186	04/11/2021	8.09	Put	Bond Future	924.5000	0.9245	989.3300	0.9893	7.012	0	0	0
2021/07/07	R186	04/11/2021			Bond Future	7.7831	115.3131	7.7277	115.5597	(0.712)	0.0000	0.0000	0
2021/07/07	R186	04/11/2021	7.77	Put	Bond Future	1,511.8800	1.5119	1,554.5200	1.5545	2.820	0	0	15,177
2021/07/07	R186	04/11/2021	8.77	Call	Bond Future	4,570.8600	4.5709	4,874.1500	4.8742	6.635	0	0	0
2021/07/07	R186	04/11/2021	8.77	Put	Bond Future	292.1200	0.2921	348.7300	0.3487	19.379	0	0	15,177
2021/07/07	R186	04/11/2021	8.11	Call	Bond Future	2,335.9200	2.3359	2,648.0900	2.6481	13.364	0	0	0
2021/07/07	R186	04/11/2021	8.11	Put	Bond Future	895.3000	0.8953	960.7900	0.9608	7.315	0	0	0
2021/07/07	R186	03/02/2022	7.30	Call	Bond Future	719.4700	0.7195	958.4100	0.9584	33.211	0	0	0
2021/07/07	R186	03/02/2022	7.30	Put	Bond Future	3,663.1400	3.6631	3,653.6000	3.6536	(0.260)	0	0	0
2021/07/07	R186	03/02/2022			Bond Future	7.9874	111.3608	7.9285	111.6093	(0.738)	0.0000	0.0000	0
2021/07/07	R186	03/02/2022	7.29	Call	Bond Future	707.9400	0.7079	944.9500	0.9450	33.479	0	0	0
2021/07/07	R186	03/02/2022	7.29	Put	Bond Future	3,695.1600	3.6952	3,683.6900	3.6837	(0.310)	0	0	0
2021/07/07	R186	03/02/2022	7.28	Call	Bond Future	696.5400	0.6965	931.9100	0.9319	33.791	0	0	0
2021/07/07	R186	03/02/2022	7.28	Put	Bond Future	3,727.3200	3.7273	3,714.2100	3.7142	(0.352)	0	0	0
2021/07/07	R186	05/05/2022	8.32	Call	Bond Future	2,538.3200	2.5383	2,735.6000	2.7356	7.772	0	0	0
2021/07/07	R186	05/05/2022	8.32	Put	Bond Future	2,093.0600	2.0931	2,039.5300	2.0395	(2.557)	0	0	0
2021/07/07	R186	05/05/2022			Bond Future	8.2079	112.6804	8.1450	112.9312	(0.766)	0.0000	0.0000	0
2021/07/07	R186	05/05/2022	8.31	Call	Bond Future	2,515.3100	2.5153	2,713.1900	2.7132	7.867	0	0	0
2021/07/07	R186	05/05/2022	8.31	Put	Bond Future	2,109.6700	2.1097	2,056.7400	2.0567	(2.509)	0	0	0
2021/07/07	R186	05/05/2022	8.30	Call	Bond Future	2,492.8000	2.4928	2,690.4700	2.6905	7.930	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
2021/07/07	R186	05/05/2022	8.30	Put	Bond Future	2,126.8000	2.1268	2,073.6600	2.0737	(2.499)	0	0	0
2021/07/07	R197	05/08/2021			Bond Future	321.5129	321.5129	321.6453	321.6453	0.041	0.0000	0.0000	1,117
2021/07/07	R197	04/11/2021			Bond Future	325.0624	325.0624	325.1919	325.1919	0.040	0.0000	0.0000	0
2021/07/07	R197	03/02/2022			Bond Future	320.7394	320.7394	320.8677	320.8677	0.040	0.0000	0.0000	0
2021/07/07	R197	05/05/2022			Bond Future	324.6134	324.6134	324.7416	324.7416	0.039	0.0000	0.0000	0
2021/07/07	R202	05/08/2021			Bond Future	234.0468	234.0468	235.9381	235.9381	0.808	0.0000	0.0000	9,635
2021/07/07	R202	04/11/2021			Bond Future	236.6307	236.6307	238.5398	238.5398	0.807	0.0000	0.0000	0
2021/07/07	R202	03/02/2022			Bond Future	235.0875	235.0875	237.0169	237.0169	0.821	0.0000	0.0000	0
2021/07/07	R202	05/05/2022			Bond Future	237.9265	237.9265	239.8781	239.8781	0.820	0.0000	0.0000	0
2021/07/07	R209	05/08/2021	11.81	Call	Bond Future	9,392.4300	9.3924	9,366.0200	9.3660	(0.281)	0	0	0
2021/07/07	R209	05/08/2021	11.81	Put	Bond Future	4.6200	0.0046	4.5400	0.0045	(1.732)	0	0	0
2021/07/07	R209	05/08/2021			Bond Future	10.0676	73.3413	10.0721	73.3149	0.044	0.0000	0.0000	28,694
2021/07/07	R209	05/08/2021	11.80	Call	Bond Future	9,343.9800	9.3440	9,317.5800	9.3176	(0.283)	0	0	0
2021/07/07	R209	05/08/2021	11.80	Put	Bond Future	4.8000	0.0048	4.7300	0.0047	(1.458)	0	0	0
2021/07/07	R209	05/08/2021	11.79	Call	Bond Future	9,295.4800	9.2955	9,269.0900	9.2691	(0.284)	0	0	0
2021/07/07	R209	05/08/2021	11.79	Put	Bond Future	4.9900	0.0050	4.9300	0.0049	(1.202)	0	0	0
2021/07/07	R209	04/11/2021	10.00	Call	Bond Future	1,759.4800	1.7595	1,886.5300	1.8865	7.221	0	0	0
2021/07/07	R209	04/11/2021	10.00	Put	Bond Future	3,148.8100	3.1488	3,303.4200	3.3034	4.910	0	0	3,100
2021/07/07	R209	04/11/2021	12.00	Call	Bond Future	9,569.1500	9.5691	9,591.3100	9.5913	0.232	0	0	0
2021/07/07	R209	04/11/2021	12.00	Put	Bond Future	287.9200	0.2879	337.6400	0.3376	17.269	0	0	9,000
2021/07/07	R209	04/11/2021	10.50	Call	Bond Future	3,269.9800	3.2700	3,388.3700	3.3884	3.621	0	0	0
2021/07/07	R209	04/11/2021	12.19	Call	Bond Future	10,403.6300	10.4036	10,417.8300	10.4178	0.136	0	0	0
2021/07/07	R209	04/11/2021	12.19	Put	Bond Future	230.2700	0.2303	272.0300	0.2720	18.135	0	0	0
2021/07/07	R209	04/11/2021	12.17	Call	Bond Future	10,316.0900	10.3161	10,331.0500	10.3311	0.145	0	0	0
2021/07/07	R209	04/11/2021			Bond Future	10.2356	70.9932	10.2404	70.9656	0.046	0.0000	0.0000	4,785
2021/07/07	R209	04/11/2021	10.50	Put	Bond Future	1,755.8100	1.7558	1,901.7600	1.9018	8.312	0	0	9,400
2021/07/07	R209	04/11/2021	9.50	Put	Bond Future	5,197.7800	5.1978	5,319.9300	5.3199	2.350	0	0	0
2021/07/07	R209	04/11/2021	9.50	Call	Bond Future	729.5400	0.7295	824.1300	0.8241	12.966	0	0	6,000
2021/07/07	R209	04/11/2021	12.18	Call	Bond Future	10,359.8400	10.3598	10,374.4400	10.3744	0.141	0	0	0
2021/07/07	R209	04/11/2021	12.18	Put	Bond Future	232.9600	0.2330	275.1200	0.2751	18.098	0	0	0
2021/07/07	R209	04/11/2021	12.17	Put	Bond Future	235.7400	0.2357	278.2600	0.2783	18.037	0	0	0
2021/07/07	R209	03/02/2022	11.03	Call	Bond Future	5,194.3400	5.1943	5,307.8900	5.3079	2.186	0	0	0
2021/07/07	R209	03/02/2022	11.03	Put	Bond Future	1,773.5900	1.7736	1,915.6900	1.9157	8.012	0	0	0
2021/07/07	R209	03/02/2022	11.02	Call	Bond Future	5,157.0300	5.1570	5,271.0400	5.2710	2.211	0	0	0
2021/07/07	R209	03/02/2022	11.02	Put	Bond Future	1,789.1600	1.7892	1,931.7200	1.9317	7.968	0	0	0
2021/07/07	R209	03/02/2022			Bond Future	10.4056	71.8123	10.4107	71.7838	0.048	0.0000	0.0000	0
2021/07/07	R209	03/02/2022	11.04	Call	Bond Future	5,231.7200	5.2317	5,344.6100	5.3446	2.158	0	0	0
2021/07/07	R209	03/02/2022	11.04	Put	Bond Future	1,758.1400	1.7581	1,899.5800	1.8996	8.045	0	0	0
2021/07/07	R209	05/05/2022	11.44	Call	Bond Future	6,534.2700	6.5343	6,631.0400	6.6310	1.481	0	0	0
2021/07/07	R209	05/05/2022	11.44	Put	Bond Future	1,987.7800	1.9878	2,113.8000	2.1138	6.340	0	0	0
2021/07/07	R209	05/05/2022	11.43	Call	Bond Future	6,498.2800	6.4983	6,595.4100	6.5954	1.495	0	0	0
2021/07/07	R209	05/05/2022	11.43	Put	Bond Future	2,002.1100	2.0021	2,128.4900	2.1285	6.312	0	0	0
2021/07/07	R209	05/05/2022			Bond Future	10.5790	69.5220	10.5843	69.4927	0.050	0.0000	0.0000	0
2021/07/07	R209	05/05/2022	11.45	Call	Bond Future	6,570.5400	6.5705	6,666.9300	6.6669	1.467	0	0	0
2021/07/07	R209	05/05/2022	11.45	Put	Bond Future	1,973.7800	1.9738	2,099.4200	2.0994	6.365	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
2021/07/07	R210	05/08/2021			Bond Future	208.8569		208.8569	208.9710	208.9710	0.055	0.0000	0.0000	1,486
2021/07/07	R210	04/11/2021			Bond Future	208.3790		208.3790	208.4915	208.4915	0.054	0.0000	0.0000	0
2021/07/07	R210	03/02/2022			Bond Future	210.8321		210.8321	210.9441	210.9441	0.053	0.0000	0.0000	0
2021/07/07	R210	05/05/2022			Bond Future	210.5430		210.5430	210.6553	210.6553	0.053	0.0000	0.0000	0
2021/07/07	R212	05/08/2021			Bond Future	172.7682		172.7682	172.9097	172.9097	0.082	0.0000	0.0000	2,457
2021/07/07	R212	04/11/2021			Bond Future	174.6757		174.6757	174.8165	174.8165	0.081	0.0000	0.0000	0
2021/07/07	R213	05/08/2021	10.85	Call	Bond Future	8,014.9100		8.0149	8,108.3600	8.1084	1.166	0	0	0
2021/07/07	R213	05/08/2021	10.85	Put	Bond Future	8.5000		0.0085	9.2800	0.0093	9.176	0	0	0
2021/07/07	R213	05/08/2021	10.84	Call	Bond Future	7,965.7300		7.9657	8,059.2000	8.0592	1.173	0	0	0
2021/07/07	R213	05/08/2021	10.84	Put	Bond Future	8.8600		0.0089	9.6600	0.0097	9.029	0	0	0
2021/07/07	R213	05/08/2021	10.14	Put	Bond Future	117.8400		0.1178	127.3900	0.1274	8.104	0	0	0
2021/07/07	R213	05/08/2021	9.34	Put	Bond Future	1,173.1700		1.1732	1,156.6100	1.1566	(1.412)	0	0	0
2021/07/07	R213	05/08/2021	9.34	Call	Bond Future	1,204.8000		1.2048	1,280.9100	1.2809	6.317	0	0	0
2021/07/07	R213	05/08/2021			Bond Future	9.3344		88.5634	9.3179	88.6561	(0.176)	0.0000	0.0000	9,084
2021/07/07	R213	05/08/2021	10.86	Call	Bond Future	8,064.0700		8.0641	8,157.4800	8.1575	1.158	0	0	0
2021/07/07	R213	05/08/2021	10.86	Put	Bond Future	8.1600		0.0082	8.9000	0.0089	9.069	0	0	0
2021/07/07	R213	05/08/2021	10.78	Call	Bond Future	7,670.0800		7.6701	7,763.7400	7.7637	1.221	0	0	0
2021/07/07	R213	05/08/2021	10.78	Put	Bond Future	11.3300		0.0113	12.3200	0.0123	8.738	0	0	0
2021/07/07	R213	05/08/2021	10.14	Call	Bond Future	4,501.1500		4.5012	4,603.3700	4.6034	2.271	0	0	0
2021/07/07	R213	04/11/2021	11.10	Put	Bond Future	331.3800		0.3314	368.9800	0.3690	11.346	0	0	0
2021/07/07	R213	04/11/2021	11.11	Call	Bond Future	8,455.9700		8.4560	8,585.8100	8.5858	1.535	0	0	0
2021/07/07	R213	04/11/2021	11.09	Put	Bond Future	335.5700		0.3356	373.4600	0.3735	11.291	0	0	0
2021/07/07	R213	04/11/2021			Bond Future	9.5223		85.9904	9.5054	86.0829	(0.178)	0.0000	0.0000	0
2021/07/07	R213	04/11/2021	11.10	Call	Bond Future	8,412.1700		8.4122	8,542.2800	8.5423	1.547	0	0	0
2021/07/07	R213	04/11/2021	11.11	Put	Bond Future	327.2300		0.3272	364.5600	0.3646	11.408	0	0	0
2021/07/07	R213	04/11/2021	11.09	Call	Bond Future	8,368.3800		8.3684	8,498.7800	8.4988	1.558	0	0	0
2021/07/07	R213	03/02/2022	10.67	Call	Bond Future	6,109.0800		6.1091	6,271.9500	6.2720	2.666	0	0	0
2021/07/07	R213	03/02/2022	10.67	Put	Bond Future	1,253.9400		1.2539	1,324.0400	1.3240	5.590	0	0	220
2021/07/07	R213	03/02/2022	10.60	Put	Bond Future	1,335.1100		1.3351	1,406.9800	1.4070	5.383	0	0	430
2021/07/07	R213	03/02/2022	10.00	Call	Bond Future	3,757.4200		3.7574	3,931.4700	3.9315	4.632	0	0	0
2021/07/07	R213	03/02/2022	10.00	Put	Bond Future	2,278.5900		2.2786	2,359.8700	2.3599	3.567	0	0	430
2021/07/07	R213	03/02/2022	9.22	Put	Bond Future	4,421.4200		4.4214	4,480.4000	4.4804	1.334	0	0	0
2021/07/07	R213	03/02/2022	8.80	Put	Bond Future	6,028.5000		6.0285	6,060.8100	6.0608	0.536	0	0	0
2021/07/07	R213	03/02/2022	8.80	Call	Bond Future	981.3800		0.9814	1,106.4600	1.1065	12.745	0	0	102
2021/07/07	R213	03/02/2022	9.58	Put	Bond Future	3,302.6600		3.3027	3,374.9400	3.3749	2.189	0	0	200
2021/07/07	R213	03/02/2022	8.63	Put	Bond Future	6,791.8600		6.7919	6,810.0100	6.8100	0.267	0	0	0
2021/07/07	R213	03/02/2022	8.63	Call	Bond Future	767.3900		0.7674	878.3100	0.8783	14.454	0	0	200
2021/07/07	R213	03/02/2022	9.98	Call	Bond Future	3,696.1100		3.6961	3,870.0600	3.8701	4.706	0	0	0
2021/07/07	R213	03/02/2022	9.98	Put	Bond Future	2,320.9100		2.3209	2,402.0900	2.4021	3.498	0	0	0
2021/07/07	R213	03/02/2022			Bond Future	9.7176		86.9822	9.7001	87.0750	(0.180)	0.0000	0.0000	0
2021/07/07	R213	03/02/2022	10.17	Call	Bond Future	4,311.2600		4.3113	4,483.4800	4.4835	3.995	0	0	0
2021/07/07	R213	03/02/2022	10.17	Put	Bond Future	1,958.3600		1.9584	2,037.8100	2.0378	4.057	0	0	220
2021/07/07	R213	03/02/2022	9.15	Put	Bond Future	4,665.4100		4.6654	4,720.6200	4.7206	1.183	0	0	0
2021/07/07	R213	03/02/2022	9.15	Call	Bond Future	1,588.1300		1.5881	1,736.1100	1.7361	9.318	0	0	220
2021/07/07	R213	03/02/2022	10.60	Call	Bond Future	5,845.9900		5.8460	6,010.6300	6.0106	2.816	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
2021/07/07	R213	03/02/2022	9.22	Call	Bond Future	1,731.3900	1.7314	1,883.1400	1.8831	8.765	0	0	430
2021/07/07	R213	03/02/2022	10.25	Call	Bond Future	4,581.9700	4.5820	4,752.9700	4.7530	3.732	0	0	0
2021/07/07	R213	03/02/2022	10.25	Put	Bond Future	1,821.8900	1.8219	1,900.1200	1.9001	4.294	0	0	102
2021/07/07	R213	03/02/2022	9.76	Call	Bond Future	3,051.4300	3.0514	3,222.7600	3.2228	5.615	0	0	0
2021/07/07	R213	03/02/2022	9.76	Put	Bond Future	2,827.2800	2.8273	2,905.8400	2.9058	2.779	0	0	102
2021/07/07	R213	03/02/2022	10.15	Call	Bond Future	4,244.5500	4.2445	4,417.1000	4.4171	4.065	0	0	0
2021/07/07	R213	03/02/2022	10.15	Put	Bond Future	1,993.8600	1.9939	2,073.6400	2.0736	4.001	0	0	200
2021/07/07	R213	03/02/2022	9.58	Call	Bond Future	2,569.6200	2.5696	2,734.6700	2.7347	6.423	0	0	0
2021/07/07	R213	03/02/2022	9.97	Call	Bond Future	3,665.5000	3.6655	3,839.4000	3.8394	4.744	0	0	0
2021/07/07	R213	03/02/2022	9.97	Put	Bond Future	2,342.1700	2.3422	2,423.3000	2.4233	3.464	0	0	0
2021/07/07	R213	03/02/2022	9.96	Call	Bond Future	3,635.0100	3.6350	3,808.8400	3.8088	4.782	0	0	0
2021/07/07	R213	03/02/2022	9.96	Put	Bond Future	2,363.6000	2.3636	2,444.6600	2.4447	3.430	0	0	0
2021/07/07	R213	05/05/2022	10.65	Put	Bond Future	2,015.2200	2.0152	2,008.3300	2.0083	(0.342)	0	0	0
2021/07/07	R213	05/05/2022	10.63	Call	Bond Future	5,628.8400	5.6288	5,714.8400	5.7148	1.528	0	0	0
2021/07/07	R213	05/05/2022			Bond Future	9.9125	84.4808	9.8944	84.5742	(0.183)	0.0000	0.0000	0
2021/07/07	R213	05/05/2022	10.64	Call	Bond Future	5,662.5400	5.6625	5,748.9300	5.7489	1.526	0	0	0
2021/07/07	R213	05/05/2022	10.64	Put	Bond Future	2,029.6900	2.0297	2,022.6900	2.0227	(0.345)	0	0	0
2021/07/07	R213	05/05/2022	10.65	Call	Bond Future	5,696.5600	5.6966	5,783.0600	5.7831	1.518	0	0	0
2021/07/07	R213	05/05/2022	10.63	Put	Bond Future	2,044.5300	2.0445	2,037.1400	2.0371	(0.361)	0	0	0
2021/07/07	R214	05/08/2021	12.03	Put	Bond Future	13.2200	0.0132	10.4100	0.0104	(21.256)	0	0	0
2021/07/07	R214	05/08/2021	12.01	Call	Bond Future	8,551.6000	8.5516	8,398.2200	8.3982	(1.794)	0	0	0
2021/07/07	R214	05/08/2021			Bond Future	10.4518	70.2361	10.4765	70.0855	0.237	0.0000	0.0000	17,880
2021/07/07	R214	05/08/2021	12.02	Call	Bond Future	8,600.2400	8.6002	8,446.8700	8.4469	(1.783)	0	0	0
2021/07/07	R214	05/08/2021	12.02	Put	Bond Future	13.6500	0.0137	10.8200	0.0108	(20.733)	0	0	0
2021/07/07	R214	05/08/2021	12.03	Call	Bond Future	8,648.8300	8.6488	8,495.4800	8.4955	(1.773)	0	0	0
2021/07/07	R214	05/08/2021	12.01	Put	Bond Future	14.0900	0.0141	11.2500	0.0113	(20.156)	0	0	0
2021/07/07	R214	04/11/2021	12.47	Call	Bond Future	9,999.4100	9.9994	9,931.5400	9.9315	(0.679)	0	0	0
2021/07/07	R214	04/11/2021	12.46	Call	Bond Future	9,956.1800	9.9562	9,889.1100	9.8891	(0.674)	0	0	0
2021/07/07	R214	04/11/2021	12.46	Put	Bond Future	276.4200	0.2764	362.4600	0.3625	31.127	0	0	0
2021/07/07	R214	04/11/2021			Bond Future	10.6178	67.7174	10.6436	67.5643	0.243	0.0000	0.0000	0
2021/07/07	R214	04/11/2021	12.47	Put	Bond Future	273.4200	0.2734	358.6600	0.3587	31.175	0	0	0
2021/07/07	R214	04/11/2021	12.48	Call	Bond Future	10,042.5500	10.0425	9,973.9400	9.9739	(0.683)	0	0	0
2021/07/07	R214	04/11/2021	12.48	Put	Bond Future	270.4000	0.2704	354.9000	0.3549	31.250	0	0	0
2021/07/07	R214	03/02/2022	11.40	Put	Bond Future	1,800.2500	1.8003	2,070.4100	2.0704	15.007	0	0	0
2021/07/07	R214	03/02/2022	11.41	Call	Bond Future	5,238.9100	5.2389	5,353.1600	5.3532	2.181	0	0	0
2021/07/07	R214	03/02/2022	11.39	Put	Bond Future	1,816.5100	1.8165	2,087.2800	2.0873	14.906	0	0	0
2021/07/07	R214	03/02/2022			Bond Future	10.7887	68.4985	10.8155	68.3430	0.249	0.0000	0.0000	0
2021/07/07	R214	03/02/2022	11.40	Call	Bond Future	5,201.9000	5.2019	5,316.5800	5.3166	2.205	0	0	0
2021/07/07	R214	03/02/2022	11.41	Put	Bond Future	1,783.9500	1.7840	2,053.6800	2.0537	15.120	0	0	0
2021/07/07	R214	03/02/2022	11.39	Call	Bond Future	5,164.7800	5.1648	5,280.0700	5.2801	2.232	0	0	0
2021/07/07	R214	05/05/2022	11.74	Put	Bond Future	2,193.7200	2.1937	2,284.6900	2.2847	4.147	0	0	0
2021/07/07	R214	05/05/2022	11.75	Call	Bond Future	6,439.5900	6.4396	6,372.3000	6.3723	(1.045)	0	0	0
2021/07/07	R214	05/05/2022	11.73	Put	Bond Future	2,208.7200	2.2087	2,300.2900	2.3003	4.146	0	0	0
2021/07/07	R214	05/05/2022			Bond Future	10.9564	66.0305	10.9843	65.8728	0.255	0.0000	0.0000	0
2021/07/07	R214	05/05/2022	11.74	Call	Bond Future	6,403.5800	6.4036	6,336.8900	6.3369	(1.041)	0	0	0
2021/07/07	R214	05/05/2022	11.75	Put	Bond Future	2,178.8300	2.1788	2,269.2000	2.2692	4.148	0	0	0
2021/07/07	R214	05/05/2022	11.73	Call	Bond Future	6,367.6100	6.3676	6,301.5200	6.3015	(1.038)	0	0	0



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2021/07/07	R248	05/08/2021	12.51	Put	Bond Future	5.5000	0.0055	1.9600	0.0020	(64.364)	0	0	0
2021/07/07	R248	05/08/2021	12.52	Call	Bond Future	13,691.7900	13.6918	13,457.7500	13.4578	(1.709)	0	0	0
2021/07/07	R248	05/08/2021	12.50	Put	Bond Future	5.7300	0.0057	2.0600	0.0021	(64.049)	0	0	0
2021/07/07	R248	05/08/2021	11.20	Put	Bond Future	216.2200	0.2162	231.1000	0.2311	6.882	0	0	0
2021/07/07	R248	05/08/2021	11.20	Call	Bond Future	5,650.9300	5.6509	5,435.1900	5.4352	(3.818)	0	0	0
2021/07/07	R248	05/08/2021	10.50	Put	Bond Future	1,436.5400	1.4365	1,559.6000	1.5596	8.566	0	0	0
2021/07/07	R248	05/08/2021	10.30	Call	Bond Future	1,049.9700	1.0500	970.0900	0.9701	(7.608)	0	0	1,300
2021/07/07	R248	05/08/2021	10.90	Put	Bond Future	500.2300	0.5002	551.1300	0.5511	10.175	0	0	0
2021/07/07	R248	05/08/2021	10.90	Call	Bond Future	3,817.8200	3.8178	3,638.1000	3.6381	(4.707)	0	0	1,300
2021/07/07	R248	05/08/2021	10.60	Put	Bond Future	1,119.5700	1.1196	1,223.2700	1.2233	9.262	0	0	0
2021/07/07	R248	05/08/2021	10.60	Call	Bond Future	2,218.7300	2.2187	2,091.8100	2.0918	(5.720)	0	0	0
2021/07/07	R248	05/08/2021			Bond Future	10.4564	88.6587	10.4863	88.4280	0.285	0.0000	0.0000	171,055
2021/07/07	R248	05/08/2021	12.51	Call	Bond Future	13,635.3600	13.6354	13,401.2000	13.4012	(1.717)	0	0	0
2021/07/07	R248	05/08/2021	12.52	Put	Bond Future	5.2900	0.0053	1.8700	0.0019	(64.650)	0	0	0
2021/07/07	R248	05/08/2021	12.50	Call	Bond Future	13,578.8600	13.5789	13,344.5700	13.3446	(1.725)	0	0	0
2021/07/07	R248	05/08/2021	10.00	Put	Bond Future	4,040.9300	4.0409	4,219.0900	4.2191	4.409	0	0	0
2021/07/07	R248	05/08/2021	10.00	Call	Bond Future	373.8900	0.3739	321.4300	0.3214	(14.031)	0	0	0
2021/07/07	R248	05/08/2021	10.50	Call	Bond Future	1,772.6400	1.7726	1,665.0800	1.6651	(6.068)	0	0	0
2021/07/07	R248	05/08/2021	10.30	Put	Bond Future	2,276.7900	2.2768	2,427.5300	2.4275	6.621	0	0	0
2021/07/07	R248	04/11/2021	12.85	Call	Bond Future	14,473.5100	14.4735	14,274.0200	14.2740	(1.378)	0	0	0
2021/07/07	R248	04/11/2021	12.85	Put	Bond Future	227.2300	0.2272	262.0600	0.2621	15.328	0	0	0
2021/07/07	R248	04/11/2021			Bond Future	10.6213	85.2045	10.6525	84.9702	0.293	0.0000	0.0000	0
2021/07/07	R248	04/11/2021	10.30	Put	Bond Future	4,392.1100	4.3921	4,703.2300	4.7032	7.084	0	0	0
2021/07/07	R248	04/11/2021	10.30	Call	Bond Future	1,907.5900	1.9076	1,984.3900	1.9844	4.026	0	0	1,200
2021/07/07	R248	04/11/2021	9.60	Put	Bond Future	8,844.8200	8.8448	9,085.0500	9.0850	2.716	0	0	0
2021/07/07	R248	04/11/2021	9.60	Call	Bond Future	484.4000	0.4844	490.3100	0.4903	1.220	0	0	1,200
2021/07/07	R248	04/11/2021	12.84	Call	Bond Future	14,423.0500	14.4231	14,223.9500	14.2239	(1.380)	0	0	0
2021/07/07	R248	04/11/2021	12.84	Put	Bond Future	230.8000	0.2308	266.0200	0.2660	15.260	0	0	0
2021/07/07	R248	04/11/2021	12.83	Call	Bond Future	14,372.5500	14.3726	14,173.8600	14.1739	(1.382)	0	0	0
2021/07/07	R248	04/11/2021	12.83	Put	Bond Future	234.4100	0.2344	270.0400	0.2700	15.200	0	0	0
2021/07/07	R248	03/02/2022	11.48	Call	Bond Future	6,853.0100	6.8530	6,965.2100	6.9652	1.637	0	0	0
2021/07/07	R248	03/02/2022	11.49	Put	Bond Future	2,043.6700	2.0437	2,392.4800	2.3925	17.068	0	0	0
2021/07/07	R248	03/02/2022	11.47	Call	Bond Future	6,805.7700	6.8058	6,918.9000	6.9189	1.662	0	0	0
2021/07/07	R248	03/02/2022			Bond Future	10.7913	86.1874	10.8238	85.9497	0.301	0.0000	0.0000	0
2021/07/07	R248	03/02/2022	11.48	Put	Bond Future	2,062.0700	2.0621	2,412.0200	2.4120	16.971	0	0	0
2021/07/07	R248	03/02/2022	11.49	Call	Bond Future	6,900.5300	6.9005	7,011.5900	7.0116	1.609	0	0	0
2021/07/07	R248	03/02/2022	11.47	Put	Bond Future	2,080.8600	2.0809	2,431.7400	2.4317	16.862	0	0	0
2021/07/07	R248	05/05/2022	11.80	Call	Bond Future	8,241.3500	8.2413	8,120.8700	8.1209	(1.462)	0	0	0
2021/07/07	R248	05/05/2022	11.79	Call	Bond Future	8,195.9300	8.1959	8,076.5100	8.0765	(1.457)	0	0	0
2021/07/07	R248	05/05/2022	11.79	Put	Bond Future	2,617.1300	2.6171	2,738.7300	2.7387	4.646	0	0	0
2021/07/07	R248	05/05/2022			Bond Future	10.9582	82.7938	10.9920	82.5528	0.309	0.0000	0.0000	0
2021/07/07	R248	05/05/2022	11.80	Put	Bond Future	2,599.6400	2.5996	2,720.1800	2.7202	4.637	0	0	0
2021/07/07	R248	05/05/2022	11.81	Call	Bond Future	8,286.5600	8.2866	8,165.2800	8.1653	(1.464)	0	0	0
2021/07/07	R248	05/05/2022	11.81	Put	Bond Future	2,582.0200	2.5820	2,701.7600	2.7018	4.637	0	0	0

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<b>Total</b>											<b>1139037</b>
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