



Johannesburg
Stock Exchange

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

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

www.jse.co.za

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

INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 21/09/2021 TO 21/09/2021

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
2021/09/21	0904 31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/09/21	0908 31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/09/21	0957 31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/09/21	0986 31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/09/21	1386 28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/09/21	1409 28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/09/21	2025 04/11/2021			Bond Future	154.9508	154.9508	154.9670	154.9670	0.010	0.0000	0.0000	5,367
2021/09/21	2025 03/02/2022			Bond Future	155.1531	155.1531	155.1673	155.1673	0.009	0.0000	0.0000	0
2021/09/21	2025 05/05/2022			Bond Future	157.0101	157.0101	157.0231	157.0231	0.008	0.0000	0.0000	0
2021/09/21	2025 04/08/2022			Bond Future	157.3461	157.3461	157.3584	157.3584	0.008	0.0000	0.0000	0
2021/09/21	2029 04/11/2021			Bond Future	114.5353	114.5353	114.1231	114.1231	(0.360)	0.0000	0.0000	2,964
2021/09/21	2029 03/02/2022			Bond Future	115.8536	115.8536	115.4350	115.4350	(0.361)	0.0000	0.0000	0
2021/09/21	2029 05/05/2022			Bond Future	116.0421	116.0421	115.6176	115.6176	(0.366)	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
2021/09/21	2029	04/08/2022			Bond Future	117.4845	117.4845	117.0540	117.0540	(0.366)	0.0000	0.0000	0
2021/09/21	2030	04/11/2021	10.60	Call	Bond Future	7,513.9300	7.5139	7,531.2100	7.5312	0.230	0	0	0
2021/09/21	2030	04/11/2021	10.60	Put	Bond Future	28.6900	0.0287	26.2800	0.0263	(8.400)	0	0	0
2021/09/21	2030	04/11/2021	10.59	Put	Bond Future	29.6200	0.0296	27.1600	0.0272	(8.305)	0	0	0
2021/09/21	2030	04/11/2021	8.27	Put	Bond Future	5,046.4500	5.0464	5,023.9800	5.0240	(0.445)	0	0	0
2021/09/21	2030	04/11/2021	8.27	Call	Bond Future	74.3900	0.0744	71.6100	0.0716	(3.737)	0	0	300
2021/09/21	2030	04/11/2021	8.77	Put	Bond Future	2,610.2800	2.6103	2,584.1400	2.5841	(1.001)	0	0	0
2021/09/21	2030	04/11/2021	11.44	Put	Bond Future	1.1000	0.0011	0.9400	0.0009	(14.545)	0	0	300
2021/09/21	2030	04/11/2021	11.26	Call	Bond Future	10,642.6400	10.6426	10,662.0100	10.6620	0.182	0	0	0
2021/09/21	2030	04/11/2021	9.20	Call	Bond Future	1,448.3400	1.4483	1,444.3400	1.4443	(0.276)	0	0	29
2021/09/21	2030	04/11/2021	9.30	Put	Bond Future	960.0600	0.9601	937.9200	0.9379	(2.306)	0	0	0
2021/09/21	2030	04/11/2021	9.35	Call	Bond Future	1,932.5500	1.9325	1,930.9800	1.9310	(0.081)	0	0	0
2021/09/21	2030	04/11/2021	9.35	Put	Bond Future	860.9700	0.8610	839.7100	0.8397	(2.469)	0	0	9,100
2021/09/21	2030	04/11/2021			Bond Future	9.1520	95.6151	9.1484	95.6348	(0.039)	0.0000	0.0000	100,413
2021/09/21	2030	04/11/2021	10.61	Call	Bond Future	7,562.0000	7.5620	7,579.3400	7.5793	0.229	0	0	0
2021/09/21	2030	04/11/2021	10.61	Put	Bond Future	27.8000	0.0278	25.4500	0.0254	(8.453)	0	0	0
2021/09/21	2030	04/11/2021	10.59	Call	Bond Future	7,465.8700	7.4659	7,483.1000	7.4831	0.231	0	0	0
2021/09/21	2030	04/11/2021	8.77	Call	Bond Future	497.0600	0.4971	490.6100	0.4906	(1.298)	0	0	300
2021/09/21	2030	04/11/2021	11.44	Call	Bond Future	11,475.4200	11.4754	11,494.9500	11.4949	0.170	0	0	0
2021/09/21	2030	04/11/2021	11.26	Put	Bond Future	2.5300	0.0025	2.2100	0.0022	(12.648)	0	0	29
2021/09/21	2030	04/11/2021	9.90	Put	Bond Future	225.6700	0.2257	215.1000	0.2151	(4.684)	0	0	0
2021/09/21	2030	04/11/2021	9.90	Call	Bond Future	4,192.6600	4.1927	4,201.7800	4.2018	0.218	0	0	29
2021/09/21	2030	04/11/2021	9.20	Put	Bond Future	1,187.2300	1.1872	1,163.5400	1.1635	(1.995)	0	0	0
2021/09/21	2030	04/11/2021	8.75	Put	Bond Future	2,693.4100	2.6934	2,667.3300	2.6673	(0.968)	0	0	0
2021/09/21	2030	04/11/2021	8.75	Call	Bond Future	467.8900	0.4679	461.5000	0.4615	(1.366)	0	0	3,250
2021/09/21	2030	04/11/2021	9.30	Call	Bond Future	1,762.4900	1.7625	1,760.0400	1.7600	(0.139)	0	0	0
2021/09/21	2030	04/11/2021	9.25	Call	Bond Future	1,600.0800	1.6001	1,596.8300	1.5968	(0.203)	0	0	0
2021/09/21	2030	04/11/2021	9.25	Put	Bond Future	1,067.8100	1.0678	1,044.8700	1.0449	(2.148)	0	0	5,000
2021/09/21	2030	03/02/2022	9.45	Call	Bond Future	2,381.4400	2.3814	2,383.8700	2.3839	0.102	0	0	0
2021/09/21	2030	03/02/2022	9.45	Put	Bond Future	1,867.6700	1.8677	1,851.6100	1.8516	(0.860)	0	0	0
2021/09/21	2030	03/02/2022	9.35	Call	Bond Future	2,099.7500	2.0997	2,101.4500	2.1015	0.081	0	0	0
2021/09/21	2030	03/02/2022	9.35	Put	Bond Future	2,110.8700	2.1109	2,094.0800	2.0941	(0.795)	0	0	101
2021/09/21	2030	03/02/2022	8.39	Put	Bond Future	5,633.3200	5.6333	5,613.4100	5.6134	(0.353)	0	0	0
2021/09/21	2030	03/02/2022	8.39	Call	Bond Future	383.6500	0.3837	382.2300	0.3822	(0.370)	0	0	101
2021/09/21	2030	03/02/2022	8.85	Put	Bond Future	3,678.6100	3.6786	3,659.2500	3.6593	(0.526)	0	0	0
2021/09/21	2030	03/02/2022	8.85	Call	Bond Future	984.9500	0.9850	984.0800	0.9841	(0.088)	0	0	1,000
2021/09/21	2030	03/02/2022			Bond Future	9.3521	92.6882	9.3486	92.7067	(0.038)	0.0000	0.0000	0
2021/09/21	2030	03/02/2022	9.44	Call	Bond Future	2,352.3900	2.3524	2,354.7500	2.3547	0.100	0	0	0
2021/09/21	2030	03/02/2022	9.44	Put	Bond Future	1,890.9400	1.8909	1,874.8100	1.8748	(0.853)	0	0	0
2021/09/21	2030	03/02/2022	9.43	Call	Bond Future	2,323.7500	2.3238	2,326.0300	2.3260	0.098	0	0	0
2021/09/21	2030	03/02/2022	9.43	Put	Bond Future	1,914.6500	1.9147	1,898.4400	1.8984	(0.847)	0	0	0
2021/09/21	2030	03/02/2022	9.78	Call	Bond Future	3,454.3000	3.4543	3,459.3700	3.4594	0.147	0	0	0
2021/09/21	2030	03/02/2022	9.78	Put	Bond Future	1,235.2300	1.2352	1,221.8100	1.2218	(1.086)	0	0	101
2021/09/21	2030	03/02/2022	10.85	Call	Bond Future	7,778.8400	7.7788	7,791.5000	7.7915	0.163	0	0	0
2021/09/21	2030	03/02/2022	10.85	Put	Bond Future	302.3200	0.3023	296.4900	0.2965	(1.928)	0	0	1,000
2021/09/21	2030	03/02/2022	9.60	Put	Bond Future	1,550.8000	1.5508	1,535.9100	1.5359	(0.960)	0	0	0
2021/09/21	2030	03/02/2022	9.60	Call	Bond Future	2,844.7700	2.8448	2,848.3700	2.8484	0.127	0	0	1,000

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2021/09/21	2030	05/05/2022	10.21	Call	Bond Future	4,650.4100	4.6504	4,657.4500	4.6575	0.151	0	0	0
2021/09/21	2030	05/05/2022	10.21	Put	Bond Future	1,420.1000	1.4201	1,409.2400	1.4092	(0.765)	0	0	0
2021/09/21	2030	05/05/2022	9.95	Call	Bond Future	3,772.2200	3.7722	3,777.8100	3.7778	0.148	0	0	0
2021/09/21	2030	05/05/2022	8.47	Call	Bond Future	612.0300	0.6120	611.7700	0.6118	(0.042)	0	0	1,073
2021/09/21	2030	05/05/2022	8.14	Put	Bond Future	7,962.2000	7.9622	7,943.7500	7.9438	(0.232)	0	0	0
2021/09/21	2030	05/05/2022	8.14	Call	Bond Future	361.7000	0.3617	361.1500	0.3612	(0.152)	0	0	1,800
2021/09/21	2030	05/05/2022	8.89	Put	Bond Future	4,671.7700	4.6718	4,654.4700	4.6545	(0.370)	0	0	0
2021/09/21	2030	05/05/2022	8.81	Put	Bond Future	4,970.9300	4.9709	4,953.4100	4.9534	(0.352)	0	0	0
2021/09/21	2030	05/05/2022			Bond Future	9.5602	93.7761	9.5567	93.7940	(0.037)	0.0000	0.0000	0
2021/09/21	2030	05/05/2022	10.20	Call	Bond Future	4,615.4200	4.6154	4,622.4100	4.6224	0.151	0	0	0
2021/09/21	2030	05/05/2022	10.20	Put	Bond Future	1,433.7100	1.4337	1,422.8000	1.4228	(0.761)	0	0	200
2021/09/21	2030	05/05/2022	10.19	Call	Bond Future	4,580.5200	4.5805	4,587.4500	4.5875	0.151	0	0	0
2021/09/21	2030	05/05/2022	10.19	Put	Bond Future	1,447.4400	1.4474	1,436.4700	1.4365	(0.758)	0	0	0
2021/09/21	2030	05/05/2022	9.95	Put	Bond Future	1,816.7300	1.8167	1,804.4200	1.8044	(0.678)	0	0	1,073
2021/09/21	2030	05/05/2022	9.35	Call	Bond Future	2,103.2200	2.1032	2,105.5800	2.1056	0.112	0	0	0
2021/09/21	2030	05/05/2022	9.35	Put	Bond Future	3,180.4500	3.1805	3,164.9100	3.1649	(0.489)	0	0	1,073
2021/09/21	2030	05/05/2022	8.47	Put	Bond Future	6,377.3100	6.3773	6,359.1500	6.3591	(0.285)	0	0	0
2021/09/21	2030	05/05/2022	8.89	Call	Bond Future	1,180.5800	1.1806	1,181.1800	1.1812	0.051	0	0	1,800
2021/09/21	2030	05/05/2022	11.04	Call	Bond Future	7,792.4500	7.7925	7,803.5500	7.8036	0.142	0	0	0
2021/09/21	2030	05/05/2022	11.04	Put	Bond Future	644.8600	0.6449	638.0600	0.6381	(1.054)	0	0	1,800
2021/09/21	2030	05/05/2022	8.81	Call	Bond Future	1,051.8100	1.0518	1,052.1900	1.0522	0.036	0	0	200
2021/09/21	2030	05/05/2022	7.73	Put	Bond Future	10,115.7100	10.1157	10,097.2600	10.0973	(0.182)	0	0	0
2021/09/21	2030	05/05/2022	7.73	Call	Bond Future	173.8800	0.1739	173.3300	0.1733	(0.316)	0	0	200
2021/09/21	2030	04/08/2022	9.56	Call	Bond Future	2,518.1900	2.5182	2,521.5100	2.5215	0.132	0	0	0
2021/09/21	2030	04/08/2022	9.56	Put	Bond Future	3,619.1200	3.6191	3,604.9300	3.6049	(0.392)	0	0	0
2021/09/21	2030	04/08/2022			Bond Future	9.7828	90.8677	9.7792	90.8852	(0.036)	0.0000	0.0000	0
2021/09/21	2030	04/08/2022	9.55	Call	Bond Future	2,495.0100	2.4950	2,498.2900	2.4983	0.131	0	0	0
2021/09/21	2030	04/08/2022	9.55	Put	Bond Future	3,645.7500	3.6457	3,631.5200	3.6315	(0.390)	0	0	0
2021/09/21	2030	04/08/2022	9.54	Call	Bond Future	2,471.9500	2.4719	2,475.1800	2.4752	0.131	0	0	0
2021/09/21	2030	04/08/2022	9.54	Put	Bond Future	3,672.5300	3.6725	3,658.2500	3.6582	(0.389)	0	0	0
2021/09/21	2032	04/11/2021	11.70	Call	Bond Future	10,291.8700	10.2919	10,282.1900	10.2822	(0.094)	0	0	0
2021/09/21	2032	04/11/2021	11.71	Put	Bond Future	8.6000	0.0086	7.8400	0.0078	(8.837)	0	0	0
2021/09/21	2032	04/11/2021	11.69	Call	Bond Future	10,241.4700	10.2415	10,231.7800	10.2318	(0.095)	0	0	0
2021/09/21	2032	04/11/2021	9.83	Call	Bond Future	1,429.1800	1.4292	1,408.6200	1.4086	(1.439)	0	0	700
2021/09/21	2032	04/11/2021			Bond Future	9.8328	90.7304	9.8343	90.7215	0.015	0.0000	0.0000	124,370
2021/09/21	2032	04/11/2021	11.70	Put	Bond Future	8.8900	0.0089	8.1100	0.0081	(8.774)	0	0	0
2021/09/21	2032	04/11/2021	11.71	Call	Bond Future	10,342.2300	10.3422	10,332.5700	10.3326	(0.093)	0	0	0
2021/09/21	2032	04/11/2021	11.69	Put	Bond Future	9.1800	0.0092	8.3900	0.0084	(8.606)	0	0	0
2021/09/21	2032	04/11/2021	9.33	Put	Bond Future	3,427.5400	3.4275	3,424.4200	3.4244	(0.091)	0	0	0
2021/09/21	2032	04/11/2021	9.33	Call	Bond Future	354.8400	0.3548	342.8200	0.3428	(3.387)	0	0	700
2021/09/21	2032	04/11/2021	9.83	Put	Bond Future	1,445.7900	1.4458	1,434.1300	1.4341	(0.806)	0	0	0
2021/09/21	2032	04/11/2021	12.81	Call	Bond Future	15,644.8300	15.6448	15,635.9200	15.6359	(0.057)	0	0	0
2021/09/21	2032	04/11/2021	12.81	Put	Bond Future	0.0500	0.0001	0.0400	0.0000	(20.000)	0	0	700
2021/09/21	2032	03/02/2022	10.43	Call	Bond Future	3,650.6500	3.6506	3,635.7400	3.6357	(0.408)	0	0	0
2021/09/21	2032	03/02/2022	10.43	Put	Bond Future	1,399.6200	1.3996	1,395.0800	1.3951	(0.324)	0	0	0
2021/09/21	2032	03/02/2022	10.42	Call	Bond Future	3,612.2300	3.6122	3,597.3300	3.5973	(0.412)	0	0	0
2021/09/21	2032	03/02/2022	10.42	Put	Bond Future	1,417.2200	1.4172	1,412.6900	1.4127	(0.320)	0	0	0

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2021/09/21	2032	03/02/2022	10.45	Put	Bond Future	1,364.6200	1.3646	1,360.0500	1.3600	(0.335)	0	0	198
2021/09/21	2032	03/02/2022	9.81	Call	Bond Future	1,659.0600	1.6591	1,646.6200	1.6466	(0.750)	0	0	0
2021/09/21	2032	03/02/2022	9.81	Put	Bond Future	2,975.1300	2.9751	2,973.0600	2.9731	(0.070)	0	0	198
2021/09/21	2032	03/02/2022	8.91	Put	Bond Future	7,079.9700	7.0800	7,086.1300	7.0861	0.087	0	0	0
2021/09/21	2032	03/02/2022	10.66	Call	Bond Future	4,574.5500	4.5745	4,559.4800	4.5595	(0.329)	0	0	0
2021/09/21	2032	03/02/2022	10.66	Put	Bond Future	1,048.4500	1.0484	1,043.7500	1.0438	(0.448)	0	0	97
2021/09/21	2032	03/02/2022	10.35	Put	Bond Future	1,547.3000	1.5473	1,542.8900	1.5429	(0.285)	0	0	400
2021/09/21	2032	03/02/2022	9.58	Put	Bond Future	3,811.8200	3.8118	3,811.6000	3.8116	(0.006)	0	0	0
2021/09/21	2032	03/02/2022	9.58	Call	Bond Future	1,122.5300	1.1225	1,111.9400	1.1119	(0.943)	0	0	400
2021/09/21	2032	03/02/2022	11.13	Call	Bond Future	6,629.5300	6.6295	6,614.9300	6.6149	(0.220)	0	0	0
2021/09/21	2032	03/02/2022	11.13	Put	Bond Future	575.5500	0.5755	571.3200	0.5713	(0.735)	0	0	210
2021/09/21	2032	03/02/2022	10.53	Call	Bond Future	4,042.4000	4.0424	4,027.3800	4.0274	(0.372)	0	0	0
2021/09/21	2032	03/02/2022	10.53	Put	Bond Future	1,233.8600	1.2339	1,229.2100	1.2292	(0.377)	0	0	210
2021/09/21	2032	03/02/2022	10.65	Call	Bond Future	4,532.9500	4.5330	4,517.8700	4.5179	(0.333)	0	0	0
2021/09/21	2032	03/02/2022	10.65	Put	Bond Future	1,061.7600	1.0618	1,057.0500	1.0570	(0.444)	0	0	1,050
2021/09/21	2032	03/02/2022	9.67	Call	Bond Future	1,319.2700	1.3193	1,307.9000	1.3079	(0.862)	0	0	0
2021/09/21	2032	03/02/2022			Bond Future	10.0349	91.7524	10.0366	91.7420	0.018	0.0000	0.0000	0
2021/09/21	2032	03/02/2022	10.44	Call	Bond Future	3,689.0200	3.6890	3,674.0900	3.6741	(0.405)	0	0	0
2021/09/21	2032	03/02/2022	10.44	Put	Bond Future	1,382.0200	1.3820	1,377.4600	1.3775	(0.330)	0	0	0
2021/09/21	2032	03/02/2022	10.45	Call	Bond Future	3,727.5400	3.7275	3,712.6000	3.7126	(0.401)	0	0	0
2021/09/21	2032	03/02/2022	8.91	Call	Bond Future	228.4700	0.2285	224.2600	0.2243	(1.843)	0	0	198
2021/09/21	2032	03/02/2022	10.14	Call	Bond Future	2,618.0400	2.6180	2,603.8700	2.6039	(0.541)	0	0	0
2021/09/21	2032	03/02/2022	10.14	Put	Bond Future	2,011.4900	2.0115	2,007.6900	2.0077	(0.189)	0	0	97
2021/09/21	2032	03/02/2022	9.14	Put	Bond Future	5,814.1700	5.8142	5,818.3200	5.8183	0.071	0	0	0
2021/09/21	2032	03/02/2022	9.14	Call	Bond Future	419.2700	0.4193	413.0500	0.4130	(1.484)	0	0	97
2021/09/21	2032	03/02/2022	10.95	Call	Bond Future	5,824.1100	5.8241	5,809.2300	5.8092	(0.255)	0	0	0
2021/09/21	2032	03/02/2022	10.95	Put	Bond Future	726.1400	0.7261	721.6300	0.7216	(0.621)	0	0	400
2021/09/21	2032	03/02/2022	10.35	Call	Bond Future	3,348.8200	3.3488	3,334.0400	3.3340	(0.441)	0	0	0
2021/09/21	2032	03/02/2022	9.62	Put	Bond Future	3,656.1500	3.6562	3,655.5800	3.6556	(0.016)	0	0	0
2021/09/21	2032	03/02/2022	9.62	Call	Bond Future	1,207.6700	1.2077	1,196.7300	1.1967	(0.906)	0	0	210
2021/09/21	2032	03/02/2022	9.67	Put	Bond Future	3,467.9200	3.4679	3,466.9200	3.4669	(0.029)	0	0	1,050
2021/09/21	2032	03/02/2022	9.57	Put	Bond Future	3,851.5700	3.8516	3,851.4300	3.8514	(0.004)	0	0	0
2021/09/21	2032	03/02/2022	9.57	Call	Bond Future	1,101.9400	1.1019	1,091.4300	1.0914	(0.954)	0	0	1,050
2021/09/21	2032	05/05/2022	11.03	Call	Bond Future	5,751.1700	5.7512	5,737.0500	5.7371	(0.246)	0	0	0
2021/09/21	2032	05/05/2022	11.03	Put	Bond Future	1,462.7900	1.4628	1,459.9100	1.4599	(0.197)	0	0	0
2021/09/21	2032	05/05/2022	11.02	Put	Bond Future	1,475.8300	1.4758	1,472.9700	1.4730	(0.194)	0	0	0
2021/09/21	2032	05/05/2022	11.18	Call	Bond Future	6,350.6400	6.3506	6,336.4300	6.3364	(0.224)	0	0	0
2021/09/21	2032	05/05/2022	11.18	Put	Bond Future	1,279.0100	1.2790	1,276.0400	1.2760	(0.232)	0	0	780
2021/09/21	2032	05/05/2022			Bond Future	10.2410	88.6825	10.2430	88.6713	0.020	0.0000	0.0000	0
2021/09/21	2032	05/05/2022	11.04	Call	Bond Future	5,790.5200	5.7905	5,776.4000	5.7764	(0.244)	0	0	0
2021/09/21	2032	05/05/2022	11.04	Put	Bond Future	1,449.6200	1.4496	1,446.7400	1.4467	(0.199)	0	0	0
2021/09/21	2032	05/05/2022	11.02	Call	Bond Future	5,711.6400	5.7116	5,697.5400	5.6975	(0.247)	0	0	0
2021/09/21	2032	05/05/2022	9.58	Put	Bond Future	5,181.6500	5.1816	5,183.8800	5.1839	0.043	0	0	0
2021/09/21	2032	05/05/2022	9.58	Call	Bond Future	1,359.8700	1.3599	1,350.8600	1.3509	(0.663)	0	0	780
2021/09/21	2032	05/05/2022	10.18	Put	Bond Future	3,130.8900	3.1309	3,130.0200	3.1300	(0.028)	0	0	0
2021/09/21	2032	05/05/2022	10.18	Call	Bond Future	2,787.3000	2.7873	2,775.1900	2.7752	(0.434)	0	0	780
2021/09/21	2032	04/08/2022	10.21	Put	Bond Future	4,124.7100	4.1247	4,125.9000	4.1259	0.029	0	0	0
2021/09/21	2032	04/08/2022	10.22	Call	Bond Future	2,805.2700	2.8053	2,794.5000	2.7945	(0.384)	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
2021/09/21	2032	04/08/2022	10.20	Put	Bond Future	4,155.1100	4.1551	4,156.3400	4.1563	0.030	0	0	0
2021/09/21	2032	04/08/2022			Bond Future	10.4543	89.7147	10.4565	89.7028	0.021	0.0000	0.0000	0
2021/09/21	2032	04/08/2022	10.21	Call	Bond Future	2,779.9200	2.7799	2,769.1800	2.7692	(0.386)	0	0	0
2021/09/21	2032	04/08/2022	10.22	Put	Bond Future	4,094.4700	4.0945	4,095.6300	4.0956	0.028	0	0	0
2021/09/21	2032	04/08/2022	10.20	Call	Bond Future	2,754.6900	2.7547	2,743.9900	2.7440	(0.388)	0	0	0
2021/09/21	2033	04/11/2021			Bond Future	108.4331	108.4331	108.2476	108.2476	(0.171)	0.0000	0.0000	8,988
2021/09/21	2033	03/02/2022			Bond Future	109.6812	109.6812	109.4921	109.4921	(0.172)	0.0000	0.0000	0
2021/09/21	2033	05/05/2022			Bond Future	109.7160	109.7160	109.5237	109.5237	(0.175)	0.0000	0.0000	0
2021/09/21	2033	04/08/2022			Bond Future	111.0797	111.0797	110.8844	110.8844	(0.176)	0.0000	0.0000	0
2021/09/21	2037	04/11/2021	12.82	Put	Bond Future	3.8600	0.0039	3.2300	0.0032	(16.321)	0	0	0
2021/09/21	2037	04/11/2021	12.83	Call	Bond Future	12,979.6300	12.9796	13,068.6900	13.0687	0.686	0	0	0
2021/09/21	2037	04/11/2021	12.30	Call	Bond Future	10,206.1900	10.2062	10,292.9200	10.2929	0.850	0	0	0
2021/09/21	2037	04/11/2021	12.30	Put	Bond Future	23.4000	0.0234	20.4700	0.0205	(12.521)	0	0	600
2021/09/21	2037	04/11/2021	11.49	Put	Bond Future	215.0100	0.2150	197.8700	0.1979	(7.972)	0	0	0
2021/09/21	2037	04/11/2021	11.49	Call	Bond Future	5,793.6400	5.7936	5,866.1600	5.8662	1.252	0	0	600
2021/09/21	2037	04/11/2021			Bond Future	10.5995	86.6086	10.5859	86.6982	(0.128)	0.0000	0.0000	120,120
2021/09/21	2037	04/11/2021	12.82	Call	Bond Future	12,928.6000	12.9286	13,017.6300	13.0176	0.689	0	0	0
2021/09/21	2037	04/11/2021	12.83	Put	Bond Future	3.7000	0.0037	3.1000	0.0031	(16.216)	0	0	0
2021/09/21	2037	04/11/2021	12.81	Call	Bond Future	12,877.5100	12.8775	12,966.5300	12.9665	0.691	0	0	0
2021/09/21	2037	04/11/2021	12.81	Put	Bond Future	4.0100	0.0040	3.3700	0.0034	(15.960)	0	0	0
2021/09/21	2037	03/02/2022	11.46	Call	Bond Future	5,241.1900	5.2412	5,299.4600	5.2995	1.112	0	0	0
2021/09/21	2037	03/02/2022	11.47	Put	Bond Future	1,118.1400	1.1181	1,087.2500	1.0872	(2.763)	0	0	0
2021/09/21	2037	03/02/2022	11.45	Call	Bond Future	5,195.5300	5.1955	5,253.5400	5.2535	1.117	0	0	0
2021/09/21	2037	03/02/2022			Bond Future	10.7943	83.3300	10.7804	83.4194	(0.129)	0.0000	0.0000	0
2021/09/21	2037	03/02/2022	11.46	Put	Bond Future	1,131.7800	1.1318	1,100.6200	1.1006	(2.753)	0	0	0
2021/09/21	2037	03/02/2022	11.47	Call	Bond Future	5,286.9400	5.2869	5,345.4800	5.3455	1.107	0	0	0
2021/09/21	2037	03/02/2022	11.45	Put	Bond Future	1,145.5800	1.1456	1,114.1600	1.1142	(2.743)	0	0	0
2021/09/21	2037	05/05/2022	11.83	Call	Bond Future	6,593.1400	6.5931	6,652.0700	6.6521	0.894	0	0	0
2021/09/21	2037	05/05/2022	11.84	Put	Bond Future	1,597.4000	1.5974	1,566.8300	1.5668	(1.914)	0	0	0
2021/09/21	2037	05/05/2022	11.82	Call	Bond Future	6,550.1000	6.5501	6,608.8400	6.6088	0.897	0	0	0
2021/09/21	2037	05/05/2022			Bond Future	10.9930	84.3083	10.9786	84.3980	(0.131)	0.0000	0.0000	0
2021/09/21	2037	05/05/2022	11.83	Put	Bond Future	1,611.0600	1.6111	1,580.3000	1.5803	(1.909)	0	0	0
2021/09/21	2037	05/05/2022	11.84	Call	Bond Future	6,636.2400	6.6362	6,695.3600	6.6954	0.891	0	0	0
2021/09/21	2037	05/05/2022	11.82	Put	Bond Future	1,624.8400	1.6248	1,593.8900	1.5939	(1.905)	0	0	0
2021/09/21	2037	04/08/2022	10.90	Call	Bond Future	2,976.7900	2.9768	3,011.3100	3.0113	1.160	0	0	0
2021/09/21	2037	04/08/2022	10.91	Put	Bond Future	4,806.4200	4.8064	4,750.8900	4.7509	(1.155)	0	0	0
2021/09/21	2037	04/08/2022	10.89	Call	Bond Future	2,949.3700	2.9494	2,983.6700	2.9837	1.163	0	0	0
2021/09/21	2037	04/08/2022	10.89	Put	Bond Future	4,876.7800	4.8768	4,820.8000	4.8208	(1.148)	0	0	0
2021/09/21	2037	04/08/2022			Bond Future	11.2026	81.0333	11.1878	81.1236	(0.133)	0.0000	0.0000	0
2021/09/21	2037	04/08/2022	10.90	Put	Bond Future	4,841.5000	4.8415	4,785.7400	4.7857	(1.152)	0	0	50
2021/09/21	2037	04/08/2022	10.91	Call	Bond Future	3,004.3300	3.0043	3,039.0800	3.0391	1.157	0	0	0
2021/09/21	2037	04/08/2022	11.42	Call	Bond Future	4,591.6100	4.5916	4,637.7700	4.6378	1.005	0	0	0
2021/09/21	2037	04/08/2022	11.42	Put	Bond Future	3,290.5400	3.2905	3,246.4200	3.2464	(1.341)	0	0	50
2021/09/21	2037	04/08/2022	10.10	Put	Bond Future	8,316.6500	8.3166	8,243.8200	8.2438	(0.876)	0	0	0
2021/09/21	2037	04/08/2022	10.10	Call	Bond Future	1,207.0800	1.2071	1,224.5300	1.2245	1.446	0	0	50

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
2021/09/21	2038	04/11/2021			Bond Future	120.3142	120.3142	120.1956	120.1956	(0.099)	0.0000	0.0000	5,949
2021/09/21	2038	03/02/2022			Bond Future	119.9201	119.9201	119.7985	119.7985	(0.101)	0.0000	0.0000	0
2021/09/21	2038	05/05/2022			Bond Future	121.3556	121.3556	121.2314	121.2314	(0.102)	0.0000	0.0000	0
2021/09/21	2038	04/08/2022			Bond Future	121.0467	121.0467	120.9203	120.9203	(0.104)	0.0000	0.0000	0
2021/09/21	2040	04/11/2021	12.90	Call	Bond Future	13,516.9600	13.5170	13,610.8000	13.6108	0.694	0	0	0
2021/09/21	2040	04/11/2021	12.90	Put	Bond Future	5.6400	0.0056	4.7700	0.0048	(15.426)	0	0	0
2021/09/21	2040	04/11/2021	12.89	Call	Bond Future	13,463.2700	13.4633	13,557.0800	13.5571	0.697	0	0	0
2021/09/21	2040	04/11/2021	12.89	Put	Bond Future	5.8600	0.0059	4.9600	0.0050	(15.358)	0	0	0
2021/09/21	2040	04/11/2021			Bond Future	10.7167	88.8113	10.7034	88.9060	(0.125)	0.0000	0.0000	81,491
2021/09/21	2040	04/11/2021	12.91	Call	Bond Future	13,570.5900	13.5706	13,664.4600	13.6645	0.692	0	0	0
2021/09/21	2040	04/11/2021	12.91	Put	Bond Future	5.4300	0.0054	4.5900	0.0046	(15.470)	0	0	0
2021/09/21	2040	03/02/2022	11.58	Put	Bond Future	1,237.7800	1.2378	1,204.5800	1.2046	(2.682)	0	0	0
2021/09/21	2040	03/02/2022	11.59	Call	Bond Future	5,735.7500	5.7358	5,797.2600	5.7973	1.072	0	0	0
2021/09/21	2040	03/02/2022	11.57	Put	Bond Future	1,252.5600	1.2526	1,219.0800	1.2191	(2.673)	0	0	0
2021/09/21	2040	03/02/2022			Bond Future	10.9060	85.3073	10.8923	85.4018	(0.126)	0.0000	0.0000	0
2021/09/21	2040	03/02/2022	11.58	Call	Bond Future	5,686.9800	5.6870	5,748.2200	5.7482	1.077	0	0	0
2021/09/21	2040	03/02/2022	11.59	Put	Bond Future	1,223.3400	1.2233	1,190.4100	1.1904	(2.692)	0	0	0
2021/09/21	2040	03/02/2022	11.57	Call	Bond Future	5,638.4700	5.6385	5,699.4300	5.6994	1.081	0	0	0
2021/09/21	2040	05/05/2022	11.91	Put	Bond Future	1,699.0000	1.6990	1,666.4200	1.6664	(1.918)	0	0	0
2021/09/21	2040	05/05/2022	11.92	Call	Bond Future	6,914.9200	6.9149	6,977.3800	6.9774	0.903	0	0	0
2021/09/21	2040	05/05/2022	11.92	Put	Bond Future	1,684.3800	1.6844	1,652.0100	1.6520	(1.922)	0	0	0
2021/09/21	2040	05/05/2022	10.57	Put	Bond Future	5,569.6800	5.5697	5,501.5900	5.5016	(1.223)	0	0	0
2021/09/21	2040	05/05/2022	10.57	Call	Bond Future	1,906.7300	1.9067	1,933.4700	1.9335	1.402	0	0	1,200
2021/09/21	2040	05/05/2022	13.04	Call	Bond Future	12,224.9600	12.2250	12,304.1300	12.3041	0.648	0	0	0
2021/09/21	2040	05/05/2022	13.04	Put	Bond Future	661.1400	0.6611	645.4800	0.6455	(2.369)	0	0	1,200
2021/09/21	2040	05/05/2022			Bond Future	11.0987	86.3089	11.0845	86.4037	(0.127)	0.0000	0.0000	0
2021/09/21	2040	05/05/2022	11.91	Call	Bond Future	6,869.0100	6.8690	6,931.2600	6.9313	0.906	0	0	0
2021/09/21	2040	05/05/2022	11.90	Call	Bond Future	6,823.3800	6.8234	6,885.4200	6.8854	0.909	0	0	0
2021/09/21	2040	05/05/2022	11.90	Put	Bond Future	1,713.9800	1.7140	1,681.1900	1.6812	(1.913)	0	0	0
2021/09/21	2040	05/05/2022	9.82	Put	Bond Future	9,861.0500	9.8611	9,775.9100	9.7759	(0.863)	0	0	0
2021/09/21	2040	05/05/2022	9.82	Call	Bond Future	559.1800	0.5592	568.8700	0.5689	1.733	0	0	1,200
2021/09/21	2040	04/08/2022	11.05	Call	Bond Future	3,281.0900	3.2811	3,318.7800	3.3188	1.149	0	0	0
2021/09/21	2040	04/08/2022	11.05	Put	Bond Future	4,944.3600	4.9444	4,886.6200	4.8866	(1.168)	0	0	0
2021/09/21	2040	04/08/2022			Bond Future	11.3016	82.8066	11.2869	82.9020	(0.130)	0.0000	0.0000	0
2021/09/21	2040	04/08/2022	11.04	Call	Bond Future	3,251.0900	3.2511	3,288.5300	3.2885	1.152	0	0	0
2021/09/21	2040	04/08/2022	11.04	Put	Bond Future	4,981.5500	4.9815	4,923.5600	4.9236	(1.164)	0	0	0
2021/09/21	2040	04/08/2022	11.03	Call	Bond Future	3,221.2200	3.2212	3,258.4200	3.2584	1.155	0	0	0
2021/09/21	2040	04/08/2022	11.03	Put	Bond Future	5,018.9600	5.0190	4,960.7300	4.9607	(1.160)	0	0	0
2021/09/21	2044	04/11/2021	12.91	Call	Bond Future	13,397.0400	13.3970	13,526.2100	13.5262	0.964	0	0	0
2021/09/21	2044	04/11/2021	12.91	Put	Bond Future	7.4900	0.0075	6.2600	0.0063	(16.422)	0	0	0
2021/09/21	2044	04/11/2021			Bond Future	10.7571	85.5321	10.7391	85.6625	(0.168)	0.0000	0.0000	62,052
2021/09/21	2044	04/11/2021	12.90	Call	Bond Future	13,343.8400	13.3438	13,472.9600	13.4730	0.968	0	0	0
2021/09/21	2044	04/11/2021	12.90	Put	Bond Future	7.7700	0.0078	6.4900	0.0065	(16.474)	0	0	0
2021/09/21	2044	04/11/2021	12.89	Call	Bond Future	13,290.5800	13.2906	13,419.6600	13.4197	0.971	0	0	0
2021/09/21	2044	04/11/2021	12.89	Put	Bond Future	8.0600	0.0081	6.7400	0.0067	(16.377)	0	0	0
2021/09/21	2044	03/02/2022	11.60	Call	Bond Future	5,703.0200	5.7030	5,790.9300	5.7909	1.541	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
2021/09/21	2044	03/02/2022	11.60	Put	Bond Future	1,267.1400	1.2671	1,224.3800	1.2244	(3.375)	0	0	0
2021/09/21	2044	03/02/2022	11.59	Call	Bond Future	5,654.1000	5.6541	5,741.6300	5.7416	1.548	0	0	0
2021/09/21	2044	03/02/2022	11.59	Put	Bond Future	1,282.1200	1.2821	1,238.9800	1.2390	(3.365)	0	0	0
2021/09/21	2044	03/02/2022			Bond Future	10.9372	82.1162	10.9186	82.2469	(0.170)	0.0000	0.0000	0
2021/09/21	2044	03/02/2022	11.61	Call	Bond Future	5,752.2000	5.7522	5,840.4700	5.8405	1.535	0	0	0
2021/09/21	2044	03/02/2022	11.61	Put	Bond Future	1,252.5100	1.2525	1,210.1100	1.2101	(3.385)	0	0	0
2021/09/21	2044	05/05/2022	11.92	Call	Bond Future	6,890.1100	6.8901	6,979.0100	6.9790	1.290	0	0	0
2021/09/21	2044	05/05/2022	11.92	Put	Bond Future	1,726.6500	1.7266	1,684.1100	1.6841	(2.464)	0	0	0
2021/09/21	2044	05/05/2022	11.91	Call	Bond Future	6,844.0300	6.8440	6,932.6500	6.9326	1.295	0	0	0
2021/09/21	2044	05/05/2022	11.91	Put	Bond Future	1,741.6500	1.7416	1,698.8300	1.6988	(2.459)	0	0	0
2021/09/21	2044	05/05/2022			Bond Future	11.1201	83.0803	11.1008	83.2117	(0.173)	0.0000	0.0000	0
2021/09/21	2044	05/05/2022	11.93	Call	Bond Future	6,936.0300	6.9360	7,025.2100	7.0252	1.286	0	0	0
2021/09/21	2044	05/05/2022	11.93	Put	Bond Future	1,711.5800	1.7116	1,669.3200	1.6693	(2.469)	0	0	0
2021/09/21	2044	04/08/2022	11.09	Call	Bond Future	3,382.2800	3.3823	3,438.1500	3.4381	1.652	0	0	0
2021/09/21	2044	04/08/2022	11.09	Put	Bond Future	4,879.1200	4.8791	4,802.5100	4.8025	(1.570)	0	0	0
2021/09/21	2044	04/08/2022	11.08	Call	Bond Future	3,351.1800	3.3512	3,406.7000	3.4067	1.657	0	0	0
2021/09/21	2044	04/08/2022	11.08	Put	Bond Future	4,916.4400	4.9164	4,839.4800	4.8395	(1.565)	0	0	0
2021/09/21	2044	04/08/2022			Bond Future	11.3123	79.6656	11.2924	79.7981	(0.176)	0.0000	0.0000	0
2021/09/21	2044	04/08/2022	11.10	Call	Bond Future	3,413.5100	3.4135	3,469.7300	3.4697	1.647	0	0	0
2021/09/21	2044	04/08/2022	11.10	Put	Bond Future	4,842.0300	4.8420	4,765.7700	4.7658	(1.575)	0	0	0
2021/09/21	2046	04/11/2021			Bond Future	107.7334	107.7334	107.5856	107.5856	(0.137)	0.0000	0.0000	17,227
2021/09/21	2046	03/02/2022			Bond Future	108.9735	108.9735	108.8225	108.8225	(0.139)	0.0000	0.0000	0
2021/09/21	2046	05/05/2022			Bond Future	108.3952	108.3952	108.2415	108.2415	(0.142)	0.0000	0.0000	0
2021/09/21	2046	04/08/2022			Bond Future	109.7428	109.7428	109.5865	109.5865	(0.142)	0.0000	0.0000	0
2021/09/21	2050	04/11/2021			Bond Future	111.4175	111.4175	110.8348	110.8348	(0.523)	0.0000	0.0000	8,607
2021/09/21	2050	03/02/2022			Bond Future	110.7228	110.7228	110.1317	110.1317	(0.534)	0.0000	0.0000	0
2021/09/21	2050	05/05/2022			Bond Future	112.0481	112.0481	111.4490	111.4490	(0.535)	0.0000	0.0000	0
2021/09/21	2050	04/08/2022			Bond Future	111.4229	111.4229	110.8158	110.8158	(0.545)	0.0000	0.0000	0
2021/09/21	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/09/21	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/09/21	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/09/21	AL37	04/11/2021			Index Future	805.2020	805.2020	805.4210	805.4210	0.027	0.0000	0.0000	0
2021/09/21	AL37	03/02/2022			Index Future	814.2660	814.2660	814.4840	814.4840	0.027	0.0000	0.0000	0
2021/09/21	AL37	05/05/2022			Index Future	823.8100	823.8100	824.0290	824.0290	0.027	0.0000	0.0000	0
2021/09/21	AL37	04/08/2022			Index Future	833.7460	833.7460	833.9670	833.9670	0.027	0.0000	0.0000	0
2021/09/21	AL7T	04/11/2021			Index Future	918.5330	918.5330	918.2470	918.2470	(0.031)	0.0000	0.0000	0
2021/09/21	AL7T	03/02/2022			Index Future	928.8730	928.8730	928.5800	928.5800	(0.032)	0.0000	0.0000	0
2021/09/21	AL7T	05/05/2022			Index Future	939.7600	939.7600	939.4620	939.4620	(0.032)	0.0000	0.0000	0
2021/09/21	AL7T	04/08/2022			Index Future	951.0950	951.0950	950.7920	950.7920	(0.032)	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
2021/09/21	ALBI	04/11/2021			Index Future	810.5430	810.5430	810.7530	810.7530	0.026	0.0000	0.0000	119
2021/09/21	ALBI	03/02/2022			Index Future	819.6670	819.6670	819.8760	819.8760	0.025	0.0000	0.0000	0
2021/09/21	ALBI	05/05/2022			Index Future	829.2740	829.2740	829.4840	829.4840	0.025	0.0000	0.0000	0
2021/09/21	ALBI	04/08/2022			Index Future	839.2760	839.2760	839.4880	839.4880	0.025	0.0000	0.0000	0
2021/09/21	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/09/21	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/09/21	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/09/21	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/09/21	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/09/21	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/09/21	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/09/21	C040	06/10/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/09/21	C040	31/01/2040			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/09/21	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/09/21	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/09/21	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/09/21	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/09/21	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/09/21	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/09/21	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2021/09/21	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/09/21	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/09/21	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/09/21	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/09/21	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/09/21	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
2021/09/21	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/09/21	C303	28/02/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/09/21	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/09/21	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/09/21	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/09/21	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/09/21	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/09/21	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/09/21	ES33	04/11/2021			Bond Future	11.3284	76.4823	11.3127	76.5650	(0.138)	0.0000	0.0000	350
2021/09/21	ES33	03/02/2022			Bond Future	11.5727	77.3626	11.5566	77.4452	(0.139)	0.0000	0.0000	0
2021/09/21	ES33	05/05/2022			Bond Future	11.8176	74.5114	11.8009	74.5943	(0.141)	0.0000	0.0000	0
2021/09/21	ES33	04/08/2022			Bond Future	12.0721	75.3903	12.0548	75.4738	(0.143)	0.0000	0.0000	0
2021/09/21	ES42	04/11/2021			Bond Future	11.8110	74.9873	11.7959	75.0788	(0.128)	0.0000	0.0000	4,779
2021/09/21	ES42	03/02/2022			Bond Future	12.0333	75.8509	12.0177	75.9424	(0.130)	0.0000	0.0000	0
2021/09/21	ES42	05/05/2022			Bond Future	12.2639	72.5007	12.2477	72.5926	(0.132)	0.0000	0.0000	0
2021/09/21	ES42	04/08/2022			Bond Future	12.4971	73.3546	12.4802	73.4472	(0.135)	0.0000	0.0000	0
2021/09/21	GOVI	04/11/2021	728.41	Call	GOVI	719,420.0000	71.9420	721,300.0000	72.1300	0.261	0	0	0
2021/09/21	GOVI	04/11/2021	728.41	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/09/21	GOVI	04/11/2021	728.40	Call	GOVI	719,520.0000	71.9520	721,400.0000	72.1400	0.261	0	0	0
2021/09/21	GOVI	04/11/2021	728.40	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/09/21	GOVI	04/11/2021			GOVI	800.3520	800.3520	800.5400	800.5400	0.023	0.0000	0.0000	992
2021/09/21	GOVI	04/11/2021	728.42	Call	GOVI	719,320.0000	71.9320	721,200.0000	72.1200	0.261	0	0	0
2021/09/21	GOVI	04/11/2021	728.42	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/09/21	GOVI	03/02/2022	792.76	Call	GOVI	166,020.0000	16.6020	167,880.0000	16.7880	1.120	0	0	0
2021/09/21	GOVI	03/02/2022	792.76	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/09/21	GOVI	03/02/2022			GOVI	809.3620	809.3620	809.5480	809.5480	0.023	0.0000	0.0000	0
2021/09/21	GOVI	03/02/2022	792.75	Call	GOVI	166,120.0000	16.6120	167,980.0000	16.7980	1.120	0	0	0
2021/09/21	GOVI	03/02/2022	792.75	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/09/21	GOVI	03/02/2022	792.74	Call	GOVI	166,220.0000	16.6220	168,080.0000	16.8080	1.119	0	0	0
2021/09/21	GOVI	03/02/2022	792.74	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/09/21	GOVI	05/05/2022	788.25	Call	GOVI	305,980.0000	30.5980	307,850.0000	30.7850	0.611	0	0	0
2021/09/21	GOVI	05/05/2022	788.25	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/09/21	GOVI	05/05/2022			GOVI	818.8480	818.8480	819.0350	819.0350	0.023	0.0000	0.0000	0
2021/09/21	GOVI	05/05/2022	788.24	Call	GOVI	306,080.0000	30.6080	307,950.0000	30.7950	0.611	0	0	0
2021/09/21	GOVI	05/05/2022	788.24	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/09/21	GOVI	05/05/2022	788.23	Call	GOVI	306,180.0000	30.6180	308,050.0000	30.8050	0.611	0	0	0
2021/09/21	GOVI	05/05/2022	788.23	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing	% Movement in MTM	Today's High	Today's Low	Open Interest
2021/09/21	GOVI	04/08/2022	819.28	Call	GOVI	94,450.0000	9.4450	96,330.0000	9.6330	1.990	0	0	0
2021/09/21	GOVI	04/08/2022	819.28	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/09/21	GOVI	04/08/2022			GOVI	828.7250	828.7250	828.9130	828.9130	0.023	0.0000	0.0000	0
2021/09/21	GOVI	04/08/2022	819.27	Call	GOVI	94,550.0000	9.4550	96,430.0000	9.6430	1.988	0	0	0
2021/09/21	GOVI	04/08/2022	819.27	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/09/21	GOVI	04/08/2022	819.26	Call	GOVI	94,650.0000	9.4650	96,530.0000	9.6530	1.986	0	0	0
2021/09/21	GOVI	04/08/2022	819.26	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/09/21	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2021/09/21	IGOV	04/11/2021			Index Future	296.2840	296.2840	295.8050	295.8050	(0.162)	0.0000	0.0000	506
2021/09/21	IGOV	03/02/2022			Index Future	299.6930	299.6930	299.2060	299.2060	(0.162)	0.0000	0.0000	0
2021/09/21	IGOV	05/05/2022			Index Future	303.2780	303.2780	302.7850	302.7850	(0.163)	0.0000	0.0000	0
2021/09/21	IGOV	04/08/2022			Index Future	307.0070	307.0070	306.5080	306.5080	(0.163)	0.0000	0.0000	0
2021/09/21	IS05	21/09/2021			Interest Rate Swap	89.4200	89.4200	89.4200	89.4200	0.000	0.0000	0.0000	0
2021/09/21	IS05	21/12/2021			Interest Rate Swap	90.7000	90.7000	90.7000	90.7000	0.000	0.0000	0.0000	51
2021/09/21	IS05	15/03/2022			Interest Rate Swap	90.1300	90.1300	90.1300	90.1300	0.000	0.0000	0.0000	0
2021/09/21	IS05	21/06/2022			Interest Rate Swap	90.2900	90.2900	90.2900	90.2900	0.000	0.0000	0.0000	0
2021/09/21	IS05	20/09/2022			Interest Rate Swap	93.5000	93.5000	93.5000	93.5000	0.000	0.0000	0.0000	0
2021/09/21	IS05	20/12/2022			Interest Rate Swap	94.0600	94.0600	94.0600	94.0600	0.000	0.0000	0.0000	0
2021/09/21	IS05	22/03/2023			Interest Rate Swap	86.5400	86.5400	86.5400	86.5400	0.000	0.0000	0.0000	0
2021/09/21	IS05	20/06/2023			Interest Rate Swap	92.1700	92.1700	92.1700	92.1700	0.000	0.0000	0.0000	0
2021/09/21	IS05	19/09/2023			Interest Rate Swap	94.8800	94.8800	94.8800	94.8800	0.000	0.0000	0.0000	0
2021/09/21	IS10	17/12/2025			Interest Rate Swap	80.2800	80.2800	80.2800	80.2800	0.000	0.0000	0.0000	0
2021/09/21	IS10	16/03/2026			Interest Rate Swap	76.8200	76.8200	76.8200	76.8200	0.000	0.0000	0.0000	0
2021/09/21	IS10	15/06/2026			Interest Rate Swap	75.2400	75.2400	75.2400	75.2400	0.000	0.0000	0.0000	0
2021/09/21	IS10	21/09/2026			Interest Rate Swap	77.2700	77.2700	77.2700	77.2700	0.000	0.0000	0.0000	0
2021/09/21	IS10	21/12/2026			Interest Rate Swap	81.3000	81.3000	81.3000	81.3000	0.000	0.0000	0.0000	0
2021/09/21	IS10	15/03/2027			Interest Rate Swap	79.8000	79.8000	79.8000	79.8000	0.000	0.0000	0.0000	0
2021/09/21	IS10	21/06/2027			Interest Rate Swap	81.8600	81.8600	81.8600	81.8600	0.000	0.0000	0.0000	0
2021/09/21	IS10	20/09/2027			Interest Rate Swap	87.6100	87.6100	87.6100	87.6100	0.000	0.0000	0.0000	0
2021/09/21	IS10	20/12/2027			Interest Rate Swap	87.9400	87.9400	87.9400	87.9400	0.000	0.0000	0.0000	0
2021/09/21	IS10	22/03/2028			Interest Rate Swap	80.8900	80.8900	80.8900	80.8900	0.000	0.0000	0.0000	0
2021/09/21	IS10	20/06/2028			Interest Rate Swap	88.6800	88.6800	88.6800	88.6800	0.000	0.0000	0.0000	0
2021/09/21	IS10	19/09/2028			Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0.000	0.0000	0.0000	0
2021/09/21	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2021/09/21	JBAF	20/10/2021			Jibar Tradeable Future	3.7250	96.2750	3.7150	96.2850	(0.268)	0.0000	0.0000	0
2021/09/21	JBAF	17/11/2021			Jibar Tradeable Future	3.7700	96.2300	3.7700	96.2300	0.000	0.0000	0.0000	50,000
2021/09/21	JBAF	15/12/2021			Jibar Tradeable Future	3.8750	96.1250	3.8650	96.1350	(0.258)	0.0000	0.0000	0
2021/09/21	JBAF	19/01/2022			Jibar Tradeable Future	3.9300	96.0700	3.9100	96.0900	(0.509)	0.0000	0.0000	0
2021/09/21	JBAF	16/02/2022			Jibar Tradeable Future	4.1100	95.8900	4.0900	95.9100	(0.487)	0.0000	0.0000	0
2021/09/21	JBAF	16/03/2022			Jibar Tradeable Future	4.1950	95.8050	4.1650	95.8350	(0.715)	0.0000	0.0000	0
2021/09/21	JBAF	15/06/2022			Jibar Tradeable Future	4.6300	95.3700	4.5800	95.4200	(1.080)	0.0000	0.0000	472
2021/09/21	JBAF	21/09/2022			Jibar Tradeable Future	4.9550	95.0450	4.9050	95.0950	(1.009)	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
2021/09/21	JBAF	21/12/2022			Jibar Tradeable Future	5.3200	94.6800	5.2700	94.7300	(0.940)	0.0000	0.0000	68
2021/09/21	JBAF	15/03/2023			Jibar Tradeable Future	5.4950	94.5050	5.4400	94.5600	(1.001)	0.0000	0.0000	0
2021/09/21	JBAF	21/06/2023			Jibar Tradeable Future	5.8250	94.1750	5.7750	94.2250	(0.858)	0.0000	0.0000	0
2021/09/21	JBAF	20/09/2023			Jibar Tradeable Future	5.8250	94.1750	5.8050	94.1950	(0.343)	0.0000	0.0000	0
2021/09/21	R023	04/11/2021	4.91	Call	Bond Future	51.3700	0.0514	45.4500	0.0454	(11.524)	0	0	0
2021/09/21	R023	04/11/2021	4.91	Put	Bond Future	278.6300	0.2786	292.2200	0.2922	4.877	0	0	0
2021/09/21	R023	04/11/2021	4.90	Call	Bond Future	47.7500	0.0478	42.1200	0.0421	(11.791)	0	0	0
2021/09/21	R023	04/11/2021	4.90	Put	Bond Future	287.8500	0.2879	301.7300	0.3017	4.822	0	0	0
2021/09/21	R023	04/11/2021			Bond Future	5.0873	104.8125	5.1025	104.7930	0.300	0.0000	0.0000	14,769
2021/09/21	R023	04/11/2021	4.92	Call	Bond Future	55.1600	0.0552	48.9500	0.0489	(11.258)	0	0	0
2021/09/21	R023	04/11/2021	4.92	Put	Bond Future	269.5800	0.2696	282.8800	0.2829	4.934	0	0	0
2021/09/21	R023	03/02/2022	5.08	Call	Bond Future	152.1600	0.1522	143.2800	0.1433	(5.836)	0	0	0
2021/09/21	R023	03/02/2022	5.08	Put	Bond Future	311.0900	0.3111	323.4500	0.3234	3.973	0	0	0
2021/09/21	R023	03/02/2022			Bond Future	5.2335	105.9931	5.2541	105.9718	0.393	0.0000	0.0000	0
2021/09/21	R023	03/02/2022	5.07	Call	Bond Future	147.6900	0.1477	138.9700	0.1390	(5.904)	0	0	0
2021/09/21	R023	03/02/2022	5.07	Put	Bond Future	316.9900	0.3170	329.5100	0.3295	3.950	0	0	0
2021/09/21	R023	03/02/2022	5.06	Call	Bond Future	143.0600	0.1431	134.5100	0.1345	(5.977)	0	0	0
2021/09/21	R023	03/02/2022	5.06	Put	Bond Future	322.7200	0.3227	335.4100	0.3354	3.932	0	0	0
2021/09/21	R023	05/05/2022	6.31	Call	Bond Future	800.1400	0.8001	781.1900	0.7812	(2.368)	0	0	0
2021/09/21	R023	05/05/2022	6.31	Put	Bond Future	70.8000	0.0708	74.2700	0.0743	4.901	0	0	0
2021/09/21	R023	05/05/2022			Bond Future	5.3855	103.3263	5.4137	103.3039	0.525	0.0000	0.0000	0
2021/09/21	R023	05/05/2022	6.30	Call	Bond Future	793.2500	0.7933	774.3400	0.7743	(2.384)	0	0	0
2021/09/21	R023	05/05/2022	6.30	Put	Bond Future	71.7500	0.0717	75.2600	0.0753	4.892	0	0	0
2021/09/21	R023	05/05/2022	6.29	Call	Bond Future	786.5700	0.7866	767.7200	0.7677	(2.396)	0	0	0
2021/09/21	R023	05/05/2022	6.29	Put	Bond Future	72.9200	0.0729	76.4900	0.0765	4.896	0	0	0
2021/09/21	R023	04/08/2022	6.05	Call	Bond Future	387.9300	0.3879	372.3000	0.3723	(4.029)	0	0	0
2021/09/21	R023	04/08/2022	6.05	Put	Bond Future	143.3100	0.1433	151.2400	0.1512	5.533	0	0	0
2021/09/21	R023	04/08/2022			Bond Future	5.6069	104.5554	5.6495	104.5318	0.760	0.0000	0.0000	0
2021/09/21	R023	04/08/2022	6.04	Call	Bond Future	383.9800	0.3840	368.4200	0.3684	(4.052)	0	0	0
2021/09/21	R023	04/08/2022	6.04	Put	Bond Future	144.8700	0.1449	152.8700	0.1529	5.522	0	0	0
2021/09/21	R023	04/08/2022	6.03	Call	Bond Future	380.0500	0.3801	364.5700	0.3646	(4.073)	0	0	0
2021/09/21	R023	04/08/2022	6.03	Put	Bond Future	146.4400	0.1464	154.5200	0.1545	5.518	0	0	0
2021/09/21	R035	04/11/2021	12.53	Call	Bond Future	12,636.6200	12.6366	12,727.8800	12.7279	0.722	0	0	0
2021/09/21	R035	04/11/2021	12.53	Put	Bond Future	4.6300	0.0046	3.8900	0.0039	(15.983)	0	0	0
2021/09/21	R035	04/11/2021	11.75	Put	Bond Future	59.2400	0.0592	52.8700	0.0529	(10.753)	0	0	782
2021/09/21	R035	04/11/2021	11.08	Call	Bond Future	4,758.2300	4.7582	4,825.5800	4.8256	1.415	0	0	0
2021/09/21	R035	04/11/2021	11.08	Put	Bond Future	348.8200	0.3488	324.1700	0.3242	(7.067)	0	0	782
2021/09/21	R035	04/11/2021	10.23	Put	Bond Future	2,156.1700	2.1562	2,084.7400	2.0847	(3.313)	0	0	0
2021/09/21	R035	04/11/2021	10.12	Put	Bond Future	2,616.0500	2.6161	2,539.2200	2.5392	(2.937)	0	0	0
2021/09/21	R035	04/11/2021	10.12	Call	Bond Future	856.2000	0.8562	871.3700	0.8714	1.772	0	0	400
2021/09/21	R035	04/11/2021	10.62	Put	Bond Future	989.9100	0.9899	941.4200	0.9414	(4.898)	0	0	0
2021/09/21	R035	04/11/2021	10.62	Call	Bond Future	2,520.9700	2.5210	2,564.4800	2.5645	1.726	0	0	400
2021/09/21	R035	04/11/2021	11.20	Put	Bond Future	261.3300	0.2613	241.3000	0.2413	(7.665)	0	0	350
2021/09/21	R035	04/11/2021	10.60	Call	Bond Future	2,435.6500	2.4356	2,477.9600	2.4780	1.737	0	0	0
2021/09/21	R035	04/11/2021	10.60	Put	Bond Future	1,032.9200	1.0329	983.2300	0.9832	(4.811)	0	0	350
2021/09/21	R035	04/11/2021	10.11	Put	Bond Future	2,660.6600	2.6607	2,583.3800	2.5834	(2.905)	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
2021/09/21	R035	04/11/2021	10.11	Call	Bond Future	833.2000	0.8332	847.9200	0.8479	1.767	0	0	350
2021/09/21	R035	04/11/2021			Bond Future	10.3841	90.9353	10.3701	91.0273	(0.135)	0.0000	0.0000	79,842
2021/09/21	R035	04/11/2021	12.52	Call	Bond Future	12,584.2100	12.5842	12,675.4400	12.6754	0.725	0	0	0
2021/09/21	R035	04/11/2021	12.52	Put	Bond Future	4.8300	0.0048	4.0600	0.0041	(15.942)	0	0	0
2021/09/21	R035	04/11/2021	12.51	Call	Bond Future	12,531.7300	12.5317	12,622.9400	12.6229	0.728	0	0	0
2021/09/21	R035	04/11/2021	12.51	Put	Bond Future	5.0200	0.0050	4.2300	0.0042	(15.737)	0	0	0
2021/09/21	R035	04/11/2021	11.75	Call	Bond Future	8,421.3400	8.4213	8,506.9700	8.5070	1.017	0	0	0
2021/09/21	R035	04/11/2021	10.23	Call	Bond Future	1,135.3300	1.1353	1,155.9000	1.1559	1.812	0	0	782
2021/09/21	R035	04/11/2021	13.82	Call	Bond Future	18,990.8200	18.9908	19,082.8200	19.0828	0.484	0	0	0
2021/09/21	R035	04/11/2021	13.82	Put	Bond Future	0.0100	0.0000	0.0100	0.0000	0.000	0	0	400
2021/09/21	R035	04/11/2021	11.20	Call	Bond Future	5,399.0900	5.3991	5,471.0600	5.4711	1.333	0	0	0
2021/09/21	R035	04/11/2021	10.26	Put	Bond Future	2,040.9600	2.0410	1,971.1400	1.9711	(3.421)	0	0	0
2021/09/21	R035	04/11/2021	10.26	Call	Bond Future	1,220.1800	1.2202	1,242.3600	1.2424	1.818	0	0	150
2021/09/21	R035	03/02/2022	11.23	Call	Bond Future	5,148.3700	5.1484	5,207.2400	5.2072	1.143	0	0	0
2021/09/21	R035	03/02/2022	11.23	Put	Bond Future	1,189.8000	1.1898	1,156.9800	1.1570	(2.758)	0	0	0
2021/09/21	R035	03/02/2022	11.22	Call	Bond Future	5,103.1300	5.1031	5,161.7200	5.1617	1.148	0	0	0
2021/09/21	R035	03/02/2022	11.22	Put	Bond Future	1,204.3000	1.2043	1,171.2000	1.1712	(2.748)	0	0	0
2021/09/21	R035	03/02/2022	11.39	Call	Bond Future	5,887.5000	5.8875	5,950.5800	5.9506	1.071	0	0	0
2021/09/21	R035	03/02/2022	11.39	Put	Bond Future	981.4200	0.9814	952.8100	0.9528	(2.915)	0	0	683
2021/09/21	R035	03/02/2022	10.65	Call	Bond Future	2,778.2500	2.7782	2,818.3600	2.8184	1.444	0	0	0
2021/09/21	R035	03/02/2022	11.73	Call	Bond Future	7,517.5800	7.5176	7,588.2200	7.5882	0.940	0	0	0
2021/09/21	R035	03/02/2022	11.73	Put	Bond Future	648.9000	0.6489	627.8500	0.6278	(3.244)	0	0	280
2021/09/21	R035	03/02/2022	11.03	Call	Bond Future	4,263.6100	4.2636	4,316.6000	4.3166	1.243	0	0	0
2021/09/21	R035	03/02/2022	11.28	Call	Bond Future	5,376.7200	5.3767	5,436.9500	5.4370	1.120	0	0	0
2021/09/21	R035	03/02/2022	11.28	Put	Bond Future	1,120.3800	1.1204	1,088.9200	1.0889	(2.808)	0	0	200
2021/09/21	R035	03/02/2022	10.26	Put	Bond Future	3,729.9300	3.7299	3,664.5900	3.6646	(1.752)	0	0	0
2021/09/21	R035	03/02/2022	10.26	Call	Bond Future	1,596.3100	1.5963	1,622.6600	1.6227	1.651	0	0	200
2021/09/21	R035	03/02/2022	11.05	Put	Bond Future	1,475.9500	1.4759	1,437.8700	1.4379	(2.580)	0	0	1,600
2021/09/21	R035	03/02/2022	10.35	Put	Bond Future	3,379.4200	3.3794	3,317.1700	3.3172	(1.842)	0	0	0
2021/09/21	R035	03/02/2022	10.35	Call	Bond Future	1,837.2500	1.8372	1,866.6900	1.8667	1.602	0	0	1,600
2021/09/21	R035	03/02/2022	9.92	Put	Bond Future	5,261.9200	5.2619	5,185.9400	5.1859	(1.444)	0	0	0
2021/09/21	R035	03/02/2022	9.92	Call	Bond Future	843.0100	0.8430	858.7200	0.8587	1.864	0	0	200
2021/09/21	R035	03/02/2022	10.61	Call	Bond Future	2,641.0400	2.6410	2,679.7200	2.6797	1.465	0	0	0
2021/09/21	R035	03/02/2022	10.61	Put	Bond Future	2,505.4200	2.5054	2,452.4100	2.4524	(2.116)	0	0	200
2021/09/21	R035	03/02/2022	11.11	Call	Bond Future	4,611.6000	4.6116	4,667.0100	4.6670	1.202	0	0	0
2021/09/21	R035	03/02/2022	11.33	Put	Bond Future	1,054.9300	1.0549	1,024.7900	1.0248	(2.857)	0	0	500
2021/09/21	R035	03/02/2022	10.34	Call	Bond Future	1,809.6100	1.8096	1,838.7000	1.8387	1.608	0	0	0
2021/09/21	R035	03/02/2022	10.34	Put	Bond Future	3,417.2200	3.4172	3,354.6200	3.3546	(1.832)	0	0	500
2021/09/21	R035	03/02/2022	10.24	Put	Bond Future	3,810.5900	3.8106	3,744.5700	3.7446	(1.733)	0	0	0
2021/09/21	R035	03/02/2022			Bond Future	10.5887	91.9596	10.5744	92.0513	(0.136)	0.0000	0.0000	0
2021/09/21	R035	03/02/2022	11.24	Call	Bond Future	5,193.9100	5.1939	5,253.0500	5.2530	1.139	0	0	0
2021/09/21	R035	03/02/2022	11.24	Put	Bond Future	1,175.6700	1.1757	1,143.1200	1.1431	(2.769)	0	0	0
2021/09/21	R035	03/02/2022	10.65	Put	Bond Future	2,388.5100	2.3885	2,336.9300	2.3369	(2.160)	0	0	683
2021/09/21	R035	03/02/2022	9.70	Put	Bond Future	6,444.1900	6.4442	6,362.6400	6.3626	(1.265)	0	0	0
2021/09/21	R035	03/02/2022	9.70	Call	Bond Future	502.5100	0.5025	512.6500	0.5127	2.018	0	0	683
2021/09/21	R035	03/02/2022	11.03	Put	Bond Future	1,511.5900	1.5116	1,472.8900	1.4729	(2.560)	0	0	280
2021/09/21	R035	03/02/2022	10.10	Put	Bond Future	4,406.3100	4.4063	4,335.7200	4.3357	(1.602)	0	0	0
2021/09/21	R035	03/02/2022	10.10	Call	Bond Future	1,207.4000	1.2074	1,228.5000	1.2285	1.748	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
2021/09/21	R035	03/02/2022	11.88	Call	Bond Future	8,253.4300	8.2534	8,326.8100	8.3268	0.889	0	0	0
2021/09/21	R035	03/02/2022	11.88	Put	Bond Future	540.3500	0.5403	522.0400	0.5220	(3.389)	0	0	1,800
2021/09/21	R035	03/02/2022	11.05	Call	Bond Future	4,349.7500	4.3498	4,403.3600	4.4034	1.232	0	0	0
2021/09/21	R035	03/02/2022	11.11	Put	Bond Future	1,373.9800	1.3740	1,337.7000	1.3377	(2.641)	0	0	200
2021/09/21	R035	03/02/2022	11.33	Call	Bond Future	5,607.5200	5.6075	5,669.0700	5.6691	1.098	0	0	0
2021/09/21	R035	03/02/2022	10.24	Call	Bond Future	1,544.7900	1.5448	1,570.4600	1.5705	1.662	0	0	500
2021/09/21	R035	05/05/2022	11.64	Call	Bond Future	6,570.5300	6.5705	6,631.9100	6.6319	0.934	0	0	0
2021/09/21	R035	05/05/2022	11.64	Put	Bond Future	1,515.8100	1.5158	1,485.2600	1.4853	(2.015)	0	0	0
2021/09/21	R035	05/05/2022	11.63	Call	Bond Future	6,527.2100	6.5272	6,588.3900	6.5884	0.937	0	0	0
2021/09/21	R035	05/05/2022	11.63	Put	Bond Future	1,529.4200	1.5294	1,498.6700	1.4987	(2.011)	0	0	0
2021/09/21	R035	05/05/2022			Bond Future	10.7893	88.5608	10.7745	88.6527	(0.137)	0.0000	0.0000	0
2021/09/21	R035	05/05/2022	11.65	Call	Bond Future	6,613.9200	6.6139	6,675.5000	6.6755	0.931	0	0	0
2021/09/21	R035	05/05/2022	11.65	Put	Bond Future	1,502.3300	1.5023	1,471.9800	1.4720	(2.020)	0	0	0
2021/09/21	R035	04/08/2022	10.73	Call	Bond Future	3,078.9100	3.0789	3,115.0700	3.1151	1.174	0	0	0
2021/09/21	R035	04/08/2022	10.73	Put	Bond Future	4,722.2100	4.7222	4,665.8200	4.6658	(1.194)	0	0	0
2021/09/21	R035	04/08/2022	10.72	Call	Bond Future	3,050.8500	3.0508	3,086.7900	3.0868	1.178	0	0	0
2021/09/21	R035	04/08/2022	10.72	Put	Bond Future	4,756.0900	4.7561	4,699.4800	4.6995	(1.190)	0	0	0
2021/09/21	R035	04/08/2022	11.13	Put	Bond Future	3,518.1000	3.5181	3,470.8600	3.4709	(1.343)	0	0	100
2021/09/21	R035	04/08/2022	10.64	Call	Bond Future	2,833.4800	2.8335	2,867.5700	2.8676	1.203	0	0	0
2021/09/21	R035	04/08/2022	10.64	Put	Bond Future	5,036.4700	5.0365	4,978.0100	4.9780	(1.161)	0	0	100
2021/09/21	R035	04/08/2022	9.84	Put	Bond Future	8,539.8500	8.5399	8,464.2700	8.4643	(0.885)	0	0	0
2021/09/21	R035	04/08/2022	9.84	Call	Bond Future	1,130.8700	1.1309	1,147.8400	1.1478	1.501	0	0	100
2021/09/21	R035	04/08/2022			Bond Future	10.9991	89.5892	10.9837	89.6818	(0.140)	0.0000	0.0000	0
2021/09/21	R035	04/08/2022	10.74	Call	Bond Future	3,106.7600	3.1068	3,143.1600	3.1432	1.172	0	0	0
2021/09/21	R035	04/08/2022	10.74	Put	Bond Future	4,688.1900	4.6882	4,632.0400	4.6320	(1.198)	0	0	0
2021/09/21	R035	04/08/2022	11.13	Call	Bond Future	4,301.8000	4.3018	4,347.1100	4.3471	1.053	0	0	0
2021/09/21	R186	04/11/2021	8.10	Call	Bond Future	2,486.3100	2.4863	2,530.9300	2.5309	1.795	0	0	0
2021/09/21	R186	04/11/2021	8.10	Put	Bond Future	238.5200	0.2385	220.7200	0.2207	(7.463)	0	0	0
2021/09/21	R186	04/11/2021	8.09	Call	Bond Future	2,449.9000	2.4499	2,494.1400	2.4941	1.806	0	0	0
2021/09/21	R186	04/11/2021	8.09	Put	Bond Future	245.8500	0.2459	227.6700	0.2277	(7.395)	0	0	0
2021/09/21	R186	04/11/2021	7.77	Call	Bond Future	1,401.9000	1.4019	1,431.7800	1.4318	2.131	0	0	0
2021/09/21	R186	04/11/2021			Bond Future	7.5925	116.1640	7.5786	116.2264	(0.183)	0.0000	0.0000	64,537
2021/09/21	R186	04/11/2021	8.11	Call	Bond Future	2,522.9000	2.5229	2,567.8900	2.5679	1.783	0	0	0
2021/09/21	R186	04/11/2021	8.11	Put	Bond Future	231.3800	0.2314	213.9500	0.2139	(7.533)	0	0	0
2021/09/21	R186	04/11/2021	7.77	Put	Bond Future	609.3200	0.6093	576.7800	0.5768	(5.340)	0	0	15,177
2021/09/21	R186	04/11/2021	8.77	Call	Bond Future	5,154.1400	5.1541	5,213.5000	5.2135	1.152	0	0	0
2021/09/21	R186	04/11/2021	8.77	Put	Bond Future	24.5000	0.0245	21.4400	0.0214	(12.490)	0	0	15,177
2021/09/21	R186	03/02/2022	7.30	Call	Bond Future	666.3200	0.6663	679.6900	0.6797	2.007	0	0	0
2021/09/21	R186	03/02/2022	7.30	Put	Bond Future	2,779.7400	2.7797	2,731.6500	2.7317	(1.730)	0	0	0
2021/09/21	R186	03/02/2022			Bond Future	7.7912	112.1910	7.7768	112.2525	(0.185)	0.0000	0.0000	0
2021/09/21	R186	03/02/2022	7.29	Call	Bond Future	653.4900	0.6535	666.6500	0.6667	2.014	0	0	0
2021/09/21	R186	03/02/2022	7.29	Put	Bond Future	2,810.4600	2.8105	2,762.1600	2.7622	(1.719)	0	0	0
2021/09/21	R186	03/02/2022	7.28	Call	Bond Future	640.8500	0.6408	653.7800	0.6538	2.018	0	0	0
2021/09/21	R186	03/02/2022	7.28	Put	Bond Future	2,841.3800	2.8414	2,792.8500	2.7929	(1.708)	0	0	0
2021/09/21	R186	05/05/2022	8.32	Call	Bond Future	2,619.0800	2.6191	2,652.6300	2.6526	1.281	0	0	0
2021/09/21	R186	05/05/2022	8.32	Put	Bond Future	1,346.6300	1.3466	1,319.0200	1.3190	(2.050)	0	0	0
2021/09/21	R186	05/05/2022	7.28	Put	Bond Future	3,630.4800	3.6305	3,582.2300	3.5822	(1.329)	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
2021/09/21	R186	05/05/2022	7.28	Call	Bond Future	683.1500	0.6831	696.0600	0.6961	1.890	0	0	435
2021/09/21	R186	05/05/2022			Bond Future	8.0011	113.5076	7.9859	113.5687	(0.190)	0.0000	0.0000	0
2021/09/21	R186	05/05/2022	8.31	Call	Bond Future	2,593.8000	2.5938	2,627.1600	2.6272	1.286	0	0	0
2021/09/21	R186	05/05/2022	8.31	Put	Bond Future	1,360.9700	1.3610	1,333.1700	1.3332	(2.043)	0	0	0
2021/09/21	R186	05/05/2022	8.30	Call	Bond Future	2,568.6300	2.5686	2,601.7900	2.6018	1.291	0	0	0
2021/09/21	R186	05/05/2022	8.30	Put	Bond Future	1,375.4400	1.3754	1,347.4400	1.3474	(2.036)	0	0	0
2021/09/21	R186	05/05/2022	7.88	Put	Bond Future	2,122.9800	2.1230	2,086.4100	2.0864	(1.723)	0	0	0
2021/09/21	R186	05/05/2022	7.88	Call	Bond Future	1,634.7100	1.6347	1,659.3000	1.6593	1.504	0	0	435
2021/09/21	R186	05/05/2022	8.64	Call	Bond Future	3,487.9200	3.4879	3,527.2900	3.5273	1.129	0	0	0
2021/09/21	R186	05/05/2022	8.64	Put	Bond Future	957.0500	0.9570	935.2600	0.9353	(2.277)	0	0	435
2021/09/21	R186	04/08/2022	8.15	Call	Bond Future	1,997.7100	1.9977	2,024.3700	2.0244	1.335	0	0	0
2021/09/21	R186	04/08/2022	8.15	Put	Bond Future	2,289.4200	2.2894	2,254.8400	2.2548	(1.510)	0	0	0
2021/09/21	R186	04/08/2022			Bond Future	8.2268	109.5599	8.2106	109.6211	(0.196)	0.0000	0.0000	0
2021/09/21	R186	04/08/2022	8.14	Call	Bond Future	1,978.2900	1.9783	2,004.7800	2.0048	1.339	0	0	0
2021/09/21	R186	04/08/2022	8.14	Put	Bond Future	2,308.0700	2.3081	2,273.3200	2.2733	(1.506)	0	0	0
2021/09/21	R186	04/08/2022	8.13	Call	Bond Future	1,958.9800	1.9590	1,985.3000	1.9853	1.344	0	0	0
2021/09/21	R186	04/08/2022	8.13	Put	Bond Future	2,326.8400	2.3268	2,291.9200	2.2919	(1.501)	0	0	0
2021/09/21	R197	04/11/2021			Bond Future	326.9376	326.9376	326.9300	326.9300	(0.002)	0.0000	0.0000	1,274
2021/09/21	R197	03/02/2022			Bond Future	322.4816	322.4816	322.4693	322.4693	(0.004)	0.0000	0.0000	0
2021/09/21	R197	05/05/2022			Bond Future	326.3417	326.3417	326.3265	326.3265	(0.005)	0.0000	0.0000	0
2021/09/21	R197	04/08/2022			Bond Future	322.0208	322.0208	322.0035	322.0035	(0.005)	0.0000	0.0000	0
2021/09/21	R202	04/11/2021			Bond Future	240.7751	240.7751	240.6085	240.6085	(0.069)	0.0000	0.0000	8,374
2021/09/21	R202	03/02/2022			Bond Future	239.1808	239.1808	239.0090	239.0090	(0.072)	0.0000	0.0000	0
2021/09/21	R202	05/05/2022			Bond Future	242.0436	242.0436	241.8678	241.8678	(0.073)	0.0000	0.0000	0
2021/09/21	R202	04/08/2022			Bond Future	240.6024	240.6024	240.4229	240.4229	(0.075)	0.0000	0.0000	0
2021/09/21	R209	04/11/2021	12.19	Call	Bond Future	9,547.7700	9.5478	9,619.6400	9.6196	0.753	0	0	0
2021/09/21	R209	04/11/2021	12.19	Put	Bond Future	11.1500	0.0112	9.6500	0.0097	(13.453)	0	0	0
2021/09/21	R209	04/11/2021	12.17	Call	Bond Future	9,455.4600	9.4555	9,527.2400	9.5272	0.759	0	0	0
2021/09/21	R209	04/11/2021	12.00	Call	Bond Future	8,664.2700	8.6643	8,735.2000	8.7352	0.819	0	0	0
2021/09/21	R209	04/11/2021	12.00	Put	Bond Future	19.7800	0.0198	17.3400	0.0173	(12.336)	0	0	9,000
2021/09/21	R209	04/11/2021	10.50	Call	Bond Future	1,868.3700	1.8684	1,898.4600	1.8985	1.610	0	0	0
2021/09/21	R209	04/11/2021	10.00	Call	Bond Future	567.3000	0.5673	575.5700	0.5756	1.458	0	0	0
2021/09/21	R209	04/11/2021	10.00	Put	Bond Future	2,593.3700	2.5934	2,528.2700	2.5283	(2.510)	0	0	3,100
2021/09/21	R209	04/11/2021	10.25	Put	Bond Future	1,658.6200	1.6586	1,603.1400	1.6031	(3.345)	0	0	9,250
2021/09/21	R209	04/11/2021			Bond Future	10.3458	70.3564	10.3330	70.4298	(0.123)	0.0000	0.0000	35,832
2021/09/21	R209	04/11/2021	12.18	Call	Bond Future	9,501.6300	9.5016	9,573.4600	9.5735	0.756	0	0	0
2021/09/21	R209	04/11/2021	12.18	Put	Bond Future	11.4900	0.0115	9.9500	0.0100	(13.403)	0	0	0
2021/09/21	R209	04/11/2021	12.17	Put	Bond Future	11.8500	0.0119	10.2600	0.0103	(13.418)	0	0	0
2021/09/21	R209	04/11/2021	10.50	Put	Bond Future	990.9400	0.9909	947.6600	0.9477	(4.368)	0	0	150
2021/09/21	R209	04/11/2021	9.50	Put	Bond Future	5,183.6200	5.1836	5,110.5000	5.1105	(1.411)	0	0	0
2021/09/21	R209	04/11/2021	9.50	Call	Bond Future	78.6400	0.0786	78.8900	0.0789	0.318	0	0	6,000
2021/09/21	R209	04/11/2021	10.25	Call	Bond Future	1,105.5000	1.1055	1,123.3900	1.1234	1.618	0	0	0
2021/09/21	R209	03/02/2022	11.03	Call	Bond Future	3,919.8000	3.9198	3,963.7400	3.9637	1.121	0	0	0
2021/09/21	R209	03/02/2022	11.03	Put	Bond Future	1,162.4300	1.1624	1,133.1700	1.1332	(2.517)	0	0	0
2021/09/21	R209	03/02/2022	11.02	Call	Bond Future	3,881.4000	3.8814	3,925.0900	3.9251	1.126	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
2021/09/21	R209	03/02/2022	11.02	Put	Bond Future	1,176.9100	1.1769	1,147.4000	1.1474	(2.507)	0	0	0
2021/09/21	R209	03/02/2022			Bond Future	10.5233	71.1489	10.5102	71.2221	(0.124)	0.0000	0.0000	0
2021/09/21	R209	03/02/2022	11.04	Call	Bond Future	3,958.3200	3.9583	4,002.5000	4.0025	1.116	0	0	0
2021/09/21	R209	03/02/2022	11.04	Put	Bond Future	1,148.1200	1.1481	1,119.1000	1.1191	(2.528)	0	0	0
2021/09/21	R209	05/05/2022	11.44	Call	Bond Future	5,337.4600	5.3375	5,384.2700	5.3843	0.877	0	0	0
2021/09/21	R209	05/05/2022	11.44	Put	Bond Future	1,470.5100	1.4705	1,443.8800	1.4439	(1.811)	0	0	0
2021/09/21	R209	05/05/2022	11.43	Call	Bond Future	5,300.4000	5.3004	5,347.0400	5.3470	0.880	0	0	0
2021/09/21	R209	05/05/2022	11.43	Put	Bond Future	1,483.7700	1.4838	1,456.9700	1.4570	(1.806)	0	0	0
2021/09/21	R209	05/05/2022			Bond Future	10.7025	68.8424	10.6891	68.9159	(0.125)	0.0000	0.0000	0
2021/09/21	R209	05/05/2022	11.45	Call	Bond Future	5,374.5900	5.3746	5,421.5600	5.4216	0.874	0	0	0
2021/09/21	R209	05/05/2022	11.45	Put	Bond Future	1,457.3700	1.4574	1,430.9000	1.4309	(1.816)	0	0	0
2021/09/21	R209	04/08/2022	10.58	Call	Bond Future	2,538.4600	2.5385	2,566.2900	2.5663	1.096	0	0	0
2021/09/21	R209	04/08/2022	10.58	Put	Bond Future	4,197.9000	4.1979	4,151.8300	4.1518	(1.097)	0	0	0
2021/09/21	R209	04/08/2022	10.57	Put	Bond Future	4,229.1700	4.2292	4,182.9000	4.1829	(1.094)	0	0	0
2021/09/21	R209	04/08/2022			Bond Future	10.8860	69.6422	10.8721	69.7161	(0.127)	0.0000	0.0000	0
2021/09/21	R209	04/08/2022	10.59	Call	Bond Future	2,562.5200	2.5625	2,590.5300	2.5905	1.093	0	0	0
2021/09/21	R209	04/08/2022	10.59	Put	Bond Future	4,166.8300	4.1668	4,120.9400	4.1209	(1.101)	0	0	0
2021/09/21	R209	04/08/2022	10.57	Call	Bond Future	2,514.5300	2.5145	2,542.1600	2.5422	1.099	0	0	0
2021/09/21	R210	04/11/2021			Bond Future	211.9212	211.9212	211.5769	211.5769	(0.162)	0.0000	0.0000	1,486
2021/09/21	R210	03/02/2022			Bond Future	214.3605	214.3605	214.0093	214.0093	(0.164)	0.0000	0.0000	0
2021/09/21	R210	05/05/2022			Bond Future	214.0723	214.0723	213.7151	213.7151	(0.167)	0.0000	0.0000	0
2021/09/21	R210	04/08/2022			Bond Future	216.7333	216.7333	216.3705	216.3705	(0.167)	0.0000	0.0000	0
2021/09/21	R212	04/11/2021			Bond Future	175.0180	175.0180	175.0238	175.0238	0.003	0.0000	0.0000	3,555
2021/09/21	R213	04/11/2021	11.10	Put	Bond Future	19.6800	0.0197	18.2600	0.0183	(7.215)	0	0	0
2021/09/21	R213	04/11/2021	11.11	Call	Bond Future	8,234.8400	8.2348	8,225.0300	8.2250	(0.119)	0	0	0
2021/09/21	R213	04/11/2021	11.09	Put	Bond Future	20.3200	0.0203	18.8700	0.0189	(7.136)	0	0	0
2021/09/21	R213	04/11/2021			Bond Future	9.5064	86.0775	9.5079	86.0690	0.016	0.0000	0.0000	10,449
2021/09/21	R213	04/11/2021	11.10	Call	Bond Future	8,187.5100	8.1875	8,177.6700	8.1777	(0.120)	0	0	0
2021/09/21	R213	04/11/2021	11.11	Put	Bond Future	19.0600	0.0191	17.6700	0.0177	(7.293)	0	0	0
2021/09/21	R213	04/11/2021	11.09	Call	Bond Future	8,140.1700	8.1402	8,130.3000	8.1303	(0.121)	0	0	0
2021/09/21	R213	03/02/2022	9.98	Call	Bond Future	2,972.2100	2.9722	2,958.4600	2.9585	(0.463)	0	0	0
2021/09/21	R213	03/02/2022	9.98	Put	Bond Future	1,532.2400	1.5322	1,528.2500	1.5282	(0.260)	0	0	0
2021/09/21	R213	03/02/2022	9.58	Put	Bond Future	2,467.1900	2.4672	2,464.7100	2.4647	(0.101)	0	0	200
2021/09/21	R213	03/02/2022	8.63	Put	Bond Future	6,235.5700	6.2356	6,240.6500	6.2407	0.081	0	0	0
2021/09/21	R213	03/02/2022	8.63	Call	Bond Future	275.8700	0.2759	271.1900	0.2712	(1.696)	0	0	200
2021/09/21	R213	03/02/2022	8.80	Put	Bond Future	5,408.9400	5.4089	5,412.5600	5.4126	0.067	0	0	0
2021/09/21	R213	03/02/2022	8.80	Call	Bond Future	426.5900	0.4266	420.4500	0.4205	(1.439)	0	0	102
2021/09/21	R213	03/02/2022	10.60	Put	Bond Future	709.3900	0.7094	705.1600	0.7052	(0.596)	0	0	430
2021/09/21	R213	03/02/2022	10.00	Call	Bond Future	3,038.5700	3.0386	3,024.7700	3.0248	(0.454)	0	0	0
2021/09/21	R213	03/02/2022	10.00	Put	Bond Future	1,494.9700	1.4950	1,490.9300	1.4909	(0.270)	0	0	430
2021/09/21	R213	03/02/2022	9.22	Put	Bond Future	3,647.3200	3.6473	3,647.2700	3.6473	(0.001)	0	0	0
2021/09/21	R213	03/02/2022	10.67	Call	Bond Future	5,568.4500	5.5685	5,554.5400	5.5545	(0.250)	0	0	0
2021/09/21	R213	03/02/2022	10.67	Put	Bond Future	648.5400	0.6485	644.3900	0.6444	(0.640)	0	0	220
2021/09/21	R213	03/02/2022			Bond Future	9.7054	87.0470	9.7072	87.0373	0.019	0.0000	0.0000	0
2021/09/21	R213	03/02/2022	9.97	Call	Bond Future	2,939.3700	2.9394	2,925.6400	2.9256	(0.467)	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
2021/09/21	R213	03/02/2022	9.97	Put	Bond Future	1,551.2700	1.5513	1,547.3000	1.5473	(0.256)	0	0	0
2021/09/21	R213	03/02/2022	9.96	Call	Bond Future	2,906.4800	2.9065	2,892.7700	2.8928	(0.472)	0	0	0
2021/09/21	R213	03/02/2022	9.96	Put	Bond Future	1,570.3000	1.5703	1,566.3500	1.5663	(0.252)	0	0	0
2021/09/21	R213	03/02/2022	10.15	Call	Bond Future	3,561.5300	3.5615	3,547.4800	3.5475	(0.394)	0	0	0
2021/09/21	R213	03/02/2022	10.15	Put	Bond Future	1,246.0700	1.2461	1,241.7800	1.2418	(0.344)	0	0	200
2021/09/21	R213	03/02/2022	9.58	Call	Bond Future	1,798.9200	1.7989	1,786.6800	1.7867	(0.680)	0	0	0
2021/09/21	R213	03/02/2022	10.25	Call	Bond Future	3,926.5200	3.9265	3,912.3900	3.9124	(0.360)	0	0	0
2021/09/21	R213	03/02/2022	10.25	Put	Bond Future	1,101.6700	1.1017	1,097.3000	1.0973	(0.397)	0	0	102
2021/09/21	R213	03/02/2022	9.76	Call	Bond Future	2,285.0600	2.2851	2,271.9900	2.2720	(0.572)	0	0	0
2021/09/21	R213	03/02/2022	9.76	Put	Bond Future	1,996.1400	1.9961	1,992.8300	1.9928	(0.166)	0	0	102
2021/09/21	R213	03/02/2022	10.60	Call	Bond Future	5,285.0400	5.2850	5,271.0500	5.2711	(0.265)	0	0	0
2021/09/21	R213	03/02/2022	9.22	Call	Bond Future	1,022.0600	1.0221	1,012.2500	1.0122	(0.960)	0	0	430
2021/09/21	R213	03/02/2022	10.17	Call	Bond Future	3,633.6200	3.6336	3,619.5500	3.6195	(0.387)	0	0	0
2021/09/21	R213	03/02/2022	10.17	Put	Bond Future	1,215.9500	1.2159	1,211.6400	1.2116	(0.354)	0	0	220
2021/09/21	R213	03/02/2022	9.15	Put	Bond Future	3,911.7500	3.9118	3,912.2800	3.9123	0.014	0	0	0
2021/09/21	R213	03/02/2022	9.15	Call	Bond Future	899.2400	0.8992	890.0100	0.8900	(1.026)	0	0	220
2021/09/21	R213	05/05/2022	10.65	Put	Bond Future	1,337.6000	1.3376	1,335.2200	1.3352	(0.178)	0	0	0
2021/09/21	R213	05/05/2022	10.63	Call	Bond Future	5,002.7900	5.0028	4,989.7900	4.9898	(0.260)	0	0	0
2021/09/21	R213	05/05/2022			Bond Future	9.9017	84.5365	9.9038	84.5258	0.021	0.0000	0.0000	0
2021/09/21	R213	05/05/2022	10.64	Call	Bond Future	5,038.6700	5.0387	5,025.6600	5.0257	(0.258)	0	0	0
2021/09/21	R213	05/05/2022	10.64	Put	Bond Future	1,350.1500	1.3501	1,347.7800	1.3478	(0.176)	0	0	0
2021/09/21	R213	05/05/2022	10.65	Call	Bond Future	5,074.6100	5.0746	5,061.5900	5.0616	(0.257)	0	0	0
2021/09/21	R213	05/05/2022	10.63	Put	Bond Future	1,362.8100	1.3628	1,360.4500	1.3604	(0.173)	0	0	0
2021/09/21	R213	04/08/2022	9.89	Call	Bond Future	2,544.2900	2.5443	2,534.3100	2.5343	(0.392)	0	0	0
2021/09/21	R213	04/08/2022	9.90	Put	Bond Future	3,612.8900	3.6129	3,614.1900	3.6142	0.036	0	0	0
2021/09/21	R213	04/08/2022	9.88	Call	Bond Future	2,520.8600	2.5209	2,510.9300	2.5109	(0.394)	0	0	0
2021/09/21	R213	04/08/2022			Bond Future	10.1080	85.5219	10.1102	85.5106	0.022	0.0000	0.0000	0
2021/09/21	R213	04/08/2022	9.89	Put	Bond Future	3,640.0300	3.6400	3,641.3600	3.6414	0.037	0	0	0
2021/09/21	R213	04/08/2022	9.90	Call	Bond Future	2,567.8300	2.5678	2,557.8200	2.5578	(0.390)	0	0	0
2021/09/21	R213	04/08/2022	9.88	Put	Bond Future	3,667.3100	3.6673	3,668.6900	3.6687	0.038	0	0	0
2021/09/21	R214	04/11/2021	12.47	Call	Bond Future	9,168.0800	9.1681	9,240.9600	9.2410	0.795	0	0	0
2021/09/21	R214	04/11/2021	12.46	Call	Bond Future	9,122.4200	9.1224	9,195.2400	9.1952	0.798	0	0	0
2021/09/21	R214	04/11/2021	12.46	Put	Bond Future	22.1200	0.0221	19.4500	0.0195	(12.071)	0	0	0
2021/09/21	R214	04/11/2021			Bond Future	10.7159	67.1379	10.7030	67.2134	(0.120)	0.0000	0.0000	17,810
2021/09/21	R214	04/11/2021	12.47	Put	Bond Future	21.5500	0.0215	18.9400	0.0189	(12.111)	0	0	0
2021/09/21	R214	04/11/2021	12.48	Call	Bond Future	9,213.6800	9.2137	9,286.6100	9.2866	0.792	0	0	0
2021/09/21	R214	04/11/2021	12.48	Put	Bond Future	20.9900	0.0210	18.4300	0.0184	(12.196)	0	0	0
2021/09/21	R214	03/02/2022	11.40	Put	Bond Future	1,235.9800	1.2360	1,205.4800	1.2055	(2.468)	0	0	0
2021/09/21	R214	03/02/2022	11.41	Call	Bond Future	4,072.1500	4.0721	4,117.2100	4.1172	1.107	0	0	0
2021/09/21	R214	03/02/2022	11.39	Put	Bond Future	1,250.7900	1.2508	1,220.0400	1.2200	(2.458)	0	0	0
2021/09/21	R214	03/02/2022			Bond Future	10.8936	67.8942	10.8804	67.9695	(0.121)	0.0000	0.0000	0
2021/09/21	R214	03/02/2022	11.40	Call	Bond Future	4,033.3200	4.0333	4,078.1400	4.0781	1.111	0	0	0
2021/09/21	R214	03/02/2022	11.41	Put	Bond Future	1,221.5000	1.2215	1,191.2400	1.1912	(2.477)	0	0	0
2021/09/21	R214	03/02/2022	11.39	Call	Bond Future	3,994.7500	3.9948	4,039.3200	4.0393	1.116	0	0	0
2021/09/21	R214	05/05/2022	11.74	Put	Bond Future	1,559.5800	1.5596	1,531.3300	1.5313	(1.811)	0	0	0
2021/09/21	R214	05/05/2022	11.75	Call	Bond Future	5,187.5100	5.1875	5,235.0900	5.2351	0.917	0	0	0
2021/09/21	R214	05/05/2022	11.73	Put	Bond Future	1,573.5400	1.5735	1,545.1000	1.5451	(1.807)	0	0	0

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2021/09/21	R214	05/05/2022			Bond Future	11.0666	65.4113	11.0530	65.4869	(0.122)	0.0000	0.0000	0
2021/09/21	R214	05/05/2022	11.74	Call	Bond Future	5,150.2600	5.1503	5,197.6700	5.1977	0.921	0	0	0
2021/09/21	R214	05/05/2022	11.75	Put	Bond Future	1,545.9300	1.5459	1,517.8500	1.5178	(1.816)	0	0	0
2021/09/21	R214	05/05/2022	11.73	Call	Bond Future	5,113.2500	5.1132	5,160.4700	5.1605	0.923	0	0	0
2021/09/21	R214	04/08/2022	10.98	Put	Bond Future	4,188.1900	4.1882	4,141.6900	4.1417	(1.110)	0	0	0
2021/09/21	R214	04/08/2022	10.99	Call	Bond Future	2,740.8300	2.7408	2,770.6400	2.7706	1.088	0	0	0
2021/09/21	R214	04/08/2022			Bond Future	11.2459	66.1701	11.2319	66.2462	(0.124)	0.0000	0.0000	0
2021/09/21	R214	04/08/2022	10.98	Call	Bond Future	2,715.6500	2.7156	2,745.2600	2.7453	1.090	0	0	0
2021/09/21	R214	04/08/2022	10.99	Put	Bond Future	4,157.0300	4.1570	4,110.7300	4.1107	(1.114)	0	0	0
2021/09/21	R214	04/08/2022	10.97	Call	Bond Future	2,690.8200	2.6908	2,720.2400	2.7202	1.093	0	0	0
2021/09/21	R214	04/08/2022	10.97	Put	Bond Future	4,219.7800	4.2198	4,173.0900	4.1731	(1.106)	0	0	0
2021/09/21	R248	04/11/2021	12.85	Call	Bond Future	13,817.0900	13.8171	13,911.2600	13.9113	0.682	0	0	0
2021/09/21	R248	04/11/2021	12.85	Put	Bond Future	7.9900	0.0080	6.8300	0.0068	(14.518)	0	0	0
2021/09/21	R248	04/11/2021	10.80	Put	Bond Future	1,379.5500	1.3796	1,321.2500	1.3213	(4.226)	0	0	0
2021/09/21	R248	04/11/2021	10.80	Call	Bond Future	2,270.7100	2.2707	2,307.7400	2.3077	1.631	0	0	1,050
2021/09/21	R248	04/11/2021	10.20	Put	Bond Future	4,184.4000	4.1844	4,095.0800	4.0951	(2.135)	0	0	0
2021/09/21	R248	04/11/2021			Bond Future	10.6796	84.7674	10.6668	84.8627	(0.119)	0.0000	0.0000	168,143
2021/09/21	R248	04/11/2021	12.84	Call	Bond Future	13,763.3500	13.7634	13,857.4800	13.8575	0.684	0	0	0
2021/09/21	R248	04/11/2021	12.84	Put	Bond Future	8.2800	0.0083	7.0800	0.0071	(14.493)	0	0	0
2021/09/21	R248	04/11/2021	12.83	Call	Bond Future	13,709.5400	13.7095	13,803.6300	13.8036	0.686	0	0	0
2021/09/21	R248	04/11/2021	12.83	Put	Bond Future	8.5800	0.0086	7.3400	0.0073	(14.452)	0	0	0
2021/09/21	R248	04/11/2021	10.30	Put	Bond Future	3,569.5300	3.5695	3,483.5700	3.4836	(2.408)	0	0	0
2021/09/21	R248	04/11/2021	10.30	Call	Bond Future	647.8300	0.6478	657.2000	0.6572	1.446	0	0	0
2021/09/21	R248	04/11/2021	9.60	Put	Bond Future	8,826.5400	8.8265	8,730.9400	8.7309	(1.083)	0	0	0
2021/09/21	R248	04/11/2021	9.60	Call	Bond Future	28.9400	0.0289	28.6700	0.0287	(0.933)	0	0	0
2021/09/21	R248	04/11/2021	10.20	Call	Bond Future	463.2500	0.4633	469.2600	0.4693	1.297	0	0	1,050
2021/09/21	R248	03/02/2022	11.48	Call	Bond Future	5,639.5000	5.6395	5,700.2000	5.7002	1.076	0	0	0
2021/09/21	R248	03/02/2022	11.49	Put	Bond Future	1,298.2100	1.2982	1,264.0000	1.2640	(2.635)	0	0	0
2021/09/21	R248	03/02/2022	11.47	Call	Bond Future	5,589.2400	5.5892	5,649.6400	5.6496	1.081	0	0	0
2021/09/21	R248	03/02/2022	9.80	Put	Bond Future	8,655.1100	8.6551	8,566.1000	8.5661	(1.028)	0	0	0
2021/09/21	R248	03/02/2022	9.80	Call	Bond Future	324.5500	0.3245	330.7300	0.3307	1.904	0	0	1,300
2021/09/21	R248	03/02/2022	10.50	Put	Bond Future	4,286.2800	4.2863	4,216.6600	4.2167	(1.624)	0	0	0
2021/09/21	R248	03/02/2022	10.50	Call	Bond Future	1,636.2700	1.6363	1,661.8400	1.6618	1.563	0	0	1,300
2021/09/21	R248	03/02/2022			Bond Future	10.8551	85.7222	10.8420	85.8174	(0.121)	0.0000	0.0000	0
2021/09/21	R248	03/02/2022	11.48	Put	Bond Future	1,313.7800	1.3138	1,279.2900	1.2793	(2.625)	0	0	0
2021/09/21	R248	03/02/2022	11.49	Call	Bond Future	5,689.8500	5.6899	5,750.8300	5.7508	1.072	0	0	0
2021/09/21	R248	03/02/2022	11.47	Put	Bond Future	1,329.5500	1.3296	1,294.7600	1.2948	(2.617)	0	0	0
2021/09/21	R248	05/05/2022	11.80	Call	Bond Future	6,910.3000	6.9103	6,972.7700	6.9728	0.904	0	0	0
2021/09/21	R248	05/05/2022	11.79	Call	Bond Future	6,862.8900	6.8629	6,925.1400	6.9251	0.907	0	0	0
2021/09/21	R248	05/05/2022	11.79	Put	Bond Future	1,764.6100	1.7646	1,731.3100	1.7313	(1.887)	0	0	0
2021/09/21	R248	05/05/2022			Bond Future	11.0258	82.3133	11.0123	82.4088	(0.123)	0.0000	0.0000	0
2021/09/21	R248	05/05/2022	11.80	Put	Bond Future	1,749.1100	1.7491	1,716.0300	1.7160	(1.891)	0	0	0
2021/09/21	R248	05/05/2022	11.81	Call	Bond Future	6,957.7800	6.9578	7,020.4600	7.0205	0.901	0	0	0
2021/09/21	R248	05/05/2022	11.81	Put	Bond Future	1,733.7600	1.7338	1,700.8900	1.7009	(1.896)	0	0	0
2021/09/21	R248	04/08/2022	10.99	Call	Bond Future	3,509.6300	3.5096	3,548.3500	3.5483	1.103	0	0	0
2021/09/21	R248	04/08/2022	10.99	Put	Bond Future	4,997.1800	4.9972	4,939.6900	4.9397	(1.150)	0	0	0
2021/09/21	R248	04/08/2022	10.98	Call	Bond Future	3,477.1600	3.4772	3,515.6400	3.5156	1.107	0	0	0

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2021/09/21	R248	04/08/2022	10.98	Put	Bond Future	5,035.7200	5.0357	4,977.9900	4.9780	(1.146)	0	0	0
2021/09/21	R248	04/08/2022			Bond Future	11.2031	83.2684	11.1891	83.3646	(0.125)	0.0000	0.0000	0
2021/09/21	R248	04/08/2022	11.00	Call	Bond Future	3,541.9300	3.5419	3,580.9100	3.5809	1.101	0	0	0
2021/09/21	R248	04/08/2022	11.00	Put	Bond Future	4,958.5700	4.9586	4,901.3400	4.9013	(1.154)	0	0	0

Total **1129220**