



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 20/09/2021 TO 20/09/2021

Deal Date	Contract Details	Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing	% Movement in MTM	Today's High	Today's Low	Open Interest
2021/09/20	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/09/20	0908	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/09/20	0957	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/09/20	0986	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/09/20	1386	28/02/2031		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/09/20	1409	28/02/2041		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/09/20	2025	04/11/2021		Bond Future	155.2460	155.2460	154.9508	154.9508	(0.190)	0.0000	0.0000	5,117
2021/09/20	2025	03/02/2022		Bond Future	155.4523	155.4523	155.1531	155.1531	(0.192)	0.0000	0.0000	0
2021/09/20	2025	05/05/2022		Bond Future	157.3132	157.3132	157.0101	157.0101	(0.193)	0.0000	0.0000	0
2021/09/20	2025	04/08/2022		Bond Future	157.6533	157.6533	157.3461	157.3461	(0.195)	0.0000	0.0000	0
2021/09/20	2029	04/11/2021		Bond Future	114.6487	114.6487	114.5353	114.5353	(0.099)	0.0000	0.0000	2,964
2021/09/20	2029	03/02/2022		Bond Future	115.9689	115.9689	115.8536	115.8536	(0.099)	0.0000	0.0000	0
2021/09/20	2029	05/05/2022		Bond Future	116.1590	116.1590	116.0421	116.0421	(0.101)	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
2021/09/20	2029	04/08/2022			Bond Future	117.6030	117.6030	117.4845	117.4845	(0.101)	0.0000	0.0000	0
2021/09/20	2030	04/11/2021	10.60	Call	Bond Future	7,892.3700	7.8924	7,513.9300	7.5139	(4.795)	0	0	0
2021/09/20	2030	04/11/2021	10.60	Put	Bond Future	27.2800	0.0273	28.6900	0.0287	5.169	0	0	0
2021/09/20	2030	04/11/2021	10.59	Put	Bond Future	28.1400	0.0281	29.6200	0.0296	5.259	0	0	0
2021/09/20	2030	04/11/2021	8.27	Put	Bond Future	4,705.9300	4.7059	5,046.4500	5.0464	7.236	0	0	0
2021/09/20	2030	04/11/2021	8.27	Call	Bond Future	113.7200	0.1137	74.3900	0.0744	(34.585)	0	0	300
2021/09/20	2030	04/11/2021	8.77	Put	Bond Future	2,374.1300	2.3741	2,610.2800	2.6103	9.947	0	0	0
2021/09/20	2030	04/11/2021	11.44	Put	Bond Future	1.1600	0.0012	1.1000	0.0011	(5.172)	0	0	300
2021/09/20	2030	04/11/2021	11.26	Call	Bond Future	11,022.5600	11.0226	10,642.6400	10.6426	(3.447)	0	0	0
2021/09/20	2030	04/11/2021	9.20	Call	Bond Future	1,703.8800	1.7039	1,448.3400	1.4483	(14.998)	0	0	29
2021/09/20	2030	04/11/2021	9.30	Put	Bond Future	858.1400	0.8581	960.0600	0.9601	11.877	0	0	0
2021/09/20	2030	04/11/2021	9.35	Call	Bond Future	2,220.7500	2.2207	1,932.5500	1.9325	(12.978)	0	0	0
2021/09/20	2030	04/11/2021	9.35	Put	Bond Future	769.3200	0.7693	860.9700	0.8610	11.913	0	0	9,100
2021/09/20	2030	04/11/2021			Bond Future	9.0825	95.9949	9.1520	95.6151	0.765	0.0000	0.0000	100,413
2021/09/20	2030	04/11/2021	10.61	Call	Bond Future	7,940.5100	7.9405	7,562.0000	7.5620	(4.767)	0	0	0
2021/09/20	2030	04/11/2021	10.61	Put	Bond Future	26.4600	0.0265	27.8000	0.0278	5.064	0	0	0
2021/09/20	2030	04/11/2021	10.59	Call	Bond Future	7,844.2400	7.8442	7,465.8700	7.4659	(4.824)	0	0	0
2021/09/20	2030	04/11/2021	8.77	Call	Bond Future	640.7600	0.6408	497.0600	0.4971	(22.426)	0	0	300
2021/09/20	2030	04/11/2021	11.44	Call	Bond Future	11,855.3300	11.8553	11,475.4200	11.4754	(3.205)	0	0	0
2021/09/20	2030	04/11/2021	11.26	Put	Bond Future	2.6000	0.0026	2.5300	0.0025	(2.692)	0	0	29
2021/09/20	2030	04/11/2021	9.90	Put	Bond Future	204.0600	0.2041	225.6700	0.2257	10.590	0	0	0
2021/09/20	2030	04/11/2021	9.90	Call	Bond Future	4,550.9000	4.5509	4,192.6600	4.1927	(7.872)	0	0	29
2021/09/20	2030	04/11/2021	9.20	Put	Bond Future	1,062.9200	1.0629	1,187.2300	1.1872	11.695	0	0	0
2021/09/20	2030	04/11/2021	8.75	Put	Bond Future	2,452.0500	2.4521	2,693.4100	2.6934	9.843	0	0	0
2021/09/20	2030	04/11/2021	8.75	Call	Bond Future	606.3800	0.6064	467.8900	0.4679	(22.839)	0	0	3,250
2021/09/20	2030	04/11/2021	9.30	Call	Bond Future	2,040.4200	2.0404	1,762.4900	1.7625	(13.621)	0	0	0
2021/09/20	2030	04/11/2021	9.25	Call	Bond Future	0.0000	0.0000	1,600.0800	1.6001	100.000	0	0	0
2021/09/20	2030	04/11/2021	9.25	Put	Bond Future	0.0000	0.0000	1,067.8100	1.0678	100.000	0	0	5,000
2021/09/20	2030	03/02/2022	9.45	Call	Bond Future	2,621.2700	2.6213	2,381.4400	2.3814	(9.149)	0	0	0
2021/09/20	2030	03/02/2022	9.45	Put	Bond Future	1,723.0300	1.7230	1,867.6700	1.8677	8.395	0	0	0
2021/09/20	2030	03/02/2022	9.35	Call	Bond Future	2,324.6700	2.3247	2,099.7500	2.0997	(9.675)	0	0	0
2021/09/20	2030	03/02/2022	9.35	Put	Bond Future	1,951.3200	1.9513	2,110.8700	2.1109	8.177	0	0	101
2021/09/20	2030	03/02/2022	8.39	Put	Bond Future	5,325.6800	5.3257	5,633.3200	5.6333	5.777	0	0	0
2021/09/20	2030	03/02/2022	8.39	Call	Bond Future	460.4800	0.4605	383.6500	0.3837	(16.685)	0	0	101
2021/09/20	2030	03/02/2022	8.85	Put	Bond Future	3,439.1300	3.4391	3,678.6100	3.6786	6.963	0	0	0
2021/09/20	2030	03/02/2022	8.85	Call	Bond Future	1,129.9400	1.1299	984.9500	0.9850	(12.832)	0	0	1,000
2021/09/20	2030	03/02/2022			Bond Future	9.2793	93.0727	9.3521	92.6882	0.785	0.0000	0.0000	0
2021/09/20	2030	03/02/2022	9.44	Call	Bond Future	2,590.7600	2.5908	2,352.3900	2.3524	(9.201)	0	0	0
2021/09/20	2030	03/02/2022	9.44	Put	Bond Future	1,744.8400	1.7448	1,890.9400	1.8909	8.373	0	0	0
2021/09/20	2030	03/02/2022	9.43	Call	Bond Future	2,560.6500	2.5606	2,323.7500	2.3238	(9.252)	0	0	0
2021/09/20	2030	03/02/2022	9.43	Put	Bond Future	1,767.0800	1.7671	1,914.6500	1.9147	8.351	0	0	0
2021/09/20	2030	03/02/2022	9.78	Call	Bond Future	3,737.7400	3.7377	3,454.3000	3.4543	(7.583)	0	0	0
2021/09/20	2030	03/02/2022	9.78	Put	Bond Future	1,134.2000	1.1342	1,235.2300	1.2352	8.908	0	0	101
2021/09/20	2030	03/02/2022	10.85	Call	Bond Future	8,138.2200	8.1382	7,778.8400	7.7788	(4.416)	0	0	0
2021/09/20	2030	03/02/2022	10.85	Put	Bond Future	277.2300	0.2772	302.3200	0.3023	9.050	0	0	1,000
2021/09/20	2030	03/02/2022	9.60	Put	Bond Future	1,427.1800	1.4272	1,550.8000	1.5508	8.662	0	0	0
2021/09/20	2030	03/02/2022	9.60	Call	Bond Future	3,105.6200	3.1056	2,844.7700	2.8448	(8.399)	0	0	1,000

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2021/09/20	2030	05/05/2022	10.21	Call	Bond Future	4,940.0900	4.9401	4,650.4100	4.6504	(5.864)	0	0	0
2021/09/20	2030	05/05/2022	10.21	Put	Bond Future	1,320.6000	1.3206	1,420.1000	1.4201	7.534	0	0	0
2021/09/20	2030	05/05/2022	9.95	Call	Bond Future	4,037.5400	4.0375	3,772.2200	3.7722	(6.571)	0	0	0
2021/09/20	2030	05/05/2022	8.47	Call	Bond Future	700.2300	0.7002	612.0300	0.6120	(12.596)	0	0	1,073
2021/09/20	2030	05/05/2022	8.14	Put	Bond Future	7,632.2700	7.6323	7,962.2000	7.9622	4.323	0	0	0
2021/09/20	2030	05/05/2022	8.14	Call	Bond Future	420.9500	0.4209	361.7000	0.3617	(14.075)	0	0	1,800
2021/09/20	2030	05/05/2022	8.89	Put	Bond Future	4,420.3900	4.4204	4,671.7700	4.6718	5.687	0	0	0
2021/09/20	2030	05/05/2022	8.81	Put	Bond Future	4,709.5600	4.7096	4,970.9300	4.9709	5.550	0	0	0
2021/09/20	2030	05/05/2022			Bond Future	9.4839	94.1653	9.5602	93.7761	0.805	0.0000	0.0000	0
2021/09/20	2030	05/05/2022	10.20	Call	Bond Future	4,904.2400	4.9042	4,615.4200	4.6154	(5.889)	0	0	0
2021/09/20	2030	05/05/2022	10.20	Put	Bond Future	1,333.3500	1.3334	1,433.7100	1.4337	7.527	0	0	200
2021/09/20	2030	05/05/2022	10.19	Call	Bond Future	4,868.4700	4.8685	4,580.5200	4.5805	(5.915)	0	0	0
2021/09/20	2030	05/05/2022	10.19	Put	Bond Future	1,346.2100	1.3462	1,447.4400	1.4474	7.520	0	0	0
2021/09/20	2030	05/05/2022	9.95	Put	Bond Future	1,692.8700	1.6929	1,816.7300	1.8167	7.317	0	0	1,073
2021/09/20	2030	05/05/2022	9.35	Call	Bond Future	2,299.3700	2.2994	2,103.2200	2.1032	(8.531)	0	0	0
2021/09/20	2030	05/05/2022	9.35	Put	Bond Future	2,987.4200	2.9874	3,180.4500	3.1805	6.461	0	0	1,073
2021/09/20	2030	05/05/2022	8.47	Put	Bond Future	6,076.3300	6.0763	6,377.3100	6.3773	4.953	0	0	0
2021/09/20	2030	05/05/2022	8.89	Call	Bond Future	1,318.3800	1.3184	1,180.5800	1.1806	(10.452)	0	0	1,800
2021/09/20	2030	05/05/2022	11.04	Call	Bond Future	8,134.9200	8.1349	7,792.4500	7.7925	(4.210)	0	0	0
2021/09/20	2030	05/05/2022	11.04	Put	Bond Future	598.1500	0.5981	644.8600	0.6449	7.809	0	0	1,800
2021/09/20	2030	05/05/2022	8.81	Call	Bond Future	1,179.6200	1.1796	1,051.8100	1.0518	(10.835)	0	0	200
2021/09/20	2030	05/05/2022	7.73	Put	Bond Future	9,759.7300	9.7597	10,115.7100	10.1157	3.647	0	0	0
2021/09/20	2030	05/05/2022	7.73	Call	Bond Future	207.0800	0.2071	173.8800	0.1739	(16.032)	0	0	200
2021/09/20	2030	04/08/2022	9.56	Call	Bond Future	2,717.5000	2.7175	2,518.1900	2.5182	(7.334)	0	0	0
2021/09/20	2030	04/08/2022	9.56	Put	Bond Future	3,424.1400	3.4241	3,619.1200	3.6191	5.694	0	0	0
2021/09/20	2030	04/08/2022			Bond Future	9.7026	91.2620	9.7828	90.8677	0.826	0.0000	0.0000	0
2021/09/20	2030	04/08/2022	9.55	Call	Bond Future	2,693.2700	2.6933	2,495.0100	2.4950	(7.361)	0	0	0
2021/09/20	2030	04/08/2022	9.55	Put	Bond Future	3,449.7200	3.4497	3,645.7500	3.6457	5.682	0	0	0
2021/09/20	2030	04/08/2022	9.54	Call	Bond Future	2,669.1500	2.6692	2,471.9500	2.4719	(7.388)	0	0	0
2021/09/20	2030	04/08/2022	9.54	Put	Bond Future	3,475.4400	3.4754	3,672.5300	3.6725	5.671	0	0	0
2021/09/20	2032	04/11/2021	11.70	Call	Bond Future	10,676.8400	10.6768	10,291.8700	10.2919	(3.606)	0	0	0
2021/09/20	2032	04/11/2021	11.71	Put	Bond Future	8.7500	0.0088	8.6000	0.0086	(1.714)	0	0	0
2021/09/20	2032	04/11/2021	11.69	Call	Bond Future	10,626.4400	10.6264	10,241.4700	10.2415	(3.623)	0	0	0
2021/09/20	2032	04/11/2021	9.83	Call	Bond Future	1,679.0900	1.6791	1,429.1800	1.4292	(14.884)	0	0	700
2021/09/20	2032	04/11/2021			Bond Future	9.7686	91.1152	9.8328	90.7304	0.657	0.0000	0.0000	124,291
2021/09/20	2032	04/11/2021	11.70	Put	Bond Future	9.0400	0.0090	8.8900	0.0089	(1.659)	0	0	0
2021/09/20	2032	04/11/2021	11.71	Call	Bond Future	10,727.2000	10.7272	10,342.2300	10.3422	(3.589)	0	0	0
2021/09/20	2032	04/11/2021	11.69	Put	Bond Future	9.3300	0.0093	9.1800	0.0092	(1.608)	0	0	0
2021/09/20	2032	04/11/2021	9.33	Put	Bond Future	3,156.7400	3.1567	3,427.5400	3.4275	8.578	0	0	0
2021/09/20	2032	04/11/2021	9.33	Call	Bond Future	468.8600	0.4689	354.8400	0.3548	(24.319)	0	0	700
2021/09/20	2032	04/11/2021	9.83	Put	Bond Future	1,310.8800	1.3109	1,445.7900	1.4458	10.292	0	0	0
2021/09/20	2032	04/11/2021	12.81	Call	Bond Future	16,029.6600	16.0297	15,644.8300	15.6448	(2.401)	0	0	0
2021/09/20	2032	04/11/2021	12.81	Put	Bond Future	0.0600	0.0001	0.0500	0.0001	(16.667)	0	0	700
2021/09/20	2032	03/02/2022	10.43	Call	Bond Future	3,935.9600	3.9360	3,650.6500	3.6506	(7.249)	0	0	0
2021/09/20	2032	03/02/2022	10.43	Put	Bond Future	1,295.4300	1.2954	1,399.6200	1.3996	8.043	0	0	0
2021/09/20	2032	03/02/2022	10.42	Call	Bond Future	3,896.3200	3.8963	3,612.2300	3.6122	(7.291)	0	0	0
2021/09/20	2032	03/02/2022	10.42	Put	Bond Future	1,311.8100	1.3118	1,417.2200	1.4172	8.035	0	0	0

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2021/09/20	2032	03/02/2022	10.45	Put	Bond Future	1,262.8300	1.2628	1,364.6200	1.3646	8.060	0	0	198
2021/09/20	2032	03/02/2022	9.81	Call	Bond Future	1,852.3800	1.8524	1,659.0600	1.6591	(10.436)	0	0	0
2021/09/20	2032	03/02/2022	9.81	Put	Bond Future	2,778.9500	2.7789	2,975.1300	2.9751	7.060	0	0	198
2021/09/20	2032	03/02/2022	8.91	Put	Bond Future	6,742.2700	6.7423	7,079.9700	7.0800	5.009	0	0	0
2021/09/20	2032	03/02/2022	10.66	Call	Bond Future	4,884.9400	4.8849	4,574.5500	4.5745	(6.354)	0	0	0
2021/09/20	2032	03/02/2022	10.66	Put	Bond Future	969.3400	0.9693	1,048.4500	1.0484	8.161	0	0	97
2021/09/20	2032	03/02/2022	10.35	Put	Bond Future	1,433.0900	1.4331	1,547.3000	1.5473	7.969	0	0	400
2021/09/20	2032	03/02/2022	9.58	Put	Bond Future	3,576.0800	3.5761	3,811.8200	3.8118	6.592	0	0	0
2021/09/20	2032	03/02/2022	9.58	Call	Bond Future	1,276.2900	1.2763	1,122.5300	1.1225	(12.047)	0	0	400
2021/09/20	2032	03/02/2022	11.13	Call	Bond Future	6,975.7900	6.9758	6,629.5300	6.6295	(4.964)	0	0	0
2021/09/20	2032	03/02/2022	11.13	Put	Bond Future	532.3100	0.5323	575.5500	0.5755	8.123	0	0	210
2021/09/20	2032	03/02/2022	10.53	Call	Bond Future	4,339.3000	4.3393	4,042.4000	4.0424	(6.842)	0	0	0
2021/09/20	2032	03/02/2022	10.53	Put	Bond Future	1,141.2600	1.1413	1,233.8600	1.2339	8.114	0	0	210
2021/09/20	2032	03/02/2022	10.65	Call	Bond Future	4,842.3500	4.8424	4,532.9500	4.5330	(6.389)	0	0	0
2021/09/20	2032	03/02/2022	10.65	Put	Bond Future	981.6600	0.9817	1,061.7600	1.0618	8.160	0	0	1,050
2021/09/20	2032	03/02/2022	9.67	Call	Bond Future	1,488.6600	1.4887	1,319.2700	1.3193	(11.379)	0	0	0
2021/09/20	2032	03/02/2022			Bond Future	9.9678	92.1419	10.0349	91.7524	0.672	0.0000	0.0000	0
2021/09/20	2032	03/02/2022	10.44	Call	Bond Future	3,975.5300	3.9755	3,689.0200	3.6890	(7.207)	0	0	0
2021/09/20	2032	03/02/2022	10.44	Put	Bond Future	1,279.0300	1.2790	1,382.0200	1.3820	8.052	0	0	0
2021/09/20	2032	03/02/2022	10.45	Call	Bond Future	4,015.2500	4.0152	3,727.5400	3.7275	(7.165)	0	0	0
2021/09/20	2032	03/02/2022	8.91	Call	Bond Future	280.2700	0.2803	228.4700	0.2285	(18.482)	0	0	198
2021/09/20	2032	03/02/2022	10.14	Call	Bond Future	2,864.0400	2.8640	2,618.0400	2.6180	(8.589)	0	0	0
2021/09/20	2032	03/02/2022	10.14	Put	Bond Future	1,867.9900	1.8680	2,011.4900	2.0115	7.682	0	0	97
2021/09/20	2032	03/02/2022	9.14	Put	Bond Future	5,505.3400	5.5053	5,814.1700	5.8142	5.610	0	0	0
2021/09/20	2032	03/02/2022	9.14	Call	Bond Future	499.9400	0.4999	419.2700	0.4193	(16.136)	0	0	97
2021/09/20	2032	03/02/2022	10.95	Call	Bond Future	6,158.7700	6.1588	5,824.1100	5.8241	(5.434)	0	0	0
2021/09/20	2032	03/02/2022	10.95	Put	Bond Future	671.3000	0.6713	726.1400	0.7261	8.169	0	0	400
2021/09/20	2032	03/02/2022	10.35	Call	Bond Future	3,624.1100	3.6241	3,348.8200	3.3488	(7.596)	0	0	0
2021/09/20	2032	03/02/2022	9.62	Put	Bond Future	3,427.3600	3.4274	3,656.1500	3.6562	6.675	0	0	0
2021/09/20	2032	03/02/2022	9.62	Call	Bond Future	1,368.3800	1.3684	1,207.6700	1.2077	(11.745)	0	0	210
2021/09/20	2032	03/02/2022	9.67	Put	Bond Future	3,247.8100	3.2478	3,467.9200	3.4679	6.777	0	0	1,050
2021/09/20	2032	03/02/2022	9.57	Put	Bond Future	3,614.1000	3.6141	3,851.5700	3.8516	6.571	0	0	0
2021/09/20	2032	03/02/2022	9.57	Call	Bond Future	1,253.9700	1.2540	1,101.9400	1.1019	(12.124)	0	0	1,050
2021/09/20	2032	05/05/2022	11.03	Call	Bond Future	6,056.4000	6.0564	5,751.1700	5.7512	(5.040)	0	0	0
2021/09/20	2032	05/05/2022	11.03	Put	Bond Future	1,373.7400	1.3737	1,462.7900	1.4628	6.482	0	0	0
2021/09/20	2032	05/05/2022	11.02	Put	Bond Future	1,386.0200	1.3860	1,475.8300	1.4758	6.480	0	0	0
2021/09/20	2032	05/05/2022	11.18	Call	Bond Future	6,666.6700	6.6667	6,350.6400	6.3506	(4.740)	0	0	0
2021/09/20	2032	05/05/2022	11.18	Put	Bond Future	1,200.7600	1.2008	1,279.0100	1.2790	6.517	0	0	780
2021/09/20	2032	05/05/2022			Bond Future	10.1710	89.0768	10.2410	88.6825	0.688	0.0000	0.0000	0
2021/09/20	2032	05/05/2022	11.04	Call	Bond Future	6,096.5100	6.0965	5,790.5200	5.7905	(5.019)	0	0	0
2021/09/20	2032	05/05/2022	11.04	Put	Bond Future	1,361.3300	1.3613	1,449.6200	1.4496	6.486	0	0	0
2021/09/20	2032	05/05/2022	11.02	Call	Bond Future	6,016.1100	6.0161	5,711.6400	5.7116	(5.061)	0	0	0
2021/09/20	2032	05/05/2022	9.58	Put	Bond Future	4,931.2700	4.9313	5,181.6500	5.1816	5.077	0	0	0
2021/09/20	2032	05/05/2022	9.58	Call	Bond Future	1,503.7700	1.5038	1,359.8700	1.3599	(9.569)	0	0	780
2021/09/20	2032	05/05/2022	10.18	Put	Bond Future	2,956.7100	2.9567	3,130.8900	3.1309	5.891	0	0	0
2021/09/20	2032	05/05/2022	10.18	Call	Bond Future	3,007.4000	3.0074	2,787.3000	2.7873	(7.319)	0	0	780
2021/09/20	2032	04/08/2022	10.21	Put	Bond Future	3,927.2400	3.9272	4,124.7100	4.1247	5.028	0	0	0
2021/09/20	2032	04/08/2022	10.22	Call	Bond Future	3,008.2300	3.0082	2,805.2700	2.8053	(6.747)	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
2021/09/20	2032	04/08/2022	10.20	Put	Bond Future	3,956.5900	3.9566	4,155.1100	4.1551	5.017	0	0	0
2021/09/20	2032	04/08/2022			Bond Future	10.3812	90.1141	10.4543	89.7147	0.704	0.0000	0.0000	0
2021/09/20	2032	04/08/2022	10.21	Call	Bond Future	2,981.8100	2.9818	2,779.9200	2.7799	(6.771)	0	0	0
2021/09/20	2032	04/08/2022	10.22	Put	Bond Future	3,898.0700	3.8981	4,094.4700	4.0945	5.038	0	0	0
2021/09/20	2032	04/08/2022	10.20	Call	Bond Future	2,955.5300	2.9555	2,754.6900	2.7547	(6.795)	0	0	0
2021/09/20	2033	04/11/2021			Bond Future	108.6966	108.6966	108.4331	108.4331	(0.242)	0.0000	0.0000	8,979
2021/09/20	2033	03/02/2022			Bond Future	109.9480	109.9480	109.6812	109.6812	(0.243)	0.0000	0.0000	0
2021/09/20	2033	05/05/2022			Bond Future	109.9863	109.9863	109.7160	109.7160	(0.246)	0.0000	0.0000	0
2021/09/20	2033	04/08/2022			Bond Future	111.3535	111.3535	111.0797	111.0797	(0.246)	0.0000	0.0000	0
2021/09/20	2037	04/11/2021	12.82	Put	Bond Future	4.1700	0.0042	3.8600	0.0039	(7.434)	0	0	0
2021/09/20	2037	04/11/2021	12.83	Call	Bond Future	13,370.9000	13.3709	12,979.6300	12.9796	(2.926)	0	0	0
2021/09/20	2037	04/11/2021	12.30	Call	Bond Future	10,597.5000	10.5975	10,206.1900	10.2062	(3.692)	0	0	0
2021/09/20	2037	04/11/2021	12.30	Put	Bond Future	23.7500	0.0238	23.4000	0.0234	(1.474)	0	0	600
2021/09/20	2037	04/11/2021	11.49	Put	Bond Future	203.3000	0.2033	215.0100	0.2150	5.760	0	0	0
2021/09/20	2037	04/11/2021	11.49	Call	Bond Future	6,172.8900	6.1729	5,793.6400	5.7936	(6.144)	0	0	600
2021/09/20	2037	04/11/2021			Bond Future	10.5404	86.9995	10.5995	86.6086	0.561	0.0000	0.0000	120,171
2021/09/20	2037	04/11/2021	12.82	Call	Bond Future	13,319.8700	13.3199	12,928.6000	12.9286	(2.937)	0	0	0
2021/09/20	2037	04/11/2021	12.83	Put	Bond Future	4.0100	0.0040	3.7000	0.0037	(7.731)	0	0	0
2021/09/20	2037	04/11/2021	12.81	Call	Bond Future	13,268.7900	13.2688	12,877.5100	12.8775	(2.949)	0	0	0
2021/09/20	2037	04/11/2021	12.81	Put	Bond Future	4.3300	0.0043	4.0100	0.0040	(7.390)	0	0	0
2021/09/20	2037	03/02/2022	11.46	Call	Bond Future	5,562.0700	5.5621	5,241.1900	5.2412	(5.769)	0	0	0
2021/09/20	2037	03/02/2022	11.47	Put	Bond Future	1,044.2500	1.0442	1,118.1400	1.1181	7.076	0	0	0
2021/09/20	2037	03/02/2022	11.45	Call	Bond Future	5,515.4900	5.5155	5,195.5300	5.1955	(5.801)	0	0	0
2021/09/20	2037	03/02/2022			Bond Future	10.7328	83.7257	10.7943	83.3300	0.573	0.0000	0.0000	0
2021/09/20	2037	03/02/2022	11.46	Put	Bond Future	1,056.9700	1.0570	1,131.7800	1.1318	7.078	0	0	0
2021/09/20	2037	03/02/2022	11.47	Call	Bond Future	5,608.7400	5.6087	5,286.9400	5.2869	(5.737)	0	0	0
2021/09/20	2037	03/02/2022	11.45	Put	Bond Future	1,069.8500	1.0698	1,145.5800	1.1456	7.079	0	0	0
2021/09/20	2037	05/05/2022	11.83	Call	Bond Future	6,907.8800	6.9079	6,593.1400	6.5931	(4.556)	0	0	0
2021/09/20	2037	05/05/2022	11.84	Put	Bond Future	1,512.4200	1.5124	1,597.4000	1.5974	5.619	0	0	0
2021/09/20	2037	05/05/2022	11.82	Call	Bond Future	6,864.1200	6.8641	6,550.1000	6.5501	(4.575)	0	0	0
2021/09/20	2037	05/05/2022			Bond Future	10.9290	84.7087	10.9930	84.3083	0.585	0.0000	0.0000	0
2021/09/20	2037	05/05/2022	11.83	Put	Bond Future	1,525.3600	1.5254	1,611.0600	1.6111	5.618	0	0	0
2021/09/20	2037	05/05/2022	11.84	Call	Bond Future	6,951.7000	6.9517	6,636.2400	6.6362	(4.538)	0	0	0
2021/09/20	2037	05/05/2022	11.82	Put	Bond Future	1,538.4200	1.5384	1,624.8400	1.6248	5.617	0	0	0
2021/09/20	2037	04/08/2022	10.90	Call	Bond Future	3,179.0600	3.1791	2,976.7900	2.9768	(6.363)	0	0	0
2021/09/20	2037	04/08/2022	10.91	Put	Bond Future	4,604.2400	4.6042	4,806.4200	4.8064	4.391	0	0	0
2021/09/20	2037	04/08/2022	10.89	Call	Bond Future	3,150.5700	3.1506	2,949.3700	2.9494	(6.386)	0	0	0
2021/09/20	2037	04/08/2022	10.89	Put	Bond Future	4,672.4500	4.6725	4,876.7800	4.8768	4.373	0	0	0
2021/09/20	2037	04/08/2022			Bond Future	11.1360	81.4389	11.2026	81.0333	0.599	0.0000	0.0000	0
2021/09/20	2037	04/08/2022	10.90	Put	Bond Future	4,638.2400	4.6382	4,841.5000	4.8415	4.382	0	0	50
2021/09/20	2037	04/08/2022	10.91	Call	Bond Future	3,207.6800	3.2077	3,004.3300	3.0043	(6.339)	0	0	0
2021/09/20	2037	04/08/2022	11.42	Call	Bond Future	4,846.9000	4.8469	4,591.6100	4.5916	(5.267)	0	0	0
2021/09/20	2037	04/08/2022	11.42	Put	Bond Future	3,140.3000	3.1403	3,290.5400	3.2905	4.784	0	0	50
2021/09/20	2037	04/08/2022	10.10	Put	Bond Future	8,025.2700	8.0253	8,316.6500	8.3166	3.631	0	0	0
2021/09/20	2037	04/08/2022	10.10	Call	Bond Future	1,321.2300	1.3212	1,207.0800	1.2071	(8.640)	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
2021/09/20	2038	04/11/2021			Bond Future	120.4611	120.4611	120.3142	120.3142	(0.122)	0.0000	0.0000	5,949
2021/09/20	2038	03/02/2022			Bond Future	120.0692	120.0692	119.9201	119.9201	(0.124)	0.0000	0.0000	0
2021/09/20	2038	05/05/2022			Bond Future	121.5067	121.5067	121.3556	121.3556	(0.124)	0.0000	0.0000	0
2021/09/20	2038	04/08/2022			Bond Future	121.1999	121.1999	121.0467	121.0467	(0.126)	0.0000	0.0000	0
2021/09/20	2040	04/11/2021	12.90	Call	Bond Future	13,901.6800	13.9017	13,516.9600	13.5170	(2.767)	0	0	0
2021/09/20	2040	04/11/2021	12.90	Put	Bond Future	6.1700	0.0062	5.6400	0.0056	(8.590)	0	0	0
2021/09/20	2040	04/11/2021	12.89	Call	Bond Future	13,848.0000	13.8480	13,463.2700	13.4633	(2.778)	0	0	0
2021/09/20	2040	04/11/2021	12.89	Put	Bond Future	6.4000	0.0064	5.8600	0.0059	(8.438)	0	0	0
2021/09/20	2040	04/11/2021			Bond Future	10.6627	89.1955	10.7167	88.8113	0.507	0.0000	0.0000	81,495
2021/09/20	2040	04/11/2021	12.91	Call	Bond Future	13,955.3000	13.9553	13,570.5900	13.5706	(2.757)	0	0	0
2021/09/20	2040	04/11/2021	12.91	Put	Bond Future	5.9500	0.0060	5.4300	0.0054	(8.739)	0	0	0
2021/09/20	2040	03/02/2022	11.58	Put	Bond Future	1,166.5300	1.1665	1,237.7800	1.2378	6.108	0	0	0
2021/09/20	2040	03/02/2022	11.59	Call	Bond Future	6,054.2400	6.0542	5,735.7500	5.7358	(5.261)	0	0	0
2021/09/20	2040	03/02/2022	11.57	Put	Bond Future	1,180.4300	1.1804	1,252.5600	1.2526	6.110	0	0	0
2021/09/20	2040	03/02/2022			Bond Future	10.8498	85.6962	10.9060	85.3073	0.519	0.0000	0.0000	0
2021/09/20	2040	03/02/2022	11.58	Call	Bond Future	6,004.6000	6.0046	5,686.9800	5.6870	(5.290)	0	0	0
2021/09/20	2040	03/02/2022	11.59	Put	Bond Future	1,152.9600	1.1530	1,223.3400	1.2233	6.104	0	0	0
2021/09/20	2040	03/02/2022	11.57	Call	Bond Future	5,955.2100	5.9552	5,638.4700	5.6385	(5.319)	0	0	0
2021/09/20	2040	05/05/2022	11.91	Put	Bond Future	1,615.4800	1.6155	1,699.0000	1.6990	5.170	0	0	0
2021/09/20	2040	05/05/2022	11.92	Call	Bond Future	7,225.7300	7.2257	6,914.9200	6.9149	(4.301)	0	0	0
2021/09/20	2040	05/05/2022	11.92	Put	Bond Future	1,601.5800	1.6016	1,684.3800	1.6844	5.170	0	0	0
2021/09/20	2040	05/05/2022	10.57	Put	Bond Future	5,339.5700	5.3396	5,569.6800	5.5697	4.310	0	0	0
2021/09/20	2040	05/05/2022	10.57	Call	Bond Future	2,070.2300	2.0702	1,906.7300	1.9067	(7.898)	0	0	1,200
2021/09/20	2040	05/05/2022	13.04	Call	Bond Future	12,587.8000	12.5878	12,224.9600	12.2250	(2.882)	0	0	0
2021/09/20	2040	05/05/2022	13.04	Put	Bond Future	630.3700	0.6304	661.1400	0.6611	4.881	0	0	1,200
2021/09/20	2040	05/05/2022			Bond Future	11.0401	86.7025	11.0987	86.3089	0.530	0.0000	0.0000	0
2021/09/20	2040	05/05/2022	11.91	Call	Bond Future	7,179.1000	7.1791	6,869.0100	6.8690	(4.319)	0	0	0
2021/09/20	2040	05/05/2022	11.90	Call	Bond Future	7,132.7400	7.1327	6,823.3800	6.8234	(4.337)	0	0	0
2021/09/20	2040	05/05/2022	11.90	Put	Bond Future	1,629.7300	1.6297	1,713.9800	1.7140	5.170	0	0	0
2021/09/20	2040	05/05/2022	9.82	Put	Bond Future	9,538.5500	9.5386	9,861.0500	9.8611	3.381	0	0	0
2021/09/20	2040	05/05/2022	9.82	Call	Bond Future	630.2900	0.6303	559.1800	0.5592	(11.282)	0	0	1,200
2021/09/20	2040	04/08/2022	11.05	Call	Bond Future	3,486.2100	3.4862	3,281.0900	3.2811	(5.884)	0	0	0
2021/09/20	2040	04/08/2022	11.05	Put	Bond Future	4,750.8900	4.7509	4,944.3600	4.9444	4.072	0	0	0
2021/09/20	2040	04/08/2022			Bond Future	11.2406	83.2051	11.3016	82.8066	0.543	0.0000	0.0000	0
2021/09/20	2040	04/08/2022	11.04	Call	Bond Future	3,455.1300	3.4551	3,251.0900	3.2511	(5.905)	0	0	0
2021/09/20	2040	04/08/2022	11.04	Put	Bond Future	4,787.0000	4.7870	4,981.5500	4.9815	4.064	0	0	0
2021/09/20	2040	04/08/2022	11.03	Call	Bond Future	3,424.1900	3.4242	3,221.2200	3.2212	(5.928)	0	0	0
2021/09/20	2040	04/08/2022	11.03	Put	Bond Future	4,823.3400	4.8233	5,018.9600	5.0190	4.056	0	0	0
2021/09/20	2044	04/11/2021	12.91	Call	Bond Future	13,863.5500	13.8636	13,397.0400	13.3970	(3.365)	0	0	0
2021/09/20	2044	04/11/2021	12.91	Put	Bond Future	7.8100	0.0078	7.4900	0.0075	(4.097)	0	0	0
2021/09/20	2044	04/11/2021			Bond Future	10.6928	85.9983	10.7571	85.5321	0.602	0.0000	0.0000	60,562
2021/09/20	2044	04/11/2021	12.90	Call	Bond Future	13,810.3500	13.8104	13,343.8400	13.3438	(3.378)	0	0	0
2021/09/20	2044	04/11/2021	12.90	Put	Bond Future	8.0900	0.0081	7.7700	0.0078	(3.956)	0	0	0
2021/09/20	2044	04/11/2021	12.89	Call	Bond Future	13,757.0900	13.7571	13,290.5800	13.2906	(3.391)	0	0	0
2021/09/20	2044	04/11/2021	12.89	Put	Bond Future	8.3800	0.0084	8.0600	0.0081	(3.819)	0	0	0
2021/09/20	2044	03/02/2022	11.60	Call	Bond Future	6,082.9200	6.0829	5,703.0200	5.7030	(6.245)	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
2021/09/20	2044	03/02/2022	11.60	Put	Bond Future	1,175.2600	1.1753	1,267.1400	1.2671	7.818	0	0	0
2021/09/20	2044	03/02/2022	11.59	Call	Bond Future	6,032.9100	6.0329	5,654.1000	5.6541	(6.279)	0	0	0
2021/09/20	2044	03/02/2022	11.59	Put	Bond Future	1,189.1500	1.1892	1,282.1200	1.2821	7.818	0	0	0
2021/09/20	2044	03/02/2022			Bond Future	10.8703	82.5880	10.9372	82.1162	0.616	0.0000	0.0000	0
2021/09/20	2044	03/02/2022	11.61	Call	Bond Future	6,133.1800	6.1332	5,752.2000	5.7522	(6.212)	0	0	0
2021/09/20	2044	03/02/2022	11.61	Put	Bond Future	1,161.7100	1.1617	1,252.5100	1.2525	7.816	0	0	0
2021/09/20	2044	05/05/2022	11.92	Call	Bond Future	7,262.3100	7.2623	6,890.1100	6.8901	(5.125)	0	0	0
2021/09/20	2044	05/05/2022	11.92	Put	Bond Future	1,621.3200	1.6213	1,726.6500	1.7266	6.497	0	0	0
2021/09/20	2044	05/05/2022	11.91	Call	Bond Future	7,215.3400	7.2153	6,844.0300	6.8440	(5.146)	0	0	0
2021/09/20	2044	05/05/2022	11.91	Put	Bond Future	1,635.4300	1.6354	1,741.6500	1.7416	6.495	0	0	0
2021/09/20	2044	05/05/2022			Bond Future	11.0504	83.5578	11.1201	83.0803	0.630	0.0000	0.0000	0
2021/09/20	2044	05/05/2022	11.93	Call	Bond Future	7,309.1100	7.3091	6,936.0300	6.9360	(5.104)	0	0	0
2021/09/20	2044	05/05/2022	11.93	Put	Bond Future	1,607.1300	1.6071	1,711.5800	1.7116	6.499	0	0	0
2021/09/20	2044	04/08/2022	11.09	Call	Bond Future	3,631.8900	3.6319	3,382.2800	3.3823	(6.873)	0	0	0
2021/09/20	2044	04/08/2022	11.09	Put	Bond Future	4,645.3000	4.6453	4,879.1200	4.8791	5.033	0	0	0
2021/09/20	2044	04/08/2022	11.08	Call	Bond Future	3,599.4800	3.5995	3,351.1800	3.3512	(6.898)	0	0	0
2021/09/20	2044	04/08/2022	11.08	Put	Bond Future	4,681.3100	4.6813	4,916.4400	4.9164	5.023	0	0	0
2021/09/20	2044	04/08/2022			Bond Future	11.2398	80.1491	11.3123	79.6656	0.646	0.0000	0.0000	0
2021/09/20	2044	04/08/2022	11.10	Call	Bond Future	3,664.4400	3.6644	3,413.5100	3.4135	(6.848)	0	0	0
2021/09/20	2044	04/08/2022	11.10	Put	Bond Future	4,609.5300	4.6095	4,842.0300	4.8420	5.044	0	0	0
2021/09/20	2046	04/11/2021			Bond Future	108.3649	108.3649	107.7334	107.7334	(0.583)	0.0000	0.0000	17,227
2021/09/20	2046	03/02/2022			Bond Future	109.6126	109.6126	108.9735	108.9735	(0.583)	0.0000	0.0000	0
2021/09/20	2046	05/05/2022			Bond Future	109.0423	109.0423	108.3952	108.3952	(0.593)	0.0000	0.0000	0
2021/09/20	2046	04/08/2022			Bond Future	110.3981	110.3981	109.7428	109.7428	(0.594)	0.0000	0.0000	0
2021/09/20	2050	04/11/2021			Bond Future	111.8234	111.8234	111.4175	111.4175	(0.363)	0.0000	0.0000	8,607
2021/09/20	2050	03/02/2022			Bond Future	111.1336	111.1336	110.7228	110.7228	(0.370)	0.0000	0.0000	0
2021/09/20	2050	05/05/2022			Bond Future	112.4641	112.4641	112.0481	112.0481	(0.370)	0.0000	0.0000	0
2021/09/20	2050	04/08/2022			Bond Future	111.8443	111.8443	111.4229	111.4229	(0.377)	0.0000	0.0000	0
2021/09/20	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/09/20	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/09/20	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/09/20	AL37	04/11/2021			Index Future	806.2690	806.2690	805.2020	805.2020	(0.132)	0.0000	0.0000	0
2021/09/20	AL37	03/02/2022			Index Future	815.3540	815.3540	814.2660	814.2660	(0.133)	0.0000	0.0000	0
2021/09/20	AL37	05/05/2022			Index Future	824.9160	824.9160	823.8100	823.8100	(0.134)	0.0000	0.0000	0
2021/09/20	AL37	04/08/2022			Index Future	834.8690	834.8690	833.7460	833.7460	(0.135)	0.0000	0.0000	0
2021/09/20	AL7T	04/11/2021			Index Future	922.0420	922.0420	918.5330	918.5330	(0.381)	0.0000	0.0000	0
2021/09/20	AL7T	03/02/2022			Index Future	932.4310	932.4310	928.8730	928.8730	(0.382)	0.0000	0.0000	0
2021/09/20	AL7T	05/05/2022			Index Future	943.3670	943.3670	939.7600	939.7600	(0.382)	0.0000	0.0000	0
2021/09/20	AL7T	04/08/2022			Index Future	954.7490	954.7490	951.0950	951.0950	(0.383)	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
2021/09/20	ALBI	04/11/2021			Index Future	813.2980	813.2980	810.5430	810.5430	(0.339)	0.0000	0.0000	119
2021/09/20	ALBI	03/02/2022			Index Future	822.4620	822.4620	819.6670	819.6670	(0.340)	0.0000	0.0000	0
2021/09/20	ALBI	05/05/2022			Index Future	832.1080	832.1080	829.2740	829.2740	(0.341)	0.0000	0.0000	0
2021/09/20	ALBI	04/08/2022			Index Future	842.1480	842.1480	839.2760	839.2760	(0.341)	0.0000	0.0000	0
2021/09/20	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/09/20	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/09/20	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/09/20	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/09/20	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/09/20	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/09/20	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/09/20	C040	06/10/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/09/20	C040	31/01/2040			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/09/20	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/09/20	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/09/20	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/09/20	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/09/20	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/09/20	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/09/20	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2021/09/20	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/09/20	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/09/20	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/09/20	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/09/20	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/09/20	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
2021/09/20	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/09/20	C303	28/02/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/09/20	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/09/20	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/09/20	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/09/20	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/09/20	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/09/20	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/09/20	ES33	04/11/2021			Bond Future	11.2697	76.7935	11.3284	76.4823	0.521	0.0000	0.0000	350
2021/09/20	ES33	03/02/2022			Bond Future	11.5114	77.6777	11.5727	77.3626	0.532	0.0000	0.0000	0
2021/09/20	ES33	05/05/2022			Bond Future	11.7537	74.8304	11.8176	74.5114	0.544	0.0000	0.0000	0
2021/09/20	ES33	04/08/2022			Bond Future	12.0054	75.7134	12.0721	75.3903	0.556	0.0000	0.0000	0
2021/09/20	ES42	04/11/2021			Bond Future	11.7522	75.3435	11.8110	74.9873	0.501	0.0000	0.0000	4,779
2021/09/20	ES42	03/02/2022			Bond Future	11.9719	76.2115	12.0333	75.8509	0.513	0.0000	0.0000	0
2021/09/20	ES42	05/05/2022			Bond Future	12.1997	72.8657	12.2639	72.5007	0.526	0.0000	0.0000	0
2021/09/20	ES42	04/08/2022			Bond Future	12.4300	73.7243	12.4971	73.3546	0.539	0.0000	0.0000	0
2021/09/20	GOVI	04/11/2021	728.41	Call	GOVI	746,510.0000	74.6510	719,420.0000	71.9420	(3.629)	0	0	0
2021/09/20	GOVI	04/11/2021	728.41	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/09/20	GOVI	04/11/2021	728.40	Call	GOVI	746,610.0000	74.6610	719,520.0000	71.9520	(3.628)	0	0	0
2021/09/20	GOVI	04/11/2021	728.40	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/09/20	GOVI	04/11/2021			GOVI	803.0610	803.0610	800.3520	800.3520	(0.337)	0.0000	0.0000	992
2021/09/20	GOVI	04/11/2021	728.42	Call	GOVI	746,410.0000	74.6410	719,320.0000	71.9320	(3.629)	0	0	0
2021/09/20	GOVI	04/11/2021	728.42	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/09/20	GOVI	03/02/2022	792.76	Call	GOVI	193,500.0000	19.3500	166,020.0000	16.6020	(14.202)	0	0	0
2021/09/20	GOVI	03/02/2022	792.76	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/09/20	GOVI	03/02/2022			GOVI	812.1100	812.1100	809.3620	809.3620	(0.338)	0.0000	0.0000	0
2021/09/20	GOVI	03/02/2022	792.75	Call	GOVI	193,600.0000	19.3600	166,120.0000	16.6120	(14.194)	0	0	0
2021/09/20	GOVI	03/02/2022	792.75	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/09/20	GOVI	03/02/2022	792.74	Call	GOVI	193,700.0000	19.3700	166,220.0000	16.6220	(14.187)	0	0	0
2021/09/20	GOVI	03/02/2022	792.74	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/09/20	GOVI	05/05/2022	788.25	Call	GOVI	333,840.0000	33.3840	305,980.0000	30.5980	(8.345)	0	0	0
2021/09/20	GOVI	05/05/2022	788.25	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/09/20	GOVI	05/05/2022			GOVI	821.6340	821.6340	818.8480	818.8480	(0.339)	0.0000	0.0000	0
2021/09/20	GOVI	05/05/2022	788.24	Call	GOVI	333,940.0000	33.3940	306,080.0000	30.6080	(8.343)	0	0	0
2021/09/20	GOVI	05/05/2022	788.24	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/09/20	GOVI	05/05/2022	788.23	Call	GOVI	334,040.0000	33.4040	306,180.0000	30.6180	(8.340)	0	0	0
2021/09/20	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
2021/09/20	GOVI	04/08/2022	819.28	Call	GOVI	122,680.0000	12.2680	94,450.0000	9.4450	(23.011)	0	0	0
2021/09/20	GOVI	04/08/2022	819.28	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/09/20	GOVI	04/08/2022			GOVI	831.5480	831.5480	828.7250	828.7250	(0.339)	0.0000	0.0000	0
2021/09/20	GOVI	04/08/2022	819.27	Call	GOVI	122,780.0000	12.2780	94,550.0000	9.4550	(22.992)	0	0	0
2021/09/20	GOVI	04/08/2022	819.27	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/09/20	GOVI	04/08/2022	819.26	Call	GOVI	122,880.0000	12.2880	94,650.0000	9.4650	(22.974)	0	0	0
2021/09/20	GOVI	04/08/2022	819.26	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/09/20	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2021/09/20	IGOV	04/11/2021			Index Future	296.7560	296.7560	296.2840	296.2840	(0.159)	0.0000	0.0000	506
2021/09/20	IGOV	03/02/2022			Index Future	300.1730	300.1730	299.6930	299.6930	(0.160)	0.0000	0.0000	0
2021/09/20	IGOV	05/05/2022			Index Future	303.7660	303.7660	303.2780	303.2780	(0.161)	0.0000	0.0000	0
2021/09/20	IGOV	04/08/2022			Index Future	307.5020	307.5020	307.0070	307.0070	(0.161)	0.0000	0.0000	0
2021/09/20	IS05	21/09/2021			Interest Rate Swap	89.4200	89.4200	89.4200	89.4200	0.000	0.0000	0.0000	0
2021/09/20	IS05	21/12/2021			Interest Rate Swap	90.7000	90.7000	90.7000	90.7000	0.000	0.0000	0.0000	51
2021/09/20	IS05	15/03/2022			Interest Rate Swap	90.1300	90.1300	90.1300	90.1300	0.000	0.0000	0.0000	0
2021/09/20	IS05	21/06/2022			Interest Rate Swap	90.2900	90.2900	90.2900	90.2900	0.000	0.0000	0.0000	0
2021/09/20	IS05	20/09/2022			Interest Rate Swap	93.5000	93.5000	93.5000	93.5000	0.000	0.0000	0.0000	0
2021/09/20	IS05	20/12/2022			Interest Rate Swap	94.0600	94.0600	94.0600	94.0600	0.000	0.0000	0.0000	0
2021/09/20	IS05	22/03/2023			Interest Rate Swap	86.5400	86.5400	86.5400	86.5400	0.000	0.0000	0.0000	0
2021/09/20	IS05	20/06/2023			Interest Rate Swap	92.1700	92.1700	92.1700	92.1700	0.000	0.0000	0.0000	0
2021/09/20	IS05	19/09/2023			Interest Rate Swap	94.8800	94.8800	94.8800	94.8800	0.000	0.0000	0.0000	0
2021/09/20	IS10	17/12/2025			Interest Rate Swap	80.2800	80.2800	80.2800	80.2800	0.000	0.0000	0.0000	0
2021/09/20	IS10	16/03/2026			Interest Rate Swap	76.8200	76.8200	76.8200	76.8200	0.000	0.0000	0.0000	0
2021/09/20	IS10	15/06/2026			Interest Rate Swap	75.2400	75.2400	75.2400	75.2400	0.000	0.0000	0.0000	0
2021/09/20	IS10	21/09/2026			Interest Rate Swap	77.2700	77.2700	77.2700	77.2700	0.000	0.0000	0.0000	0
2021/09/20	IS10	21/12/2026			Interest Rate Swap	81.3000	81.3000	81.3000	81.3000	0.000	0.0000	0.0000	0
2021/09/20	IS10	15/03/2027			Interest Rate Swap	79.8000	79.8000	79.8000	79.8000	0.000	0.0000	0.0000	0
2021/09/20	IS10	21/06/2027			Interest Rate Swap	81.8600	81.8600	81.8600	81.8600	0.000	0.0000	0.0000	0
2021/09/20	IS10	20/09/2027			Interest Rate Swap	87.6100	87.6100	87.6100	87.6100	0.000	0.0000	0.0000	0
2021/09/20	IS10	20/12/2027			Interest Rate Swap	87.9400	87.9400	87.9400	87.9400	0.000	0.0000	0.0000	0
2021/09/20	IS10	22/03/2028			Interest Rate Swap	80.8900	80.8900	80.8900	80.8900	0.000	0.0000	0.0000	0
2021/09/20	IS10	20/06/2028			Interest Rate Swap	88.6800	88.6800	88.6800	88.6800	0.000	0.0000	0.0000	0
2021/09/20	IS10	19/09/2028			Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0.000	0.0000	0.0000	0
2021/09/20	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2021/09/20	JBAF	20/10/2021			Jibar Tradeable Future	3.7350	96.2650	3.7250	96.2750	(0.268)	0.0000	0.0000	0
2021/09/20	JBAF	17/11/2021			Jibar Tradeable Future	3.7800	96.2200	3.7700	96.2300	(0.265)	0.0000	0.0000	50,000
2021/09/20	JBAF	15/12/2021			Jibar Tradeable Future	3.8850	96.1150	3.8750	96.1250	(0.257)	0.0000	0.0000	0
2021/09/20	JBAF	19/01/2022			Jibar Tradeable Future	3.9500	96.0500	3.9300	96.0700	(0.506)	0.0000	0.0000	0
2021/09/20	JBAF	16/02/2022			Jibar Tradeable Future	4.1400	95.8600	4.1100	95.8900	(0.725)	0.0000	0.0000	0
2021/09/20	JBAF	16/03/2022			Jibar Tradeable Future	4.1950	95.8050	4.1950	95.8050	0.000	0.0000	0.0000	0
2021/09/20	JBAF	15/06/2022			Jibar Tradeable Future	4.6300	95.3700	4.6300	95.3700	0.000	0.0000	0.0000	472
2021/09/20	JBAF	21/09/2022			Jibar Tradeable Future	4.9550	95.0450	4.9550	95.0450	0.000	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
2021/09/20	JBAF	21/12/2022			Jibar Tradeable Future	5.3200	94.6800	5.3200	94.6800	0.000	0.0000	0.0000	68
2021/09/20	JBAF	15/03/2023			Jibar Tradeable Future	5.4900	94.5100	5.4950	94.5050	0.091	0.0000	0.0000	0
2021/09/20	JBAF	21/06/2023			Jibar Tradeable Future	5.8250	94.1750	5.8250	94.1750	0.000	0.0000	0.0000	0
2021/09/20	JBAF	20/09/2023			Jibar Tradeable Future	5.8150	94.1850	5.8250	94.1750	0.172	0.0000	0.0000	0
2021/09/20	R023	04/11/2021	4.91	Call	Bond Future	66.2000	0.0662	51.3700	0.0514	(22.402)	0	0	0
2021/09/20	R023	04/11/2021	4.91	Put	Bond Future	253.1100	0.2531	278.6300	0.2786	10.083	0	0	0
2021/09/20	R023	04/11/2021	4.90	Call	Bond Future	61.9500	0.0620	47.7500	0.0478	(22.922)	0	0	0
2021/09/20	R023	04/11/2021	4.90	Put	Bond Future	261.7000	0.2617	287.8500	0.2879	9.992	0	0	0
2021/09/20	R023	04/11/2021			Bond Future	5.0557	104.8528	5.0873	104.8125	0.623	0.0000	0.0000	14,769
2021/09/20	R023	04/11/2021	4.92	Call	Bond Future	70.6300	0.0706	55.1600	0.0552	(21.903)	0	0	0
2021/09/20	R023	04/11/2021	4.92	Put	Bond Future	244.7000	0.2447	269.5800	0.2696	10.168	0	0	0
2021/09/20	R023	03/02/2022	5.08	Call	Bond Future	171.1600	0.1712	152.1600	0.1522	(11.101)	0	0	0
2021/09/20	R023	03/02/2022	5.08	Put	Bond Future	288.9000	0.2889	311.0900	0.3111	7.681	0	0	0
2021/09/20	R023	03/02/2022			Bond Future	5.1937	106.0342	5.2335	105.9931	0.767	0.0000	0.0000	0
2021/09/20	R023	03/02/2022	5.07	Call	Bond Future	166.3700	0.1664	147.6900	0.1477	(11.228)	0	0	0
2021/09/20	R023	03/02/2022	5.07	Put	Bond Future	294.4800	0.2945	316.9900	0.3170	7.644	0	0	0
2021/09/20	R023	03/02/2022	5.06	Call	Bond Future	161.4100	0.1614	143.0600	0.1431	(11.369)	0	0	0
2021/09/20	R023	03/02/2022	5.06	Put	Bond Future	299.8800	0.2999	322.7200	0.3227	7.616	0	0	0
2021/09/20	R023	05/05/2022	6.31	Call	Bond Future	836.3800	0.8364	800.1400	0.8001	(4.333)	0	0	0
2021/09/20	R023	05/05/2022	6.31	Put	Bond Future	65.1600	0.0652	70.8000	0.0708	8.656	0	0	0
2021/09/20	R023	05/05/2022			Bond Future	5.3327	103.3682	5.3855	103.3263	0.990	0.0000	0.0000	0
2021/09/20	R023	05/05/2022	6.30	Call	Bond Future	829.4100	0.8294	793.2500	0.7933	(4.360)	0	0	0
2021/09/20	R023	05/05/2022	6.30	Put	Bond Future	66.0300	0.0660	71.7500	0.0717	8.663	0	0	0
2021/09/20	R023	05/05/2022	6.29	Call	Bond Future	822.6500	0.8227	786.5700	0.7866	(4.386)	0	0	0
2021/09/20	R023	05/05/2022	6.29	Put	Bond Future	67.1200	0.0671	72.9200	0.0729	8.641	0	0	0
2021/09/20	R023	04/08/2022	6.05	Call	Bond Future	417.6700	0.4177	387.9300	0.3879	(7.120)	0	0	0
2021/09/20	R023	04/08/2022	6.05	Put	Bond Future	130.0600	0.1301	143.3100	0.1433	10.188	0	0	0
2021/09/20	R023	04/08/2022			Bond Future	5.5292	104.5983	5.6069	104.5554	1.405	0.0000	0.0000	0
2021/09/20	R023	04/08/2022	6.04	Call	Bond Future	413.5900	0.4136	383.9800	0.3840	(7.159)	0	0	0
2021/09/20	R023	04/08/2022	6.04	Put	Bond Future	131.4900	0.1315	144.8700	0.1449	10.176	0	0	0
2021/09/20	R023	04/08/2022	6.03	Call	Bond Future	409.5400	0.4095	380.0500	0.3801	(7.201)	0	0	0
2021/09/20	R023	04/08/2022	6.03	Put	Bond Future	132.9400	0.1329	146.4400	0.1464	10.155	0	0	0
2021/09/20	R035	04/11/2021	12.53	Call	Bond Future	13,026.1400	13.0261	12,636.6200	12.6366	(2.990)	0	0	0
2021/09/20	R035	04/11/2021	12.53	Put	Bond Future	4.9800	0.0050	4.6300	0.0046	(7.028)	0	0	0
2021/09/20	R035	04/11/2021	11.75	Put	Bond Future	58.2000	0.0582	59.2400	0.0592	1.787	0	0	782
2021/09/20	R035	04/11/2021	11.08	Call	Bond Future	5,124.8100	5.1248	4,758.2300	4.7582	(7.153)	0	0	0
2021/09/20	R035	04/11/2021	11.08	Put	Bond Future	326.2300	0.3262	348.8200	0.3488	6.925	0	0	782
2021/09/20	R035	04/11/2021	10.23	Put	Bond Future	1,984.8200	1.9848	2,156.1700	2.1562	8.633	0	0	0
2021/09/20	R035	04/11/2021	10.12	Put	Bond Future	2,414.0700	2.4141	2,616.0500	2.6161	8.367	0	0	0
2021/09/20	R035	04/11/2021	10.12	Call	Bond Future	1,043.3900	1.0434	856.2000	0.8562	(17.941)	0	0	400
2021/09/20	R035	04/11/2021	10.62	Put	Bond Future	910.2900	0.9103	989.9100	0.9899	8.747	0	0	0
2021/09/20	R035	04/11/2021	10.62	Call	Bond Future	2,830.5200	2.8305	2,520.9700	2.5210	(10.936)	0	0	400
2021/09/20	R035	04/11/2021	11.20	Put	Bond Future	246.1500	0.2461	261.3300	0.2613	6.167	0	0	350
2021/09/20	R035	04/11/2021	10.60	Call	Bond Future	2,741.4300	2.7414	2,435.6500	2.4356	(11.154)	0	0	0
2021/09/20	R035	04/11/2021	10.60	Put	Bond Future	949.5300	0.9495	1,032.9200	1.0329	8.782	0	0	350
2021/09/20	R035	04/11/2021	10.11	Put	Bond Future	2,455.8600	2.4559	2,660.6600	2.6607	8.339	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
2021/09/20	R035	04/11/2021	10.11	Call	Bond Future	1,017.5700	1.0176	833.2000	0.8332	(18.119)	0	0	350
2021/09/20	R035	04/11/2021			Bond Future	10.3251	91.3244	10.3841	90.9353	0.572	0.0000	0.0000	79,848
2021/09/20	R035	04/11/2021	12.52	Call	Bond Future	12,973.7200	12.9737	12,584.2100	12.5842	(3.002)	0	0	0
2021/09/20	R035	04/11/2021	12.52	Put	Bond Future	5.1700	0.0052	4.8300	0.0048	(6.576)	0	0	0
2021/09/20	R035	04/11/2021	12.51	Call	Bond Future	12,921.2600	12.9213	12,531.7300	12.5317	(3.015)	0	0	0
2021/09/20	R035	04/11/2021	12.51	Put	Bond Future	5.3800	0.0054	5.0200	0.0050	(6.691)	0	0	0
2021/09/20	R035	04/11/2021	11.75	Call	Bond Future	8,809.4700	8.8095	8,421.3400	8.4213	(4.406)	0	0	0
2021/09/20	R035	04/11/2021	10.23	Call	Bond Future	1,353.1500	1.3531	1,135.3300	1.1353	(16.097)	0	0	782
2021/09/20	R035	04/11/2021	13.82	Call	Bond Future	19,379.9900	19.3800	18,990.8200	18.9908	(2.008)	0	0	0
2021/09/20	R035	04/11/2021	13.82	Put	Bond Future	0.0100	0.0000	0.0100	0.0000	0.000	0	0	400
2021/09/20	R035	04/11/2021	11.20	Call	Bond Future	5,773.0800	5.7731	5,399.0900	5.3991	(6.478)	0	0	0
2021/09/20	R035	04/11/2021	10.26	Put	Bond Future	1,877.7800	1.8778	2,040.9600	2.0410	8.690	0	0	0
2021/09/20	R035	04/11/2021	10.26	Call	Bond Future	1,446.1700	1.4462	1,220.1800	1.2202	(15.627)	0	0	150
2021/09/20	R035	03/02/2022	11.23	Call	Bond Future	5,464.6600	5.4647	5,148.3700	5.1484	(5.788)	0	0	0
2021/09/20	R035	03/02/2022	11.23	Put	Bond Future	1,112.1900	1.1122	1,189.8000	1.1898	6.978	0	0	0
2021/09/20	R035	03/02/2022	11.22	Call	Bond Future	5,418.4700	5.4185	5,103.1300	5.1031	(5.820)	0	0	0
2021/09/20	R035	03/02/2022	11.22	Put	Bond Future	1,125.7400	1.1257	1,204.3000	1.2043	6.979	0	0	0
2021/09/20	R035	03/02/2022	11.39	Call	Bond Future	6,217.6300	6.2176	5,887.5000	5.8875	(5.310)	0	0	0
2021/09/20	R035	03/02/2022	11.39	Put	Bond Future	917.6500	0.9177	981.4200	0.9814	6.949	0	0	683
2021/09/20	R035	03/02/2022	10.65	Call	Bond Future	3,023.0500	3.0231	2,778.2500	2.7782	(8.098)	0	0	0
2021/09/20	R035	03/02/2022	11.73	Call	Bond Future	7,870.2000	7.8702	7,517.5800	7.5176	(4.480)	0	0	0
2021/09/20	R035	03/02/2022	11.73	Put	Bond Future	607.6200	0.6076	648.9000	0.6489	6.794	0	0	280
2021/09/20	R035	03/02/2022	11.03	Call	Bond Future	4,559.1300	4.5591	4,263.6100	4.2636	(6.482)	0	0	0
2021/09/20	R035	03/02/2022	11.28	Call	Bond Future	5,697.5800	5.6976	5,376.7200	5.3767	(5.632)	0	0	0
2021/09/20	R035	03/02/2022	11.28	Put	Bond Future	1,047.3400	1.0473	1,120.3800	1.1204	6.974	0	0	200
2021/09/20	R035	03/02/2022	10.26	Put	Bond Future	3,517.4300	3.5174	3,729.9300	3.7299	6.041	0	0	0
2021/09/20	R035	03/02/2022	10.26	Call	Bond Future	1,777.7100	1.7777	1,596.3100	1.5963	(10.204)	0	0	200
2021/09/20	R035	03/02/2022	11.05	Put	Bond Future	1,379.8300	1.3798	1,475.9500	1.4759	6.966	0	0	1,600
2021/09/20	R035	03/02/2022	10.35	Put	Bond Future	3,182.1600	3.1822	3,379.4200	3.3794	6.199	0	0	0
2021/09/20	R035	03/02/2022	10.35	Call	Bond Future	2,033.8900	2.0339	1,837.2500	1.8372	(9.668)	0	0	1,600
2021/09/20	R035	03/02/2022	9.92	Put	Bond Future	4,990.5000	4.9905	5,261.9200	5.2619	5.439	0	0	0
2021/09/20	R035	03/02/2022	9.92	Call	Bond Future	965.4900	0.9655	843.0100	0.8430	(12.686)	0	0	200
2021/09/20	R035	03/02/2022	10.61	Call	Bond Future	2,879.7400	2.8797	2,641.0400	2.6410	(8.289)	0	0	0
2021/09/20	R035	03/02/2022	10.61	Put	Bond Future	2,350.2200	2.3502	2,505.4200	2.5054	6.604	0	0	200
2021/09/20	R035	03/02/2022	11.11	Call	Bond Future	4,915.9000	4.9159	4,611.6000	4.6116	(6.190)	0	0	0
2021/09/20	R035	03/02/2022	11.33	Put	Bond Future	986.2400	0.9862	1,054.9300	1.0549	6.965	0	0	500
2021/09/20	R035	03/02/2022	10.34	Call	Bond Future	2,004.5700	2.0046	1,809.6100	1.8096	(9.726)	0	0	0
2021/09/20	R035	03/02/2022	10.34	Put	Bond Future	3,218.2800	3.2183	3,417.2200	3.4172	6.182	0	0	500
2021/09/20	R035	03/02/2022	10.24	Put	Bond Future	3,594.6400	3.5946	3,810.5900	3.8106	6.008	0	0	0
2021/09/20	R035	03/02/2022			Bond Future	10.5272	92.3535	10.5887	91.9596	0.585	0.0000	0.0000	0
2021/09/20	R035	03/02/2022	11.24	Call	Bond Future	5,511.1300	5.5111	5,193.9100	5.1939	(5.756)	0	0	0
2021/09/20	R035	03/02/2022	11.24	Put	Bond Future	1,098.9900	1.0990	1,175.6700	1.1757	6.977	0	0	0
2021/09/20	R035	03/02/2022	10.65	Put	Bond Future	2,239.4100	2.2394	2,388.5100	2.3885	6.658	0	0	683
2021/09/20	R035	03/02/2022	9.70	Put	Bond Future	6,136.9100	6.1369	6,444.1900	6.4442	5.007	0	0	0
2021/09/20	R035	03/02/2022	9.70	Call	Bond Future	589.1300	0.5891	502.5100	0.5025	(14.703)	0	0	683
2021/09/20	R035	03/02/2022	11.03	Put	Bond Future	1,413.2100	1.4132	1,511.5900	1.5116	6.961	0	0	280
2021/09/20	R035	03/02/2022	10.10	Put	Bond Future	4,166.0100	4.1660	4,406.3100	4.4063	5.768	0	0	0
2021/09/20	R035	03/02/2022	10.10	Call	Bond Future	1,361.0000	1.3610	1,207.4000	1.2074	(11.286)	0	0	280

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Previous Days Closing Price	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2021/09/20	R035	03/02/2022	11.88	Call	Bond Future	8,613.4500		8.6135	8,253.4300	8.2534	(4.180)	0	0	0
2021/09/20	R035	03/02/2022	11.88	Put	Bond Future	506.4700		0.5065	540.3500	0.5403	6.689	0	0	1,800
2021/09/20	R035	03/02/2022	11.05	Call	Bond Future	4,647.5300		4.6475	4,349.7500	4.3498	(6.407)	0	0	0
2021/09/20	R035	03/02/2022	11.11	Put	Bond Future	1,284.3800		1.2844	1,373.9800	1.3740	6.976	0	0	200
2021/09/20	R035	03/02/2022	11.33	Call	Bond Future	5,932.7300		5.9327	5,607.5200	5.6075	(5.482)	0	0	0
2021/09/20	R035	03/02/2022	10.24	Call	Bond Future	1,722.7400		1.7227	1,544.7900	1.5448	(10.329)	0	0	500
2021/09/20	R035	05/05/2022	11.64	Call	Bond Future	6,885.6600		6.8857	6,570.5300	6.5705	(4.577)	0	0	0
2021/09/20	R035	05/05/2022	11.64	Put	Bond Future	1,432.2800		1.4323	1,515.8100	1.5158	5.832	0	0	0
2021/09/20	R035	05/05/2022	11.63	Call	Bond Future	6,841.6100		6.8416	6,527.2100	6.5272	(4.595)	0	0	0
2021/09/20	R035	05/05/2022	11.63	Put	Bond Future	1,445.1600		1.4452	1,529.4200	1.5294	5.830	0	0	0
2021/09/20	R035	05/05/2022			Bond Future	10.7253		88.9595	10.7893	88.5608	0.597	0.0000	0.0000	0
2021/09/20	R035	05/05/2022	11.65	Call	Bond Future	6,929.7700		6.9298	6,613.9200	6.6139	(4.558)	0	0	0
2021/09/20	R035	05/05/2022	11.65	Put	Bond Future	1,419.5200		1.4195	1,502.3300	1.5023	5.834	0	0	0
2021/09/20	R035	04/08/2022	10.73	Call	Bond Future	3,283.3200		3.2833	3,078.9100	3.0789	(6.226)	0	0	0
2021/09/20	R035	04/08/2022	10.73	Put	Bond Future	4,522.8600		4.5229	4,722.2100	4.7222	4.408	0	0	0
2021/09/20	R035	04/08/2022	10.72	Call	Bond Future	3,254.1900		3.2542	3,050.8500	3.0508	(6.249)	0	0	0
2021/09/20	R035	04/08/2022	10.72	Put	Bond Future	4,555.6700		4.5557	4,756.0900	4.7561	4.399	0	0	0
2021/09/20	R035	04/08/2022	11.13	Put	Bond Future	3,359.3900		3.3594	3,518.1000	3.5181	4.724	0	0	100
2021/09/20	R035	04/08/2022	10.64	Call	Bond Future	3,028.2700		3.0283	2,833.4800	2.8335	(6.432)	0	0	0
2021/09/20	R035	04/08/2022	10.64	Put	Bond Future	4,827.5000		4.8275	5,036.4700	5.0365	4.329	0	0	100
2021/09/20	R035	04/08/2022	9.84	Put	Bond Future	8,244.2900		8.2443	8,539.8500	8.5399	3.585	0	0	0
2021/09/20	R035	04/08/2022	9.84	Call	Bond Future	1,239.0700		1.2391	1,130.8700	1.1309	(8.732)	0	0	100
2021/09/20	R035	04/08/2022			Bond Future	10.9323		89.9930	10.9991	89.5892	0.611	0.0000	0.0000	0
2021/09/20	R035	04/08/2022	10.74	Call	Bond Future	3,312.2300		3.3122	3,106.7600	3.1068	(6.203)	0	0	0
2021/09/20	R035	04/08/2022	10.74	Put	Bond Future	4,489.9000		4.4899	4,688.1900	4.6882	4.416	0	0	0
2021/09/20	R035	04/08/2022	11.13	Call	Bond Future	4,546.8500		4.5469	4,301.8000	4.3018	(5.389)	0	0	0
2021/09/20	R186	04/11/2021	8.10	Call	Bond Future	2,652.6600		2.6527	2,486.3100	2.4863	(6.271)	0	0	0
2021/09/20	R186	04/11/2021	8.10	Put	Bond Future	229.0300		0.2290	238.5200	0.2385	4.144	0	0	0
2021/09/20	R186	04/11/2021	8.09	Call	Bond Future	2,615.8000		2.6158	2,449.9000	2.4499	(6.342)	0	0	0
2021/09/20	R186	04/11/2021	8.09	Put	Bond Future	235.9100		0.2359	245.8500	0.2459	4.213	0	0	0
2021/09/20	R186	04/11/2021	7.77	Call	Bond Future	1,544.6600		1.5447	1,401.9000	1.4019	(9.242)	0	0	0
2021/09/20	R186	04/11/2021			Bond Future	7.5534		116.3398	7.5925	116.1640	0.518	0.0000	0.0000	64,537
2021/09/20	R186	04/11/2021	8.11	Call	Bond Future	2,689.6800		2.6897	2,522.9000	2.5229	(6.201)	0	0	0
2021/09/20	R186	04/11/2021	8.11	Put	Bond Future	222.3200		0.2223	231.3800	0.2314	4.075	0	0	0
2021/09/20	R186	04/11/2021	7.77	Put	Bond Future	576.2400		0.5762	609.3200	0.6093	5.741	0	0	15,177
2021/09/20	R186	04/11/2021	8.77	Call	Bond Future	5,330.7100		5.3307	5,154.1400	5.1541	(3.312)	0	0	0
2021/09/20	R186	04/11/2021	8.77	Put	Bond Future	25.2300		0.0252	24.5000	0.0245	(2.893)	0	0	15,177
2021/09/20	R186	03/02/2022	7.30	Call	Bond Future	734.1000		0.7341	666.3200	0.6663	(9.233)	0	0	0
2021/09/20	R186	03/02/2022	7.30	Put	Bond Future	2,669.2300		2.6692	2,779.7400	2.7797	4.140	0	0	0
2021/09/20	R186	03/02/2022			Bond Future	7.7493		112.3693	7.7912	112.1910	0.541	0.0000	0.0000	0
2021/09/20	R186	03/02/2022	7.29	Call	Bond Future	720.4600		0.7205	653.4900	0.6535	(9.295)	0	0	0
2021/09/20	R186	03/02/2022	7.29	Put	Bond Future	2,699.1400		2.6991	2,810.4600	2.8105	4.124	0	0	0
2021/09/20	R186	03/02/2022	7.28	Call	Bond Future	706.9900		0.7070	640.8500	0.6408	(9.355)	0	0	0
2021/09/20	R186	03/02/2022	7.28	Put	Bond Future	2,729.2300		2.7292	2,841.3800	2.8414	4.109	0	0	0
2021/09/20	R186	05/05/2022	8.32	Call	Bond Future	2,743.0700		2.7431	2,619.0800	2.6191	(4.520)	0	0	0
2021/09/20	R186	05/05/2022	8.32	Put	Bond Future	1,290.0300		1.2900	1,346.6300	1.3466	4.387	0	0	0
2021/09/20	R186	05/05/2022	7.28	Put	Bond Future	3,507.9500		3.5080	3,630.4800	3.6305	3.493	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
2021/09/20	R186	05/05/2022	7.28	Call	Bond Future	741.2100	0.7412	683.1500	0.6831	(7.833)	0	0	435
2021/09/20	R186	05/05/2022			Bond Future	7.9563	113.6882	8.0011	113.5076	0.564	0.0000	0.0000	0
2021/09/20	R186	05/05/2022	8.31	Call	Bond Future	2,717.2600	2.7173	2,593.8000	2.5938	(4.544)	0	0	0
2021/09/20	R186	05/05/2022	8.31	Put	Bond Future	1,303.8400	1.3038	1,360.9700	1.3610	4.382	0	0	0
2021/09/20	R186	05/05/2022	8.30	Call	Bond Future	2,691.5500	2.6915	2,568.6300	2.5686	(4.567)	0	0	0
2021/09/20	R186	05/05/2022	8.30	Put	Bond Future	1,317.7700	1.3178	1,375.4400	1.3754	4.376	0	0	0
2021/09/20	R186	05/05/2022	7.88	Put	Bond Future	2,040.3400	2.0403	2,122.9800	2.1230	4.050	0	0	0
2021/09/20	R186	05/05/2022	7.88	Call	Bond Future	1,732.6600	1.7327	1,634.7100	1.6347	(5.653)	0	0	435
2021/09/20	R186	05/05/2022	8.64	Call	Bond Future	3,627.2700	3.6273	3,487.9200	3.4879	(3.842)	0	0	0
2021/09/20	R186	05/05/2022	8.64	Put	Bond Future	915.8100	0.9158	957.0500	0.9570	4.503	0	0	435
2021/09/20	R186	04/08/2022	8.15	Call	Bond Future	2,098.4400	2.0984	1,997.7100	1.9977	(4.800)	0	0	0
2021/09/20	R186	04/08/2022	8.15	Put	Bond Future	2,206.9800	2.2070	2,289.4200	2.2894	3.735	0	0	0
2021/09/20	R186	04/08/2022			Bond Future	8.1785	109.7430	8.2268	109.5599	0.590	0.0000	0.0000	0
2021/09/20	R186	04/08/2022	8.14	Call	Bond Future	2,078.4900	2.0785	1,978.2900	1.9783	(4.821)	0	0	0
2021/09/20	R186	04/08/2022	8.14	Put	Bond Future	2,225.1000	2.2251	2,308.0700	2.3081	3.729	0	0	0
2021/09/20	R186	04/08/2022	8.13	Call	Bond Future	2,058.6500	2.0587	1,958.9800	1.9590	(4.842)	0	0	0
2021/09/20	R186	04/08/2022	8.13	Put	Bond Future	2,243.3400	2.2433	2,326.8400	2.3268	3.722	0	0	0
2021/09/20	R197	04/11/2021			Bond Future	326.9394	326.9394	326.9376	326.9376	(0.001)	0.0000	0.0000	1,274
2021/09/20	R197	03/02/2022			Bond Future	322.4846	322.4846	322.4816	322.4816	(0.001)	0.0000	0.0000	0
2021/09/20	R197	05/05/2022			Bond Future	326.3455	326.3455	326.3417	326.3417	(0.001)	0.0000	0.0000	0
2021/09/20	R197	04/08/2022			Bond Future	322.0251	322.0251	322.0208	322.0208	(0.001)	0.0000	0.0000	0
2021/09/20	R202	04/11/2021			Bond Future	240.7584	240.7584	240.7751	240.7751	0.007	0.0000	0.0000	8,374
2021/09/20	R202	03/02/2022			Bond Future	239.1648	239.1648	239.1808	239.1808	0.007	0.0000	0.0000	0
2021/09/20	R202	05/05/2022			Bond Future	242.0280	242.0280	242.0436	242.0436	0.006	0.0000	0.0000	0
2021/09/20	R202	04/08/2022			Bond Future	240.5869	240.5869	240.6024	240.6024	0.006	0.0000	0.0000	0
2021/09/20	R209	04/11/2021	12.19	Call	Bond Future	9,889.1400	9.8891	9,547.7700	9.5478	(3.452)	0	0	0
2021/09/20	R209	04/11/2021	12.19	Put	Bond Future	11.5100	0.0115	11.1500	0.0112	(3.128)	0	0	0
2021/09/20	R209	04/11/2021	12.17	Call	Bond Future	9,796.8200	9.7968	9,455.4600	9.4555	(3.484)	0	0	0
2021/09/20	R209	04/11/2021	12.00	Call	Bond Future	9,005.4800	9.0055	8,664.2700	8.6643	(3.789)	0	0	0
2021/09/20	R209	04/11/2021	12.00	Put	Bond Future	19.9800	0.0200	19.7800	0.0198	(1.001)	0	0	9,000
2021/09/20	R209	04/11/2021	10.50	Call	Bond Future	2,125.3800	2.1254	1,868.3700	1.8684	(12.092)	0	0	0
2021/09/20	R209	04/11/2021	10.00	Call	Bond Future	708.5800	0.7086	567.3000	0.5673	(19.938)	0	0	0
2021/09/20	R209	04/11/2021	10.00	Put	Bond Future	2,393.6400	2.3936	2,593.3700	2.5934	8.344	0	0	3,100
2021/09/20	R209	04/11/2021	10.25	Put	Bond Future	1,520.9900	1.5210	1,658.6200	1.6586	9.049	0	0	9,250
2021/09/20	R209	04/11/2021			Bond Future	10.2866	70.6974	10.3458	70.3564	0.575	0.0000	0.0000	36,604
2021/09/20	R209	04/11/2021	12.18	Call	Bond Future	9,843.0000	9.8430	9,501.6300	9.5016	(3.468)	0	0	0
2021/09/20	R209	04/11/2021	12.18	Put	Bond Future	11.8500	0.0119	11.4900	0.0115	(3.038)	0	0	0
2021/09/20	R209	04/11/2021	12.17	Put	Bond Future	12.2000	0.0122	11.8500	0.0119	(2.869)	0	0	0
2021/09/20	R209	04/11/2021	10.50	Put	Bond Future	906.9400	0.9069	990.9400	0.9909	9.262	0	0	150
2021/09/20	R209	04/11/2021	9.50	Put	Bond Future	4,880.1300	4.8801	5,183.6200	5.1836	6.219	0	0	0
2021/09/20	R209	04/11/2021	9.50	Call	Bond Future	116.1600	0.1162	78.6400	0.0786	(32.300)	0	0	6,000
2021/09/20	R209	04/11/2021	10.25	Call	Bond Future	1,308.8800	1.3089	1,105.5000	1.1055	(15.538)	0	0	0
2021/09/20	R209	03/02/2022	11.03	Call	Bond Future	4,186.3800	4.1864	3,919.8000	3.9198	(6.368)	0	0	0
2021/09/20	R209	03/02/2022	11.03	Put	Bond Future	1,083.9500	1.0839	1,162.4300	1.1624	7.240	0	0	0
2021/09/20	R209	03/02/2022	11.02	Call	Bond Future	4,147.0300	4.1470	3,881.4000	3.8814	(6.405)	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
2021/09/20	R209	03/02/2022	11.02	Put	Bond Future	1,097.4800	1.0975	1,176.9100	1.1769	7.237	0	0	0
2021/09/20	R209	03/02/2022			Bond Future	10.4619	71.4940	10.5233	71.1489	0.587	0.0000	0.0000	0
2021/09/20	R209	03/02/2022	11.04	Call	Bond Future	4,225.8500	4.2258	3,958.3200	3.9583	(6.331)	0	0	0
2021/09/20	R209	03/02/2022	11.04	Put	Bond Future	1,070.5900	1.0706	1,148.1200	1.1481	7.242	0	0	0
2021/09/20	R209	05/05/2022	11.44	Call	Bond Future	5,606.8800	5.6069	5,337.4600	5.3375	(4.805)	0	0	0
2021/09/20	R209	05/05/2022	11.44	Put	Bond Future	1,390.5900	1.3906	1,470.5100	1.4705	5.747	0	0	0
2021/09/20	R209	05/05/2022	11.43	Call	Bond Future	5,569.1200	5.5691	5,300.4000	5.3004	(4.825)	0	0	0
2021/09/20	R209	05/05/2022	11.43	Put	Bond Future	1,403.1500	1.4031	1,483.7700	1.4838	5.746	0	0	0
2021/09/20	R209	05/05/2022			Bond Future	10.6388	69.1918	10.7025	68.8424	0.599	0.0000	0.0000	0
2021/09/20	R209	05/05/2022	11.45	Call	Bond Future	5,644.6900	5.6447	5,374.5900	5.3746	(4.785)	0	0	0
2021/09/20	R209	05/05/2022	11.45	Put	Bond Future	1,378.1300	1.3781	1,457.3700	1.4574	5.750	0	0	0
2021/09/20	R209	04/08/2022	10.58	Call	Bond Future	2,713.7900	2.7138	2,538.4600	2.5385	(6.461)	0	0	0
2021/09/20	R209	04/08/2022	10.58	Put	Bond Future	4,019.5200	4.0195	4,197.9000	4.1979	4.438	0	0	0
2021/09/20	R209	04/08/2022	10.57	Put	Bond Future	4,049.8200	4.0498	4,229.1700	4.2292	4.429	0	0	0
2021/09/20	R209	04/08/2022			Bond Future	10.8199	69.9959	10.8860	69.6422	0.611	0.0000	0.0000	0
2021/09/20	R209	04/08/2022	10.59	Call	Bond Future	2,738.8100	2.7388	2,562.5200	2.5625	(6.437)	0	0	0
2021/09/20	R209	04/08/2022	10.59	Put	Bond Future	3,989.4100	3.9894	4,166.8300	4.1668	4.447	0	0	0
2021/09/20	R209	04/08/2022	10.57	Call	Bond Future	2,688.8900	2.6889	2,514.5300	2.5145	(6.484)	0	0	0
2021/09/20	R210	04/11/2021			Bond Future	211.9127	211.9127	211.9212	211.9212	0.004	0.0000	0.0000	1,486
2021/09/20	R210	03/02/2022			Bond Future	214.3527	214.3527	214.3605	214.3605	0.004	0.0000	0.0000	0
2021/09/20	R210	05/05/2022			Bond Future	214.0649	214.0649	214.0723	214.0723	0.003	0.0000	0.0000	0
2021/09/20	R210	04/08/2022			Bond Future	216.7263	216.7263	216.7333	216.7333	0.003	0.0000	0.0000	0
2021/09/20	R212	04/11/2021			Bond Future	175.0226	175.0226	175.0180	175.0180	(0.003)	0.0000	0.0000	3,525
2021/09/20	R213	04/11/2021	11.10	Put	Bond Future	19.0200	0.0190	19.6800	0.0197	3.470	0	0	0
2021/09/20	R213	04/11/2021	11.11	Call	Bond Future	8,614.8600	8.6149	8,234.8400	8.2348	(4.411)	0	0	0
2021/09/20	R213	04/11/2021	11.09	Put	Bond Future	19.6200	0.0196	20.3200	0.0203	3.568	0	0	0
2021/09/20	R213	04/11/2021			Bond Future	9.4370	86.4581	9.5064	86.0775	0.735	0.0000	0.0000	10,449
2021/09/20	R213	04/11/2021	11.10	Call	Bond Future	8,567.4900	8.5675	8,187.5100	8.1875	(4.435)	0	0	0
2021/09/20	R213	04/11/2021	11.11	Put	Bond Future	18.4400	0.0184	19.0600	0.0191	3.362	0	0	0
2021/09/20	R213	04/11/2021	11.09	Call	Bond Future	8,520.1100	8.5201	8,140.1700	8.1402	(4.459)	0	0	0
2021/09/20	R213	03/02/2022	9.98	Call	Bond Future	3,237.3400	3.2373	2,972.2100	2.9722	(8.190)	0	0	0
2021/09/20	R213	03/02/2022	9.98	Put	Bond Future	1,412.1300	1.4121	1,532.2400	1.5322	8.506	0	0	0
2021/09/20	R213	03/02/2022	9.58	Put	Bond Future	2,288.7100	2.2887	2,467.1900	2.4672	7.798	0	0	200
2021/09/20	R213	03/02/2022	8.63	Put	Bond Future	5,911.3200	5.9113	6,235.5700	6.2356	5.485	0	0	0
2021/09/20	R213	03/02/2022	8.63	Call	Bond Future	336.8600	0.3369	275.8700	0.2759	(18.105)	0	0	200
2021/09/20	R213	03/02/2022	8.80	Put	Bond Future	5,106.9100	5.1069	5,408.9400	5.4089	5.914	0	0	0
2021/09/20	R213	03/02/2022	8.80	Call	Bond Future	509.8000	0.5098	426.5900	0.4266	(16.322)	0	0	102
2021/09/20	R213	03/02/2022	10.60	Put	Bond Future	651.5700	0.6516	709.3900	0.7094	8.874	0	0	430
2021/09/20	R213	03/02/2022	10.00	Call	Bond Future	3,306.2700	3.3063	3,038.5700	3.0386	(8.097)	0	0	0
2021/09/20	R213	03/02/2022	10.00	Put	Bond Future	1,377.4300	1.3774	1,494.9700	1.4950	8.533	0	0	430
2021/09/20	R213	03/02/2022	9.22	Put	Bond Future	3,410.3900	3.4104	3,647.3200	3.6473	6.947	0	0	0
2021/09/20	R213	03/02/2022	10.67	Call	Bond Future	5,900.8000	5.9008	5,568.4500	5.5685	(5.632)	0	0	0
2021/09/20	R213	03/02/2022	10.67	Put	Bond Future	595.6500	0.5956	648.5400	0.6485	8.879	0	0	220
2021/09/20	R213	03/02/2022			Bond Future	9.6329	87.4323	9.7054	87.0470	0.752	0.0000	0.0000	0
2021/09/20	R213	03/02/2022	9.97	Call	Bond Future	3,203.1900	3.2032	2,939.3700	2.9394	(8.236)	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
2021/09/20	R213	03/02/2022	9.97	Put	Bond Future	1,429.8500	1.4299	1,551.2700	1.5513	8.492	0	0	0
2021/09/20	R213	03/02/2022	9.96	Call	Bond Future	3,168.9900	3.1690	2,906.4800	2.9065	(8.284)	0	0	0
2021/09/20	R213	03/02/2022	9.96	Put	Bond Future	1,447.5700	1.4476	1,570.3000	1.5703	8.478	0	0	0
2021/09/20	R213	03/02/2022	10.15	Call	Bond Future	3,847.3200	3.8473	3,561.5300	3.5615	(7.428)	0	0	0
2021/09/20	R213	03/02/2022	10.15	Put	Bond Future	1,146.6200	1.1466	1,246.0700	1.2461	8.673	0	0	200
2021/09/20	R213	03/02/2022	9.58	Call	Bond Future	2,005.6800	2.0057	1,798.9200	1.7989	(10.309)	0	0	0
2021/09/20	R213	03/02/2022	10.25	Call	Bond Future	4,223.1700	4.2232	3,926.5200	3.9265	(7.024)	0	0	0
2021/09/20	R213	03/02/2022	10.25	Put	Bond Future	1,013.0800	1.0131	1,101.6700	1.1017	8.745	0	0	102
2021/09/20	R213	03/02/2022	9.76	Call	Bond Future	2,519.4600	2.5195	2,285.0600	2.2851	(9.304)	0	0	0
2021/09/20	R213	03/02/2022	9.76	Put	Bond Future	1,845.3000	1.8453	1,996.1400	1.9961	8.174	0	0	102
2021/09/20	R213	03/02/2022	10.60	Call	Bond Future	5,612.4600	5.6125	5,285.0400	5.2850	(5.834)	0	0	0
2021/09/20	R213	03/02/2022	9.22	Call	Bond Future	1,170.3700	1.1704	1,022.0600	1.0221	(12.672)	0	0	430
2021/09/20	R213	03/02/2022	10.17	Call	Bond Future	3,921.6600	3.9217	3,633.6200	3.6336	(7.345)	0	0	0
2021/09/20	R213	03/02/2022	10.17	Put	Bond Future	1,118.7500	1.1188	1,215.9500	1.2159	8.688	0	0	220
2021/09/20	R213	03/02/2022	9.15	Put	Bond Future	3,663.3900	3.6634	3,911.7500	3.9118	6.780	0	0	0
2021/09/20	R213	03/02/2022	9.15	Call	Bond Future	1,036.1200	1.0361	899.2400	0.8992	(13.211)	0	0	220
2021/09/20	R213	05/05/2022	10.65	Put	Bond Future	1,246.1100	1.2461	1,337.6000	1.3376	7.342	0	0	0
2021/09/20	R213	05/05/2022	10.63	Call	Bond Future	5,299.6700	5.2997	5,002.7900	5.0028	(5.602)	0	0	0
2021/09/20	R213	05/05/2022			Bond Future	9.8261	84.9264	9.9017	84.5365	0.769	0.0000	0.0000	0
2021/09/20	R213	05/05/2022	10.64	Call	Bond Future	5,336.3500	5.3363	5,038.6700	5.0387	(5.578)	0	0	0
2021/09/20	R213	05/05/2022	10.64	Put	Bond Future	1,257.8700	1.2579	1,350.1500	1.3501	7.336	0	0	0
2021/09/20	R213	05/05/2022	10.65	Call	Bond Future	5,373.0800	5.3731	5,074.6100	5.0746	(5.555)	0	0	0
2021/09/20	R213	05/05/2022	10.63	Put	Bond Future	1,269.7300	1.2697	1,362.8100	1.3628	7.331	0	0	0
2021/09/20	R213	04/08/2022	9.89	Call	Bond Future	2,744.7600	2.7448	2,544.2900	2.5443	(7.304)	0	0	0
2021/09/20	R213	04/08/2022	9.90	Put	Bond Future	3,419.4500	3.4194	3,612.8900	3.6129	5.657	0	0	0
2021/09/20	R213	04/08/2022	9.88	Call	Bond Future	2,720.2800	2.7203	2,520.8600	2.5209	(7.331)	0	0	0
2021/09/20	R213	04/08/2022			Bond Future	10.0290	85.9169	10.1080	85.5219	0.788	0.0000	0.0000	0
2021/09/20	R213	04/08/2022	9.89	Put	Bond Future	3,445.5200	3.4455	3,640.0300	3.6400	5.645	0	0	0
2021/09/20	R213	04/08/2022	9.90	Call	Bond Future	2,769.3700	2.7694	2,567.8300	2.5678	(7.277)	0	0	0
2021/09/20	R213	04/08/2022	9.88	Put	Bond Future	3,471.7500	3.4718	3,667.3100	3.6673	5.633	0	0	0
2021/09/20	R214	04/11/2021	12.47	Call	Bond Future	9,517.4400	9.5174	9,168.0800	9.1681	(3.671)	0	0	0
2021/09/20	R214	04/11/2021	12.46	Call	Bond Future	9,471.7700	9.4718	9,122.4200	9.1224	(3.688)	0	0	0
2021/09/20	R214	04/11/2021	12.46	Put	Bond Future	22.5300	0.0225	22.1200	0.0221	(1.820)	0	0	0
2021/09/20	R214	04/11/2021			Bond Future	10.6566	67.4869	10.7159	67.1379	0.556	0.0000	0.0000	17,810
2021/09/20	R214	04/11/2021	12.47	Put	Bond Future	21.9700	0.0220	21.5500	0.0215	(1.912)	0	0	0
2021/09/20	R214	04/11/2021	12.48	Call	Bond Future	9,563.0500	9.5630	9,213.6800	9.2137	(3.653)	0	0	0
2021/09/20	R214	04/11/2021	12.48	Put	Bond Future	21.4200	0.0214	20.9900	0.0210	(2.007)	0	0	0
2021/09/20	R214	03/02/2022	11.40	Put	Bond Future	1,155.0900	1.1551	1,235.9800	1.2360	7.003	0	0	0
2021/09/20	R214	03/02/2022	11.41	Call	Bond Future	4,345.3100	4.3453	4,072.1500	4.0721	(6.286)	0	0	0
2021/09/20	R214	03/02/2022	11.39	Put	Bond Future	1,168.9300	1.1689	1,250.7900	1.2508	7.003	0	0	0
2021/09/20	R214	03/02/2022			Bond Future	10.8321	68.2473	10.8936	67.8942	0.568	0.0000	0.0000	0
2021/09/20	R214	03/02/2022	11.40	Call	Bond Future	4,305.5400	4.3055	4,033.3200	4.0333	(6.323)	0	0	0
2021/09/20	R214	03/02/2022	11.41	Put	Bond Future	1,141.5500	1.1416	1,221.5000	1.2215	7.004	0	0	0
2021/09/20	R214	03/02/2022	11.39	Call	Bond Future	4,266.0000	4.2660	3,994.7500	3.9948	(6.358)	0	0	0
2021/09/20	R214	05/05/2022	11.74	Put	Bond Future	1,473.7000	1.4737	1,559.5800	1.5596	5.828	0	0	0
2021/09/20	R214	05/05/2022	11.75	Call	Bond Future	5,459.8000	5.4598	5,187.5100	5.1875	(4.987)	0	0	0
2021/09/20	R214	05/05/2022	11.73	Put	Bond Future	1,486.9200	1.4869	1,573.5400	1.5735	5.825	0	0	0

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2021/09/20	R214	05/05/2022			Bond Future	11.0028	65.7687	11.0666	65.4113	0.580	0.0000	0.0000	0
2021/09/20	R214	05/05/2022	11.74	Call	Bond Future	5,421.8200	5.4218	5,150.2600	5.1503	(5.009)	0	0	0
2021/09/20	R214	05/05/2022	11.75	Put	Bond Future	1,460.7800	1.4608	1,545.9300	1.5459	5.829	0	0	0
2021/09/20	R214	05/05/2022	11.73	Call	Bond Future	5,384.0700	5.3841	5,113.2500	5.1132	(5.030)	0	0	0
2021/09/20	R214	04/08/2022	10.98	Put	Bond Future	4,010.5600	4.0106	4,188.1900	4.1882	4.429	0	0	0
2021/09/20	R214	04/08/2022	10.99	Call	Bond Future	2,926.0200	2.9260	2,740.8300	2.7408	(6.329)	0	0	0
2021/09/20	R214	04/08/2022			Bond Future	11.1797	66.5319	11.2459	66.1701	0.592	0.0000	0.0000	0
2021/09/20	R214	04/08/2022	10.98	Call	Bond Future	2,899.8600	2.8999	2,715.6500	2.7156	(6.352)	0	0	0
2021/09/20	R214	04/08/2022	10.99	Put	Bond Future	3,980.3800	3.9804	4,157.0300	4.1570	4.438	0	0	0
2021/09/20	R214	04/08/2022	10.97	Call	Bond Future	2,874.0600	2.8741	2,690.8200	2.6908	(6.376)	0	0	0
2021/09/20	R214	04/08/2022	10.97	Put	Bond Future	4,041.1800	4.0412	4,219.7800	4.2198	4.420	0	0	0
2021/09/20	R248	04/11/2021	12.85	Call	Bond Future	14,224.4300	14.2244	13,817.0900	13.8171	(2.864)	0	0	0
2021/09/20	R248	04/11/2021	12.85	Put	Bond Future	8.6700	0.0087	7.9900	0.0080	(7.843)	0	0	0
2021/09/20	R248	04/11/2021	10.80	Put	Bond Future	1,276.0200	1.2760	1,379.5500	1.3796	8.114	0	0	0
2021/09/20	R248	04/11/2021	10.80	Call	Bond Future	2,573.8400	2.5738	2,270.7100	2.2707	(11.777)	0	0	1,050
2021/09/20	R248	04/11/2021	10.20	Put	Bond Future	3,907.6600	3.9077	4,184.4000	4.1844	7.082	0	0	0
2021/09/20	R248	04/11/2021			Bond Future	10.6254	85.1740	10.6796	84.7674	0.510	0.0000	0.0000	168,143
2021/09/20	R248	04/11/2021	12.84	Call	Bond Future	14,170.7000	14.1707	13,763.3500	13.7634	(2.875)	0	0	0
2021/09/20	R248	04/11/2021	12.84	Put	Bond Future	8.9700	0.0090	8.2800	0.0083	(7.692)	0	0	0
2021/09/20	R248	04/11/2021	12.83	Call	Bond Future	14,116.9000	14.1169	13,709.5400	13.7095	(2.886)	0	0	0
2021/09/20	R248	04/11/2021	12.83	Put	Bond Future	9.2800	0.0093	8.5800	0.0086	(7.543)	0	0	0
2021/09/20	R248	04/11/2021	10.30	Put	Bond Future	3,322.6800	3.3227	3,569.5300	3.5695	7.429	0	0	0
2021/09/20	R248	04/11/2021	10.30	Call	Bond Future	807.6400	0.8076	647.8300	0.6478	(19.787)	0	0	0
2021/09/20	R248	04/11/2021	9.60	Put	Bond Future	8,437.3700	8.4374	8,826.5400	8.8265	4.612	0	0	0
2021/09/20	R248	04/11/2021	9.60	Call	Bond Future	46.4300	0.0464	28.9400	0.0289	(37.670)	0	0	0
2021/09/20	R248	04/11/2021	10.20	Call	Bond Future	593.1700	0.5932	463.2500	0.4633	(21.903)	0	0	1,050
2021/09/20	R248	03/02/2022	11.48	Call	Bond Future	5,971.7200	5.9717	5,639.5000	5.6395	(5.563)	0	0	0
2021/09/20	R248	03/02/2022	11.49	Put	Bond Future	1,219.8200	1.2198	1,298.2100	1.2982	6.426	0	0	0
2021/09/20	R248	03/02/2022	11.47	Call	Bond Future	5,920.4700	5.9205	5,589.2400	5.5892	(5.595)	0	0	0
2021/09/20	R248	03/02/2022	9.80	Put	Bond Future	8,305.6500	8.3057	8,655.1100	8.6551	4.207	0	0	0
2021/09/20	R248	03/02/2022	9.80	Call	Bond Future	386.6700	0.3867	324.5500	0.3245	(16.065)	0	0	1,300
2021/09/20	R248	03/02/2022	10.50	Put	Bond Future	4,058.7700	4.0588	4,286.2800	4.2863	5.605	0	0	0
2021/09/20	R248	03/02/2022	10.50	Call	Bond Future	1,820.3400	1.8203	1,636.2700	1.6363	(10.112)	0	0	1,300
2021/09/20	R248	03/02/2022			Bond Future	10.7986	86.1338	10.8551	85.7222	0.523	0.0000	0.0000	0
2021/09/20	R248	03/02/2022	11.48	Put	Bond Future	1,234.4200	1.2344	1,313.7800	1.3138	6.429	0	0	0
2021/09/20	R248	03/02/2022	11.49	Call	Bond Future	6,023.0400	6.0230	5,689.8500	5.6899	(5.532)	0	0	0
2021/09/20	R248	03/02/2022	11.47	Put	Bond Future	1,249.2000	1.2492	1,329.5500	1.3296	6.432	0	0	0
2021/09/20	R248	05/05/2022	11.80	Call	Bond Future	7,237.0800	7.2371	6,910.3000	6.9103	(4.515)	0	0	0
2021/09/20	R248	05/05/2022	11.79	Call	Bond Future	7,188.8700	7.1889	6,862.8900	6.8629	(4.535)	0	0	0
2021/09/20	R248	05/05/2022	11.79	Put	Bond Future	1,673.9900	1.6740	1,764.6100	1.7646	5.413	0	0	0
2021/09/20	R248	05/05/2022			Bond Future	10.9671	82.7299	11.0258	82.3133	0.535	0.0000	0.0000	0
2021/09/20	R248	05/05/2022	11.80	Put	Bond Future	1,659.2900	1.6593	1,749.1100	1.7491	5.413	0	0	0
2021/09/20	R248	05/05/2022	11.81	Call	Bond Future	7,285.3400	7.2853	6,957.7800	6.9578	(4.496)	0	0	0
2021/09/20	R248	05/05/2022	11.81	Put	Bond Future	1,644.7200	1.6447	1,733.7600	1.7338	5.414	0	0	0
2021/09/20	R248	04/08/2022	10.99	Call	Bond Future	3,730.5300	3.7305	3,509.6300	3.5096	(5.921)	0	0	0
2021/09/20	R248	04/08/2022	10.99	Put	Bond Future	4,796.3200	4.7963	4,997.1800	4.9972	4.188	0	0	0
2021/09/20	R248	04/08/2022	10.98	Call	Bond Future	3,696.9100	3.6969	3,477.1600	3.4772	(5.944)	0	0	0

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2021/09/20	R248	04/08/2022	10.98	Put	Bond Future	4,833.7100	4.8337	5,035.7200	5.0357	4.179	0	0	0
2021/09/20	R248	04/08/2022			Bond Future	11.1419	83.6902	11.2031	83.2684	0.548	0.0000	0.0000	0
2021/09/20	R248	04/08/2022	11.00	Call	Bond Future	3,763.9800	3.7640	3,541.9300	3.5419	(5.899)	0	0	0
2021/09/20	R248	04/08/2022	11.00	Put	Bond Future	4,758.8600	4.7589	4,958.5700	4.9586	4.197	0	0	0

Total **1128195**