



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 22/06/2021 TO 22/06/2021

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
2021/06/22	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/06/22	0908	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/06/22	0957	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/06/22	0986	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/06/22	1386	28/02/2031		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/06/22	1409	28/02/2041		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/06/22	2025	05/08/2021		Bond Future	153.2868	153.2868	153.3092	153.3092	0.015	0.0000	0.0000	5,210
2021/06/22	2025	04/11/2021		Bond Future	155.0020	155.0020	155.0197	155.0197	0.011	0.0000	0.0000	0
2021/06/22	2025	03/02/2022		Bond Future	155.2656	155.2656	155.2816	155.2816	0.010	0.0000	0.0000	0
2021/06/22	2025	05/05/2022		Bond Future	157.1463	157.1463	157.1615	157.1615	0.010	0.0000	0.0000	0
2021/06/22	2029	05/08/2021		Bond Future	114.0188	114.0188	114.0784	114.0784	0.052	0.0000	0.0000	3,031
2021/06/22	2029	04/11/2021		Bond Future	114.1241	114.1241	114.1808	114.1808	0.050	0.0000	0.0000	0
2021/06/22	2029	03/02/2022		Bond Future	115.4764	115.4764	115.5324	115.5324	0.049	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
2021/06/22	2029	05/05/2022			Bond Future	115.6817	115.6817	115.7376	115.7376	0.048	0.0000	0.0000	0
2021/06/22	2030	05/08/2021	10.42	Call	Bond Future	6,669.0400	6.6690	6,889.4800	6.8895	3.305	0	0	0
2021/06/22	2030	05/08/2021	10.42	Put	Bond Future	105.7600	0.1058	88.1600	0.0882	(16.641)	0	0	0
2021/06/22	2030	05/08/2021	10.41	Call	Bond Future	6,621.2800	6.6213	6,841.3400	6.8413	3.324	0	0	0
2021/06/22	2030	05/08/2021	10.41	Put	Bond Future	108.4500	0.1085	90.4700	0.0905	(16.579)	0	0	0
2021/06/22	2030	05/08/2021	9.15	Call	Bond Future	1,458.3900	1.4584	1,561.1700	1.5612	7.047	0	0	0
2021/06/22	2030	05/08/2021	9.15	Put	Bond Future	1,618.5200	1.6185	1,483.2600	1.4833	(8.357)	0	0	7,500
2021/06/22	2030	05/08/2021	8.50	Put	Bond Future	4,157.4400	4.1574	3,948.0400	3.9480	(5.037)	0	0	0
2021/06/22	2030	05/08/2021	10.15	Call	Bond Future	5,392.8800	5.3929	5,600.5300	5.6005	3.850	0	0	0
2021/06/22	2030	05/08/2021	8.83	Call	Bond Future	736.8400	0.7368	798.1200	0.7981	8.317	0	0	479
2021/06/22	2030	05/08/2021	10.30	Put	Bond Future	142.6000	0.1426	120.0200	0.1200	(15.835)	0	0	200
2021/06/22	2030	05/08/2021	8.78	Put	Bond Future	2,896.5800	2.8966	2,714.0600	2.7141	(6.301)	0	0	0
2021/06/22	2030	05/08/2021	8.78	Call	Bond Future	651.8800	0.6519	707.4000	0.7074	8.517	0	0	200
2021/06/22	2030	05/08/2021	7.70	Put	Bond Future	8,692.0100	8.6920	8,455.3800	8.4554	(2.722)	0	0	0
2021/06/22	2030	05/08/2021	9.45	Call	Bond Future	2,417.9000	2.4179	2,560.7500	2.5607	5.908	0	0	600
2021/06/22	2030	05/08/2021	12.10	Call	Bond Future	14,521.5200	14.5215	14,759.4700	14.7595	1.639	0	0	0
2021/06/22	2030	05/08/2021	12.10	Put	Bond Future	0.3000	0.0003	0.2100	0.0002	(30.000)	0	0	600
2021/06/22	2030	05/08/2021			Bond Future	9.1789	93.3964	9.1360	93.6344	(0.467)	0.0000	0.0000	101,499
2021/06/22	2030	05/08/2021	10.43	Call	Bond Future	6,716.8200	6.7168	6,937.6200	6.9376	3.287	0	0	0
2021/06/22	2030	05/08/2021	10.43	Put	Bond Future	103.1300	0.1031	85.8900	0.0859	(16.717)	0	0	0
2021/06/22	2030	05/08/2021	8.50	Call	Bond Future	295.3900	0.2954	324.0300	0.3240	9.696	0	0	5,000
2021/06/22	2030	05/08/2021	9.50	Call	Bond Future	2,601.3500	2.6013	2,750.4200	2.7504	5.730	0	0	0
2021/06/22	2030	05/08/2021	9.50	Put	Bond Future	843.1900	0.8432	754.2200	0.7542	(10.552)	0	0	0
2021/06/22	2030	05/08/2021	10.15	Put	Bond Future	205.1600	0.2052	174.7700	0.1748	(14.813)	0	0	479
2021/06/22	2030	05/08/2021	9.75	Call	Bond Future	3,602.6500	3.6026	3,779.2600	3.7793	4.902	0	0	0
2021/06/22	2030	05/08/2021	9.75	Put	Bond Future	505.3200	0.5053	443.8900	0.4439	(12.157)	0	0	479
2021/06/22	2030	05/08/2021	8.83	Put	Bond Future	2,696.3700	2.6964	2,519.6100	2.5196	(6.555)	0	0	0
2021/06/22	2030	05/08/2021	10.30	Call	Bond Future	6,097.9900	6.0980	6,313.4500	6.3135	3.533	0	0	0
2021/06/22	2030	05/08/2021	7.70	Call	Bond Future	11.8400	0.0118	13.2500	0.0132	11.909	0	0	200
2021/06/22	2030	05/08/2021	8.95	Put	Bond Future	2,250.1600	2.2502	2,088.1900	2.0882	(7.198)	0	0	0
2021/06/22	2030	05/08/2021	8.95	Call	Bond Future	970.5800	0.9706	1,046.6500	1.0467	7.838	0	0	600
2021/06/22	2030	05/08/2021	9.45	Put	Bond Future	930.6500	0.9306	835.4600	0.8355	(10.228)	0	0	0
2021/06/22	2030	04/11/2021	11.26	Call	Bond Future	9,738.0700	9.7381	9,952.2800	9.9523	2.200	0	0	0
2021/06/22	2030	04/11/2021	9.20	Call	Bond Future	2,052.7300	2.0527	2,153.1500	2.1531	4.892	0	0	29
2021/06/22	2030	04/11/2021	8.27	Put	Bond Future	6,649.4700	6.6495	6,445.8100	6.4458	(3.063)	0	0	0
2021/06/22	2030	04/11/2021	8.27	Call	Bond Future	481.5100	0.4815	515.4200	0.5154	7.042	0	0	300
2021/06/22	2030	04/11/2021	8.77	Put	Bond Future	4,461.4300	4.4614	4,290.4300	4.2904	(3.833)	0	0	0
2021/06/22	2030	04/11/2021	11.44	Put	Bond Future	221.7400	0.2217	203.1600	0.2032	(8.379)	0	0	300
2021/06/22	2030	04/11/2021	10.60	Call	Bond Future	6,966.6100	6.9666	7,158.0500	7.1580	2.748	0	0	0
2021/06/22	2030	04/11/2021	10.60	Put	Bond Future	677.2700	0.6773	631.1400	0.6311	(6.811)	0	0	0
2021/06/22	2030	04/11/2021	10.59	Put	Bond Future	684.9100	0.6849	638.3500	0.6384	(6.798)	0	0	0
2021/06/22	2030	04/11/2021			Bond Future	9.3732	94.4192	9.3289	94.6568	(0.472)	0.0000	0.0000	0
2021/06/22	2030	04/11/2021	11.26	Put	Bond Future	293.8600	0.2939	270.5000	0.2705	(7.949)	0	0	29
2021/06/22	2030	04/11/2021	9.90	Put	Bond Future	1,455.2200	1.4552	1,371.2900	1.3713	(5.768)	0	0	0
2021/06/22	2030	04/11/2021	9.90	Call	Bond Future	4,226.3100	4.2263	4,379.9500	4.3800	3.635	0	0	29
2021/06/22	2030	04/11/2021	9.20	Put	Bond Future	2,987.5200	2.9875	2,850.3700	2.8504	(4.591)	0	0	0
2021/06/22	2030	04/11/2021	8.77	Call	Bond Future	1,152.3100	1.1523	1,218.8800	1.2189	5.777	0	0	300

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2021/06/22	2030	04/11/2021	11.44	Call	Bond Future	10,500.1600	10.5002	10,719.1500	10.7191	2.086	0	0	0
2021/06/22	2030	04/11/2021	10.61	Call	Bond Future	7,008.1600	7.0082	7,200.0100	7.2000	2.738	0	0	0
2021/06/22	2030	04/11/2021	10.61	Put	Bond Future	669.8600	0.6699	624.1400	0.6241	(6.825)	0	0	0
2021/06/22	2030	04/11/2021	10.59	Call	Bond Future	6,925.2600	6.9253	7,116.2700	7.1163	2.758	0	0	0
2021/06/22	2030	03/02/2022	8.85	Put	Bond Future	5,328.0600	5.3281	5,160.3500	5.1603	(3.148)	0	0	0
2021/06/22	2030	03/02/2022	8.85	Call	Bond Future	1,457.5900	1.4576	1,529.1500	1.5291	4.909	0	0	1,000
2021/06/22	2030	03/02/2022	9.35	Call	Bond Future	2,493.1800	2.4932	2,596.7900	2.5968	4.156	0	0	0
2021/06/22	2030	03/02/2022	9.35	Put	Bond Future	3,681.1100	3.6811	3,545.4500	3.5455	(3.685)	0	0	101
2021/06/22	2030	03/02/2022	8.39	Put	Bond Future	7,215.6000	7.2156	7,021.6200	7.0216	(2.688)	0	0	0
2021/06/22	2030	03/02/2022	8.39	Call	Bond Future	789.1200	0.7891	834.4100	0.8344	5.739	0	0	101
2021/06/22	2030	03/02/2022	9.45	Call	Bond Future	2,738.9800	2.7390	2,849.1100	2.8491	4.021	0	0	0
2021/06/22	2030	03/02/2022	9.45	Put	Bond Future	3,402.0200	3.4020	3,272.8800	3.2729	(3.796)	0	0	0
2021/06/22	2030	03/02/2022			Bond Future	9.5774	91.5114	9.5313	91.7507	(0.481)	0.0000	0.0000	0
2021/06/22	2030	03/02/2022	9.60	Put	Bond Future	3,020.6500	3.0206	2,901.1700	2.9012	(3.955)	0	0	0
2021/06/22	2030	03/02/2022	9.60	Call	Bond Future	3,137.8100	3.1378	3,257.6000	3.2576	3.818	0	0	1,000
2021/06/22	2030	03/02/2022	10.85	Call	Bond Future	7,399.0300	7.3990	7,582.9600	7.5830	2.486	0	0	0
2021/06/22	2030	03/02/2022	10.85	Put	Bond Future	1,099.3200	1.0993	1,043.9800	1.0440	(5.034)	0	0	1,000
2021/06/22	2030	03/02/2022	9.78	Call	Bond Future	3,657.0600	3.6571	3,788.1200	3.7881	3.584	0	0	0
2021/06/22	2030	03/02/2022	9.78	Put	Bond Future	2,614.8000	2.6148	2,506.5900	2.5066	(4.138)	0	0	101
2021/06/22	2030	03/02/2022	9.44	Call	Bond Future	2,713.8300	2.7138	2,823.3100	2.8233	4.034	0	0	0
2021/06/22	2030	03/02/2022	9.44	Put	Bond Future	3,429.1900	3.4292	3,299.4000	3.2994	(3.785)	0	0	0
2021/06/22	2030	03/02/2022	9.43	Call	Bond Future	2,688.8200	2.6888	2,797.6400	2.7976	4.047	0	0	0
2021/06/22	2030	03/02/2022	9.43	Put	Bond Future	3,456.5300	3.4565	3,326.0800	3.3261	(3.774)	0	0	0
2021/06/22	2030	05/05/2022	8.89	Put	Bond Future	6,318.3700	6.3184	6,148.9600	6.1490	(2.681)	0	0	0
2021/06/22	2030	05/05/2022	8.47	Call	Bond Future	1,043.5500	1.0436	1,094.9700	1.0950	4.927	0	0	1,073
2021/06/22	2030	05/05/2022	8.14	Put	Bond Future	9,493.1800	9.4932	9,289.7500	9.2898	(2.143)	0	0	0
2021/06/22	2030	05/05/2022	8.14	Call	Bond Future	716.1700	0.7162	754.2600	0.7543	5.319	0	0	1,800
2021/06/22	2030	05/05/2022	9.95	Call	Bond Future	4,011.5300	4.0115	4,140.8900	4.1409	3.225	0	0	0
2021/06/22	2030	05/05/2022	10.21	Call	Bond Future	4,779.7700	4.7798	4,922.2000	4.9222	2.980	0	0	0
2021/06/22	2030	05/05/2022	10.21	Put	Bond Future	2,725.9700	2.7260	2,626.8800	2.6269	(3.635)	0	0	0
2021/06/22	2030	05/05/2022			Bond Future	9.7934	92.5996	9.7452	92.8411	(0.492)	0.0000	0.0000	0
2021/06/22	2030	05/05/2022	8.89	Call	Bond Future	1,650.6700	1.6507	1,722.7800	1.7228	4.369	0	0	1,800
2021/06/22	2030	05/05/2022	11.04	Call	Bond Future	7,556.6600	7.5567	7,733.5200	7.7335	2.340	0	0	0
2021/06/22	2030	05/05/2022	11.04	Put	Bond Future	1,585.5800	1.5856	1,520.9200	1.5209	(4.078)	0	0	1,800
2021/06/22	2030	05/05/2022	9.35	Call	Bond Future	2,529.6600	2.5297	2,626.5500	2.6265	3.830	0	0	0
2021/06/22	2030	05/05/2022	9.35	Put	Bond Future	4,783.4000	4.7834	4,638.7700	4.6388	(3.024)	0	0	1,073
2021/06/22	2030	05/05/2022	8.47	Put	Bond Future	7,985.3400	7.9853	7,795.2400	7.7952	(2.381)	0	0	0
2021/06/22	2030	05/05/2022	9.95	Put	Bond Future	3,232.5500	3.2325	3,120.3900	3.1204	(3.470)	0	0	1,073
2021/06/22	2030	05/05/2022	10.20	Call	Bond Future	4,749.1800	4.7492	4,891.1300	4.8911	2.989	0	0	0
2021/06/22	2030	05/05/2022	10.20	Put	Bond Future	2,743.9800	2.7440	2,644.4100	2.6444	(3.629)	0	0	0
2021/06/22	2030	05/05/2022	10.19	Call	Bond Future	4,718.6600	4.7187	4,860.1300	4.8601	2.998	0	0	0
2021/06/22	2030	05/05/2022	10.19	Put	Bond Future	2,762.0900	2.7621	2,662.0400	2.6620	(3.622)	0	0	0
2021/06/22	2032	05/08/2021	11.37	Call	Bond Future	8,910.4600	8.9105	8,947.3700	8.9474	0.414	0	0	0
2021/06/22	2032	05/08/2021	11.37	Put	Bond Future	69.1300	0.0691	63.5800	0.0636	(8.028)	0	0	0
2021/06/22	2032	05/08/2021			Bond Future	9.8065	92.8395	9.7995	92.8819	(0.071)	0.0000	0.0000	120,365
2021/06/22	2032	05/08/2021	11.36	Call	Bond Future	8,859.4700	8.8595	8,896.2700	8.8963	0.415	0	0	0
2021/06/22	2032	05/08/2021	11.36	Put	Bond Future	70.8300	0.0708	65.1700	0.0652	(7.991)	0	0	0

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2021/06/22	2032	05/08/2021	11.35	Call	Bond Future	8,808.4400	8.8084	8,845.1400	8.8451	0.417	0	0	0
2021/06/22	2032	05/08/2021	11.35	Put	Bond Future	72.5400	0.0725	66.7800	0.0668	(7.940)	0	0	0
2021/06/22	2032	04/11/2021	9.83	Call	Bond Future	2,355.2600	2.3553	2,363.2400	2.3632	0.339	0	0	700
2021/06/22	2032	04/11/2021	11.70	Call	Bond Future	9,775.5200	9.7755	9,804.6700	9.8047	0.298	0	0	0
2021/06/22	2032	04/11/2021	11.71	Put	Bond Future	506.8800	0.5069	496.1300	0.4961	(2.121)	0	0	0
2021/06/22	2032	04/11/2021	11.69	Call	Bond Future	9,730.1900	9.7302	9,759.2500	9.7592	0.299	0	0	0
2021/06/22	2032	04/11/2021			Bond Future	10.0047	89.7108	9.9979	89.7508	(0.068)	0.0000	0.0000	21
2021/06/22	2032	04/11/2021	9.33	Put	Bond Future	5,292.8100	5.2928	5,255.8900	5.2559	(0.698)	0	0	0
2021/06/22	2032	04/11/2021	9.33	Call	Bond Future	1,200.5800	1.2006	1,203.6300	1.2036	0.254	0	0	700
2021/06/22	2032	04/11/2021	9.83	Put	Bond Future	3,391.4000	3.3914	3,359.4100	3.3594	(0.943)	0	0	0
2021/06/22	2032	04/11/2021	12.81	Call	Bond Future	14,723.0400	14.7230	14,759.8300	14.7598	0.250	0	0	0
2021/06/22	2032	04/11/2021	12.81	Put	Bond Future	97.7900	0.0978	94.6100	0.0946	(3.252)	0	0	700
2021/06/22	2032	04/11/2021	11.70	Put	Bond Future	512.0700	0.5121	501.2500	0.5013	(2.113)	0	0	0
2021/06/22	2032	04/11/2021	11.71	Call	Bond Future	9,820.9800	9.8210	9,850.2000	9.8502	0.298	0	0	0
2021/06/22	2032	04/11/2021	11.69	Put	Bond Future	517.4300	0.5174	506.5200	0.5065	(2.108)	0	0	0
2021/06/22	2032	03/02/2022	11.13	Call	Bond Future	6,808.6900	6.8087	6,830.0500	6.8300	0.314	0	0	0
2021/06/22	2032	03/02/2022	11.13	Put	Bond Future	1,754.0200	1.7540	1,735.9800	1.7360	(1.028)	0	0	210
2021/06/22	2032	03/02/2022	10.53	Call	Bond Future	4,581.3500	4.5813	4,597.2000	4.5972	0.346	0	0	0
2021/06/22	2032	03/02/2022	10.53	Put	Bond Future	2,772.1200	2.7721	2,748.5700	2.7486	(0.850)	0	0	210
2021/06/22	2032	03/02/2022	10.35	Put	Bond Future	3,184.8700	3.1849	3,159.5500	3.1595	(0.795)	0	0	400
2021/06/22	2032	03/02/2022	9.58	Put	Bond Future	5,630.4800	5.6305	5,598.0200	5.5980	(0.577)	0	0	0
2021/06/22	2032	03/02/2022	9.58	Call	Bond Future	1,941.8800	1.9419	1,948.8200	1.9488	0.357	0	0	400
2021/06/22	2032	03/02/2022	10.66	Call	Bond Future	5,038.5500	5.0386	5,055.6500	5.0556	0.339	0	0	0
2021/06/22	2032	03/02/2022	10.66	Put	Bond Future	2,511.7600	2.5118	2,489.4600	2.4895	(0.888)	0	0	97
2021/06/22	2032	03/02/2022	10.45	Put	Bond Future	2,948.1500	2.9481	2,923.8200	2.9238	(0.825)	0	0	198
2021/06/22	2032	03/02/2022	9.81	Call	Bond Future	2,473.7800	2.4738	2,482.6800	2.4827	0.360	0	0	0
2021/06/22	2032	03/02/2022	9.81	Put	Bond Future	4,789.1600	4.7892	4,758.6600	4.7587	(0.637)	0	0	198
2021/06/22	2032	03/02/2022	8.91	Put	Bond Future	8,656.4100	8.6564	8,619.6200	8.6196	(0.425)	0	0	0
2021/06/22	2032	03/02/2022	10.43	Call	Bond Future	4,245.9600	4.2460	4,260.8300	4.2608	0.350	0	0	0
2021/06/22	2032	03/02/2022	10.43	Put	Bond Future	2,994.2400	2.9942	2,969.7100	2.9697	(0.819)	0	0	0
2021/06/22	2032	03/02/2022	10.42	Call	Bond Future	4,213.2200	4.2132	4,227.9900	4.2280	0.351	0	0	0
2021/06/22	2032	03/02/2022	10.42	Put	Bond Future	3,017.5200	3.0175	2,992.8900	2.9929	(0.816)	0	0	0
2021/06/22	2032	03/02/2022			Bond Future	10.2086	90.7531	10.2017	90.7925	(0.068)	0.0000	0.0000	0
2021/06/22	2032	03/02/2022	9.62	Put	Bond Future	5,477.3800	5.4774	5,445.2500	5.4452	(0.587)	0	0	0
2021/06/22	2032	03/02/2022	9.62	Call	Bond Future	2,029.5900	2.0296	2,036.8600	2.0369	0.358	0	0	210
2021/06/22	2032	03/02/2022	10.95	Call	Bond Future	6,110.0400	6.1100	6,129.8200	6.1298	0.324	0	0	0
2021/06/22	2032	03/02/2022	10.95	Put	Bond Future	2,011.3800	2.0114	1,991.7600	1.9918	(0.975)	0	0	400
2021/06/22	2032	03/02/2022	10.35	Call	Bond Future	3,987.0800	3.9871	4,001.1600	4.0012	0.353	0	0	0
2021/06/22	2032	03/02/2022	10.14	Call	Bond Future	3,351.2200	3.3512	3,363.2200	3.3632	0.358	0	0	0
2021/06/22	2032	03/02/2022	10.14	Put	Bond Future	3,743.9800	3.7440	3,716.5800	3.7166	(0.732)	0	0	97
2021/06/22	2032	03/02/2022	9.14	Put	Bond Future	7,511.9600	7.5120	7,476.3900	7.4764	(0.474)	0	0	0
2021/06/22	2032	03/02/2022	9.14	Call	Bond Future	1,117.7500	1.1178	1,121.5800	1.1216	0.343	0	0	97
2021/06/22	2032	03/02/2022	10.45	Call	Bond Future	4,311.7600	4.3118	4,326.8300	4.3268	0.350	0	0	0
2021/06/22	2032	03/02/2022	8.91	Call	Bond Future	805.6000	0.8056	808.2100	0.8082	0.324	0	0	198
2021/06/22	2032	03/02/2022	10.44	Call	Bond Future	4,278.8100	4.2788	4,293.7700	4.2938	0.350	0	0	0
2021/06/22	2032	03/02/2022	10.44	Put	Bond Future	2,971.1200	2.9711	2,946.6800	2.9467	(0.823)	0	0	0
2021/06/22	2032	05/05/2022	11.03	Call	Bond Future	6,079.4300	6.0794	6,098.5100	6.0985	0.314	0	0	0
2021/06/22	2032	05/05/2022	11.03	Put	Bond Future	2,788.1300	2.7881	2,767.8500	2.7679	(0.727)	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
2021/06/22	2032	05/05/2022	11.02	Put	Bond Future	2,805.9500	2.8060	2,785.6000	2.7856	(0.725)	0	0	0
2021/06/22	2032	05/05/2022			Bond Future	10.4198	87.6854	10.4127	87.7248	(0.068)	0.0000	0.0000	0
2021/06/22	2032	05/05/2022	11.04	Call	Bond Future	6,114.2400	6.1142	6,133.4000	6.1334	0.313	0	0	0
2021/06/22	2032	05/05/2022	11.04	Put	Bond Future	2,770.4200	2.7704	2,750.2200	2.7502	(0.729)	0	0	0
2021/06/22	2032	05/05/2022	11.02	Call	Bond Future	6,044.6800	6.0447	6,063.6900	6.0637	0.314	0	0	0
2021/06/22	2033	05/08/2021			Bond Future	107.9658	107.9658	107.9866	107.9866	0.019	0.0000	0.0000	9,059
2021/06/22	2033	04/11/2021			Bond Future	107.9243	107.9243	107.9418	107.9418	0.016	0.0000	0.0000	0
2021/06/22	2033	03/02/2022			Bond Future	109.2030	109.2030	109.2194	109.2194	0.015	0.0000	0.0000	0
2021/06/22	2033	05/05/2022			Bond Future	109.2534	109.2534	109.2694	109.2694	0.015	0.0000	0.0000	0
2021/06/22	2037	05/08/2021	12.27	Call	Bond Future	9,979.7400	9.9797	9,792.2800	9.7923	(1.878)	0	0	0
2021/06/22	2037	05/08/2021	12.27	Put	Bond Future	69.8600	0.0699	71.2400	0.0712	1.975	0	0	0
2021/06/22	2037	05/08/2021	12.28	Call	Bond Future	10,032.8000	10.0328	9,845.2900	9.8453	(1.869)	0	0	0
2021/06/22	2037	05/08/2021	12.26	Put	Bond Future	71.4100	0.0714	72.8400	0.0728	2.003	0	0	0
2021/06/22	2037	05/08/2021			Bond Future	10.6219	84.3004	10.6505	84.1116	0.270	0.0000	0.0000	126,493
2021/06/22	2037	05/08/2021	12.28	Put	Bond Future	68.3400	0.0683	69.6700	0.0697	1.946	0	0	0
2021/06/22	2037	05/08/2021	12.26	Call	Bond Future	9,926.6400	9.9266	9,739.2300	9.7392	(1.888)	0	0	0
2021/06/22	2037	04/11/2021	12.30	Call	Bond Future	9,562.9000	9.5629	9,390.3900	9.3904	(1.804)	0	0	0
2021/06/22	2037	04/11/2021	12.30	Put	Bond Future	765.0400	0.7650	786.1800	0.7862	2.763	0	0	600
2021/06/22	2037	04/11/2021	11.49	Put	Bond Future	1,657.5500	1.6575	1,703.6800	1.7037	2.783	0	0	0
2021/06/22	2037	04/11/2021	11.49	Call	Bond Future	5,851.2500	5.8513	5,703.7300	5.7037	(2.521)	0	0	600
2021/06/22	2037	04/11/2021	12.82	Put	Bond Future	418.7800	0.4188	430.5700	0.4306	2.815	0	0	0
2021/06/22	2037	04/11/2021	12.83	Call	Bond Future	12,004.2200	12.0042	11,822.2100	11.8222	(1.516)	0	0	0
2021/06/22	2037	04/11/2021			Bond Future	10.8122	85.2236	10.8423	85.0300	0.279	0.0000	0.0000	0
2021/06/22	2037	04/11/2021	12.82	Call	Bond Future	11,958.5900	11.9586	11,776.7300	11.7767	(1.521)	0	0	0
2021/06/22	2037	04/11/2021	12.83	Put	Bond Future	413.2200	0.4132	424.8600	0.4249	2.817	0	0	0
2021/06/22	2037	04/11/2021	12.81	Call	Bond Future	11,912.9800	11.9130	11,731.2700	11.7313	(1.525)	0	0	0
2021/06/22	2037	04/11/2021	12.81	Put	Bond Future	424.4100	0.4244	436.3500	0.4363	2.813	0	0	0
2021/06/22	2037	03/02/2022	11.46	Call	Bond Future	5,559.1500	5.5591	5,427.1300	5.4271	(2.375)	0	0	0
2021/06/22	2037	03/02/2022	11.47	Put	Bond Future	2,799.9300	2.7999	2,864.3600	2.8644	2.301	0	0	0
2021/06/22	2037	03/02/2022	11.45	Call	Bond Future	5,520.4600	5.5205	5,388.8600	5.3889	(2.384)	0	0	0
2021/06/22	2037	03/02/2022			Bond Future	11.0108	81.9589	11.0424	81.7620	0.286	0.0000	0.0000	0
2021/06/22	2037	03/02/2022	11.46	Put	Bond Future	2,820.7800	2.8208	2,885.6400	2.8856	2.299	0	0	0
2021/06/22	2037	03/02/2022	11.47	Call	Bond Future	5,597.6900	5.5977	5,465.2400	5.4652	(2.366)	0	0	0
2021/06/22	2037	03/02/2022	11.45	Put	Bond Future	2,841.5500	2.8415	2,906.8300	2.9068	2.297	0	0	0
2021/06/22	2037	05/05/2022	11.84	Put	Bond Future	3,133.4300	3.1334	3,197.1200	3.1971	2.033	0	0	0
2021/06/22	2037	05/05/2022	11.82	Call	Bond Future	6,722.6900	6.7227	6,587.2900	6.5873	(2.014)	0	0	0
2021/06/22	2037	05/05/2022	11.83	Call	Bond Future	6,760.2500	6.7602	6,624.5100	6.6245	(2.008)	0	0	0
2021/06/22	2037	05/05/2022			Bond Future	11.2162	82.9339	11.2491	82.7341	0.293	0.0000	0.0000	0
2021/06/22	2037	05/05/2022	11.84	Call	Bond Future	6,797.8700	6.7979	6,661.7800	6.6618	(2.002)	0	0	0
2021/06/22	2037	05/05/2022	11.82	Put	Bond Future	3,171.8300	3.1718	3,236.2100	3.2362	2.030	0	0	0
2021/06/22	2037	05/05/2022	11.83	Put	Bond Future	3,152.5700	3.1526	3,216.6100	3.2166	2.031	0	0	0
2021/06/22	2038	05/08/2021			Bond Future	120.6032	120.6032	120.6273	120.6273	0.020	0.0000	0.0000	7,713
2021/06/22	2038	04/11/2021			Bond Future	121.9527	121.9527	121.9732	121.9732	0.017	0.0000	0.0000	0
2021/06/22	2038	03/02/2022			Bond Future	121.6282	121.6282	121.6474	121.6474	0.016	0.0000	0.0000	0
2021/06/22	2038	05/05/2022			Bond Future	123.1016	123.1016	123.1204	123.1204	0.015	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
2021/06/22	2040	05/08/2021	12.48	Call	Bond Future	11,092.3000	11.0923	10,890.8300	10.8908	(1.816)	0	0	0
2021/06/22	2040	05/08/2021	12.49	Put	Bond Future	70.5800	0.0706	71.7500	0.0717	1.658	0	0	0
2021/06/22	2040	05/08/2021	12.47	Call	Bond Future	11,036.9800	11.0370	10,835.5500	10.8356	(1.825)	0	0	0
2021/06/22	2040	05/08/2021	11.05	Put	Bond Future	1,205.1300	1.2051	1,251.9600	1.2520	3.886	0	0	0
2021/06/22	2040	05/08/2021	11.05	Call	Bond Future	3,327.6700	3.3277	3,171.8100	3.1718	(4.684)	0	0	900
2021/06/22	2040	05/08/2021			Bond Future	10.7442	86.3775	10.7729	86.1748	0.267	0.0000	0.0000	85,588
2021/06/22	2040	05/08/2021	12.48	Put	Bond Future	72.0500	0.0721	73.2700	0.0733	1.693	0	0	0
2021/06/22	2040	05/08/2021	12.49	Call	Bond Future	11,147.5900	11.1476	10,946.0700	10.9461	(1.808)	0	0	0
2021/06/22	2040	05/08/2021	12.47	Put	Bond Future	73.5600	0.0736	74.8200	0.0748	1.713	0	0	0
2021/06/22	2040	05/08/2021	11.55	Put	Bond Future	476.3900	0.4764	493.0900	0.4931	3.506	0	0	0
2021/06/22	2040	05/08/2021	11.55	Call	Bond Future	5,894.9500	5.8950	5,708.9600	5.7090	(3.155)	0	0	900
2021/06/22	2040	05/08/2021	14.80	Call	Bond Future	22,502.0800	22.5021	22,299.3900	22.2994	(0.901)	0	0	0
2021/06/22	2040	05/08/2021	14.80	Put	Bond Future	0.0200	0.0000	0.0200	0.0000	0.000	0	0	900
2021/06/22	2040	04/11/2021	12.90	Call	Bond Future	12,508.6900	12.5087	12,314.4900	12.3145	(1.553)	0	0	0
2021/06/22	2040	04/11/2021	12.90	Put	Bond Future	485.1000	0.4851	498.6400	0.4986	2.791	0	0	0
2021/06/22	2040	04/11/2021	12.89	Call	Bond Future	12,461.1100	12.4611	12,267.0700	12.2671	(1.557)	0	0	0
2021/06/22	2040	04/11/2021	12.89	Put	Bond Future	491.4300	0.4914	505.1300	0.5051	2.788	0	0	0
2021/06/22	2040	04/11/2021			Bond Future	10.9297	87.3236	10.9599	87.1159	0.276	0.0000	0.0000	0
2021/06/22	2040	04/11/2021	12.91	Call	Bond Future	12,556.2700	12.5563	12,361.9100	12.3619	(1.548)	0	0	0
2021/06/22	2040	04/11/2021	12.91	Put	Bond Future	478.8400	0.4788	492.2200	0.4922	2.794	0	0	0
2021/06/22	2040	03/02/2022	11.58	Put	Bond Future	2,935.6300	2.9356	3,004.5600	3.0046	2.348	0	0	0
2021/06/22	2040	03/02/2022	11.59	Call	Bond Future	5,952.0000	5.9520	5,809.3100	5.8093	(2.397)	0	0	0
2021/06/22	2040	03/02/2022	11.57	Put	Bond Future	2,957.5100	2.9575	3,026.9000	3.0269	2.346	0	0	0
2021/06/22	2040	03/02/2022			Bond Future	11.1231	83.8330	11.1546	83.6218	0.284	0.0000	0.0000	0
2021/06/22	2040	03/02/2022	11.58	Call	Bond Future	5,910.5100	5.9105	5,768.2800	5.7683	(2.406)	0	0	0
2021/06/22	2040	03/02/2022	11.59	Put	Bond Future	2,913.9100	2.9139	2,982.3800	2.9824	2.350	0	0	0
2021/06/22	2040	03/02/2022	11.57	Call	Bond Future	5,869.1000	5.8691	5,727.3300	5.7273	(2.416)	0	0	0
2021/06/22	2040	05/05/2022	10.57	Put	Bond Future	7,883.9800	7.8840	8,014.0400	8.0140	1.650	0	0	0
2021/06/22	2040	05/05/2022	10.57	Call	Bond Future	2,742.4300	2.7424	2,658.3200	2.6583	(3.067)	0	0	1,200
2021/06/22	2040	05/05/2022	13.04	Call	Bond Future	11,902.4100	11.9024	11,725.9900	11.7260	(1.482)	0	0	0
2021/06/22	2040	05/05/2022	13.04	Put	Bond Future	1,817.1900	1.8172	1,854.9400	1.8549	2.077	0	0	1,200
2021/06/22	2040	05/05/2022	11.91	Put	Bond Future	3,463.5800	3.4636	3,533.0500	3.5331	2.006	0	0	0
2021/06/22	2040	05/05/2022	11.92	Call	Bond Future	7,194.8000	7.1948	7,049.7400	7.0497	(2.016)	0	0	0
2021/06/22	2040	05/05/2022	11.92	Put	Bond Future	3,442.8600	3.4429	3,511.9700	3.5120	2.007	0	0	0
2021/06/22	2040	05/05/2022			Bond Future	11.3224	84.8302	11.3554	84.6161	0.291	0.0000	0.0000	0
2021/06/22	2040	05/05/2022	9.82	Put	Bond Future	12,040.0200	12.0400	12,205.3000	12.2053	1.373	0	0	0
2021/06/22	2040	05/05/2022	9.82	Call	Bond Future	1,259.5500	1.2595	1,210.6600	1.2107	(3.882)	0	0	1,200
2021/06/22	2040	05/05/2022	11.91	Call	Bond Future	7,154.9900	7.1550	7,010.2900	7.0103	(2.022)	0	0	0
2021/06/22	2040	05/05/2022	11.90	Call	Bond Future	7,115.2200	7.1152	6,970.9000	6.9709	(2.028)	0	0	0
2021/06/22	2040	05/05/2022	11.90	Put	Bond Future	3,484.4200	3.4844	3,554.2700	3.5543	2.005	0	0	0
2021/06/22	2044	05/08/2021	12.60	Put	Bond Future	65.7300	0.0657	65.7800	0.0658	0.076	0	0	0
2021/06/22	2044	05/08/2021	12.61	Call	Bond Future	11,593.6900	11.5937	11,423.9400	11.4239	(1.464)	0	0	0
2021/06/22	2044	05/08/2021	12.61	Put	Bond Future	64.0200	0.0640	64.0500	0.0641	0.047	0	0	0
2021/06/22	2044	05/08/2021			Bond Future	10.7896	83.1344	10.8132	82.9647	0.219	0.0000	0.0000	59,586
2021/06/22	2044	05/08/2021	12.60	Call	Bond Future	11,539.7100	11.5397	11,369.9800	11.3700	(1.471)	0	0	0
2021/06/22	2044	05/08/2021	12.59	Call	Bond Future	11,485.6900	11.4857	11,315.9800	11.3160	(1.478)	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
2021/06/22	2044	05/08/2021	12.59	Put	Bond Future	67.4800	0.0675	67.5500	0.0675	0.104	0	0	0
2021/06/22	2044	04/11/2021	12.91	Call	Bond Future	12,416.9700	12.4170	12,253.3000	12.2533	(1.318)	0	0	0
2021/06/22	2044	04/11/2021	12.91	Put	Bond Future	514.5700	0.5146	525.2300	0.5252	2.072	0	0	0
2021/06/22	2044	04/11/2021			Bond Future	10.9665	84.0449	10.9915	83.8706	0.228	0.0000	0.0000	0
2021/06/22	2044	04/11/2021	12.90	Call	Bond Future	12,370.0600	12.3701	12,206.5200	12.2065	(1.322)	0	0	0
2021/06/22	2044	04/11/2021	12.90	Put	Bond Future	521.1400	0.5211	531.9300	0.5319	2.070	0	0	0
2021/06/22	2044	04/11/2021	12.89	Call	Bond Future	12,323.1500	12.3232	12,159.7400	12.1597	(1.326)	0	0	0
2021/06/22	2044	04/11/2021	12.89	Put	Bond Future	527.7800	0.5278	538.7000	0.5387	2.069	0	0	0
2021/06/22	2044	03/02/2022	11.60	Call	Bond Future	5,932.2700	5.9323	5,811.2000	5.8112	(2.041)	0	0	0
2021/06/22	2044	03/02/2022	11.60	Put	Bond Future	2,971.1300	2.9711	3,027.4100	3.0274	1.894	0	0	0
2021/06/22	2044	03/02/2022	11.59	Call	Bond Future	5,890.5900	5.8906	5,769.9100	5.7699	(2.049)	0	0	0
2021/06/22	2044	03/02/2022	11.59	Put	Bond Future	2,993.3500	2.9933	3,050.0200	3.0500	1.893	0	0	0
2021/06/22	2044	03/02/2022			Bond Future	11.1508	80.6415	11.1769	80.4641	0.234	0.0000	0.0000	0
2021/06/22	2044	03/02/2022	11.61	Call	Bond Future	5,974.0200	5.9740	5,852.5700	5.8526	(2.033)	0	0	0
2021/06/22	2044	03/02/2022	11.61	Put	Bond Future	2,949.0700	2.9491	3,004.9700	3.0050	1.896	0	0	0
2021/06/22	2044	05/05/2022	11.92	Call	Bond Future	7,066.7800	7.0668	6,943.6500	6.9437	(1.742)	0	0	0
2021/06/22	2044	05/05/2022	11.92	Put	Bond Future	3,382.8700	3.3829	3,439.6500	3.4396	1.678	0	0	0
2021/06/22	2044	05/05/2022	11.91	Call	Bond Future	7,026.5800	7.0266	6,903.7600	6.9038	(1.748)	0	0	0
2021/06/22	2044	05/05/2022	11.91	Put	Bond Future	3,403.7500	3.4038	3,460.8400	3.4608	1.677	0	0	0
2021/06/22	2044	05/05/2022			Bond Future	11.3403	81.6008	11.3676	81.4209	0.240	0.0000	0.0000	0
2021/06/22	2044	05/05/2022	11.93	Call	Bond Future	7,107.0300	7.1070	6,983.5900	6.9836	(1.737)	0	0	0
2021/06/22	2044	05/05/2022	11.93	Put	Bond Future	3,362.1300	3.3621	3,418.6000	3.4186	1.680	0	0	0
2021/06/22	2046	05/08/2021			Bond Future	112.1834	112.1834	111.8226	111.8226	(0.322)	0.0000	0.0000	18,098
2021/06/22	2046	04/11/2021			Bond Future	111.5998	111.5998	111.2314	111.2314	(0.330)	0.0000	0.0000	0
2021/06/22	2046	03/02/2022			Bond Future	112.9223	112.9223	112.5482	112.5482	(0.331)	0.0000	0.0000	0
2021/06/22	2046	05/05/2022			Bond Future	112.4150	112.4150	112.0357	112.0357	(0.337)	0.0000	0.0000	0
2021/06/22	2050	05/08/2021			Bond Future	114.2464	114.2464	113.1856	113.1856	(0.929)	0.0000	0.0000	11,059
2021/06/22	2050	04/11/2021			Bond Future	115.5246	115.5246	114.4482	114.4482	(0.932)	0.0000	0.0000	0
2021/06/22	2050	03/02/2022			Bond Future	114.9276	114.9276	113.8372	113.8372	(0.949)	0.0000	0.0000	0
2021/06/22	2050	05/05/2022			Bond Future	116.3199	116.3199	115.2153	115.2153	(0.950)	0.0000	0.0000	0
2021/06/22	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/06/22	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/06/22	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/06/22	AL37	05/08/2021			Index Future	790.9530	790.9530	793.1670	793.1670	0.280	0.0000	0.0000	0
2021/06/22	AL37	04/11/2021			Index Future	799.6940	799.6940	801.9060	801.9060	0.277	0.0000	0.0000	0
2021/06/22	AL37	03/02/2022			Index Future	808.9710	808.9710	811.1980	811.1980	0.275	0.0000	0.0000	0
2021/06/22	AL37	05/05/2022			Index Future	818.5740	818.5740	820.8230	820.8230	0.275	0.0000	0.0000	0
2021/06/22	AL7T	05/08/2021			Index Future	898.3200	898.3200	899.7620	899.7620	0.161	0.0000	0.0000	0
2021/06/22	AL7T	04/11/2021			Index Future	908.2480	908.2480	909.6750	909.6750	0.157	0.0000	0.0000	0
2021/06/22	AL7T	03/02/2022			Index Future	918.7840	918.7840	920.2170	920.2170	0.156	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
2021/06/22	AL7T	05/05/2022			Index Future	929.6900	929.6900	931.1340	931.1340	0.155	0.0000	0.0000	0
2021/06/22	ALBI	05/08/2021			Index Future	792.3780	792.3780	792.2970	792.2970	(0.010)	0.0000	0.0000	114
2021/06/22	ALBI	04/11/2021			Index Future	801.1350	801.1350	801.0260	801.0260	(0.014)	0.0000	0.0000	0
2021/06/22	ALBI	03/02/2022			Index Future	810.4280	810.4280	810.3080	810.3080	(0.015)	0.0000	0.0000	0
2021/06/22	ALBI	05/05/2022			Index Future	820.0490	820.0490	819.9220	819.9220	(0.015)	0.0000	0.0000	0
2021/06/22	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/06/22	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/06/22	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/06/22	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/06/22	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/06/22	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/06/22	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/06/22	C040	06/10/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/06/22	C040	31/01/2040			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/06/22	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/06/22	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/06/22	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/06/22	C070	01/08/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/06/22	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/06/22	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/06/22	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/06/22	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2021/06/22	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/06/22	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/06/22	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/06/22	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0

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2021/06/22	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/06/22	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/06/22	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/06/22	C303	28/02/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/06/22	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/06/22	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/06/22	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/06/22	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/06/22	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/06/22	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/06/22	ES33	05/08/2021			Bond Future	11.2822	78.3855	11.3105	78.2343	0.251	0.0000	0.0000	350
2021/06/22	ES33	04/11/2021			Bond Future	11.5218	75.4688	11.5518	75.3134	0.260	0.0000	0.0000	0
2021/06/22	ES33	03/02/2022			Bond Future	11.7729	76.3455	11.8043	76.1874	0.267	0.0000	0.0000	0
2021/06/22	ES33	05/05/2022			Bond Future	12.0277	73.4759	12.0606	73.3156	0.274	0.0000	0.0000	0
2021/06/22	ES42	05/08/2021			Bond Future	11.7845	77.2110	11.8180	77.0081	0.285	0.0000	0.0000	4,779
2021/06/22	ES42	04/11/2021			Bond Future	12.0109	73.7984	12.0463	73.5908	0.295	0.0000	0.0000	0
2021/06/22	ES42	03/02/2022			Bond Future	12.2404	74.6563	12.2776	74.4454	0.304	0.0000	0.0000	0
2021/06/22	ES42	05/05/2022			Bond Future	12.4816	71.2855	12.5205	71.0717	0.312	0.0000	0.0000	0
2021/06/22	GOVI	05/08/2021	719.14	Call	GOVI	632,890.0000	63.2890	633,150.0000	63.3150	0.041	0	0	0
2021/06/22	GOVI	05/08/2021	719.14	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/06/22	GOVI	05/08/2021	719.13	Call	GOVI	632,990.0000	63.2990	633,250.0000	63.3250	0.041	0	0	0
2021/06/22	GOVI	05/08/2021	719.13	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/06/22	GOVI	05/08/2021			GOVI	782.4290	782.4290	782.4550	782.4550	0.003	0.0000	0.0000	976
2021/06/22	GOVI	05/08/2021	719.15	Call	GOVI	632,790.0000	63.2790	633,050.0000	63.3050	0.041	0	0	0
2021/06/22	GOVI	05/08/2021	719.15	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/06/22	GOVI	04/11/2021	728.41	Call	GOVI	626,650.0000	62.6650	626,660.0000	62.6660	0.002	0	0	0
2021/06/22	GOVI	04/11/2021	728.41	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/06/22	GOVI	04/11/2021	728.40	Call	GOVI	626,750.0000	62.6750	626,760.0000	62.6760	0.002	0	0	0
2021/06/22	GOVI	04/11/2021	728.40	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/06/22	GOVI	04/11/2021			GOVI	791.0750	791.0750	791.0760	791.0760	0.000	0.0000	0.0000	0
2021/06/22	GOVI	04/11/2021	728.42	Call	GOVI	626,550.0000	62.6550	626,560.0000	62.6560	0.002	0	0	0
2021/06/22	GOVI	04/11/2021	728.42	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/06/22	GOVI	03/02/2022	792.76	Call	GOVI	74,920.0000	7.4920	74,830.0000	7.4830	(0.120)	0	0	0
2021/06/22	GOVI	03/02/2022	792.76	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/06/22	GOVI	03/02/2022			GOVI	800.2520	800.2520	800.2430	800.2430	(0.001)	0.0000	0.0000	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing	% Movement in MTM	Today's High	Today's Low	Open Interest
2021/06/22	GOVI	03/02/2022	792.75	Call	GOVI	75,020.0000		7.5020	74,930.0000	7.4930	(0.120)	0	0	0
2021/06/22	GOVI	03/02/2022	792.75	Put	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2021/06/22	GOVI	03/02/2022	792.74	Call	GOVI	75,120.0000		7.5120	75,030.0000	7.5030	(0.120)	0	0	0
2021/06/22	GOVI	03/02/2022	792.74	Put	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2021/06/22	GOVI	05/05/2022	788.25	Call	GOVI	215,010.0000		21.5010	214,870.0000	21.4870	(0.065)	0	0	0
2021/06/22	GOVI	05/05/2022	788.25	Put	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2021/06/22	GOVI	05/05/2022			GOVI	809.7510		809.7510	809.7370	809.7370	(0.002)	0.0000	0.0000	0
2021/06/22	GOVI	05/05/2022	788.24	Call	GOVI	215,110.0000		21.5110	214,970.0000	21.4970	(0.065)	0	0	0
2021/06/22	GOVI	05/05/2022	788.24	Put	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2021/06/22	GOVI	05/05/2022	788.23	Call	GOVI	215,210.0000		21.5210	215,070.0000	21.5070	(0.065)	0	0	0
2021/06/22	GOVI	05/05/2022	788.23	Put	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2021/06/22	GVIX	01/01/2029			LIVE INDEX	110.0000		110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2021/06/22	IGOV	05/08/2021			Index Future	295.0030		295.0030	294.5370	294.5370	(0.158)	0.0000	0.0000	450
2021/06/22	IGOV	04/11/2021			Index Future	298.3350		298.3350	297.8550	297.8550	(0.161)	0.0000	0.0000	16
2021/06/22	IGOV	03/02/2022			Index Future	301.8680		301.8680	301.3780	301.3780	(0.162)	0.0000	0.0000	0
2021/06/22	IGOV	05/05/2022			Index Future	305.5220		305.5220	305.0250	305.0250	(0.163)	0.0000	0.0000	0
2021/06/22	IS05	21/09/2021			Interest Rate Swap	89.4200		89.4200	89.4200	89.4200	0.000	0.0000	0.0000	0
2021/06/22	IS05	21/12/2021			Interest Rate Swap	90.7000		90.7000	90.7000	90.7000	0.000	0.0000	0.0000	51
2021/06/22	IS05	15/03/2022			Interest Rate Swap	90.1300		90.1300	90.1300	90.1300	0.000	0.0000	0.0000	0
2021/06/22	IS05	21/06/2022			Interest Rate Swap	90.2900		90.2900	90.2900	90.2900	0.000	0.0000	0.0000	0
2021/06/22	IS05	20/09/2022			Interest Rate Swap	93.5000		93.5000	93.5000	93.5000	0.000	0.0000	0.0000	0
2021/06/22	IS05	20/12/2022			Interest Rate Swap	94.0600		94.0600	94.0600	94.0600	0.000	0.0000	0.0000	0
2021/06/22	IS05	22/03/2023			Interest Rate Swap	86.5400		86.5400	86.5400	86.5400	0.000	0.0000	0.0000	0
2021/06/22	IS05	20/06/2023			Interest Rate Swap	92.1700		92.1700	92.1700	92.1700	0.000	0.0000	0.0000	0
2021/06/22	IS05	19/09/2023			Interest Rate Swap	94.8800		94.8800	94.8800	94.8800	0.000	0.0000	0.0000	0
2021/06/22	IS10	17/12/2025			Interest Rate Swap	80.2800		80.2800	80.2800	80.2800	0.000	0.0000	0.0000	0
2021/06/22	IS10	16/03/2026			Interest Rate Swap	76.8200		76.8200	76.8200	76.8200	0.000	0.0000	0.0000	0
2021/06/22	IS10	15/06/2026			Interest Rate Swap	75.2400		75.2400	75.2400	75.2400	0.000	0.0000	0.0000	0
2021/06/22	IS10	21/09/2026			Interest Rate Swap	77.2700		77.2700	77.2700	77.2700	0.000	0.0000	0.0000	0
2021/06/22	IS10	21/12/2026			Interest Rate Swap	81.3000		81.3000	81.3000	81.3000	0.000	0.0000	0.0000	0
2021/06/22	IS10	15/03/2027			Interest Rate Swap	79.8000		79.8000	79.8000	79.8000	0.000	0.0000	0.0000	0
2021/06/22	IS10	21/06/2027			Interest Rate Swap	81.8600		81.8600	81.8600	81.8600	0.000	0.0000	0.0000	0
2021/06/22	IS10	20/09/2027			Interest Rate Swap	87.6100		87.6100	87.6100	87.6100	0.000	0.0000	0.0000	0
2021/06/22	IS10	20/12/2027			Interest Rate Swap	87.9400		87.9400	87.9400	87.9400	0.000	0.0000	0.0000	0
2021/06/22	IS10	22/03/2028			Interest Rate Swap	80.8900		80.8900	80.8900	80.8900	0.000	0.0000	0.0000	0
2021/06/22	IS10	20/06/2028			Interest Rate Swap	88.6800		88.6800	88.6800	88.6800	0.000	0.0000	0.0000	0
2021/06/22	IS10	19/09/2028			Interest Rate Swap	92.0200		92.0200	92.0200	92.0200	0.000	0.0000	0.0000	0
2021/06/22	J186	21/12/2026			Interest Rate Swap	8.6830		0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2021/06/22	JBAF	21/07/2021			Jibar Tradeable Future	3.7650		96.2350	3.7550	96.2450	(0.266)	0.0000	0.0000	0
2021/06/22	JBAF	18/08/2021			Jibar Tradeable Future	3.8400		96.1600	3.8100	96.1900	(0.781)	0.0000	0.0000	0
2021/06/22	JBAF	15/09/2021			Jibar Tradeable Future	3.8750		96.1250	3.8650	96.1350	(0.258)	0.0000	0.0000	30,000
2021/06/22	JBAF	20/10/2021			Jibar Tradeable Future	4.0400		95.9600	3.9900	96.0100	(1.238)	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
2021/06/22	JBAF	17/11/2021			Jibar Tradeable Future	4.0900	95.9100	4.0400	95.9600	(1.222)	0.0000	0.0000	0
2021/06/22	JBAF	15/12/2021			Jibar Tradeable Future	4.2250	95.7750	4.1750	95.8250	(1.183)	0.0000	0.0000	0
2021/06/22	JBAF	16/03/2022			Jibar Tradeable Future	4.5850	95.4150	4.4600	95.5400	(2.726)	0.0000	0.0000	0
2021/06/22	JBAF	15/06/2022			Jibar Tradeable Future	4.8700	95.1300	4.8250	95.1750	(0.924)	0.0000	0.0000	471
2021/06/22	JBAF	21/09/2022			Jibar Tradeable Future	5.1700	94.8300	5.0400	94.9600	(2.515)	0.0000	0.0000	0
2021/06/22	JBAF	21/12/2022			Jibar Tradeable Future	5.3300	94.6700	5.3100	94.6900	(0.375)	0.0000	0.0000	0
2021/06/22	JBAF	15/03/2023			Jibar Tradeable Future	5.5250	94.4750	5.4900	94.5100	(0.633)	0.0000	0.0000	0
2021/06/22	JBAF	21/06/2023			Jibar Tradeable Future	5.6900	94.3100	5.7050	94.2950	0.264	0.0000	0.0000	0
2021/06/22	R023	05/08/2021	5.30	Call	Bond Future	145.4500	0.1454	158.8400	0.1588	9.206	0	0	0
2021/06/22	R023	05/08/2021	5.30	Put	Bond Future	209.0300	0.2090	188.9400	0.1889	(9.611)	0	0	0
2021/06/22	R023	05/08/2021	5.29	Call	Bond Future	138.8800	0.1389	151.8200	0.1518	9.317	0	0	0
2021/06/22	R023	05/08/2021	5.29	Put	Bond Future	217.5700	0.2176	197.0300	0.1970	(9.441)	0	0	0
2021/06/22	R023	05/08/2021			Bond Future	5.3421	106.9951	5.3199	107.0286	(0.415)	0.0000	0.0000	15,414
2021/06/22	R023	05/08/2021	5.31	Call	Bond Future	152.2200	0.1522	166.0700	0.1661	9.099	0	0	0
2021/06/22	R023	05/08/2021	5.31	Put	Bond Future	200.7000	0.2007	181.0700	0.1811	(9.781)	0	0	0
2021/06/22	R023	04/11/2021	4.91	Call	Bond Future	43.8800	0.0439	47.3900	0.0474	7.999	0	0	0
2021/06/22	R023	04/11/2021	4.91	Put	Bond Future	824.8800	0.8249	797.9300	0.7979	(3.267)	0	0	0
2021/06/22	R023	04/11/2021	4.90	Call	Bond Future	42.0100	0.0420	45.3900	0.0454	8.046	0	0	0
2021/06/22	R023	04/11/2021	4.90	Put	Bond Future	835.8500	0.8358	808.7700	0.8088	(3.240)	0	0	0
2021/06/22	R023	04/11/2021			Bond Future	5.5214	104.2587	5.4975	104.2892	(0.434)	0.0000	0.0000	0
2021/06/22	R023	04/11/2021	4.92	Call	Bond Future	45.6700	0.0457	49.3000	0.0493	7.948	0	0	0
2021/06/22	R023	04/11/2021	4.92	Put	Bond Future	813.8300	0.8138	787.0000	0.7870	(3.297)	0	0	0
2021/06/22	R023	03/02/2022	5.08	Call	Bond Future	86.8400	0.0868	92.3300	0.0923	6.322	0	0	0
2021/06/22	R023	03/02/2022	5.08	Put	Bond Future	769.4200	0.7694	745.3100	0.7453	(3.134)	0	0	0
2021/06/22	R023	03/02/2022			Bond Future	5.7419	105.4694	5.7131	105.4990	(0.502)	0.0000	0.0000	0
2021/06/22	R023	03/02/2022	5.07	Call	Bond Future	84.3800	0.0844	89.7500	0.0897	6.364	0	0	0
2021/06/22	R023	03/02/2022	5.07	Put	Bond Future	777.3300	0.7773	753.1000	0.7531	(3.117)	0	0	0
2021/06/22	R023	03/02/2022	5.06	Call	Bond Future	81.9700	0.0820	87.2200	0.0872	6.405	0	0	0
2021/06/22	R023	03/02/2022	5.06	Put	Bond Future	785.2800	0.7853	760.9300	0.7609	(3.101)	0	0	0
2021/06/22	R023	05/05/2022	6.31	Call	Bond Future	500.4600	0.5005	517.3800	0.5174	3.381	0	0	0
2021/06/22	R023	05/05/2022	6.31	Put	Bond Future	285.1300	0.2851	272.7100	0.2727	(4.356)	0	0	0
2021/06/22	R023	05/05/2022			Bond Future	6.0359	102.8123	5.9986	102.8417	(0.617)	0.0000	0.0000	0
2021/06/22	R023	05/05/2022	6.30	Call	Bond Future	495.1200	0.4951	511.9500	0.5120	3.399	0	0	0
2021/06/22	R023	05/05/2022	6.30	Put	Bond Future	287.6300	0.2876	275.1200	0.2751	(4.349)	0	0	0
2021/06/22	R023	05/05/2022	6.29	Call	Bond Future	489.8000	0.4898	506.5400	0.5065	3.418	0	0	0
2021/06/22	R023	05/05/2022	6.29	Put	Bond Future	290.1600	0.2902	277.5600	0.2776	(4.342)	0	0	0
2021/06/22	R035	05/08/2021	5.31	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/06/22	R035	05/08/2021	5.31	Put	Bond Future	45,046.7500	45.0468	45,269.9000	45.2699	0.495	0	0	0
2021/06/22	R035	05/08/2021	11.37	Call	Bond Future	6,442.1900	6.4422	6,233.1100	6.2331	(3.245)	0	0	0
2021/06/22	R035	05/08/2021	11.37	Put	Bond Future	299.3500	0.2993	313.4200	0.3134	4.700	0	0	100
2021/06/22	R035	05/08/2021			Bond Future	10.3920	93.0439	10.4258	92.8208	0.325	0.0000	0.0000	82,771
2021/06/22	R035	05/08/2021	5.30	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/06/22	R035	05/08/2021	5.30	Put	Bond Future	45,163.3300	45.1633	45,386.4800	45.3865	0.494	0	0	0
2021/06/22	R035	05/08/2021	5.29	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/06/22	R035	05/08/2021	5.29	Put	Bond Future	45,280.0400	45.2800	45,503.1900	45.5032	0.493	0	0	0
2021/06/22	R035	05/08/2021	10.77	Call	Bond Future	3,424.8500	3.4249	3,250.6200	3.2506	(5.087)	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
2021/06/22	R035	05/08/2021	10.77	Put	Bond Future	974.6700	0.9747	1,023.5900	1.0236	5.019	0	0	100
2021/06/22	R035	05/08/2021	10.02	Put	Bond Future	3,393.1900	3.3932	3,532.3700	3.5324	4.102	0	0	0
2021/06/22	R035	05/08/2021	10.02	Call	Bond Future	882.9900	0.8830	799.0200	0.7990	(9.510)	0	0	100
2021/06/22	R035	04/11/2021	11.20	Put	Bond Future	1,791.5100	1.7915	1,851.9000	1.8519	3.371	0	0	350
2021/06/22	R035	04/11/2021	10.60	Call	Bond Future	3,231.2500	3.2313	3,101.8400	3.1018	(4.005)	0	0	0
2021/06/22	R035	04/11/2021	10.60	Put	Bond Future	3,176.1800	3.1762	3,275.2100	3.2752	3.118	0	0	350
2021/06/22	R035	04/11/2021	10.11	Put	Bond Future	4,978.8100	4.9788	5,115.9100	5.1159	2.754	0	0	0
2021/06/22	R035	04/11/2021	10.11	Call	Bond Future	1,803.6900	1.8037	1,712.3500	1.7124	(5.064)	0	0	350
2021/06/22	R035	04/11/2021	10.12	Put	Bond Future	4,935.7000	4.9357	5,072.0200	5.0720	2.762	0	0	0
2021/06/22	R035	04/11/2021	10.12	Call	Bond Future	1,828.1900	1.8282	1,736.0700	1.7361	(5.039)	0	0	400
2021/06/22	R035	04/11/2021	10.62	Put	Bond Future	3,116.7900	3.1168	3,214.3400	3.2143	3.130	0	0	0
2021/06/22	R035	04/11/2021	10.62	Call	Bond Future	3,300.1900	3.3002	3,169.3000	3.1693	(3.966)	0	0	400
2021/06/22	R035	04/11/2021	11.75	Put	Bond Future	1,052.7100	1.0527	1,089.1000	1.0891	3.457	0	0	782
2021/06/22	R035	04/11/2021	11.08	Call	Bond Future	5,073.1000	5.0731	4,911.7300	4.9117	(3.181)	0	0	0
2021/06/22	R035	04/11/2021	11.08	Put	Bond Future	2,011.3500	2.0113	2,078.4200	2.0784	3.335	0	0	782
2021/06/22	R035	04/11/2021	10.23	Put	Bond Future	4,477.7300	4.4777	4,605.3400	4.6053	2.850	0	0	0
2021/06/22	R035	04/11/2021	12.53	Call	Bond Future	11,736.1000	11.7361	11,523.7900	11.5238	(1.809)	0	0	0
2021/06/22	R035	04/11/2021	12.53	Put	Bond Future	451.7700	0.4518	467.9000	0.4679	3.570	0	0	0
2021/06/22	R035	04/11/2021			Bond Future	10.5914	89.5876	10.6270	89.3592	0.336	0.0000	0.0000	0
2021/06/22	R035	04/11/2021	11.20	Call	Bond Future	5,581.6100	5.5816	5,413.5600	5.4136	(3.011)	0	0	0
2021/06/22	R035	04/11/2021	13.82	Call	Bond Future	17,708.5600	17.7086	17,482.7300	17.4827	(1.275)	0	0	0
2021/06/22	R035	04/11/2021	13.82	Put	Bond Future	65.4100	0.0654	68.0200	0.0680	3.990	0	0	400
2021/06/22	R035	04/11/2021	11.75	Call	Bond Future	8,067.1500	8.0672	7,875.1000	7.8751	(2.381)	0	0	0
2021/06/22	R035	04/11/2021	10.23	Call	Bond Future	2,109.2300	2.1092	2,008.4000	2.0084	(4.780)	0	0	782
2021/06/22	R035	04/11/2021	12.52	Call	Bond Future	11,689.5800	11.6896	11,477.4700	11.4775	(1.815)	0	0	0
2021/06/22	R035	04/11/2021	12.52	Put	Bond Future	457.8600	0.4579	474.1900	0.4742	3.567	0	0	0
2021/06/22	R035	04/11/2021	12.51	Call	Bond Future	11,643.0700	11.6431	11,431.1600	11.4312	(1.820)	0	0	0
2021/06/22	R035	04/11/2021	12.51	Put	Bond Future	464.0200	0.4640	480.5500	0.4805	3.562	0	0	0
2021/06/22	R035	03/02/2022	11.05	Put	Bond Future	3,308.4200	3.3084	3,397.5500	3.3975	2.694	0	0	1,600
2021/06/22	R035	03/02/2022	10.35	Put	Bond Future	5,529.5500	5.5296	5,660.3700	5.6604	2.366	0	0	0
2021/06/22	R035	03/02/2022	10.35	Call	Bond Future	2,655.9800	2.6560	2,554.6100	2.5546	(3.817)	0	0	1,600
2021/06/22	R035	03/02/2022	11.28	Call	Bond Future	5,723.1700	5.7232	5,568.2400	5.5682	(2.707)	0	0	0
2021/06/22	R035	03/02/2022	11.28	Put	Bond Future	2,798.2300	2.7982	2,875.4900	2.8755	2.761	0	0	200
2021/06/22	R035	03/02/2022	10.26	Put	Bond Future	5,890.9500	5.8910	6,027.4200	6.0274	2.317	0	0	0
2021/06/22	R035	03/02/2022	10.26	Call	Bond Future	2,425.9300	2.4259	2,330.2100	2.3302	(3.946)	0	0	200
2021/06/22	R035	03/02/2022	11.73	Call	Bond Future	7,557.5800	7.5576	7,383.0400	7.3830	(2.309)	0	0	0
2021/06/22	R035	03/02/2022	11.73	Put	Bond Future	2,020.3000	2.0203	2,077.9500	2.0779	2.854	0	0	280
2021/06/22	R035	03/02/2022	11.03	Call	Bond Future	4,777.4400	4.7774	4,635.4800	4.6355	(2.971)	0	0	0
2021/06/22	R035	03/02/2022	11.39	Call	Bond Future	6,156.8000	6.1568	5,996.6300	5.9966	(2.602)	0	0	0
2021/06/22	R035	03/02/2022	11.39	Put	Bond Future	2,582.1200	2.5821	2,654.1400	2.6541	2.789	0	0	683
2021/06/22	R035	03/02/2022	10.65	Call	Bond Future	3,506.4900	3.5065	3,386.5700	3.3866	(3.420)	0	0	0
2021/06/22	R035	03/02/2022	11.23	Call	Bond Future	5,529.4200	5.5294	5,376.9600	5.3770	(2.757)	0	0	0
2021/06/22	R035	03/02/2022	11.23	Put	Bond Future	2,902.2500	2.9023	2,981.9800	2.9820	2.747	0	0	0
2021/06/22	R035	03/02/2022	11.22	Call	Bond Future	5,491.0900	5.4911	5,339.1400	5.3391	(2.767)	0	0	0
2021/06/22	R035	03/02/2022	11.22	Put	Bond Future	2,923.6600	2.9237	3,003.9000	3.0039	2.745	0	0	0
2021/06/22	R035	03/02/2022			Bond Future	10.7997	90.6282	10.8370	90.3960	0.345	0.0000	0.0000	0
2021/06/22	R035	03/02/2022	11.05	Call	Bond Future	4,850.8200	4.8508	4,707.7600	4.7078	(2.949)	0	0	0
2021/06/22	R035	03/02/2022	11.88	Call	Bond Future	8,197.0000	8.1970	8,016.9700	8.0170	(2.196)	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
2021/06/22	R035	03/02/2022	11.88	Put	Bond Future	1,815.3200	1.8153	1,867.4800	1.8675	2.873	0	0	1,800
2021/06/22	R035	03/02/2022	11.03	Put	Bond Future	3,356.8200	3.3568	3,447.0500	3.4470	2.688	0	0	280
2021/06/22	R035	03/02/2022	10.10	Put	Bond Future	6,570.4800	6.5705	6,717.0700	6.7171	2.231	0	0	0
2021/06/22	R035	03/02/2022	10.10	Call	Bond Future	2,040.1700	2.0402	1,954.5700	1.9546	(4.196)	0	0	280
2021/06/22	R035	03/02/2022	10.65	Put	Bond Future	4,448.1500	4.4481	4,560.4200	4.5604	2.524	0	0	683
2021/06/22	R035	03/02/2022	9.70	Put	Bond Future	8,508.7300	8.5087	8,680.0700	8.6801	2.014	0	0	0
2021/06/22	R035	03/02/2022	9.70	Call	Bond Future	1,235.6500	1.2356	1,174.8000	1.1748	(4.925)	0	0	683
2021/06/22	R035	03/02/2022	11.24	Call	Bond Future	5,568.1000	5.5681	5,415.1400	5.4151	(2.747)	0	0	0
2021/06/22	R035	03/02/2022	11.24	Put	Bond Future	2,881.2600	2.8813	2,960.4900	2.9605	2.750	0	0	0
2021/06/22	R035	05/05/2022	11.64	Call	Bond Future	6,859.4500	6.8595	6,700.4300	6.7004	(2.318)	0	0	0
2021/06/22	R035	05/05/2022	11.64	Put	Bond Future	3,138.1600	3.1382	3,214.6200	3.2146	2.436	0	0	0
2021/06/22	R035	05/05/2022	11.63	Call	Bond Future	6,821.9900	6.8220	6,663.3700	6.6634	(2.325)	0	0	0
2021/06/22	R035	05/05/2022	11.63	Put	Bond Future	3,157.6300	3.1576	3,234.4900	3.2345	2.434	0	0	0
2021/06/22	R035	05/05/2022			Bond Future	11.0067	87.2274	11.0456	86.9919	0.353	0.0000	0.0000	0
2021/06/22	R035	05/05/2022	11.65	Call	Bond Future	6,897.2700	6.8973	6,737.8500	6.7378	(2.311)	0	0	0
2021/06/22	R035	05/05/2022	11.65	Put	Bond Future	3,119.1100	3.1191	3,195.1700	3.1952	2.439	0	0	0
2021/06/22	R186	05/08/2021	8.62	Call	Bond Future	4,891.3200	4.8913	5,195.2800	5.1953	6.214	0	0	0
2021/06/22	R186	05/08/2021	8.62	Put	Bond Future	66.9300	0.0669	49.0100	0.0490	(26.774)	0	0	0
2021/06/22	R186	05/08/2021	8.61	Call	Bond Future	4,849.0900	4.8491	5,152.5600	5.1526	6.258	0	0	0
2021/06/22	R186	05/08/2021	8.61	Put	Bond Future	69.0400	0.0690	50.6300	0.0506	(26.666)	0	0	0
2021/06/22	R186	05/08/2021			Bond Future	7.5611	114.2020	7.4924	114.5239	(0.908)	0.0000	0.0000	87,817
2021/06/22	R186	05/08/2021	8.63	Call	Bond Future	4,933.5800	4.9336	5,238.0100	5.2380	6.171	0	0	0
2021/06/22	R186	05/08/2021	8.63	Put	Bond Future	64.8900	0.0649	47.4400	0.0474	(26.892)	0	0	0
2021/06/22	R186	04/11/2021	7.77	Call	Bond Future	1,721.4100	1.7214	1,885.7300	1.8857	9.546	0	0	0
2021/06/22	R186	04/11/2021	8.10	Call	Bond Future	2,597.0700	2.5971	2,803.4800	2.8035	7.948	0	0	0
2021/06/22	R186	04/11/2021	8.10	Put	Bond Future	1,061.3900	1.0614	946.1400	0.9461	(10.858)	0	0	0
2021/06/22	R186	04/11/2021	8.09	Call	Bond Future	2,567.6700	2.5677	2,772.9000	2.7729	7.993	0	0	0
2021/06/22	R186	04/11/2021	8.09	Put	Bond Future	1,075.7300	1.0757	959.3000	0.9593	(10.823)	0	0	0
2021/06/22	R186	04/11/2021			Bond Future	7.7519	115.4518	7.6798	115.7735	(0.931)	0.0000	0.0000	0
2021/06/22	R186	04/11/2021	7.77	Put	Bond Future	1,640.9400	1.6409	1,483.6000	1.4836	(9.588)	0	0	15,177
2021/06/22	R186	04/11/2021	8.77	Call	Bond Future	4,823.8700	4.8239	5,092.1300	5.0921	5.561	0	0	0
2021/06/22	R186	04/11/2021	8.77	Put	Bond Future	406.3400	0.4063	352.9400	0.3529	(13.142)	0	0	15,177
2021/06/22	R186	04/11/2021	8.11	Call	Bond Future	2,626.3600	2.6264	2,833.9400	2.8339	7.904	0	0	0
2021/06/22	R186	04/11/2021	8.11	Put	Bond Future	1,046.9500	1.0469	932.8700	0.9329	(10.896)	0	0	0
2021/06/22	R186	03/02/2022	7.30	Call	Bond Future	922.4100	0.9224	1,018.7700	1.0188	10.447	0	0	0
2021/06/22	R186	03/02/2022	7.30	Put	Bond Future	3,716.8900	3.7169	3,489.1800	3.4892	(6.126)	0	0	0
2021/06/22	R186	03/02/2022			Bond Future	7.9520	111.5100	7.8753	111.8341	(0.964)	0.0000	0.0000	0
2021/06/22	R186	03/02/2022	7.29	Call	Bond Future	909.2400	0.9092	1,004.6200	1.0046	10.490	0	0	0
2021/06/22	R186	03/02/2022	7.29	Put	Bond Future	3,747.2700	3.7473	3,518.5800	3.5186	(6.103)	0	0	0
2021/06/22	R186	03/02/2022	7.28	Call	Bond Future	896.2000	0.8962	990.6000	0.9906	10.533	0	0	0
2021/06/22	R186	03/02/2022	7.28	Put	Bond Future	3,777.7900	3.7778	3,548.1200	3.5481	(6.079)	0	0	0
2021/06/22	R186	05/05/2022	8.32	Call	Bond Future	2,819.2900	2.8193	2,998.4400	2.9984	6.354	0	0	0
2021/06/22	R186	05/05/2022	8.32	Put	Bond Future	2,218.9200	2.2189	2,070.8100	2.0708	(6.675)	0	0	0
2021/06/22	R186	05/05/2022			Bond Future	8.1690	112.8355	8.0871	113.1627	(1.002)	0.0000	0.0000	0
2021/06/22	R186	05/05/2022	8.31	Call	Bond Future	2,795.5500	2.7956	2,973.8900	2.9739	6.379	0	0	0
2021/06/22	R186	05/05/2022	8.31	Put	Bond Future	2,234.8000	2.2348	2,085.8800	2.0859	(6.664)	0	0	0
2021/06/22	R186	05/05/2022	8.30	Call	Bond Future	2,772.3000	2.7723	2,949.8400	2.9498	6.404	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
2021/06/22	R186	05/05/2022	8.30	Put	Bond Future	2,251.1900	2.2512	2,101.4700	2.1015	(6.651)	0	0	0
2021/06/22	R197	05/08/2021			Bond Future	321.4509	321.4509	321.4895	321.4895	0.012	0.0000	0.0000	1,120
2021/06/22	R197	04/11/2021			Bond Future	325.0474	325.0474	325.0760	325.0760	0.009	0.0000	0.0000	0
2021/06/22	R197	03/02/2022			Bond Future	320.7326	320.7326	320.7579	320.7579	0.008	0.0000	0.0000	0
2021/06/22	R197	05/05/2022			Bond Future	324.6184	324.6184	324.6419	324.6419	0.007	0.0000	0.0000	0
2021/06/22	R202	05/08/2021			Bond Future	238.0067	238.0067	237.8147	237.8147	(0.081)	0.0000	0.0000	9,436
2021/06/22	R202	04/11/2021			Bond Future	240.6698	240.6698	240.4676	240.4676	(0.084)	0.0000	0.0000	0
2021/06/22	R202	03/02/2022			Bond Future	239.1837	239.1837	238.9766	238.9766	(0.087)	0.0000	0.0000	0
2021/06/22	R202	05/05/2022			Bond Future	242.0811	242.0811	241.8699	241.8699	(0.087)	0.0000	0.0000	0
2021/06/22	R209	05/08/2021	11.81	Call	Bond Future	8,106.3300	8.1063	7,941.1700	7.9412	(2.037)	0	0	0
2021/06/22	R209	05/08/2021	11.81	Put	Bond Future	79.0100	0.0790	80.9300	0.0809	2.430	0	0	0
2021/06/22	R209	05/08/2021			Bond Future	10.2991	71.9808	10.3280	71.8137	0.280	0.0000	0.0000	28,731
2021/06/22	R209	05/08/2021	11.80	Call	Bond Future	8,059.5000	8.0595	7,894.4000	7.8944	(2.049)	0	0	0
2021/06/22	R209	05/08/2021	11.80	Put	Bond Future	80.8100	0.0808	82.7900	0.0828	2.450	0	0	0
2021/06/22	R209	05/08/2021	11.79	Call	Bond Future	8,012.6600	8.0127	7,847.6200	7.8476	(2.060)	0	0	0
2021/06/22	R209	05/08/2021	11.79	Put	Bond Future	82.6600	0.0827	84.7000	0.0847	2.468	0	0	0
2021/06/22	R209	04/11/2021	10.00	Call	Bond Future	1,512.9400	1.5129	1,443.6500	1.4437	(4.580)	0	0	0
2021/06/22	R209	04/11/2021	10.00	Put	Bond Future	4,266.8300	4.2668	4,368.6900	4.3687	2.387	0	0	3,100
2021/06/22	R209	04/11/2021	12.00	Call	Bond Future	8,496.3000	8.4963	8,342.1300	8.3421	(1.815)	0	0	0
2021/06/22	R209	04/11/2021	12.00	Put	Bond Future	579.6300	0.5796	596.6100	0.5966	2.929	0	0	9,000
2021/06/22	R209	04/11/2021	10.50	Call	Bond Future	2,786.1100	2.7861	2,686.6000	2.6866	(3.572)	0	0	0
2021/06/22	R209	04/11/2021	12.19	Call	Bond Future	9,288.4600	9.2885	9,131.2100	9.1312	(1.693)	0	0	0
2021/06/22	R209	04/11/2021	12.19	Put	Bond Future	479.6600	0.4797	493.5600	0.4936	2.898	0	0	0
2021/06/22	R209	04/11/2021	12.17	Call	Bond Future	9,205.0500	9.2050	9,048.1000	9.0481	(1.705)	0	0	0
2021/06/22	R209	04/11/2021			Bond Future	10.4735	69.6286	10.5038	69.4575	0.289	0.0000	0.0000	4,785
2021/06/22	R209	04/11/2021	10.50	Put	Bond Future	2,636.5000	2.6365	2,708.1400	2.7081	2.717	0	0	9,400
2021/06/22	R209	04/11/2021	9.50	Put	Bond Future	6,485.6600	6.4857	6,617.6300	6.6176	2.035	0	0	0
2021/06/22	R209	04/11/2021	9.50	Call	Bond Future	652.8600	0.6529	613.6800	0.6137	(6.001)	0	0	6,000
2021/06/22	R209	04/11/2021	12.18	Call	Bond Future	9,246.7900	9.2468	9,089.7000	9.0897	(1.699)	0	0	0
2021/06/22	R209	04/11/2021	12.18	Put	Bond Future	484.4700	0.4845	498.5300	0.4985	2.902	0	0	0
2021/06/22	R209	04/11/2021	12.17	Put	Bond Future	489.2600	0.4893	503.4600	0.5035	2.902	0	0	0
2021/06/22	R209	03/02/2022	11.03	Call	Bond Future	4,554.4500	4.5544	4,440.2800	4.4403	(2.507)	0	0	0
2021/06/22	R209	03/02/2022	11.03	Put	Bond Future	2,508.5000	2.5085	2,568.2700	2.5683	2.383	0	0	0
2021/06/22	R209	03/02/2022	11.02	Call	Bond Future	4,520.7800	4.5208	4,407.0200	4.4070	(2.516)	0	0	0
2021/06/22	R209	03/02/2022	11.02	Put	Bond Future	2,527.7100	2.5277	2,587.8900	2.5879	2.381	0	0	0
2021/06/22	R209	03/02/2022			Bond Future	10.6512	70.4375	10.6828	70.2636	0.296	0.0000	0.0000	0
2021/06/22	R209	03/02/2022	11.04	Call	Bond Future	4,587.9900	4.5880	4,473.4300	4.4734	(2.497)	0	0	0
2021/06/22	R209	03/02/2022	11.04	Put	Bond Future	2,489.2100	2.4892	2,548.5900	2.5486	2.385	0	0	0
2021/06/22	R209	05/05/2022	11.44	Call	Bond Future	5,892.4600	5.8925	5,772.3000	5.7723	(2.039)	0	0	0
2021/06/22	R209	05/05/2022	11.44	Put	Bond Future	2,734.4700	2.7345	2,790.7000	2.7907	2.056	0	0	0
2021/06/22	R209	05/05/2022	11.43	Call	Bond Future	5,859.5200	5.8595	5,739.6700	5.7397	(2.045)	0	0	0
2021/06/22	R209	05/05/2022	11.43	Put	Bond Future	2,751.8500	2.7519	2,808.3900	2.8084	2.055	0	0	0
2021/06/22	R209	05/05/2022			Bond Future	10.8332	68.1335	10.8661	67.9571	0.303	0.0000	0.0000	0
2021/06/22	R209	05/05/2022	11.45	Call	Bond Future	5,925.7000	5.9257	5,805.2400	5.8052	(2.033)	0	0	0
2021/06/22	R209	05/05/2022	11.45	Put	Bond Future	2,717.4400	2.7174	2,773.3700	2.7734	2.058	0	0	0

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2021/06/22	R210	05/08/2021			Bond Future	210.1460	210.1460	210.0518	210.0518	(0.045)	0.0000	0.0000	1,486
2021/06/22	R210	04/11/2021			Bond Future	209.7096	209.7096	209.6074	209.6074	(0.049)	0.0000	0.0000	0
2021/06/22	R210	03/02/2022			Bond Future	212.1946	212.1946	212.0888	212.0888	(0.050)	0.0000	0.0000	0
2021/06/22	R210	05/05/2022			Bond Future	211.9223	211.9223	211.8138	211.8138	(0.051)	0.0000	0.0000	0
2021/06/22	R212	05/08/2021			Bond Future	172.7761	172.7761	172.7938	172.7938	0.010	0.0000	0.0000	2,207
2021/06/22	R212	04/11/2021			Bond Future	174.7095	174.7095	174.7217	174.7217	0.007	0.0000	0.0000	0
2021/06/22	R213	05/08/2021	10.85	Call	Bond Future	7,238.9100	7.2389	7,352.2900	7.3523	1.566	0	0	0
2021/06/22	R213	05/08/2021	10.85	Put	Bond Future	89.0300	0.0890	78.7700	0.0788	(11.524)	0	0	0
2021/06/22	R213	05/08/2021	10.84	Call	Bond Future	7,191.6100	7.1916	7,304.7800	7.3048	1.574	0	0	0
2021/06/22	R213	05/08/2021	10.84	Put	Bond Future	91.2700	0.0913	80.8000	0.0808	(11.471)	0	0	0
2021/06/22	R213	05/08/2021	10.14	Put	Bond Future	455.3000	0.4553	419.6900	0.4197	(7.821)	0	0	0
2021/06/22	R213	05/08/2021	9.34	Put	Bond Future	2,007.8400	2.0078	1,920.3700	1.9204	(4.356)	0	0	0
2021/06/22	R213	05/08/2021	9.34	Call	Bond Future	1,182.9400	1.1829	1,219.1100	1.2191	3.058	0	0	0
2021/06/22	R213	05/08/2021			Bond Future	9.4875	87.7069	9.4653	87.8305	(0.234)	0.0000	0.0000	9,050
2021/06/22	R213	05/08/2021	10.86	Call	Bond Future	7,286.2500	7.2863	7,399.8300	7.3998	1.559	0	0	0
2021/06/22	R213	05/08/2021	10.86	Put	Bond Future	86.8700	0.0869	76.8100	0.0768	(11.581)	0	0	0
2021/06/22	R213	05/08/2021	10.78	Call	Bond Future	6,907.9400	6.9079	7,019.8000	7.0198	1.619	0	0	0
2021/06/22	R213	05/08/2021	10.78	Put	Bond Future	105.7200	0.1057	93.9400	0.0939	(11.143)	0	0	0
2021/06/22	R213	05/08/2021	10.14	Call	Bond Future	3,982.0800	3.9821	4,070.1100	4.0701	2.211	0	0	0
2021/06/22	R213	04/11/2021	11.10	Put	Bond Future	575.3600	0.5754	551.7700	0.5518	(4.100)	0	0	0
2021/06/22	R213	04/11/2021	11.11	Call	Bond Future	7,844.9500	7.8450	7,943.7700	7.9438	1.260	0	0	0
2021/06/22	R213	04/11/2021	11.09	Put	Bond Future	581.6800	0.5817	557.8900	0.5579	(4.090)	0	0	0
2021/06/22	R213	04/11/2021			Bond Future	9.6794	85.1375	9.6568	85.2597	(0.234)	0.0000	0.0000	0
2021/06/22	R213	04/11/2021	11.10	Call	Bond Future	7,803.2500	7.8033	7,901.8700	7.9019	1.264	0	0	0
2021/06/22	R213	04/11/2021	11.11	Put	Bond Future	569.1100	0.5691	545.7200	0.5457	(4.110)	0	0	0
2021/06/22	R213	04/11/2021	11.09	Call	Bond Future	7,761.5900	7.7616	7,860.0100	7.8600	1.268	0	0	0
2021/06/22	R213	03/02/2022	10.67	Call	Bond Future	5,765.2500	5.7652	5,844.5600	5.8446	1.376	0	0	0
2021/06/22	R213	03/02/2022	10.67	Put	Bond Future	1,766.1700	1.7662	1,722.8300	1.7228	(2.454)	0	0	220
2021/06/22	R213	03/02/2022	10.60	Put	Bond Future	1,863.5600	1.8636	1,818.4700	1.8185	(2.420)	0	0	430
2021/06/22	R213	03/02/2022	10.00	Call	Bond Future	3,572.9400	3.5729	3,633.5400	3.6335	1.696	0	0	0
2021/06/22	R213	03/02/2022	10.00	Put	Bond Future	2,950.1700	2.9502	2,888.1200	2.8881	(2.103)	0	0	430
2021/06/22	R213	03/02/2022	9.22	Put	Bond Future	5,250.7200	5.2507	5,164.2600	5.1643	(1.647)	0	0	0
2021/06/22	R213	03/02/2022	8.80	Put	Bond Future	6,916.5800	6.9166	6,818.2400	6.8182	(1.422)	0	0	0
2021/06/22	R213	03/02/2022	8.80	Call	Bond Future	1,013.4000	1.0134	1,037.7100	1.0377	2.399	0	0	102
2021/06/22	R213	03/02/2022	9.58	Put	Bond Future	4,056.5400	4.0565	3,981.2500	3.9813	(1.856)	0	0	200
2021/06/22	R213	03/02/2022	8.63	Put	Bond Future	7,676.0400	7.6760	7,573.4500	7.5735	(1.336)	0	0	0
2021/06/22	R213	03/02/2022	8.63	Call	Bond Future	795.5100	0.7955	815.5700	0.8156	2.522	0	0	200
2021/06/22	R213	03/02/2022	9.98	Call	Bond Future	3,515.3600	3.5154	3,575.3300	3.5753	1.706	0	0	0
2021/06/22	R213	03/02/2022	9.98	Put	Bond Future	2,996.2200	2.9962	2,933.5400	2.9335	(2.092)	0	0	0
2021/06/22	R213	03/02/2022			Bond Future	9.8803	86.1262	9.8568	86.2488	(0.237)	0.0000	0.0000	0
2021/06/22	R213	03/02/2022	10.17	Call	Bond Future	4,090.7800	4.0908	4,156.5000	4.1565	1.607	0	0	0
2021/06/22	R213	03/02/2022	10.17	Put	Bond Future	2,593.9400	2.5939	2,537.0100	2.5370	(2.195)	0	0	220
2021/06/22	R213	03/02/2022	9.15	Put	Bond Future	5,507.6200	5.5076	5,419.0800	5.4191	(1.608)	0	0	0
2021/06/22	R213	03/02/2022	9.15	Call	Bond Future	1,574.2800	1.5743	1,608.3900	1.6084	2.167	0	0	220
2021/06/22	R213	03/02/2022	10.60	Call	Bond Future	5,518.3800	5.5184	5,595.9400	5.5959	1.405	0	0	0

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2021/06/22	R213	03/02/2022	9.22	Call	Bond Future	1,704.6300	1.7046	1,740.8200	1.7408	2.123	0	0	430
2021/06/22	R213	03/02/2022	10.25	Call	Bond Future	4,344.2000	4.3442	4,412.2400	4.4122	1.566	0	0	0
2021/06/22	R213	03/02/2022	10.25	Put	Bond Future	2,440.1800	2.4402	2,385.5700	2.3856	(2.238)	0	0	102
2021/06/22	R213	03/02/2022	9.76	Call	Bond Future	2,909.7300	2.9097	2,962.8000	2.9628	1.824	0	0	0
2021/06/22	R213	03/02/2022	9.76	Put	Bond Future	3,541.6400	3.5416	3,472.0600	3.4721	(1.965)	0	0	102
2021/06/22	R213	03/02/2022	10.15	Call	Bond Future	4,028.4300	4.0284	4,093.5500	4.0936	1.617	0	0	0
2021/06/22	R213	03/02/2022	10.15	Put	Bond Future	2,633.8000	2.6338	2,576.2700	2.5763	(2.184)	0	0	200
2021/06/22	R213	03/02/2022	9.58	Call	Bond Future	2,467.4400	2.4674	2,514.8000	2.5148	1.919	0	0	0
2021/06/22	R213	03/02/2022	9.97	Call	Bond Future	3,486.7300	3.4867	3,546.3900	3.5464	1.711	0	0	0
2021/06/22	R213	03/02/2022	9.97	Put	Bond Future	3,019.4600	3.0195	2,956.4700	2.9565	(2.086)	0	0	0
2021/06/22	R213	03/02/2022	9.96	Call	Bond Future	3,457.9300	3.4579	3,517.2800	3.5173	1.716	0	0	0
2021/06/22	R213	03/02/2022	9.96	Put	Bond Future	3,042.5800	3.0426	2,979.2800	2.9793	(2.080)	0	0	0
2021/06/22	R213	05/05/2022	10.65	Put	Bond Future	2,578.3400	2.5783	2,528.1200	2.5281	(1.948)	0	0	0
2021/06/22	R213	05/05/2022	10.63	Call	Bond Future	5,333.1500	5.3332	5,406.0500	5.4061	1.367	0	0	0
2021/06/22	R213	05/05/2022			Bond Future	10.0816	83.6178	10.0573	83.7414	(0.242)	0.0000	0.0000	0
2021/06/22	R213	05/05/2022	10.64	Call	Bond Future	5,364.7400	5.3647	5,437.8700	5.4379	1.363	0	0	0
2021/06/22	R213	05/05/2022	10.64	Put	Bond Future	2,594.9000	2.5949	2,544.4400	2.5444	(1.945)	0	0	0
2021/06/22	R213	05/05/2022	10.65	Call	Bond Future	5,396.6700	5.3967	5,470.0400	5.4700	1.360	0	0	0
2021/06/22	R213	05/05/2022	10.63	Put	Bond Future	2,611.8500	2.6119	2,561.1600	2.5612	(1.941)	0	0	0
2021/06/22	R214	05/08/2021	12.03	Put	Bond Future	128.8500	0.1288	134.2200	0.1342	4.168	0	0	0
2021/06/22	R214	05/08/2021	12.01	Call	Bond Future	7,254.2400	7.2542	7,059.9700	7.0600	(2.678)	0	0	0
2021/06/22	R214	05/08/2021			Bond Future	10.6882	68.8186	10.7222	68.6187	0.318	0.0000	0.0000	17,880
2021/06/22	R214	05/08/2021	12.02	Call	Bond Future	7,300.6100	7.3006	7,106.2000	7.1062	(2.663)	0	0	0
2021/06/22	R214	05/08/2021	12.02	Put	Bond Future	131.5100	0.1315	137.0200	0.1370	4.190	0	0	0
2021/06/22	R214	05/08/2021	12.03	Call	Bond Future	7,346.9700	7.3470	7,152.4200	7.1524	(2.648)	0	0	0
2021/06/22	R214	05/08/2021	12.01	Put	Bond Future	134.2200	0.1342	139.8700	0.1399	4.210	0	0	0
2021/06/22	R214	04/11/2021	12.47	Call	Bond Future	8,865.8900	8.8659	8,681.9000	8.6819	(2.075)	0	0	0
2021/06/22	R214	04/11/2021	12.46	Call	Bond Future	8,824.8900	8.8249	8,641.0900	8.6411	(2.083)	0	0	0
2021/06/22	R214	04/11/2021	12.46	Put	Bond Future	567.9300	0.5679	588.3700	0.5884	3.599	0	0	0
2021/06/22	R214	04/11/2021			Bond Future	10.8610	66.2946	10.8966	66.0903	0.328	0.0000	0.0000	0
2021/06/22	R214	04/11/2021	12.47	Put	Bond Future	562.7000	0.5627	582.9500	0.5830	3.599	0	0	0
2021/06/22	R214	04/11/2021	12.48	Call	Bond Future	8,906.8000	8.9068	8,722.6000	8.7226	(2.068)	0	0	0
2021/06/22	R214	04/11/2021	12.48	Put	Bond Future	557.4500	0.5574	577.4900	0.5775	3.595	0	0	0
2021/06/22	R214	03/02/2022	11.40	Put	Bond Future	2,664.5600	2.6646	2,737.9900	2.7380	2.756	0	0	0
2021/06/22	R214	03/02/2022	11.41	Call	Bond Future	4,666.0600	4.6661	4,531.6500	4.5317	(2.881)	0	0	0
2021/06/22	R214	03/02/2022	11.39	Put	Bond Future	2,684.4200	2.6844	2,758.3200	2.7583	2.753	0	0	0
2021/06/22	R214	03/02/2022			Bond Future	11.0401	67.0646	11.0772	66.8572	0.336	0.0000	0.0000	0
2021/06/22	R214	03/02/2022	11.40	Call	Bond Future	4,632.2700	4.6323	4,498.3300	4.4983	(2.891)	0	0	0
2021/06/22	R214	03/02/2022	11.41	Put	Bond Future	2,645.0400	2.6450	2,718.0000	2.7180	2.758	0	0	0
2021/06/22	R214	03/02/2022	11.39	Call	Bond Future	4,598.7500	4.5988	4,465.2800	4.4653	(2.902)	0	0	0
2021/06/22	R214	05/05/2022	11.74	Put	Bond Future	2,918.3800	2.9184	2,989.4100	2.9894	2.434	0	0	0
2021/06/22	R214	05/05/2022	11.75	Call	Bond Future	5,712.8300	5.7128	5,573.2300	5.5732	(2.444)	0	0	0
2021/06/22	R214	05/05/2022	11.73	Put	Bond Future	2,936.6000	2.9366	3,008.0000	3.0080	2.431	0	0	0
2021/06/22	R214	05/05/2022			Bond Future	11.2167	64.5820	11.2553	64.3718	0.344	0.0000	0.0000	0
2021/06/22	R214	05/05/2022	11.74	Call	Bond Future	5,679.8000	5.6798	5,540.5900	5.5406	(2.451)	0	0	0
2021/06/22	R214	05/05/2022	11.75	Put	Bond Future	2,900.5100	2.9005	2,971.1500	2.9712	2.435	0	0	0
2021/06/22	R214	05/05/2022	11.73	Call	Bond Future	5,647.0500	5.6471	5,508.2100	5.5082	(2.459)	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
2021/06/22	R248	05/08/2021	12.51	Put	Bond Future	71.0000	0.0710	72.1500	0.0721	1.620	0	0	0
2021/06/22	R248	05/08/2021	12.52	Call	Bond Future	11,957.7800	11.9578	11,743.6100	11.7436	(1.791)	0	0	0
2021/06/22	R248	05/08/2021	12.50	Put	Bond Future	72.8200	0.0728	74.0100	0.0740	1.634	0	0	0
2021/06/22	R248	05/08/2021	11.20	Put	Bond Future	840.4400	0.8404	874.1700	0.8742	4.013	0	0	0
2021/06/22	R248	05/08/2021	11.20	Call	Bond Future	4,477.2300	4.4772	4,295.6900	4.2957	(4.055)	0	0	0
2021/06/22	R248	05/08/2021	10.50	Put	Bond Future	2,880.9000	2.8809	2,989.8300	2.9898	3.781	0	0	0
2021/06/22	R248	05/08/2021	10.30	Call	Bond Future	887.0300	0.8870	807.7300	0.8077	(8.940)	0	0	1,300
2021/06/22	R248	05/08/2021	10.90	Put	Bond Future	1,451.5000	1.4515	1,511.0700	1.5111	4.104	0	0	0
2021/06/22	R248	05/08/2021	10.90	Call	Bond Future	2,971.1700	2.9712	2,815.4700	2.8155	(5.240)	0	0	1,300
2021/06/22	R248	05/08/2021	10.60	Put	Bond Future	2,446.9200	2.4469	2,542.4200	2.5424	3.903	0	0	0
2021/06/22	R248	05/08/2021	10.60	Call	Bond Future	1,748.1600	1.7482	1,628.3900	1.6284	(6.851)	0	0	0
2021/06/22	R248	05/08/2021			Bond Future	10.6930	86.8607	10.7219	86.6455	0.270	0.0000	0.0000	171,004
2021/06/22	R248	05/08/2021	12.51	Call	Bond Future	11,902.9400	11.9029	11,688.8200	11.6888	(1.799)	0	0	0
2021/06/22	R248	05/08/2021	12.52	Put	Bond Future	69.2000	0.0692	70.3000	0.0703	1.590	0	0	0
2021/06/22	R248	05/08/2021	12.50	Call	Bond Future	11,848.0300	11.8480	11,633.9500	11.6339	(1.807)	0	0	0
2021/06/22	R248	05/08/2021	10.00	Put	Bond Future	5,832.2900	5.8323	6,004.7500	6.0048	2.957	0	0	0
2021/06/22	R248	05/08/2021	10.00	Call	Bond Future	367.3300	0.3673	324.5200	0.3245	(11.654)	0	0	0
2021/06/22	R248	05/08/2021	10.50	Call	Bond Future	1,419.0800	1.4191	1,312.7400	1.3127	(7.494)	0	0	0
2021/06/22	R248	05/08/2021	10.30	Put	Bond Future	3,911.7700	3.9118	4,047.7400	4.0477	3.476	0	0	0
2021/06/22	R248	04/11/2021	12.85	Call	Bond Future	12,938.4600	12.9385	12,732.3000	12.7323	(1.593)	0	0	0
2021/06/22	R248	04/11/2021	12.85	Put	Bond Future	496.8400	0.4968	511.1100	0.5111	2.872	0	0	0
2021/06/22	R248	04/11/2021			Bond Future	10.8653	83.3999	10.8958	83.1794	0.280	0.0000	0.0000	0
2021/06/22	R248	04/11/2021	10.30	Put	Bond Future	5,921.7800	5.9218	6,061.6100	6.0616	2.361	0	0	0
2021/06/22	R248	04/11/2021	10.30	Call	Bond Future	1,632.6000	1.6326	1,552.0000	1.5520	(4.937)	0	0	1,200
2021/06/22	R248	04/11/2021	9.60	Put	Bond Future	10,607.2200	10.6072	10,796.3900	10.7964	1.783	0	0	0
2021/06/22	R248	04/11/2021	9.60	Call	Bond Future	442.1400	0.4421	410.8800	0.4109	(7.070)	0	0	1,200
2021/06/22	R248	04/11/2021	12.84	Call	Bond Future	12,890.7900	12.8908	12,684.8100	12.6848	(1.598)	0	0	0
2021/06/22	R248	04/11/2021	12.84	Put	Bond Future	503.2000	0.5032	517.6500	0.5177	2.872	0	0	0
2021/06/22	R248	04/11/2021	12.83	Call	Bond Future	12,843.1200	12.8431	12,637.3000	12.6373	(1.603)	0	0	0
2021/06/22	R248	04/11/2021	12.83	Put	Bond Future	509.6400	0.5096	524.2500	0.5242	2.867	0	0	0
2021/06/22	R248	03/02/2022	11.48	Call	Bond Future	6,094.7500	6.0948	5,944.8700	5.9449	(2.459)	0	0	0
2021/06/22	R248	03/02/2022	11.49	Put	Bond Future	3,099.7500	3.0998	3,173.3200	3.1733	2.373	0	0	0
2021/06/22	R248	03/02/2022	11.47	Call	Bond Future	6,051.5800	6.0516	5,902.1900	5.9022	(2.469)	0	0	0
2021/06/22	R248	03/02/2022			Bond Future	11.0443	84.3685	11.0761	84.1446	0.288	0.0000	0.0000	0
2021/06/22	R248	03/02/2022	11.48	Put	Bond Future	3,122.6700	3.1227	3,196.7300	3.1967	2.372	0	0	0
2021/06/22	R248	03/02/2022	11.49	Call	Bond Future	6,137.7500	6.1377	5,987.3800	5.9874	(2.450)	0	0	0
2021/06/22	R248	03/02/2022	11.47	Put	Bond Future	3,145.5300	3.1455	3,220.0800	3.2201	2.370	0	0	0
2021/06/22	R248	05/05/2022	11.80	Call	Bond Future	7,297.4000	7.2974	7,143.6300	7.1436	(2.107)	0	0	0
2021/06/22	R248	05/05/2022	11.79	Call	Bond Future	7,255.9700	7.2560	7,102.5900	7.1026	(2.114)	0	0	0
2021/06/22	R248	05/05/2022	11.79	Put	Bond Future	3,514.5000	3.5145	3,588.1100	3.5881	2.094	0	0	0
2021/06/22	R248	05/05/2022			Bond Future	11.2207	80.9565	11.2539	80.7295	0.296	0.0000	0.0000	0
2021/06/22	R248	05/05/2022	11.80	Put	Bond Future	3,493.0200	3.4930	3,566.2400	3.5662	2.096	0	0	0
2021/06/22	R248	05/05/2022	11.81	Call	Bond Future	7,338.8900	7.3389	7,184.7200	7.1847	(2.101)	0	0	0
2021/06/22	R248	05/05/2022	11.81	Put	Bond Future	3,471.6800	3.4717	3,544.5000	3.5445	2.098	0	0	0

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