



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 18/08/2021 TO 18/08/2021

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
2021/08/18	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/08/18	0908	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/08/18	0957	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/08/18	0986	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/08/18	1386	28/02/2031		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/08/18	1409	28/02/2041		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/08/18	2025	04/11/2021		Bond Future	155.0609	155.0609	154.9695	154.9695	(0.059)	0.0000	0.0000	4,840
2021/08/18	2025	03/02/2022		Bond Future	155.3007	155.3007	155.1943	155.1943	(0.069)	0.0000	0.0000	0
2021/08/18	2025	05/05/2022		Bond Future	157.1675	157.1675	157.0591	157.0591	(0.069)	0.0000	0.0000	0
2021/08/18	2025	04/08/2022		Bond Future	157.5144	157.5144	157.3922	157.3922	(0.078)	0.0000	0.0000	0
2021/08/18	2029	04/11/2021		Bond Future	113.5566	113.5566	113.5545	113.5545	(0.002)	0.0000	0.0000	2,964
2021/08/18	2029	03/02/2022		Bond Future	114.8798	114.8798	114.8767	114.8767	(0.003)	0.0000	0.0000	0
2021/08/18	2029	05/05/2022		Bond Future	115.0729	115.0729	115.0605	115.0605	(0.011)	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
2021/08/18	2029	04/08/2022			Bond Future	116.5006	116.5006	116.4876	116.4876	(0.011)	0.0000	0.0000	0
2021/08/18	2030	04/11/2021	10.60	Call	Bond Future	8,180.4600	8.1805	8,360.6900	8.3607	2.203	0	0	0
2021/08/18	2030	04/11/2021	10.60	Put	Bond Future	94.6900	0.0947	97.7300	0.0977	3.210	0	0	0
2021/08/18	2030	04/11/2021	10.59	Put	Bond Future	96.6500	0.0966	99.7000	0.0997	3.156	0	0	0
2021/08/18	2030	04/11/2021	8.27	Put	Bond Future	4,669.9900	4.6700	4,542.4200	4.5424	(2.732)	0	0	0
2021/08/18	2030	04/11/2021	8.27	Call	Bond Future	298.4600	0.2985	348.0800	0.3481	16.625	0	0	300
2021/08/18	2030	04/11/2021	8.77	Put	Bond Future	2,549.1000	2.5491	2,473.7300	2.4737	(2.957)	0	0	0
2021/08/18	2030	04/11/2021	11.44	Put	Bond Future	14.3400	0.0143	12.5000	0.0125	(12.831)	0	0	300
2021/08/18	2030	04/11/2021	11.26	Call	Bond Future	11,264.7300	11.2647	11,439.0200	11.4390	1.547	0	0	0
2021/08/18	2030	04/11/2021	9.20	Call	Bond Future	2,190.2800	2.1903	2,325.7300	2.3257	6.184	0	0	29
2021/08/18	2030	04/11/2021	9.30	Put	Bond Future	1,121.3200	1.1213	1,089.9900	1.0900	(2.794)	0	0	0
2021/08/18	2030	04/11/2021	9.35	Call	Bond Future	2,700.0400	2.7000	2,851.6400	2.8516	5.615	0	0	0
2021/08/18	2030	04/11/2021	9.35	Put	Bond Future	1,027.9300	1.0279	1,002.3400	1.0023	(2.489)	0	0	9,100
2021/08/18	2030	04/11/2021			Bond Future	9.0424	96.2156	9.0102	96.3928	(0.356)	0.0000	0.0000	97,324
2021/08/18	2030	04/11/2021	10.61	Call	Bond Future	8,227.5000	8.2275	8,407.7100	8.4077	2.190	0	0	0
2021/08/18	2030	04/11/2021	10.61	Put	Bond Future	92.7700	0.0928	95.7900	0.0958	3.255	0	0	0
2021/08/18	2030	04/11/2021	10.59	Call	Bond Future	8,133.4300	8.1334	8,313.6700	8.3137	2.216	0	0	0
2021/08/18	2030	04/11/2021	8.77	Call	Bond Future	1,036.4100	1.0364	1,138.2300	1.1382	9.824	0	0	300
2021/08/18	2030	04/11/2021	11.44	Call	Bond Future	12,089.1900	12.0892	12,264.5400	12.2645	1.450	0	0	0
2021/08/18	2030	04/11/2021	11.26	Put	Bond Future	24.0900	0.0241	21.1900	0.0212	(12.038)	0	0	29
2021/08/18	2030	04/11/2021	9.90	Put	Bond Future	375.2600	0.3753	379.6400	0.3796	1.167	0	0	0
2021/08/18	2030	04/11/2021	9.90	Call	Bond Future	4,942.7800	4.9428	5,124.3500	5.1243	3.673	0	0	29
2021/08/18	2030	04/11/2021	9.20	Put	Bond Future	1,328.6400	1.3286	1,286.9000	1.2869	(3.142)	0	0	0
2021/08/18	2030	04/11/2021	8.75	Put	Bond Future	2,619.4000	2.6194	2,542.6300	2.5426	(2.931)	0	0	0
2021/08/18	2030	04/11/2021	8.75	Call	Bond Future	994.4100	0.9944	1,094.8300	1.0948	10.098	0	0	3,250
2021/08/18	2030	04/11/2021	9.30	Call	Bond Future	2,524.2800	2.5243	2,670.1400	2.6701	5.778	0	0	0
2021/08/18	2030	03/02/2022	9.45	Call	Bond Future	3,094.5900	3.0946	3,160.8000	3.1608	2.140	0	0	0
2021/08/18	2030	03/02/2022	9.45	Put	Bond Future	1,959.8600	1.9599	1,847.7300	1.8477	(5.721)	0	0	0
2021/08/18	2030	03/02/2022	9.35	Call	Bond Future	2,793.8500	2.7938	2,853.5500	2.8536	2.137	0	0	0
2021/08/18	2030	03/02/2022	9.35	Put	Bond Future	2,184.0100	2.1840	2,065.3700	2.0654	(5.432)	0	0	101
2021/08/18	2030	03/02/2022	8.39	Put	Bond Future	5,376.0800	5.3761	5,205.2300	5.2052	(3.178)	0	0	0
2021/08/18	2030	03/02/2022	8.39	Call	Bond Future	747.3700	0.7474	754.8600	0.7549	1.002	0	0	101
2021/08/18	2030	03/02/2022	8.85	Put	Bond Future	3,607.1100	3.6071	3,456.4200	3.4564	(4.178)	0	0	0
2021/08/18	2030	03/02/2022	8.85	Call	Bond Future	1,534.4100	1.5344	1,562.0600	1.5621	1.802	0	0	1,000
2021/08/18	2030	03/02/2022			Bond Future	9.2347	93.3092	9.2012	93.4875	(0.363)	0.0000	0.0000	0
2021/08/18	2030	03/02/2022	9.44	Call	Bond Future	3,063.9400	3.0639	3,129.4900	3.1295	2.139	0	0	0
2021/08/18	2030	03/02/2022	9.44	Put	Bond Future	1,981.5300	1.9815	1,868.7400	1.8687	(5.692)	0	0	0
2021/08/18	2030	03/02/2022	9.43	Call	Bond Future	3,033.1900	3.0332	3,098.0900	3.0981	2.140	0	0	0
2021/08/18	2030	03/02/2022	9.43	Put	Bond Future	2,003.1300	2.0031	1,889.6900	1.8897	(5.663)	0	0	0
2021/08/18	2030	03/02/2022	9.78	Call	Bond Future	4,206.0000	4.2060	4,293.3800	4.2934	2.078	0	0	0
2021/08/18	2030	03/02/2022	9.78	Put	Bond Future	1,365.9700	1.3660	1,275.0100	1.2750	(6.659)	0	0	101
2021/08/18	2030	03/02/2022	10.85	Call	Bond Future	8,514.4400	8.5144	8,654.7200	8.6547	1.648	0	0	0
2021/08/18	2030	03/02/2022	10.85	Put	Bond Future	416.9600	0.4170	378.9000	0.3789	(9.128)	0	0	1,000
2021/08/18	2030	03/02/2022	9.60	Put	Bond Future	1,664.8300	1.6648	1,562.4400	1.5624	(6.150)	0	0	0
2021/08/18	2030	03/02/2022	9.60	Call	Bond Future	3,579.7600	3.5798	3,655.7100	3.6557	2.122	0	0	1,000
2021/08/18	2030	05/05/2022	10.21	Call	Bond Future	5,282.1700	5.2822	5,427.7100	5.4277	2.755	0	0	0
2021/08/18	2030	05/05/2022	10.21	Put	Bond Future	1,418.5400	1.4185	1,384.1700	1.3842	(2.423)	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
2021/08/18	2030	05/05/2022	9.95	Call	Bond Future	4,374.3600	4.3744	4,511.5300	4.5115	3.136	0	0	0
2021/08/18	2030	05/05/2022	8.47	Call	Bond Future	880.8100	0.8808	945.0400	0.9450	7.292	0	0	1,073
2021/08/18	2030	05/05/2022	8.14	Put	Bond Future	7,519.5100	7.5195	7,386.6100	7.3866	(1.767)	0	0	0
2021/08/18	2030	05/05/2022	8.14	Call	Bond Future	552.3300	0.5523	599.3400	0.5993	8.511	0	0	1,800
2021/08/18	2030	05/05/2022	8.89	Put	Bond Future	4,422.8800	4.4229	4,330.0600	4.3301	(2.099)	0	0	0
2021/08/18	2030	05/05/2022	8.81	Put	Bond Future	4,700.0100	4.7000	4,603.0200	4.6030	(2.064)	0	0	0
2021/08/18	2030	05/05/2022			Bond Future	9.4363	94.4095	9.4012	94.5894	(0.371)	0.0000	0.0000	0
2021/08/18	2030	05/05/2022	10.20	Call	Bond Future	5,246.2200	5.2462	5,391.4500	5.3914	2.768	0	0	0
2021/08/18	2030	05/05/2022	10.20	Put	Bond Future	1,431.1900	1.4312	1,396.5100	1.3965	(2.423)	0	0	200
2021/08/18	2030	05/05/2022	10.19	Call	Bond Future	5,210.3500	5.2103	5,355.2600	5.3553	2.781	0	0	0
2021/08/18	2030	05/05/2022	10.19	Put	Bond Future	1,443.9500	1.4440	1,408.9500	1.4090	(2.424)	0	0	0
2021/08/18	2030	05/05/2022	9.95	Put	Bond Future	1,785.5500	1.7856	1,742.8100	1.7428	(2.394)	0	0	1,073
2021/08/18	2030	05/05/2022	9.35	Call	Bond Future	2,601.8500	2.6019	2,712.8800	2.7129	4.267	0	0	0
2021/08/18	2030	05/05/2022	9.35	Put	Bond Future	3,045.7600	3.0458	2,976.8800	2.9769	(2.262)	0	0	1,073
2021/08/18	2030	05/05/2022	8.47	Put	Bond Future	6,012.7700	6.0128	5,897.0900	5.8971	(1.924)	0	0	0
2021/08/18	2030	05/05/2022	8.89	Call	Bond Future	1,565.0100	1.5650	1,652.1000	1.6521	5.565	0	0	1,800
2021/08/18	2030	05/05/2022	11.04	Call	Bond Future	8,467.3500	8.4674	8,629.4500	8.6295	1.914	0	0	0
2021/08/18	2030	05/05/2022	11.04	Put	Bond Future	686.4400	0.6864	668.6300	0.6686	(2.595)	0	0	1,800
2021/08/18	2030	05/05/2022	8.81	Call	Bond Future	1,414.2100	1.4142	1,497.1300	1.4971	5.863	0	0	200
2021/08/18	2030	05/05/2022	7.73	Put	Bond Future	9,596.0600	9.5961	9,445.6300	9.4456	(1.568)	0	0	0
2021/08/18	2030	05/05/2022	7.73	Call	Bond Future	287.5500	0.2875	317.0300	0.3170	10.252	0	0	200
2021/08/18	2030	04/08/2022	9.56	Call	Bond Future	3,059.2700	3.0593	3,105.3600	3.1054	1.507	0	0	0
2021/08/18	2030	04/08/2022	9.56	Put	Bond Future	3,520.9000	3.5209	3,385.1400	3.3851	(3.856)	0	0	0
2021/08/18	2030	04/08/2022			Bond Future	9.6530	91.5070	9.6163	91.6889	(0.380)	0.0000	0.0000	0
2021/08/18	2030	04/08/2022	9.55	Call	Bond Future	3,034.6400	3.0346	3,080.2800	3.0803	1.504	0	0	0
2021/08/18	2030	04/08/2022	9.55	Put	Bond Future	3,546.0800	3.5461	3,409.8700	3.4099	(3.841)	0	0	0
2021/08/18	2030	04/08/2022	9.54	Call	Bond Future	3,009.7500	3.0098	3,055.3100	3.0553	1.514	0	0	0
2021/08/18	2030	04/08/2022	9.54	Put	Bond Future	3,571.0300	3.5710	3,434.7400	3.4347	(3.817)	0	0	0
2021/08/18	2032	04/11/2021	11.70	Call	Bond Future	10,941.9300	10.9419	10,946.1300	10.9461	0.038	0	0	0
2021/08/18	2032	04/11/2021	11.71	Put	Bond Future	58.8900	0.0589	54.8300	0.0548	(6.894)	0	0	0
2021/08/18	2032	04/11/2021	11.69	Call	Bond Future	10,892.3900	10.8924	10,896.5500	10.8965	0.038	0	0	0
2021/08/18	2032	04/11/2021	9.83	Call	Bond Future	2,233.9800	2.2340	2,223.1500	2.2231	(0.485)	0	0	700
2021/08/18	2032	04/11/2021			Bond Future	9.7330	91.3293	9.7316	91.3376	(0.014)	0.0000	0.0000	123,170
2021/08/18	2032	04/11/2021	11.70	Put	Bond Future	60.0300	0.0600	55.9100	0.0559	(6.863)	0	0	0
2021/08/18	2032	04/11/2021	11.71	Call	Bond Future	10,991.4400	10.9914	10,995.7000	10.9957	0.039	0	0	0
2021/08/18	2032	04/11/2021	11.69	Put	Bond Future	61.1800	0.0612	57.0200	0.0570	(6.800)	0	0	0
2021/08/18	2032	04/11/2021	9.33	Put	Bond Future	3,348.8300	3.3488	3,330.7700	3.3308	(0.539)	0	0	0
2021/08/18	2032	04/11/2021	9.33	Call	Bond Future	875.0500	0.8750	865.3100	0.8653	(1.113)	0	0	700
2021/08/18	2032	04/11/2021	9.83	Put	Bond Future	1,651.6700	1.6517	1,632.5200	1.6325	(1.159)	0	0	0
2021/08/18	2032	04/11/2021	12.81	Call	Bond Future	16,246.2600	16.2463	16,254.2600	16.2543	0.049	0	0	0
2021/08/18	2032	04/11/2021	12.81	Put	Bond Future	2.5600	0.0026	2.2400	0.0022	(12.500)	0	0	700
2021/08/18	2032	03/02/2022	10.43	Call	Bond Future	4,469.6800	4.4697	4,437.0400	4.4370	(0.730)	0	0	0
2021/08/18	2032	03/02/2022	10.43	Put	Bond Future	1,599.4800	1.5995	1,559.3000	1.5593	(2.512)	0	0	0
2021/08/18	2032	03/02/2022	10.42	Call	Bond Future	4,430.9300	4.4309	4,398.1500	4.3981	(0.740)	0	0	0
2021/08/18	2032	03/02/2022	10.42	Put	Bond Future	1,616.7500	1.6168	1,576.4300	1.5764	(2.494)	0	0	0
2021/08/18	2032	03/02/2022	10.45	Put	Bond Future	1,565.2000	1.5652	1,525.5300	1.5255	(2.535)	0	0	198
2021/08/18	2032	03/02/2022	9.81	Call	Bond Future	2,378.9100	2.3789	2,337.7500	2.3378	(1.730)	0	0	0

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
2021/08/18	2032	03/02/2022	9.81	Put	Bond Future	3,075.8100		3.0758	3,027.1100	3.0271	(1.583)	0	0	198
2021/08/18	2032	03/02/2022	8.91	Put	Bond Future	6,787.7900		6.7878	6,750.3300	6.7503	(0.552)	0	0	0
2021/08/18	2032	03/02/2022	10.66	Call	Bond Future	5,397.6100		5.3976	5,369.1700	5.3692	(0.527)	0	0	0
2021/08/18	2032	03/02/2022	10.66	Put	Bond Future	1,252.3400		1.2523	1,216.3600	1.2164	(2.873)	0	0	97
2021/08/18	2032	03/02/2022	10.35	Put	Bond Future	1,743.1700		1.7432	1,701.1800	1.7012	(2.409)	0	0	400
2021/08/18	2032	03/02/2022	9.58	Put	Bond Future	3,835.2600		3.8353	3,786.9600	3.7870	(1.259)	0	0	0
2021/08/18	2032	03/02/2022	9.58	Call	Bond Future	1,765.1400		1.7651	1,724.3800	1.7244	(2.309)	0	0	400
2021/08/18	2032	03/02/2022	11.13	Call	Bond Future	7,433.5500		7.4336	7,412.6700	7.4127	(0.281)	0	0	0
2021/08/18	2032	03/02/2022	11.13	Put	Bond Future	760.4000		0.7604	731.9800	0.7320	(3.738)	0	0	210
2021/08/18	2032	03/02/2022	10.53	Call	Bond Future	4,864.2700		4.8643	4,833.7900	4.8338	(0.627)	0	0	0
2021/08/18	2032	03/02/2022	10.53	Put	Bond Future	1,436.5600		1.4366	1,398.5400	1.3985	(2.647)	0	0	210
2021/08/18	2032	03/02/2022			Bond Future	9.9285		92.3716	9.9272	92.3791	(0.013)	0.0000	0.0000	0
2021/08/18	2032	03/02/2022	10.44	Call	Bond Future	4,508.3100		4.5083	4,476.0400	4.4760	(0.716)	0	0	0
2021/08/18	2032	03/02/2022	10.44	Put	Bond Future	1,582.1400		1.5821	1,542.3300	1.5423	(2.516)	0	0	0
2021/08/18	2032	03/02/2022	10.45	Call	Bond Future	4,547.2900		4.5473	4,515.1600	4.5152	(0.707)	0	0	0
2021/08/18	2032	03/02/2022	8.91	Call	Bond Future	555.4600		0.5555	525.5400	0.5255	(5.387)	0	0	198
2021/08/18	2032	03/02/2022	10.14	Call	Bond Future	3,410.5200		3.4105	3,372.6700	3.3727	(1.110)	0	0	0
2021/08/18	2032	03/02/2022	10.14	Put	Bond Future	2,184.8000		2.1848	2,139.4100	2.1394	(2.078)	0	0	97
2021/08/18	2032	03/02/2022	9.14	Put	Bond Future	5,635.4900		5.6355	5,592.1300	5.5921	(0.769)	0	0	0
2021/08/18	2032	03/02/2022	9.14	Call	Bond Future	859.7600		0.8598	823.9400	0.8239	(4.166)	0	0	97
2021/08/18	2032	03/02/2022	10.95	Call	Bond Future	6,637.4800		6.6375	6,613.8900	6.6139	(0.355)	0	0	0
2021/08/18	2032	03/02/2022	10.95	Put	Bond Future	920.3400		0.9203	889.2100	0.8892	(3.382)	0	0	400
2021/08/18	2032	03/02/2022	10.35	Call	Bond Future	4,163.8600		4.1639	4,129.4100	4.1294	(0.827)	0	0	0
2021/08/18	2032	03/02/2022	9.62	Put	Bond Future	3,694.7600		3.6948	3,646.1100	3.6461	(1.317)	0	0	0
2021/08/18	2032	03/02/2022	9.62	Call	Bond Future	1,865.4500		1.8654	1,824.3400	1.8243	(2.204)	0	0	210
2021/08/18	2032	05/05/2022	11.03	Call	Bond Future	6,371.9000		6.3719	6,375.4000	6.3754	0.055	0	0	0
2021/08/18	2032	05/05/2022	11.03	Put	Bond Future	1,451.8700		1.4519	1,448.2800	1.4483	(0.247)	0	0	0
2021/08/18	2032	05/05/2022	11.02	Put	Bond Future	1,464.5000		1.4645	1,460.6500	1.4606	(0.263)	0	0	0
2021/08/18	2032	05/05/2022	11.18	Call	Bond Future	6,980.0800		6.9801	6,983.0900	6.9831	0.043	0	0	0
2021/08/18	2032	05/05/2022	11.18	Put	Bond Future	1,276.8000		1.2768	1,272.7200	1.2727	(0.320)	0	0	780
2021/08/18	2032	05/05/2022			Bond Future	10.1291		89.3141	10.1279	89.3212	(0.012)	0.0000	0.0000	0
2021/08/18	2032	05/05/2022	11.04	Call	Bond Future	6,412.1300		6.4121	6,415.4100	6.4154	0.051	0	0	0
2021/08/18	2032	05/05/2022	11.04	Put	Bond Future	1,439.5800		1.4396	1,435.7700	1.4358	(0.265)	0	0	0
2021/08/18	2032	05/05/2022	11.02	Call	Bond Future	6,331.9600		6.3320	6,335.2000	6.3352	0.051	0	0	0
2021/08/18	2032	05/05/2022	9.58	Put	Bond Future	4,944.4700		4.9445	4,941.2100	4.9412	(0.066)	0	0	0
2021/08/18	2032	05/05/2022	9.58	Call	Bond Future	1,754.3400		1.7543	1,758.1700	1.7582	0.218	0	0	780
2021/08/18	2032	05/05/2022	10.18	Put	Bond Future	3,048.6500		3.0487	3,045.2200	3.0452	(0.113)	0	0	0
2021/08/18	2032	05/05/2022	10.18	Call	Bond Future	3,336.7100		3.3367	3,340.3700	3.3404	0.110	0	0	780
2021/08/18	2032	04/08/2022	10.21	Put	Bond Future	4,056.2800		4.0563	4,048.9900	4.0490	(0.180)	0	0	0
2021/08/18	2032	04/08/2022	10.22	Call	Bond Future	3,376.8000		3.3768	3,375.6300	3.3756	(0.035)	0	0	0
2021/08/18	2032	04/08/2022	10.20	Put	Bond Future	4,084.8600		4.0849	4,077.5500	4.0775	(0.179)	0	0	0
2021/08/18	2032	04/08/2022			Bond Future	10.3378		90.3525	10.3366	90.3593	(0.012)	0.0000	0.0000	0
2021/08/18	2032	04/08/2022	10.21	Call	Bond Future	3,349.2700		3.3493	3,348.8000	3.3488	(0.014)	0	0	0
2021/08/18	2032	04/08/2022	10.22	Put	Bond Future	4,028.2200		4.0282	4,020.2300	4.0202	(0.198)	0	0	0
2021/08/18	2032	04/08/2022	10.20	Call	Bond Future	3,322.2200		3.3222	3,321.7300	3.3217	(0.015)	0	0	0
2021/08/18	2033	04/11/2021			Bond Future	106.7961		106.7961	106.9088	106.9088	0.106	0.0000	0.0000	8,979
2021/08/18	2033	03/02/2022			Bond Future	108.0405		108.0405	108.1535	108.1535	0.105	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
2021/08/18	2033	05/05/2022			Bond Future	108.0724	108.0724	108.1766	108.1766	0.096	0.0000	0.0000	0
2021/08/18	2033	04/08/2022			Bond Future	109.4132	109.4132	109.5183	109.5183	0.096	0.0000	0.0000	0
2021/08/18	2037	04/11/2021	12.82	Put	Bond Future	47.8500	0.0479	44.5400	0.0445	(6.917)	0	0	0
2021/08/18	2037	04/11/2021	12.83	Call	Bond Future	12,895.4700	12.8955	12,967.6500	12.9677	0.560	0	0	0
2021/08/18	2037	04/11/2021	12.30	Call	Bond Future	10,179.3400	10.1793	10,265.4400	10.2654	0.846	0	0	0
2021/08/18	2037	04/11/2021	12.30	Put	Bond Future	123.7100	0.1237	134.3800	0.1344	8.625	0	0	600
2021/08/18	2037	04/11/2021	11.49	Put	Bond Future	500.2700	0.5003	535.7300	0.5357	7.088	0	0	0
2021/08/18	2037	04/11/2021	11.49	Call	Bond Future	5,951.7400	5.9517	6,062.6300	6.0626	1.863	0	0	600
2021/08/18	2037	04/11/2021			Bond Future	10.6188	86.4814	10.6074	86.5568	(0.108)	0.0000	0.0000	126,581
2021/08/18	2037	04/11/2021	12.82	Call	Bond Future	12,845.4300	12.8454	12,917.5500	12.9176	0.561	0	0	0
2021/08/18	2037	04/11/2021	12.83	Put	Bond Future	46.7000	0.0467	43.4500	0.0434	(6.959)	0	0	0
2021/08/18	2037	04/11/2021	12.81	Call	Bond Future	12,795.3700	12.7954	12,867.4200	12.8674	0.563	0	0	0
2021/08/18	2037	04/11/2021	12.81	Put	Bond Future	49.0300	0.0490	45.6500	0.0457	(6.894)	0	0	0
2021/08/18	2037	03/02/2022	11.46	Call	Bond Future	5,487.3400	5.4873	5,599.6000	5.5996	2.046	0	0	0
2021/08/18	2037	03/02/2022	11.47	Put	Bond Future	1,478.3800	1.4784	1,515.6200	1.5156	2.519	0	0	0
2021/08/18	2037	03/02/2022	11.45	Call	Bond Future	5,443.8800	5.4439	5,555.6200	5.5556	2.053	0	0	0
2021/08/18	2037	03/02/2022			Bond Future	10.8124	83.2137	10.8007	83.2892	(0.109)	0.0000	0.0000	0
2021/08/18	2037	03/02/2022	11.46	Put	Bond Future	1,494.2200	1.4942	1,530.9400	1.5309	2.457	0	0	0
2021/08/18	2037	03/02/2022	11.47	Call	Bond Future	5,530.8900	5.5309	5,643.6700	5.6437	2.039	0	0	0
2021/08/18	2037	03/02/2022	11.45	Put	Bond Future	1,510.2200	1.5102	1,546.4200	1.5464	2.397	0	0	0
2021/08/18	2037	05/05/2022	11.83	Call	Bond Future	6,685.6800	6.6857	6,750.7100	6.7507	0.973	0	0	0
2021/08/18	2037	05/05/2022	11.84	Put	Bond Future	1,802.0500	1.8021	1,791.2700	1.7913	(0.598)	0	0	0
2021/08/18	2037	05/05/2022	11.82	Call	Bond Future	6,643.4300	6.6434	6,708.3500	6.7084	0.977	0	0	0
2021/08/18	2037	05/05/2022			Bond Future	11.0112	84.1951	10.9990	84.2711	(0.111)	0.0000	0.0000	0
2021/08/18	2037	05/05/2022	11.83	Put	Bond Future	1,816.7300	1.8167	1,805.8500	1.8059	(0.599)	0	0	0
2021/08/18	2037	05/05/2022	11.84	Call	Bond Future	6,727.7600	6.7278	6,792.8900	6.7929	0.968	0	0	0
2021/08/18	2037	05/05/2022	11.82	Put	Bond Future	1,831.3000	1.8313	1,820.3100	1.8203	(0.600)	0	0	0
2021/08/18	2037	04/08/2022	10.90	Call	Bond Future	3,215.0000	3.2150	3,212.2600	3.2123	(0.085)	0	0	0
2021/08/18	2037	04/08/2022	10.91	Put	Bond Future	5,161.0100	5.1610	5,081.9000	5.0819	(1.533)	0	0	0
2021/08/18	2037	04/08/2022	10.89	Call	Bond Future	3,187.5100	3.1875	3,184.6100	3.1846	(0.091)	0	0	0
2021/08/18	2037	04/08/2022	10.89	Put	Bond Future	5,231.2300	5.2312	5,151.8100	5.1518	(1.518)	0	0	0
2021/08/18	2037	04/08/2022			Bond Future	11.2219	80.9170	11.2092	80.9935	(0.113)	0.0000	0.0000	0
2021/08/18	2037	04/08/2022	10.90	Put	Bond Future	5,196.0200	5.1960	5,116.7600	5.1168	(1.525)	0	0	50
2021/08/18	2037	04/08/2022	10.91	Call	Bond Future	3,242.6100	3.2426	3,240.0200	3.2400	(0.080)	0	0	0
2021/08/18	2037	04/08/2022	11.42	Call	Bond Future	4,797.0200	4.7970	4,803.7700	4.8038	0.141	0	0	0
2021/08/18	2037	04/08/2022	11.42	Put	Bond Future	3,612.2600	3.6123	3,542.4900	3.5425	(1.931)	0	0	50
2021/08/18	2037	04/08/2022	10.10	Put	Bond Future	8,658.8600	8.6589	8,570.1500	8.5701	(1.024)	0	0	0
2021/08/18	2037	04/08/2022	10.10	Call	Bond Future	1,432.9800	1.4330	1,420.7900	1.4208	(0.851)	0	0	50
2021/08/18	2038	04/11/2021			Bond Future	119.7757	119.7757	119.2374	119.2374	(0.449)	0.0000	0.0000	7,634
2021/08/18	2038	03/02/2022			Bond Future	119.4086	119.4086	118.8487	118.8487	(0.469)	0.0000	0.0000	0
2021/08/18	2038	05/05/2022			Bond Future	120.8442	120.8442	120.2768	120.2768	(0.469)	0.0000	0.0000	0
2021/08/18	2038	04/08/2022			Bond Future	120.5403	120.5403	119.9522	119.9522	(0.488)	0.0000	0.0000	0
2021/08/18	2040	04/11/2021	12.90	Call	Bond Future	13,339.8400	13.3398	13,415.9500	13.4160	0.571	0	0	0
2021/08/18	2040	04/11/2021	12.90	Put	Bond Future	61.2200	0.0612	57.5600	0.0576	(5.978)	0	0	0
2021/08/18	2040	04/11/2021	12.89	Call	Bond Future	13,287.3900	13.2874	13,363.4200	13.3634	0.572	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
2021/08/18	2040	04/11/2021	12.89	Put	Bond Future	62.6800	0.0627	58.9400	0.0589	(5.967)	0	0	0
2021/08/18	2040	04/11/2021			Bond Future	10.7497	88.5786	10.7384	88.6584	(0.105)	0.0000	0.0000	88,052
2021/08/18	2040	04/11/2021	12.91	Call	Bond Future	13,392.2600	13.3923	13,468.4400	13.4684	0.569	0	0	0
2021/08/18	2040	04/11/2021	12.91	Put	Bond Future	59.8000	0.0598	56.2100	0.0562	(6.003)	0	0	0
2021/08/18	2040	03/02/2022	11.58	Put	Bond Future	1,647.7700	1.6478	1,593.1000	1.5931	(3.318)	0	0	0
2021/08/18	2040	03/02/2022	11.59	Call	Bond Future	5,920.9300	5.9209	5,946.4500	5.9464	0.431	0	0	0
2021/08/18	2040	03/02/2022	11.57	Put	Bond Future	1,664.4500	1.6644	1,609.4700	1.6095	(3.303)	0	0	0
2021/08/18	2040	03/02/2022			Bond Future	10.9385	85.0846	10.9268	85.1645	(0.106)	0.0000	0.0000	0
2021/08/18	2040	03/02/2022	11.58	Call	Bond Future	5,874.2200	5.8742	5,899.4400	5.8994	0.429	0	0	0
2021/08/18	2040	03/02/2022	11.59	Put	Bond Future	1,631.2700	1.6313	1,576.9000	1.5769	(3.333)	0	0	0
2021/08/18	2040	03/02/2022	11.57	Call	Bond Future	5,827.6100	5.8276	5,852.5200	5.8525	0.427	0	0	0
2021/08/18	2040	05/05/2022	11.91	Put	Bond Future	1,941.5000	1.9415	1,934.1100	1.9341	(0.381)	0	0	0
2021/08/18	2040	05/05/2022	11.92	Call	Bond Future	6,935.6800	6.9357	7,008.7900	7.0088	1.054	0	0	0
2021/08/18	2040	05/05/2022	11.92	Put	Bond Future	1,925.8600	1.9259	1,918.5700	1.9186	(0.379)	0	0	0
2021/08/18	2040	05/05/2022	10.57	Put	Bond Future	5,931.4700	5.9315	5,898.9100	5.8989	(0.549)	0	0	0
2021/08/18	2040	05/05/2022	10.57	Call	Bond Future	2,047.8000	2.0478	2,095.6400	2.0956	2.336	0	0	1,200
2021/08/18	2040	05/05/2022	13.04	Call	Bond Future	12,160.5500	12.1606	12,238.3400	12.2383	0.640	0	0	0
2021/08/18	2040	05/05/2022	13.04	Put	Bond Future	817.4500	0.8175	814.8400	0.8148	(0.319)	0	0	1,200
2021/08/18	2040	05/05/2022			Bond Future	11.1317	86.0881	11.1196	86.1685	(0.108)	0.0000	0.0000	0
2021/08/18	2040	05/05/2022	11.91	Call	Bond Future	6,890.7900	6.8908	6,963.8000	6.9638	1.060	0	0	0
2021/08/18	2040	05/05/2022	11.90	Call	Bond Future	6,846.1900	6.8462	6,919.1000	6.9191	1.065	0	0	0
2021/08/18	2040	05/05/2022	11.90	Put	Bond Future	1,957.5100	1.9575	1,950.0200	1.9500	(0.383)	0	0	0
2021/08/18	2040	05/05/2022	9.82	Put	Bond Future	10,221.3400	10.2213	10,167.7700	10.1678	(0.524)	0	0	0
2021/08/18	2040	05/05/2022	9.82	Call	Bond Future	698.7500	0.6988	725.5800	0.7256	3.840	0	0	1,200
2021/08/18	2040	04/08/2022	11.05	Call	Bond Future	3,480.0000	3.4800	3,549.0600	3.5491	1.984	0	0	0
2021/08/18	2040	04/08/2022	11.05	Put	Bond Future	5,368.5700	5.3686	5,356.5600	5.3566	(0.224)	0	0	0
2021/08/18	2040	04/08/2022			Bond Future	11.3363	82.5813	11.3238	82.6623	(0.110)	0.0000	0.0000	0
2021/08/18	2040	04/08/2022	11.04	Call	Bond Future	3,450.2300	3.4502	3,519.0800	3.5191	1.996	0	0	0
2021/08/18	2040	04/08/2022	11.04	Put	Bond Future	5,405.9900	5.4060	5,393.7700	5.3938	(0.226)	0	0	0
2021/08/18	2040	04/08/2022	11.03	Call	Bond Future	3,420.2700	3.4203	3,489.2200	3.4892	2.016	0	0	0
2021/08/18	2040	04/08/2022	11.03	Put	Bond Future	5,443.3100	5.4433	5,431.1900	5.4312	(0.223)	0	0	0
2021/08/18	2044	04/11/2021	12.91	Call	Bond Future	13,167.4000	13.1674	13,175.1300	13.1751	0.059	0	0	0
2021/08/18	2044	04/11/2021	12.91	Put	Bond Future	65.6700	0.0657	68.3800	0.0684	4.127	0	0	0
2021/08/18	2044	04/11/2021			Bond Future	10.7972	85.2443	10.7965	85.2493	(0.006)	0.0000	0.0000	61,960
2021/08/18	2044	04/11/2021	12.90	Call	Bond Future	13,114.9700	13.1150	13,123.2300	13.1232	0.063	0	0	0
2021/08/18	2044	04/11/2021	12.90	Put	Bond Future	66.7200	0.0667	69.9600	0.0700	4.856	0	0	0
2021/08/18	2044	04/11/2021	12.89	Call	Bond Future	13,062.5100	13.0625	13,071.3000	13.0713	0.067	0	0	0
2021/08/18	2044	04/11/2021	12.89	Put	Bond Future	67.8100	0.0678	71.5800	0.0716	5.560	0	0	0
2021/08/18	2044	03/02/2022	11.60	Call	Bond Future	5,847.9700	5.8480	5,821.9800	5.8220	(0.444)	0	0	0
2021/08/18	2044	03/02/2022	11.60	Put	Bond Future	1,691.0000	1.6910	1,660.6900	1.6607	(1.792)	0	0	0
2021/08/18	2044	03/02/2022	11.59	Call	Bond Future	5,801.2200	5.8012	5,775.1200	5.7751	(0.450)	0	0	0
2021/08/18	2044	03/02/2022	11.59	Put	Bond Future	1,708.1500	1.7081	1,677.7300	1.6777	(1.781)	0	0	0
2021/08/18	2044	03/02/2022			Bond Future	10.9771	81.8373	10.9765	81.8416	(0.006)	0.0000	0.0000	0
2021/08/18	2044	03/02/2022	11.61	Call	Bond Future	5,894.8100	5.8948	5,868.9300	5.8689	(0.439)	0	0	0
2021/08/18	2044	03/02/2022	11.61	Put	Bond Future	1,674.0300	1.6740	1,643.8300	1.6438	(1.804)	0	0	0
2021/08/18	2044	05/05/2022	11.92	Call	Bond Future	6,866.3600	6.8664	6,886.3700	6.8864	0.291	0	0	0
2021/08/18	2044	05/05/2022	11.92	Put	Bond Future	1,980.6000	1.9806	1,996.6700	1.9967	0.811	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing	% Movement in MTM	Today's High	Today's Low	Open Interest
2021/08/18	2044	05/05/2022	11.91	Call	Bond Future	6,821.3800		6.8214	6,841.4400	6.8414	0.294	0	0	0
2021/08/18	2044	05/05/2022	11.91	Put	Bond Future	1,996.7000		1.9967	2,012.8200	2.0128	0.807	0	0	0
2021/08/18	2044	05/05/2022			Bond Future	11.1609		82.8026	11.1603	82.8066	(0.005)	0.0000	0.0000	0
2021/08/18	2044	05/05/2022	11.93	Call	Bond Future	6,911.4000		6.9114	6,931.3500	6.9313	0.289	0	0	0
2021/08/18	2044	05/05/2022	11.93	Put	Bond Future	1,964.6500		1.9647	1,980.6600	1.9807	0.815	0	0	0
2021/08/18	2044	04/08/2022	11.09	Call	Bond Future	3,553.7700		3.5538	3,586.4100	3.5864	0.918	0	0	0
2021/08/18	2044	04/08/2022	11.09	Put	Bond Future	5,333.5000		5.3335	5,362.5200	5.3625	0.544	0	0	0
2021/08/18	2044	04/08/2022	11.08	Call	Bond Future	3,523.0900		3.5231	3,555.7100	3.5557	0.926	0	0	0
2021/08/18	2044	04/08/2022	11.08	Put	Bond Future	5,371.2400		5.3712	5,400.2400	5.4002	0.540	0	0	0
2021/08/18	2044	04/08/2022			Bond Future	11.3552		79.3827	11.3546	79.3864	(0.005)	0.0000	0.0000	0
2021/08/18	2044	04/08/2022	11.10	Call	Bond Future	3,584.5800		3.5846	3,617.2500	3.6173	0.911	0	0	0
2021/08/18	2044	04/08/2022	11.10	Put	Bond Future	5,295.9900		5.2960	5,325.0400	5.3250	0.549	0	0	0
2021/08/18	2046	04/11/2021			Bond Future	106.3418		106.3418	106.6203	106.6203	0.262	0.0000	0.0000	18,100
2021/08/18	2046	03/02/2022			Bond Future	107.5810		107.5810	107.8618	107.8618	0.261	0.0000	0.0000	0
2021/08/18	2046	05/05/2022			Bond Future	107.0078		107.0078	107.2778	107.2778	0.252	0.0000	0.0000	0
2021/08/18	2046	04/08/2022			Bond Future	108.3358		108.3358	108.6086	108.6086	0.252	0.0000	0.0000	0
2021/08/18	2050	04/11/2021			Bond Future	109.8711		109.8711	109.6750	109.6750	(0.179)	0.0000	0.0000	10,845
2021/08/18	2050	03/02/2022			Bond Future	109.1924		109.1924	108.9761	108.9761	(0.198)	0.0000	0.0000	0
2021/08/18	2050	05/05/2022			Bond Future	110.5050		110.5050	110.2856	110.2856	(0.199)	0.0000	0.0000	0
2021/08/18	2050	04/08/2022			Bond Future	109.8732		109.8732	109.6370	109.6370	(0.215)	0.0000	0.0000	0
2021/08/18	8607	21/12/2026			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/08/18	8608	21/12/2026			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/08/18	8657	21/12/2026			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/08/18	AL37	04/11/2021			Index Future	807.7020		807.7020	809.4290	809.4290	0.214	0.0000	0.0000	0
2021/08/18	AL37	03/02/2022			Index Future	816.9100		816.9100	818.6540	818.6540	0.213	0.0000	0.0000	0
2021/08/18	AL37	05/05/2022			Index Future	826.5290		826.5290	828.2930	828.2930	0.213	0.0000	0.0000	0
2021/08/18	AL37	04/08/2022			Index Future	836.4820		836.4820	838.2650	838.2650	0.213	0.0000	0.0000	0
2021/08/18	AL7T	04/11/2021			Index Future	924.3740		924.3740	925.1470	925.1470	0.084	0.0000	0.0000	0
2021/08/18	AL7T	03/02/2022			Index Future	934.9120		934.9120	935.6910	935.6910	0.083	0.0000	0.0000	0
2021/08/18	AL7T	05/05/2022			Index Future	945.9210		945.9210	946.7080	946.7080	0.083	0.0000	0.0000	0
2021/08/18	AL7T	04/08/2022			Index Future	957.3110		957.3110	958.1060	958.1060	0.083	0.0000	0.0000	0
2021/08/18	ALBI	04/11/2021			Index Future	811.8240		811.8240	812.4300	812.4300	0.075	0.0000	0.0000	119
2021/08/18	ALBI	03/02/2022			Index Future	821.0790		821.0790	821.6900	821.6900	0.074	0.0000	0.0000	0
2021/08/18	ALBI	05/05/2022			Index Future	830.7480		830.7480	831.3640	831.3640	0.074	0.0000	0.0000	0
2021/08/18	ALBI	04/08/2022			Index Future	840.7510		840.7510	841.3730	841.3730	0.074	0.0000	0.0000	0
2021/08/18	C002	31/03/2032			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/08/18	C007	31/01/2037			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 ClosingPrice	Today's Closing Yield	Today's Closing	% Movement in MTM	Today's High	Today's Low	Open Interest
2021/08/18	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/08/18	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/08/18	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/08/18	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/08/18	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/08/18	C040	06/10/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/08/18	C040	31/01/2040			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/08/18	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/08/18	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/08/18	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/08/18	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/08/18	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/08/18	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/08/18	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2021/08/18	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/08/18	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/08/18	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/08/18	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/08/18	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/08/18	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/08/18	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/08/18	C303	28/02/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/08/18	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/08/18	C442	25/04/2042			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
2021/08/18	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/08/18	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/08/18	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/08/18	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/08/18	ES33	04/11/2021			Bond Future	11.3402	76.4197	11.3323	76.4617	(0.070)	0.0000	0.0000	350
2021/08/18	ES33	03/02/2022			Bond Future	11.5829	77.3103	11.5747	77.3521	(0.070)	0.0000	0.0000	0
2021/08/18	ES33	05/05/2022			Bond Future	11.8274	74.4626	11.8190	74.5044	(0.071)	0.0000	0.0000	0
2021/08/18	ES33	04/08/2022			Bond Future	12.0827	75.3391	12.0740	75.3812	(0.072)	0.0000	0.0000	0
2021/08/18	ES42	04/11/2021			Bond Future	11.8695	74.6360	11.8620	74.6809	(0.063)	0.0000	0.0000	4,779
2021/08/18	ES42	03/02/2022			Bond Future	12.0924	75.5063	12.0847	75.5511	(0.064)	0.0000	0.0000	0
2021/08/18	ES42	05/05/2022			Bond Future	12.3250	72.1560	12.3170	72.2010	(0.065)	0.0000	0.0000	0
2021/08/18	ES42	04/08/2022			Bond Future	12.5612	73.0040	12.5529	73.0492	(0.066)	0.0000	0.0000	0
2021/08/18	GOVI	04/11/2021	728.41	Call	GOVI	734,380.0000	73.4380	740,560.0000	74.0560	0.842	0	0	0
2021/08/18	GOVI	04/11/2021	728.41	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/08/18	GOVI	04/11/2021	728.40	Call	GOVI	734,480.0000	73.4480	740,660.0000	74.0660	0.841	0	0	0
2021/08/18	GOVI	04/11/2021	728.40	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/08/18	GOVI	04/11/2021			GOVI	801.8480	801.8480	802.4660	802.4660	0.077	0.0000	0.0000	984
2021/08/18	GOVI	04/11/2021	728.42	Call	GOVI	734,280.0000	73.4280	740,460.0000	74.0460	0.842	0	0	0
2021/08/18	GOVI	04/11/2021	728.42	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/08/18	GOVI	03/02/2022	792.76	Call	GOVI	182,290.0000	18.2290	188,520.0000	18.8520	3.418	0	0	0
2021/08/18	GOVI	03/02/2022	792.76	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/08/18	GOVI	03/02/2022			GOVI	810.9890	810.9890	811.6120	811.6120	0.077	0.0000	0.0000	0
2021/08/18	GOVI	03/02/2022	792.75	Call	GOVI	182,390.0000	18.2390	188,620.0000	18.8620	3.416	0	0	0
2021/08/18	GOVI	03/02/2022	792.75	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/08/18	GOVI	03/02/2022	792.74	Call	GOVI	182,490.0000	18.2490	188,720.0000	18.8720	3.414	0	0	0
2021/08/18	GOVI	03/02/2022	792.74	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/08/18	GOVI	05/05/2022	788.25	Call	GOVI	322,890.0000	32.2890	329,180.0000	32.9180	1.948	0	0	0
2021/08/18	GOVI	05/05/2022	788.25	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/08/18	GOVI	05/05/2022			GOVI	820.5390	820.5390	821.1680	821.1680	0.077	0.0000	0.0000	0
2021/08/18	GOVI	05/05/2022	788.24	Call	GOVI	322,990.0000	32.2990	329,280.0000	32.9280	1.947	0	0	0
2021/08/18	GOVI	05/05/2022	788.24	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/08/18	GOVI	05/05/2022	788.23	Call	GOVI	323,090.0000	32.3090	329,380.0000	32.9380	1.947	0	0	0
2021/08/18	GOVI	05/05/2022	788.23	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/08/18	GOVI	04/08/2022	819.28	Call	GOVI	111,390.0000	11.1390	117,740.0000	11.7740	5.701	0	0	0
2021/08/18	GOVI	04/08/2022	819.28	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/08/18	GOVI	04/08/2022			GOVI	830.4190	830.4190	831.0540	831.0540	0.076	0.0000	0.0000	0
2021/08/18	GOVI	04/08/2022	819.27	Call	GOVI	111,490.0000	11.1490	117,840.0000	11.7840	5.696	0	0	0
2021/08/18	GOVI	04/08/2022	819.27	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/08/18	GOVI	04/08/2022	819.26	Call	GOVI	111,590.0000	11.1590	117,940.0000	11.7940	5.690	0	0	0
2021/08/18	GOVI	04/08/2022	819.26	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
2021/08/18	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2021/08/18	IGOV	04/11/2021			Index Future	293.9480	293.9480	293.8640	293.8640	(0.029)	0.0000	0.0000	475
2021/08/18	IGOV	03/02/2022			Index Future	297.3710	297.3710	297.2850	297.2850	(0.029)	0.0000	0.0000	0
2021/08/18	IGOV	05/05/2022			Index Future	300.9440	300.9440	300.8560	300.8560	(0.029)	0.0000	0.0000	0
2021/08/18	IGOV	04/08/2022			Index Future	304.6380	304.6380	304.5490	304.5490	(0.029)	0.0000	0.0000	0
2021/08/18	IS05	21/09/2021			Interest Rate Swap	89.4200	89.4200	89.4200	89.4200	0.000	0.0000	0.0000	0
2021/08/18	IS05	21/12/2021			Interest Rate Swap	90.7000	90.7000	90.7000	90.7000	0.000	0.0000	0.0000	51
2021/08/18	IS05	15/03/2022			Interest Rate Swap	90.1300	90.1300	90.1300	90.1300	0.000	0.0000	0.0000	0
2021/08/18	IS05	21/06/2022			Interest Rate Swap	90.2900	90.2900	90.2900	90.2900	0.000	0.0000	0.0000	0
2021/08/18	IS05	20/09/2022			Interest Rate Swap	93.5000	93.5000	93.5000	93.5000	0.000	0.0000	0.0000	0
2021/08/18	IS05	20/12/2022			Interest Rate Swap	94.0600	94.0600	94.0600	94.0600	0.000	0.0000	0.0000	0
2021/08/18	IS05	22/03/2023			Interest Rate Swap	86.5400	86.5400	86.5400	86.5400	0.000	0.0000	0.0000	0
2021/08/18	IS05	20/06/2023			Interest Rate Swap	92.1700	92.1700	92.1700	92.1700	0.000	0.0000	0.0000	0
2021/08/18	IS05	19/09/2023			Interest Rate Swap	94.8800	94.8800	94.8800	94.8800	0.000	0.0000	0.0000	0
2021/08/18	IS10	17/12/2025			Interest Rate Swap	80.2800	80.2800	80.2800	80.2800	0.000	0.0000	0.0000	0
2021/08/18	IS10	16/03/2026			Interest Rate Swap	76.8200	76.8200	76.8200	76.8200	0.000	0.0000	0.0000	0
2021/08/18	IS10	15/06/2026			Interest Rate Swap	75.2400	75.2400	75.2400	75.2400	0.000	0.0000	0.0000	0
2021/08/18	IS10	21/09/2026			Interest Rate Swap	77.2700	77.2700	77.2700	77.2700	0.000	0.0000	0.0000	0
2021/08/18	IS10	21/12/2026			Interest Rate Swap	81.3000	81.3000	81.3000	81.3000	0.000	0.0000	0.0000	0
2021/08/18	IS10	15/03/2027			Interest Rate Swap	79.8000	79.8000	79.8000	79.8000	0.000	0.0000	0.0000	0
2021/08/18	IS10	21/06/2027			Interest Rate Swap	81.8600	81.8600	81.8600	81.8600	0.000	0.0000	0.0000	0
2021/08/18	IS10	20/09/2027			Interest Rate Swap	87.6100	87.6100	87.6100	87.6100	0.000	0.0000	0.0000	0
2021/08/18	IS10	20/12/2027			Interest Rate Swap	87.9400	87.9400	87.9400	87.9400	0.000	0.0000	0.0000	0
2021/08/18	IS10	22/03/2028			Interest Rate Swap	80.8900	80.8900	80.8900	80.8900	0.000	0.0000	0.0000	0
2021/08/18	IS10	20/06/2028			Interest Rate Swap	88.6800	88.6800	88.6800	88.6800	0.000	0.0000	0.0000	0
2021/08/18	IS10	19/09/2028			Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0.000	0.0000	0.0000	0
2021/08/18	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2021/08/18	JBAF	18/08/2021			Jibar Tradeable Future	3.6750	96.3250	3.6750	96.3250	0.000	0.0000	0.0000	0
2021/08/18	JBAF	15/09/2021			Jibar Tradeable Future	3.6850	96.3150	3.6750	96.3250	(0.271)	0.0000	0.0000	30,000
2021/08/18	JBAF	20/10/2021			Jibar Tradeable Future	3.7600	96.2400	3.7400	96.2600	(0.532)	0.0000	0.0000	0
2021/08/18	JBAF	17/11/2021			Jibar Tradeable Future	3.8100	96.1900	3.7900	96.2100	(0.525)	0.0000	0.0000	0
2021/08/18	JBAF	15/12/2021			Jibar Tradeable Future	3.9550	96.0450	3.9050	96.0950	(1.264)	0.0000	0.0000	0
2021/08/18	JBAF	19/01/2022			Jibar Tradeable Future	4.0100	95.9900	3.9700	96.0300	(0.998)	0.0000	0.0000	0
2021/08/18	JBAF	16/02/2022			Jibar Tradeable Future	4.2500	4.2500	4.2500	95.7500	0.000	0.0000	0.0000	0
2021/08/18	JBAF	16/03/2022			Jibar Tradeable Future	4.2400	95.7600	4.1700	95.8300	(1.651)	0.0000	0.0000	0
2021/08/18	JBAF	15/06/2022			Jibar Tradeable Future	4.6550	95.3450	4.5850	95.4150	(1.504)	0.0000	0.0000	471
2021/08/18	JBAF	21/09/2022			Jibar Tradeable Future	4.8900	95.1100	4.8600	95.1400	(0.613)	0.0000	0.0000	0
2021/08/18	JBAF	21/12/2022			Jibar Tradeable Future	5.1850	94.8150	5.1000	94.9000	(1.639)	0.0000	0.0000	0
2021/08/18	JBAF	15/03/2023			Jibar Tradeable Future	5.3850	94.6150	5.3350	94.6650	(0.929)	0.0000	0.0000	0
2021/08/18	JBAF	21/06/2023			Jibar Tradeable Future	5.5650	94.4350	5.5500	94.4500	(0.270)	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
2021/08/18	R023	04/11/2021	4.91	Call	Bond Future	52.7100	0.0527	75.5300	0.0755	43.293	0	0	0
2021/08/18	R023	04/11/2021	4.91	Put	Bond Future	377.8500	0.3778	349.2900	0.3493	(7.559)	0	0	0
2021/08/18	R023	04/11/2021	4.90	Call	Bond Future	49.1200	0.0491	71.1500	0.0712	44.849	0	0	0
2021/08/18	R023	04/11/2021	4.90	Put	Bond Future	387.1000	0.3871	357.7500	0.3577	(7.582)	0	0	0
2021/08/18	R023	04/11/2021			Bond Future	5.1638	104.7146	5.1236	104.7660	(0.778)	0.0000	0.0000	13,165
2021/08/18	R023	04/11/2021	4.92	Call	Bond Future	56.3200	0.0563	80.2200	0.0802	42.436	0	0	0
2021/08/18	R023	04/11/2021	4.92	Put	Bond Future	368.6200	0.3686	341.1400	0.3411	(7.455)	0	0	0
2021/08/18	R023	03/02/2022	5.08	Call	Bond Future	143.3700	0.1434	182.3700	0.1824	27.202	0	0	0
2021/08/18	R023	03/02/2022	5.08	Put	Bond Future	386.2300	0.3862	374.3200	0.3743	(3.084)	0	0	0
2021/08/18	R023	03/02/2022			Bond Future	5.3148	105.9091	5.2655	105.9600	(0.927)	0.0000	0.0000	0
2021/08/18	R023	03/02/2022	5.07	Call	Bond Future	139.2800	0.1393	177.8500	0.1779	27.692	0	0	0
2021/08/18	R023	03/02/2022	5.07	Put	Bond Future	392.5100	0.3925	380.1700	0.3802	(3.144)	0	0	0
2021/08/18	R023	03/02/2022	5.06	Call	Bond Future	135.0100	0.1350	173.1200	0.1731	28.228	0	0	0
2021/08/18	R023	03/02/2022	5.06	Put	Bond Future	398.6000	0.3986	385.8000	0.3858	(3.211)	0	0	0
2021/08/18	R023	05/05/2022	6.31	Call	Bond Future	736.9100	0.7369	796.7100	0.7967	8.115	0	0	0
2021/08/18	R023	05/05/2022	6.31	Put	Bond Future	86.8400	0.0868	95.7800	0.0958	10.295	0	0	0
2021/08/18	R023	05/05/2022			Bond Future	5.4854	103.2471	5.4213	103.2979	(1.169)	0.0000	0.0000	0
2021/08/18	R023	05/05/2022	6.30	Call	Bond Future	730.1700	0.7302	789.9800	0.7900	8.191	0	0	0
2021/08/18	R023	05/05/2022	6.30	Put	Bond Future	87.9400	0.0879	96.8900	0.0969	10.177	0	0	0
2021/08/18	R023	05/05/2022	6.29	Call	Bond Future	723.4400	0.7234	783.2600	0.7833	8.269	0	0	0
2021/08/18	R023	05/05/2022	6.29	Put	Bond Future	89.0600	0.0891	98.0200	0.0980	10.061	0	0	0
2021/08/18	R023	04/08/2022	6.05	Call	Bond Future	347.9300	0.3479	390.8900	0.3909	12.347	0	0	0
2021/08/18	R023	04/08/2022	6.05	Put	Bond Future	186.5500	0.1866	177.9800	0.1780	(4.594)	0	0	0
2021/08/18	R023	04/08/2022			Bond Future	5.7574	104.4721	5.6642	104.5236	(1.619)	0.0000	0.0000	0
2021/08/18	R023	04/08/2022	6.04	Call	Bond Future	344.2600	0.3443	387.0800	0.3871	12.438	0	0	0
2021/08/18	R023	04/08/2022	6.04	Put	Bond Future	188.3900	0.1884	179.6800	0.1797	(4.623)	0	0	0
2021/08/18	R023	04/08/2022	6.03	Call	Bond Future	340.6000	0.3406	383.3000	0.3833	12.537	0	0	0
2021/08/18	R023	04/08/2022	6.03	Put	Bond Future	190.2300	0.1902	181.4000	0.1814	(4.642)	0	0	0
2021/08/18	R035	04/11/2021	12.53	Call	Bond Future	12,836.9100	12.8369	12,916.3800	12.9164	0.619	0	0	0
2021/08/18	R035	04/11/2021	12.53	Put	Bond Future	49.3200	0.0493	45.4000	0.0454	(7.948)	0	0	0
2021/08/18	R035	04/11/2021	11.75	Put	Bond Future	203.5400	0.2035	217.0200	0.2170	6.623	0	0	782
2021/08/18	R035	04/11/2021	11.08	Call	Bond Future	5,212.0600	5.2121	5,329.8600	5.3299	2.260	0	0	0
2021/08/18	R035	04/11/2021	11.08	Put	Bond Future	647.0500	0.6470	681.4600	0.6815	5.318	0	0	782
2021/08/18	R035	04/11/2021	10.23	Put	Bond Future	2,541.2600	2.5413	2,538.6300	2.5386	(0.103)	0	0	0
2021/08/18	R035	04/11/2021	10.12	Put	Bond Future	2,958.6000	2.9586	2,957.4100	2.9574	(0.040)	0	0	0
2021/08/18	R035	04/11/2021	10.12	Call	Bond Future	1,354.3500	1.3544	1,436.5500	1.4366	6.069	0	0	400
2021/08/18	R035	04/11/2021	10.62	Put	Bond Future	1,393.7200	1.3937	1,412.5400	1.4125	1.350	0	0	0
2021/08/18	R035	04/11/2021	10.62	Call	Bond Future	3,080.3800	3.0804	3,182.5900	3.1826	3.318	0	0	400
2021/08/18	R035	04/11/2021	11.20	Put	Bond Future	528.9600	0.5290	560.8900	0.5609	6.036	0	0	350
2021/08/18	R035	04/11/2021	10.60	Call	Bond Future	2,998.3500	2.9983	3,098.6400	3.0986	3.345	0	0	0
2021/08/18	R035	04/11/2021	10.60	Put	Bond Future	1,440.0200	1.4400	1,456.9200	1.4569	1.174	0	0	350
2021/08/18	R035	04/11/2021	10.11	Put	Bond Future	2,998.7900	2.9988	2,997.6600	2.9977	(0.038)	0	0	0
2021/08/18	R035	04/11/2021	10.11	Call	Bond Future	1,326.9300	1.3269	1,409.1900	1.4092	6.199	0	0	350
2021/08/18	R035	04/11/2021			Bond Future	10.3604	91.0909	10.3478	91.1743	(0.122)	0.0000	0.0000	81,384
2021/08/18	R035	04/11/2021	12.52	Call	Bond Future	12,785.5300	12.7855	12,864.9200	12.8649	0.621	0	0	0
2021/08/18	R035	04/11/2021	12.52	Put	Bond Future	50.5500	0.0505	46.5500	0.0466	(7.913)	0	0	0
2021/08/18	R035	04/11/2021	12.51	Call	Bond Future	12,734.1200	12.7341	12,813.4300	12.8134	0.623	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
2021/08/18	R035	04/11/2021	12.51	Put	Bond Future	51.8100	0.0518	47.7300	0.0477	(7.875)	0	0	0
2021/08/18	R035	04/11/2021	11.75	Call	Bond Future	8,721.2400	8.7212	8,818.1100	8.8181	1.111	0	0	0
2021/08/18	R035	04/11/2021	10.23	Call	Bond Future	1,676.0200	1.6760	1,756.7800	1.7568	4.819	0	0	782
2021/08/18	R035	04/11/2021	13.82	Call	Bond Future	19,147.6800	19.1477	19,230.9000	19.2309	0.435	0	0	0
2021/08/18	R035	04/11/2021	13.82	Put	Bond Future	1.2700	0.0013	1.1000	0.0011	(13.386)	0	0	400
2021/08/18	R035	04/11/2021	11.20	Call	Bond Future	5,822.3200	5.8223	5,937.6400	5.9376	1.981	0	0	0
2021/08/18	R035	03/02/2022	11.23	Call	Bond Future	5,605.9600	5.6060	5,720.3700	5.7204	2.041	0	0	0
2021/08/18	R035	03/02/2022	11.23	Put	Bond Future	1,476.9300	1.4769	1,507.9800	1.5080	2.102	0	0	0
2021/08/18	R035	03/02/2022	11.22	Call	Bond Future	5,562.0600	5.5621	5,675.8500	5.6759	2.046	0	0	0
2021/08/18	R035	03/02/2022	11.22	Put	Bond Future	1,492.7700	1.4928	1,523.2000	1.5232	2.038	0	0	0
2021/08/18	R035	03/02/2022	11.39	Call	Bond Future	6,326.8200	6.3268	6,442.0100	6.4420	1.821	0	0	0
2021/08/18	R035	03/02/2022	11.39	Put	Bond Future	1,250.2800	1.2503	1,282.1100	1.2821	2.546	0	0	683
2021/08/18	R035	03/02/2022	10.65	Call	Bond Future	3,304.4000	3.3044	3,373.5100	3.3735	2.091	0	0	0
2021/08/18	R035	03/02/2022	11.73	Call	Bond Future	7,918.3800	7.9184	8,032.5500	8.0325	1.442	0	0	0
2021/08/18	R035	03/02/2022	11.73	Put	Bond Future	879.2400	0.8792	910.0500	0.9100	3.504	0	0	280
2021/08/18	R035	03/02/2022	11.03	Call	Bond Future	4,749.7400	4.7497	4,851.6000	4.8516	2.145	0	0	0
2021/08/18	R035	03/02/2022	11.28	Call	Bond Future	5,828.1700	5.8282	5,943.6400	5.9436	1.981	0	0	0
2021/08/18	R035	03/02/2022	11.28	Put	Bond Future	1,401.3700	1.4014	1,433.4800	1.4335	2.291	0	0	200
2021/08/18	R035	03/02/2022	10.26	Put	Bond Future	4,035.1300	4.0351	4,019.1400	4.0191	(0.396)	0	0	0
2021/08/18	R035	03/02/2022	10.26	Call	Bond Future	2,071.9700	2.0720	2,139.3400	2.1393	3.251	0	0	200
2021/08/18	R035	03/02/2022	11.05	Put	Bond Future	1,789.2000	1.7892	1,808.7500	1.8088	1.093	0	0	1,600
2021/08/18	R035	03/02/2022	10.35	Put	Bond Future	3,703.5700	3.7036	3,686.9000	3.6869	(0.450)	0	0	0
2021/08/18	R035	03/02/2022	10.35	Call	Bond Future	2,331.8600	2.3319	2,398.5500	2.3985	2.860	0	0	1,600
2021/08/18	R035	03/02/2022			Bond Future	10.5620	92.1300	10.5490	92.2134	(0.123)	0.0000	0.0000	0
2021/08/18	R035	03/02/2022	11.24	Call	Bond Future	5,649.9600	5.6500	5,764.7600	5.7648	2.032	0	0	0
2021/08/18	R035	03/02/2022	11.24	Put	Bond Future	1,461.2600	1.4613	1,492.7000	1.4927	2.152	0	0	0
2021/08/18	R035	03/02/2022	10.65	Put	Bond Future	2,744.2000	2.7442	2,729.9500	2.7300	(0.519)	0	0	683
2021/08/18	R035	03/02/2022	9.70	Put	Bond Future	6,598.6300	6.5986	6,556.8000	6.5568	(0.634)	0	0	0
2021/08/18	R035	03/02/2022	9.70	Call	Bond Future	827.4100	0.8274	868.9400	0.8689	5.019	0	0	683
2021/08/18	R035	03/02/2022	11.03	Put	Bond Future	1,827.2600	1.8273	1,845.7600	1.8458	1.012	0	0	280
2021/08/18	R035	03/02/2022	10.10	Put	Bond Future	4,671.3700	4.6714	4,657.3500	4.6574	(0.300)	0	0	0
2021/08/18	R035	03/02/2022	10.10	Call	Bond Future	1,642.9200	1.6429	1,712.2600	1.7123	4.221	0	0	280
2021/08/18	R035	03/02/2022	11.88	Call	Bond Future	8,638.0400	8.6380	8,750.2300	8.7502	1.299	0	0	0
2021/08/18	R035	03/02/2022	11.88	Put	Bond Future	754.5000	0.7545	783.3300	0.7833	3.821	0	0	1,800
2021/08/18	R035	03/02/2022	11.05	Call	Bond Future	4,833.4600	4.8335	4,936.3700	4.9364	2.129	0	0	0
2021/08/18	R035	05/05/2022	11.64	Call	Bond Future	6,963.3400	6.9633	7,033.0600	7.0331	1.001	0	0	0
2021/08/18	R035	05/05/2022	11.64	Put	Bond Future	1,731.2700	1.7313	1,717.2600	1.7173	(0.809)	0	0	0
2021/08/18	R035	05/05/2022	11.63	Call	Bond Future	6,920.6200	6.9206	6,990.2100	6.9902	1.006	0	0	0
2021/08/18	R035	05/05/2022	11.63	Put	Bond Future	1,745.4800	1.7455	1,731.3400	1.7313	(0.810)	0	0	0
2021/08/18	R035	05/05/2022			Bond Future	10.7608	88.7382	10.7473	88.8219	(0.125)	0.0000	0.0000	0
2021/08/18	R035	05/05/2022	11.65	Call	Bond Future	7,006.1200	7.0061	7,075.9500	7.0760	0.997	0	0	0
2021/08/18	R035	05/05/2022	11.65	Put	Bond Future	1,717.1800	1.7172	1,703.2800	1.7033	(0.809)	0	0	0
2021/08/18	R035	04/08/2022	10.73	Call	Bond Future	3,449.0100	3.4490	3,447.6300	3.4476	(0.040)	0	0	0
2021/08/18	R035	04/08/2022	10.73	Put	Bond Future	4,914.6100	4.9146	4,828.8800	4.8289	(1.744)	0	0	0
2021/08/18	R035	04/08/2022	10.72	Call	Bond Future	3,420.5300	3.4205	3,418.9700	3.4190	(0.046)	0	0	0
2021/08/18	R035	04/08/2022	10.72	Put	Bond Future	4,948.0700	4.9481	4,862.1600	4.8622	(1.736)	0	0	0
2021/08/18	R035	04/08/2022	11.13	Put	Bond Future	3,717.6900	3.7177	3,640.0700	3.6401	(2.088)	0	0	100
2021/08/18	R035	04/08/2022	10.64	Call	Bond Future	3,196.7200	3.1967	3,193.7700	3.1938	(0.092)	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
2021/08/18	R035	04/08/2022	10.64	Put	Bond Future	5,222.0100	5.2220	5,134.7100	5.1347	(1.672)	0	0	100
2021/08/18	R035	04/08/2022	9.84	Put	Bond Future	8,653.7000	8.6537	8,557.8500	8.5578	(1.108)	0	0	0
2021/08/18	R035	04/08/2022	9.84	Call	Bond Future	1,422.4200	1.4224	1,410.9200	1.4109	(0.808)	0	0	100
2021/08/18	R035	04/08/2022			Bond Future	10.9696	89.7669	10.9557	89.8513	(0.127)	0.0000	0.0000	0
2021/08/18	R035	04/08/2022	10.74	Call	Bond Future	3,477.9500	3.4780	3,476.7500	3.4768	(0.035)	0	0	0
2021/08/18	R035	04/08/2022	10.74	Put	Bond Future	4,881.6800	4.8817	4,796.1300	4.7961	(1.752)	0	0	0
2021/08/18	R035	04/08/2022	11.13	Call	Bond Future	4,679.0900	4.6791	4,685.8200	4.6858	0.144	0	0	0
2021/08/18	R186	04/11/2021	8.10	Call	Bond Future	3,004.9400	3.0049	3,236.9200	3.2369	7.720	0	0	0
2021/08/18	R186	04/11/2021	8.10	Put	Bond Future	367.3700	0.3674	333.4600	0.3335	(9.230)	0	0	0
2021/08/18	R186	04/11/2021	8.09	Call	Bond Future	2,969.6400	2.9696	3,200.5800	3.2006	7.777	0	0	0
2021/08/18	R186	04/11/2021	8.09	Put	Bond Future	375.8100	0.3758	340.8600	0.3409	(9.300)	0	0	0
2021/08/18	R186	04/11/2021	7.77	Call	Bond Future	1,932.9300	1.9329	2,121.2200	2.1212	9.741	0	0	0
2021/08/18	R186	04/11/2021			Bond Future	7.5058	116.5537	7.4469	116.8196	(0.785)	0.0000	0.0000	73,171
2021/08/18	R186	04/11/2021	8.11	Call	Bond Future	3,040.3900	3.0404	3,273.3900	3.2734	7.663	0	0	0
2021/08/18	R186	04/11/2021	8.11	Put	Bond Future	359.0900	0.3591	326.2000	0.3262	(9.159)	0	0	0
2021/08/18	R186	04/11/2021	7.77	Put	Bond Future	750.5700	0.7506	672.9700	0.6730	(10.339)	0	0	15,177
2021/08/18	R186	04/11/2021	8.77	Call	Bond Future	5,592.6300	5.5926	5,853.8900	5.8539	4.672	0	0	0
2021/08/18	R186	04/11/2021	8.77	Put	Bond Future	73.2100	0.0732	68.5800	0.0686	(6.324)	0	0	15,177
2021/08/18	R186	03/02/2022	7.30	Call	Bond Future	1,034.5600	1.0346	1,084.5100	1.0845	4.828	0	0	0
2021/08/18	R186	03/02/2022	7.30	Put	Bond Future	2,737.4100	2.7374	2,519.4300	2.5194	(7.963)	0	0	0
2021/08/18	R186	03/02/2022			Bond Future	7.6949	112.6016	7.6323	112.8695	(0.814)	0.0000	0.0000	0
2021/08/18	R186	03/02/2022	7.29	Call	Bond Future	1,018.8800	1.0189	1,067.9800	1.0680	4.819	0	0	0
2021/08/18	R186	03/02/2022	7.29	Put	Bond Future	2,765.2800	2.7653	2,546.4500	2.5465	(7.913)	0	0	0
2021/08/18	R186	03/02/2022	7.28	Call	Bond Future	1,003.3500	1.0033	1,051.6100	1.0516	4.810	0	0	0
2021/08/18	R186	03/02/2022	7.28	Put	Bond Future	2,793.3100	2.7933	2,573.6400	2.5736	(7.864)	0	0	0
2021/08/18	R186	05/05/2022	8.32	Call	Bond Future	3,027.2000	3.0272	3,198.2500	3.1982	5.650	0	0	0
2021/08/18	R186	05/05/2022	8.32	Put	Bond Future	1,333.1500	1.3331	1,233.7700	1.2338	(7.455)	0	0	0
2021/08/18	R186	05/05/2022	7.28	Put	Bond Future	3,450.0600	3.4501	3,270.3700	3.2704	(5.208)	0	0	0
2021/08/18	R186	05/05/2022	7.28	Call	Bond Future	924.3300	0.9243	1,015.0700	1.0151	9.817	0	0	435
2021/08/18	R186	05/05/2022			Bond Future	7.8965	113.9292	7.8297	114.1996	(0.847)	0.0000	0.0000	0
2021/08/18	R186	05/05/2022	8.31	Call	Bond Future	3,000.5500	3.0006	3,170.8600	3.1709	5.676	0	0	0
2021/08/18	R186	05/05/2022	8.31	Put	Bond Future	1,346.1200	1.3461	1,246.0000	1.2460	(7.438)	0	0	0
2021/08/18	R186	05/05/2022	8.30	Call	Bond Future	2,974.3600	2.9744	3,143.9100	3.1439	5.700	0	0	0
2021/08/18	R186	05/05/2022	8.30	Put	Bond Future	1,359.5700	1.3596	1,258.6900	1.2587	(7.420)	0	0	0
2021/08/18	R186	05/05/2022	7.88	Put	Bond Future	2,052.5100	2.0525	1,917.2700	1.9173	(6.589)	0	0	0
2021/08/18	R186	05/05/2022	7.88	Call	Bond Future	1,985.8400	1.9858	2,121.0300	2.1210	6.808	0	0	435
2021/08/18	R186	05/05/2022	8.64	Call	Bond Future	3,925.9600	3.9260	4,118.9000	4.1189	4.914	0	0	0
2021/08/18	R186	05/05/2022	8.64	Put	Bond Future	973.4900	0.9735	896.0000	0.8960	(7.960)	0	0	435
2021/08/18	R186	04/08/2022	8.15	Call	Bond Future	2,413.8000	2.4138	2,518.2300	2.5182	4.326	0	0	0
2021/08/18	R186	04/08/2022	8.15	Put	Bond Future	2,280.7200	2.2807	2,111.5900	2.1116	(7.416)	0	0	0
2021/08/18	R186	04/08/2022			Bond Future	8.1151	109.9847	8.0434	110.2582	(0.883)	0.0000	0.0000	0
2021/08/18	R186	04/08/2022	8.14	Call	Bond Future	2,393.1600	2.3932	2,496.8600	2.4969	4.333	0	0	0
2021/08/18	R186	04/08/2022	8.14	Put	Bond Future	2,298.1500	2.2981	2,128.2900	2.1283	(7.391)	0	0	0
2021/08/18	R186	04/08/2022	8.13	Call	Bond Future	2,372.6100	2.3726	2,476.0200	2.4760	4.358	0	0	0
2021/08/18	R186	04/08/2022	8.13	Put	Bond Future	2,315.6800	2.3157	2,145.5300	2.1455	(7.348)	0	0	0
2021/08/18	R197	04/11/2021			Bond Future	326.0538	326.0538	326.0671	326.0671	0.004	0.0000	0.0000	1,274

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
2021/08/18	R197	03/02/2022			Bond Future	321.7092		321.6470		(0.019)	0.0000	0.0000	0
2021/08/18	R197	05/05/2022			Bond Future	325.5769		325.5123		(0.020)	0.0000	0.0000	0
2021/08/18	R197	04/08/2022			Bond Future	321.3013		321.1803		(0.038)	0.0000	0.0000	0
2021/08/18	R202	04/11/2021			Bond Future	237.3519		237.7116		0.152	0.0000	0.0000	9,579
2021/08/18	R202	03/02/2022			Bond Future	235.7919		236.1149		0.137	0.0000	0.0000	0
2021/08/18	R202	05/05/2022			Bond Future	238.6264		238.9521		0.137	0.0000	0.0000	0
2021/08/18	R202	04/08/2022			Bond Future	237.1703		237.4703		0.126	0.0000	0.0000	0
2021/08/18	R209	04/11/2021	12.19	Call	Bond Future	9,661.5100	9.6615	9,703.0200	9.7030	0.430	0	0	0
2021/08/18	R209	04/11/2021	12.19	Put	Bond Future	69.1700	0.0692	76.7000	0.0767	10.886	0	0	0
2021/08/18	R209	04/11/2021	12.17	Call	Bond Future	9,571.1000	9.5711	9,612.8400	9.6128	0.436	0	0	0
2021/08/18	R209	04/11/2021	12.00	Call	Bond Future	8,798.3300	8.7983	8,842.3100	8.8423	0.500	0	0	0
2021/08/18	R209	04/11/2021	12.00	Put	Bond Future	98.1200	0.0981	108.1200	0.1081	10.192	0	0	9,000
2021/08/18	R209	04/11/2021	10.50	Call	Bond Future	2,311.5200	2.3115	2,368.4700	2.3685	2.464	0	0	0
2021/08/18	R209	04/11/2021	10.00	Call	Bond Future	927.7900	0.9278	987.8600	0.9879	6.475	0	0	0
2021/08/18	R209	04/11/2021	10.00	Put	Bond Future	2,898.1400	2.8981	2,924.2300	2.9242	0.900	0	0	3,100
2021/08/18	R209	04/11/2021			Bond Future	10.3361	70.4122	10.3302	70.4461	(0.057)	0.0000	0.0000	37,855
2021/08/18	R209	04/11/2021	12.18	Call	Bond Future	9,616.3200	9.6163	9,657.9300	9.6579	0.433	0	0	0
2021/08/18	R209	04/11/2021	12.18	Put	Bond Future	70.4600	0.0705	78.0900	0.0781	10.829	0	0	0
2021/08/18	R209	04/11/2021	12.17	Put	Bond Future	71.7700	0.0718	79.5300	0.0795	10.812	0	0	0
2021/08/18	R209	04/11/2021	10.50	Put	Bond Future	1,378.3700	1.3784	1,401.3400	1.4013	1.666	0	0	9,400
2021/08/18	R209	04/11/2021	9.50	Put	Bond Future	5,268.6600	5.2687	5,268.4900	5.2685	(0.003)	0	0	0
2021/08/18	R209	04/11/2021	9.50	Call	Bond Future	219.4000	0.2194	253.2100	0.2532	15.410	0	0	6,000
2021/08/18	R209	03/02/2022	11.03	Call	Bond Future	4,342.3200	4.3423	4,338.9800	4.3390	(0.077)	0	0	0
2021/08/18	R209	03/02/2022	11.03	Put	Bond Future	1,518.2000	1.5182	1,481.1400	1.4811	(2.441)	0	0	0
2021/08/18	R209	03/02/2022	11.02	Call	Bond Future	4,305.0400	4.3050	4,301.6900	4.3017	(0.078)	0	0	0
2021/08/18	R209	03/02/2022	11.02	Put	Bond Future	1,533.8000	1.5338	1,496.7300	1.4967	(2.417)	0	0	0
2021/08/18	R209	03/02/2022			Bond Future	10.5114	71.2157	10.5054	71.2494	(0.057)	0.0000	0.0000	0
2021/08/18	R209	03/02/2022	11.04	Call	Bond Future	4,379.5400	4.3795	4,376.5400	4.3765	(0.069)	0	0	0
2021/08/18	R209	03/02/2022	11.04	Put	Bond Future	1,502.5900	1.5026	1,465.8700	1.4659	(2.444)	0	0	0
2021/08/18	R209	05/05/2022	11.44	Call	Bond Future	5,542.6800	5.5427	5,575.1400	5.5751	0.586	0	0	0
2021/08/18	R209	05/05/2022	11.44	Put	Bond Future	1,604.1500	1.6041	1,602.8900	1.6029	(0.079)	0	0	0
2021/08/18	R209	05/05/2022	11.43	Call	Bond Future	5,505.9700	5.5060	5,538.3900	5.5384	0.589	0	0	0
2021/08/18	R209	05/05/2022	11.43	Put	Bond Future	1,617.7600	1.6178	1,616.4600	1.6165	(0.080)	0	0	0
2021/08/18	R209	05/05/2022			Bond Future	10.6894	68.9140	10.6833	68.9477	(0.058)	0.0000	0.0000	0
2021/08/18	R209	05/05/2022	11.45	Call	Bond Future	5,579.4500	5.5795	5,611.9500	5.6120	0.582	0	0	0
2021/08/18	R209	05/05/2022	11.45	Put	Bond Future	1,590.6500	1.5906	1,589.4300	1.5894	(0.077)	0	0	0
2021/08/18	R209	04/08/2022	10.58	Call	Bond Future	2,816.6300	2.8166	2,799.9500	2.8000	(0.592)	0	0	0
2021/08/18	R209	04/08/2022	10.58	Put	Bond Future	4,405.0000	4.4050	4,354.4600	4.3545	(1.147)	0	0	0
2021/08/18	R209	04/08/2022	10.57	Put	Bond Future	4,435.7600	4.4358	4,385.1600	4.3852	(1.141)	0	0	0
2021/08/18	R209	04/08/2022			Bond Future	10.8727	69.7132	10.8663	69.7471	(0.058)	0.0000	0.0000	0
2021/08/18	R209	04/08/2022	10.59	Call	Bond Future	2,841.4400	2.8414	2,824.8300	2.8248	(0.585)	0	0	0
2021/08/18	R209	04/08/2022	10.59	Put	Bond Future	4,374.6800	4.3747	4,324.2100	4.3242	(1.154)	0	0	0
2021/08/18	R209	04/08/2022	10.57	Call	Bond Future	2,792.1900	2.7922	2,775.4500	2.7755	(0.600)	0	0	0
2021/08/18	R210	04/11/2021			Bond Future	210.1403		210.1313		(0.004)	0.0000	0.0000	1,486
2021/08/18	R210	03/02/2022			Bond Future	212.5890		212.5779		(0.005)	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
2021/08/18	R210	05/05/2022			Bond Future	212.3151	212.3151	212.2824	212.2824	(0.015)	0.0000	0.0000	0
2021/08/18	R210	04/08/2022			Bond Future	214.9495	214.9495	214.9154	214.9154	(0.016)	0.0000	0.0000	0
2021/08/18	R212	04/11/2021			Bond Future	175.0501	175.0501	175.0342	175.0342	(0.009)	0.0000	0.0000	1,025
2021/08/18	R213	04/11/2021	11.10	Put	Bond Future	82.2300	0.0822	69.1900	0.0692	(15.858)	0	0	0
2021/08/18	R213	04/11/2021	11.11	Call	Bond Future	8,839.5200	8.8395	8,921.7300	8.9217	0.930	0	0	0
2021/08/18	R213	04/11/2021	11.09	Put	Bond Future	83.8600	0.0839	71.0400	0.0710	(15.287)	0	0	0
2021/08/18	R213	04/11/2021			Bond Future	9.4075	86.6206	9.3902	86.7160	(0.184)	0.0000	0.0000	9,684
2021/08/18	R213	04/11/2021	11.10	Call	Bond Future	8,793.1700	8.7932	8,875.5800	8.8756	0.937	0	0	0
2021/08/18	R213	04/11/2021	11.11	Put	Bond Future	80.6300	0.0806	67.3900	0.0674	(16.421)	0	0	0
2021/08/18	R213	04/11/2021	11.09	Call	Bond Future	8,746.8200	8.7468	8,829.4500	8.8295	0.945	0	0	0
2021/08/18	R213	03/02/2022	9.98	Call	Bond Future	3,636.2400	3.6362	3,726.4300	3.7264	2.480	0	0	0
2021/08/18	R213	03/02/2022	9.98	Put	Bond Future	1,634.6200	1.6346	1,629.1200	1.6291	(0.336)	0	0	0
2021/08/18	R213	03/02/2022	9.58	Put	Bond Future	2,522.7000	2.5227	2,461.4300	2.4614	(2.429)	0	0	200
2021/08/18	R213	03/02/2022	8.63	Put	Bond Future	5,970.2700	5.9703	5,880.7100	5.8807	(1.500)	0	0	0
2021/08/18	R213	03/02/2022	8.63	Call	Bond Future	572.2200	0.5722	578.3500	0.5784	1.071	0	0	200
2021/08/18	R213	03/02/2022	8.80	Put	Bond Future	5,190.4400	5.1904	5,120.3200	5.1203	(1.351)	0	0	0
2021/08/18	R213	03/02/2022	8.80	Call	Bond Future	769.7400	0.7697	795.3100	0.7953	3.322	0	0	102
2021/08/18	R213	03/02/2022	10.60	Put	Bond Future	823.4600	0.8235	835.9300	0.8359	1.514	0	0	430
2021/08/18	R213	03/02/2022	10.00	Call	Bond Future	3,703.2200	3.7032	3,795.8000	3.7958	2.500	0	0	0
2021/08/18	R213	03/02/2022	10.00	Put	Bond Future	1,597.9700	1.5980	1,594.8600	1.5949	(0.195)	0	0	430
2021/08/18	R213	03/02/2022	9.22	Put	Bond Future	3,590.5100	3.5905	3,503.7100	3.5037	(2.417)	0	0	0
2021/08/18	R213	03/02/2022	10.67	Call	Bond Future	6,243.5800	6.2436	6,351.5500	6.3515	1.729	0	0	0
2021/08/18	R213	03/02/2022	10.67	Put	Bond Future	762.0200	0.7620	774.3000	0.7743	1.612	0	0	220
2021/08/18	R213	03/02/2022			Bond Future	9.5999	87.6087	9.5820	87.7043	(0.186)	0.0000	0.0000	0
2021/08/18	R213	03/02/2022	9.97	Call	Bond Future	3,602.8300	3.6028	3,691.7100	3.6917	2.467	0	0	0
2021/08/18	R213	03/02/2022	9.97	Put	Bond Future	1,653.0800	1.6531	1,646.2700	1.6463	(0.412)	0	0	0
2021/08/18	R213	03/02/2022	9.96	Call	Bond Future	3,569.7800	3.5698	3,657.3300	3.6573	2.453	0	0	0
2021/08/18	R213	03/02/2022	9.96	Put	Bond Future	1,671.9500	1.6719	1,663.8100	1.6638	(0.487)	0	0	0
2021/08/18	R213	03/02/2022	10.15	Call	Bond Future	4,230.6100	4.2306	4,333.2200	4.3332	2.425	0	0	0
2021/08/18	R213	03/02/2022	10.15	Put	Bond Future	1,353.5000	1.3535	1,360.4200	1.3604	0.511	0	0	200
2021/08/18	R213	03/02/2022	9.58	Call	Bond Future	2,416.0800	2.4161	2,450.5000	2.4505	1.425	0	0	0
2021/08/18	R213	03/02/2022	10.25	Call	Bond Future	4,595.9900	4.5960	4,704.4600	4.7045	2.360	0	0	0
2021/08/18	R213	03/02/2022	10.25	Put	Bond Future	1,209.4900	1.2095	1,222.2700	1.2223	1.057	0	0	102
2021/08/18	R213	03/02/2022	9.76	Call	Bond Future	2,934.9900	2.9350	2,996.2200	2.9962	2.086	0	0	0
2021/08/18	R213	03/02/2022	9.76	Put	Bond Future	2,084.4200	2.0844	2,049.9600	2.0500	(1.653)	0	0	102
2021/08/18	R213	03/02/2022	10.60	Call	Bond Future	5,960.7600	5.9608	6,068.9200	6.0689	1.815	0	0	0
2021/08/18	R213	03/02/2022	9.22	Call	Bond Future	1,526.9000	1.5269	1,535.7900	1.5358	0.582	0	0	430
2021/08/18	R213	03/02/2022	10.17	Call	Bond Future	4,302.9000	4.3029	4,406.7700	4.4068	2.414	0	0	0
2021/08/18	R213	03/02/2022	10.17	Put	Bond Future	1,323.5800	1.3236	1,331.7600	1.3318	0.618	0	0	220
2021/08/18	R213	03/02/2022	9.15	Put	Bond Future	3,829.1100	3.8291	3,745.4700	3.7455	(2.184)	0	0	0
2021/08/18	R213	03/02/2022	9.15	Call	Bond Future	1,378.2500	1.3782	1,390.3000	1.3903	0.874	0	0	220
2021/08/18	R213	05/05/2022	10.65	Put	Bond Future	1,313.0600	1.3131	1,419.9900	1.4200	8.144	0	0	0
2021/08/18	R213	05/05/2022	10.63	Call	Bond Future	5,549.3700	5.5494	5,753.4100	5.7534	3.677	0	0	0
2021/08/18	R213	05/05/2022			Bond Future	9.7908	85.1094	9.7723	85.2057	(0.189)	0.0000	0.0000	0
2021/08/18	R213	05/05/2022	10.64	Call	Bond Future	5,586.1600	5.5862	5,789.6600	5.7897	3.643	0	0	0
2021/08/18	R213	05/05/2022	10.64	Put	Bond Future	1,324.7100	1.3247	1,431.9400	1.4319	8.095	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
2021/08/18	R213	05/05/2022	10.65	Call	Bond Future	5,623.0000	5.6230	5,826.2000	5.8262	3.614	0	0	0
2021/08/18	R213	05/05/2022	10.63	Put	Bond Future	1,336.4600	1.3365	1,444.2300	1.4442	8.064	0	0	0
2021/08/18	R213	04/08/2022	9.89	Call	Bond Future	3,118.7300	3.1187	3,095.1600	3.0952	(0.756)	0	0	0
2021/08/18	R213	04/08/2022	9.90	Put	Bond Future	3,610.7000	3.6107	3,491.2300	3.4912	(3.309)	0	0	0
2021/08/18	R213	04/08/2022	9.88	Call	Bond Future	3,093.9700	3.0940	3,068.4800	3.0685	(0.824)	0	0	0
2021/08/18	R213	04/08/2022			Bond Future	9.9925	86.1002	9.9732	86.1974	(0.193)	0.0000	0.0000	0
2021/08/18	R213	04/08/2022	9.89	Put	Bond Future	3,636.1800	3.6362	3,515.4700	3.5155	(3.320)	0	0	0
2021/08/18	R213	04/08/2022	9.90	Call	Bond Future	3,143.9300	3.1439	3,121.6000	3.1216	(0.710)	0	0	0
2021/08/18	R213	04/08/2022	9.88	Put	Bond Future	3,662.1300	3.6621	3,539.5000	3.5395	(3.349)	0	0	0
2021/08/18	R214	04/11/2021	12.47	Call	Bond Future	9,013.1000	9.0131	9,068.1500	9.0682	0.611	0	0	0
2021/08/18	R214	04/11/2021	12.46	Call	Bond Future	8,968.5600	8.9686	9,024.4800	9.0245	0.624	0	0	0
2021/08/18	R214	04/11/2021	12.46	Put	Bond Future	99.7300	0.0997	116.9300	0.1169	17.247	0	0	0
2021/08/18	R214	04/11/2021			Bond Future	10.7554	66.9065	10.7488	66.9452	(0.062)	0.0000	0.0000	18,091
2021/08/18	R214	04/11/2021	12.47	Put	Bond Future	98.0400	0.0980	114.3700	0.1144	16.656	0	0	0
2021/08/18	R214	04/11/2021	12.48	Call	Bond Future	9,057.5900	9.0576	9,111.7900	9.1118	0.598	0	0	0
2021/08/18	R214	04/11/2021	12.48	Put	Bond Future	96.3700	0.0964	111.8500	0.1119	16.063	0	0	0
2021/08/18	R214	03/02/2022	11.40	Put	Bond Future	1,618.2400	1.6182	1,686.9900	1.6870	4.248	0	0	0
2021/08/18	R214	03/02/2022	11.41	Call	Bond Future	4,227.5400	4.2275	4,335.0900	4.3351	2.544	0	0	0
2021/08/18	R214	03/02/2022	11.39	Put	Bond Future	1,635.3000	1.6353	1,703.7200	1.7037	4.184	0	0	0
2021/08/18	R214	03/02/2022			Bond Future	10.9329	67.6697	10.9262	67.7082	(0.062)	0.0000	0.0000	0
2021/08/18	R214	03/02/2022	11.40	Call	Bond Future	4,191.1300	4.1911	4,298.3400	4.2983	2.558	0	0	0
2021/08/18	R214	03/02/2022	11.41	Put	Bond Future	1,601.3400	1.6013	1,670.4300	1.6704	4.315	0	0	0
2021/08/18	R214	03/02/2022	11.39	Call	Bond Future	4,154.8100	4.1548	4,261.6900	4.2617	2.572	0	0	0
2021/08/18	R214	05/05/2022	11.74	Put	Bond Future	1,783.6200	1.7836	1,980.2400	1.9802	11.024	0	0	0
2021/08/18	R214	05/05/2022	11.75	Call	Bond Future	5,186.4100	5.1864	5,421.7700	5.4218	4.538	0	0	0
2021/08/18	R214	05/05/2022	11.73	Put	Bond Future	1,799.1000	1.7991	1,995.4400	1.9954	10.913	0	0	0
2021/08/18	R214	05/05/2022			Bond Future	11.1067	65.1878	11.0998	65.2263	(0.062)	0.0000	0.0000	0
2021/08/18	R214	05/05/2022	11.74	Call	Bond Future	5,150.8500	5.1509	5,385.9400	5.3859	4.564	0	0	0
2021/08/18	R214	05/05/2022	11.75	Put	Bond Future	1,768.2800	1.7683	1,965.1700	1.9652	11.135	0	0	0
2021/08/18	R214	05/05/2022	11.73	Call	Bond Future	5,115.3600	5.1154	5,350.1700	5.3502	4.590	0	0	0
2021/08/18	R214	04/08/2022	10.98	Put	Bond Future	4,506.9400	4.5069	4,537.1600	4.5372	0.671	0	0	0
2021/08/18	R214	04/08/2022	10.99	Call	Bond Future	2,831.6100	2.8316	2,900.6500	2.9006	2.438	0	0	0
2021/08/18	R214	04/08/2022			Bond Future	11.2879	65.9425	11.2807	65.9811	(0.063)	0.0000	0.0000	0
2021/08/18	R214	04/08/2022	10.98	Call	Bond Future	2,806.7600	2.8068	2,875.6700	2.8757	2.455	0	0	0
2021/08/18	R214	04/08/2022	10.99	Put	Bond Future	4,475.4500	4.4755	4,505.8000	4.5058	0.678	0	0	0
2021/08/18	R214	04/08/2022	10.97	Call	Bond Future	2,782.0100	2.7820	2,850.7900	2.8508	2.472	0	0	0
2021/08/18	R214	04/08/2022	10.97	Put	Bond Future	4,538.6100	4.5386	4,568.7000	4.5687	0.663	0	0	0
2021/08/18	R248	04/11/2021	12.85	Call	Bond Future	13,626.9100	13.6269	13,630.2200	13.6302	0.024	0	0	0
2021/08/18	R248	04/11/2021	12.85	Put	Bond Future	67.6100	0.0676	60.2900	0.0603	(10.827)	0	0	0
2021/08/18	R248	04/11/2021	10.80	Put	Bond Future	2,000.8100	2.0008	2,111.2800	2.1113	5.521	0	0	0
2021/08/18	R248	04/11/2021	10.80	Call	Bond Future	2,642.1700	2.6422	2,763.2700	2.7633	4.583	0	0	1,050
2021/08/18	R248	04/11/2021	10.20	Put	Bond Future	4,744.7400	4.7447	4,807.5300	4.8075	1.323	0	0	0
2021/08/18	R248	04/11/2021			Bond Future	10.7131	84.5175	10.7117	84.5282	(0.013)	0.0000	0.0000	167,643
2021/08/18	R248	04/11/2021	12.84	Call	Bond Future	13,574.4300	13.5744	13,577.6200	13.5776	0.024	0	0	0
2021/08/18	R248	04/11/2021	12.84	Put	Bond Future	69.1600	0.0692	61.7200	0.0617	(10.758)	0	0	0
2021/08/18	R248	04/11/2021	12.83	Call	Bond Future	13,521.9100	13.5219	13,524.9600	13.5250	0.023	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
2021/08/18	R248	04/11/2021	12.83	Put	Bond Future	70.7500	0.0708	63.1700	0.0632	(10.714)	0	0	0
2021/08/18	R248	04/11/2021	10.30	Put	Bond Future	4,168.3100	4.1683	4,234.1600	4.2342	1.580	0	0	0
2021/08/18	R248	04/11/2021	10.30	Call	Bond Future	996.8100	0.9968	1,073.2900	1.0733	7.672	0	0	0
2021/08/18	R248	04/11/2021	9.60	Put	Bond Future	9,157.6100	9.1576	9,158.1400	9.1581	0.006	0	0	0
2021/08/18	R248	04/11/2021	9.60	Call	Bond Future	110.2100	0.1102	121.3700	0.1214	10.126	0	0	0
2021/08/18	R248	04/11/2021	10.20	Call	Bond Future	773.7900	0.7738	847.2100	0.8472	9.488	0	0	1,050
2021/08/18	R248	03/02/2022	11.48	Call	Bond Future	5,811.5800	5.8116	6,068.8700	6.0689	4.427	0	0	0
2021/08/18	R248	03/02/2022	11.49	Put	Bond Future	1,707.8600	1.7079	1,955.2200	1.9552	14.484	0	0	0
2021/08/18	R248	03/02/2022	11.47	Call	Bond Future	5,764.2100	5.7642	6,021.3900	6.0214	4.462	0	0	0
2021/08/18	R248	03/02/2022	9.80	Put	Bond Future	9,127.6500	9.1276	9,177.3500	9.1774	0.544	0	0	0
2021/08/18	R248	03/02/2022	9.80	Call	Bond Future	556.6300	0.5566	616.1500	0.6162	10.693	0	0	1,300
2021/08/18	R248	03/02/2022	10.50	Put	Bond Future	4,862.7500	4.8627	4,987.1800	4.9872	2.559	0	0	0
2021/08/18	R248	03/02/2022	10.50	Call	Bond Future	1,972.2800	1.9723	2,106.5300	2.1065	6.807	0	0	1,300
2021/08/18	R248	03/02/2022			Bond Future	10.8883	85.4817	10.8869	85.4916	(0.012)	0.0000	0.0000	0
2021/08/18	R248	03/02/2022	11.48	Put	Bond Future	1,726.3200	1.7263	1,973.7900	1.9738	14.335	0	0	0
2021/08/18	R248	03/02/2022	11.49	Call	Bond Future	5,859.0400	5.8590	6,116.2200	6.1162	4.389	0	0	0
2021/08/18	R248	03/02/2022	11.47	Put	Bond Future	1,744.9800	1.7450	1,992.3400	1.9923	14.176	0	0	0
2021/08/18	R248	05/05/2022	11.80	Call	Bond Future	6,904.6500	6.9047	7,216.4900	7.2165	4.516	0	0	0
2021/08/18	R248	05/05/2022	11.79	Call	Bond Future	6,858.2300	6.8582	7,171.0100	7.1710	4.561	0	0	0
2021/08/18	R248	05/05/2022	11.79	Put	Bond Future	1,998.7100	1.9987	2,302.0000	2.3020	15.174	0	0	0
2021/08/18	R248	05/05/2022			Bond Future	11.0597	82.0745	11.0584	82.0840	(0.012)	0.0000	0.0000	0
2021/08/18	R248	05/05/2022	11.80	Put	Bond Future	1,982.2200	1.9822	2,284.5700	2.2846	15.253	0	0	0
2021/08/18	R248	05/05/2022	11.81	Call	Bond Future	6,951.1300	6.9511	7,262.2700	7.2623	4.476	0	0	0
2021/08/18	R248	05/05/2022	11.81	Put	Bond Future	1,965.8700	1.9659	2,267.5200	2.2675	15.344	0	0	0
2021/08/18	R248	04/08/2022	10.99	Call	Bond Future	3,622.3300	3.6223	3,836.0000	3.8360	5.899	0	0	0
2021/08/18	R248	04/08/2022	10.99	Put	Bond Future	5,353.3100	5.3533	5,557.7500	5.5577	3.819	0	0	0
2021/08/18	R248	04/08/2022	10.98	Call	Bond Future	3,590.5600	3.5906	3,802.7900	3.8028	5.911	0	0	0
2021/08/18	R248	04/08/2022	10.98	Put	Bond Future	5,392.5500	5.3925	5,595.5500	5.5955	3.764	0	0	0
2021/08/18	R248	04/08/2022			Bond Future	11.2386	83.0250	11.2372	83.0342	(0.012)	0.0000	0.0000	0
2021/08/18	R248	04/08/2022	11.00	Call	Bond Future	3,654.2400	3.6542	3,869.3300	3.8693	5.886	0	0	0
2021/08/18	R248	04/08/2022	11.00	Put	Bond Future	5,314.3100	5.3143	5,520.1700	5.5202	3.874	0	0	0

Total

1119899