



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 09/09/2021 TO 09/09/2021

Deal Date	Contract Details	Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2021/09/09	0904 31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/09/09	0908 31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/09/09	0957 31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/09/09	0986 31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/09/09	1386 28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/09/09	1409 28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/09/09	2025 04/11/2021			Bond Future	155.6181	155.6181	155.5964	155.5964	(0.014)	0.0000	0.0000	4,840
2021/09/09	2025 03/02/2022			Bond Future	155.8383	155.8383	155.8158	155.8158	(0.014)	0.0000	0.0000	0
2021/09/09	2025 05/05/2022			Bond Future	157.6978	157.6978	157.6748	157.6748	(0.015)	0.0000	0.0000	0
2021/09/09	2025 04/08/2022			Bond Future	158.0187	158.0187	157.9952	157.9952	(0.015)	0.0000	0.0000	0
2021/09/09	2029 04/11/2021			Bond Future	114.8800	114.8800	115.1731	115.1731	0.255	0.0000	0.0000	2,964
2021/09/09	2029 03/02/2022			Bond Future	116.2103	116.2103	116.5063	116.5063	0.255	0.0000	0.0000	0
2021/09/09	2029 05/05/2022			Bond Future	116.3990	116.3990	116.6984	116.6984	0.257	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 Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2021/09/09	2029	04/08/2022			Bond Future	117.8284	117.8284	118.1314	118.1314	0.257	0.0000	0.0000	0
2021/09/09	2030	04/11/2021	10.60	Call	Bond Future	8,754.3200	8.7543	8,651.9800	8.6520	(1.169)	0	0	0
2021/09/09	2030	04/11/2021	10.60	Put	Bond Future	29.9700	0.0300	30.1000	0.0301	0.434	0	0	0
2021/09/09	2030	04/11/2021	10.59	Put	Bond Future	30.8000	0.0308	30.9400	0.0309	0.455	0	0	0
2021/09/09	2030	04/11/2021	8.27	Put	Bond Future	4,008.0700	4.0081	4,088.1700	4.0882	1.998	0	0	0
2021/09/09	2030	04/11/2021	8.27	Call	Bond Future	275.1200	0.2751	252.7500	0.2527	(8.131)	0	0	300
2021/09/09	2030	04/11/2021	8.77	Put	Bond Future	1,954.1100	1.9541	2,002.1600	2.0022	2.459	0	0	0
2021/09/09	2030	04/11/2021	11.44	Put	Bond Future	1.8500	0.0019	1.8100	0.0018	(2.162)	0	0	300
2021/09/09	2030	04/11/2021	11.26	Call	Bond Future	11,883.0000	11.8830	11,780.4700	11.7805	(0.863)	0	0	0
2021/09/09	2030	04/11/2021	9.20	Call	Bond Future	2,372.2700	2.3723	2,292.6000	2.2926	(3.358)	0	0	29
2021/09/09	2030	04/11/2021	9.30	Put	Bond Future	707.6900	0.7077	726.0500	0.7261	2.594	0	0	0
2021/09/09	2030	04/11/2021	9.35	Call	Bond Future	2,947.3800	2.9474	2,861.2700	2.8613	(2.922)	0	0	0
2021/09/09	2030	04/11/2021	9.35	Put	Bond Future	636.6900	0.6367	653.0500	0.6531	2.570	0	0	9,100
2021/09/09	2030	04/11/2021			Bond Future	8.9267	96.8542	8.9452	96.7517	0.207	0.0000	0.0000	99,404
2021/09/09	2030	04/11/2021	10.61	Call	Bond Future	8,802.4800	8.8025	8,700.1300	8.7001	(1.163)	0	0	0
2021/09/09	2030	04/11/2021	10.61	Put	Bond Future	29.1700	0.0292	29.2900	0.0293	0.411	0	0	0
2021/09/09	2030	04/11/2021	10.59	Call	Bond Future	8,706.1600	8.7062	8,603.8300	8.6038	(1.175)	0	0	0
2021/09/09	2030	04/11/2021	8.77	Call	Bond Future	1,080.0000	1.0800	1,025.5800	1.0256	(5.039)	0	0	300
2021/09/09	2030	04/11/2021	11.44	Call	Bond Future	12,715.2800	12.7153	12,612.7700	12.6128	(0.806)	0	0	0
2021/09/09	2030	04/11/2021	11.26	Put	Bond Future	3.7800	0.0038	3.7200	0.0037	(1.587)	0	0	29
2021/09/09	2030	04/11/2021	9.90	Put	Bond Future	182.7300	0.1827	186.3100	0.1863	1.959	0	0	0
2021/09/09	2030	04/11/2021	9.90	Call	Bond Future	5,388.8300	5.3888	5,289.9400	5.2899	(1.835)	0	0	29
2021/09/09	2030	04/11/2021	9.20	Put	Bond Future	872.0500	0.8720	894.8500	0.8948	2.615	0	0	0
2021/09/09	2030	04/11/2021	8.75	Put	Bond Future	2,020.1500	2.0201	2,069.5400	2.0695	2.445	0	0	0
2021/09/09	2030	04/11/2021	8.75	Call	Bond Future	1,033.7400	1.0337	980.6600	0.9807	(5.135)	0	0	3,250
2021/09/09	2030	04/11/2021	9.30	Call	Bond Future	2,749.2300	2.7492	2,665.1200	2.6651	(3.059)	0	0	0
2021/09/09	2030	03/02/2022	9.45	Call	Bond Future	3,280.1000	3.2801	3,207.2000	3.2072	(2.222)	0	0	0
2021/09/09	2030	03/02/2022	9.45	Put	Bond Future	1,506.6500	1.5066	1,537.7400	1.5377	2.064	0	0	0
2021/09/09	2030	03/02/2022	9.35	Call	Bond Future	2,953.6500	2.9537	2,884.2300	2.8842	(2.350)	0	0	0
2021/09/09	2030	03/02/2022	9.35	Put	Bond Future	1,705.0900	1.7051	1,739.6600	1.7397	2.027	0	0	101
2021/09/09	2030	03/02/2022	8.39	Put	Bond Future	4,725.8700	4.7259	4,799.6200	4.7996	1.561	0	0	0
2021/09/09	2030	03/02/2022	8.39	Call	Bond Future	735.8800	0.7359	705.6400	0.7056	(4.109)	0	0	101
2021/09/09	2030	03/02/2022	8.85	Put	Bond Future	3,017.9800	3.0180	3,072.4500	3.0725	1.805	0	0	0
2021/09/09	2030	03/02/2022	8.85	Call	Bond Future	1,584.0000	1.5840	1,534.4800	1.5345	(3.126)	0	0	1,000
2021/09/09	2030	03/02/2022			Bond Future	9.1150	93.9479	9.1344	93.8439	0.213	0.0000	0.0000	0
2021/09/09	2030	03/02/2022	9.44	Call	Bond Future	3,246.7000	3.2467	3,174.1400	3.1741	(2.235)	0	0	0
2021/09/09	2030	03/02/2022	9.44	Put	Bond Future	1,525.5700	1.5256	1,557.0000	1.5570	2.060	0	0	0
2021/09/09	2030	03/02/2022	9.43	Call	Bond Future	3,213.6900	3.2137	3,141.4800	3.1415	(2.247)	0	0	0
2021/09/09	2030	03/02/2022	9.43	Put	Bond Future	1,544.9100	1.5449	1,576.6900	1.5767	2.057	0	0	0
2021/09/09	2030	03/02/2022	9.78	Call	Bond Future	4,475.8300	4.4758	4,393.0900	4.3931	(1.849)	0	0	0
2021/09/09	2030	03/02/2022	9.78	Put	Bond Future	997.0800	0.9971	1,018.3300	1.0183	2.131	0	0	101
2021/09/09	2030	03/02/2022	10.85	Call	Bond Future	8,992.3200	8.9923	8,893.4100	8.8934	(1.100)	0	0	0
2021/09/09	2030	03/02/2022	10.85	Put	Bond Future	256.1200	0.2561	261.2000	0.2612	1.983	0	0	1,000
2021/09/09	2030	03/02/2022	9.60	Put	Bond Future	1,250.2900	1.2503	1,276.5800	1.2766	2.103	0	0	0
2021/09/09	2030	03/02/2022	9.60	Call	Bond Future	3,803.9400	3.8039	3,726.2400	3.7262	(2.043)	0	0	1,000
2021/09/09	2030	05/05/2022	10.21	Call	Bond Future	5,740.1300	5.7401	5,657.0600	5.6571	(1.447)	0	0	0
2021/09/09	2030	05/05/2022	10.21	Put	Bond Future	1,238.8400	1.2388	1,261.1800	1.2612	1.803	0	0	0

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2021/09/09	2030	05/05/2022	9.95	Call	Bond Future	4,795.9400	4.7959	4,718.4400	4.7184	(1.616)	0	0	0
2021/09/09	2030	05/05/2022	8.47	Call	Bond Future	1,030.0900	1.0301	997.9500	0.9980	(3.120)	0	0	1,073
2021/09/09	2030	05/05/2022	8.14	Put	Bond Future	6,956.9300	6.9569	7,039.7700	7.0398	1.191	0	0	0
2021/09/09	2030	05/05/2022	8.14	Call	Bond Future	627.4100	0.6274	604.8400	0.6048	(3.597)	0	0	1,800
2021/09/09	2030	05/05/2022	8.89	Put	Bond Future	4,005.2500	4.0052	4,064.6700	4.0647	1.484	0	0	0
2021/09/09	2030	05/05/2022	8.81	Put	Bond Future	4,269.9700	4.2700	4,332.0600	4.3321	1.454	0	0	0
2021/09/09	2030	05/05/2022			Bond Future	9.3125	95.0471	9.3329	94.9417	0.219	0.0000	0.0000	0
2021/09/09	2030	05/05/2022	10.20	Call	Bond Future	5,702.9600	5.7030	5,620.1000	5.6201	(1.453)	0	0	0
2021/09/09	2030	05/05/2022	10.20	Put	Bond Future	1,250.2700	1.2503	1,272.8200	1.2728	1.804	0	0	200
2021/09/09	2030	05/05/2022	10.19	Call	Bond Future	5,665.8700	5.6659	5,583.2000	5.5832	(1.459)	0	0	0
2021/09/09	2030	05/05/2022	10.19	Put	Bond Future	1,261.8100	1.2618	1,284.5500	1.2846	1.802	0	0	0
2021/09/09	2030	05/05/2022	9.95	Put	Bond Future	1,569.4700	1.5695	1,597.3800	1.5974	1.778	0	0	1,073
2021/09/09	2030	05/05/2022	9.35	Call	Bond Future	2,897.6800	2.8977	2,836.7200	2.8367	(2.104)	0	0	0
2021/09/09	2030	05/05/2022	9.35	Put	Bond Future	2,703.9300	2.7039	2,748.3800	2.7484	1.644	0	0	1,073
2021/09/09	2030	05/05/2022	8.47	Put	Bond Future	5,524.3900	5.5244	5,597.6600	5.5977	1.326	0	0	0
2021/09/09	2030	05/05/2022	8.89	Call	Bond Future	1,785.0400	1.7850	1,739.0500	1.7391	(2.576)	0	0	1,800
2021/09/09	2030	05/05/2022	11.04	Call	Bond Future	9,005.2300	9.0052	8,910.3400	8.9103	(1.054)	0	0	0
2021/09/09	2030	05/05/2022	11.04	Put	Bond Future	586.6600	0.5867	597.1800	0.5972	1.793	0	0	1,800
2021/09/09	2030	05/05/2022	8.81	Call	Bond Future	1,621.8300	1.6218	1,578.5100	1.5785	(2.671)	0	0	200
2021/09/09	2030	05/05/2022	7.73	Put	Bond Future	9,001.2200	9.0012	9,092.9000	9.0929	1.019	0	0	0
2021/09/09	2030	05/05/2022	7.73	Call	Bond Future	330.3700	0.3304	316.6400	0.3166	(4.156)	0	0	200
2021/09/09	2030	04/08/2022	9.56	Call	Bond Future	3,247.3200	3.2473	3,186.6500	3.1867	(1.868)	0	0	0
2021/09/09	2030	04/08/2022	9.56	Put	Bond Future	3,075.4300	3.0754	3,121.5900	3.1216	1.501	0	0	0
2021/09/09	2030	04/08/2022			Bond Future	9.5255	92.1405	9.5469	92.0337	0.225	0.0000	0.0000	0
2021/09/09	2030	04/08/2022	9.55	Call	Bond Future	3,220.8100	3.2208	3,160.4100	3.1604	(1.875)	0	0	0
2021/09/09	2030	04/08/2022	9.55	Put	Bond Future	3,098.7300	3.0987	3,145.1600	3.1452	1.498	0	0	0
2021/09/09	2030	04/08/2022	9.54	Call	Bond Future	3,194.4100	3.1944	3,134.2800	3.1343	(1.882)	0	0	0
2021/09/09	2030	04/08/2022	9.54	Put	Bond Future	3,122.1700	3.1222	3,168.8700	3.1689	1.496	0	0	0
2021/09/09	2032	04/11/2021	11.70	Call	Bond Future	11,671.9800	11.6720	11,560.0800	11.5601	(0.959)	0	0	0
2021/09/09	2032	04/11/2021	11.71	Put	Bond Future	11.0700	0.0111	10.9700	0.0110	(0.903)	0	0	0
2021/09/09	2032	04/11/2021	11.69	Call	Bond Future	11,621.6100	11.6216	11,509.7100	11.5097	(0.963)	0	0	0
2021/09/09	2032	04/11/2021	9.83	Call	Bond Future	2,416.1100	2.4161	2,331.5300	2.3315	(3.501)	0	0	700
2021/09/09	2032	04/11/2021			Bond Future	9.6046	92.1080	9.6229	91.9962	0.191	0.0000	0.0000	126,441
2021/09/09	2032	04/11/2021	11.70	Put	Bond Future	11.3700	0.0114	11.2800	0.0113	(0.792)	0	0	0
2021/09/09	2032	04/11/2021	11.71	Call	Bond Future	11,722.3300	11.7223	11,610.4200	11.6104	(0.955)	0	0	0
2021/09/09	2032	04/11/2021	11.69	Put	Bond Future	11.6900	0.0117	11.6000	0.0116	(0.770)	0	0	0
2021/09/09	2032	04/11/2021	9.33	Put	Bond Future	2,573.0700	2.5731	2,634.6200	2.6346	2.392	0	0	0
2021/09/09	2032	04/11/2021	9.33	Call	Bond Future	878.0000	0.8780	827.7400	0.8277	(5.724)	0	0	700
2021/09/09	2032	04/11/2021	9.83	Put	Bond Future	1,055.0900	1.0551	1,082.3200	1.0823	2.581	0	0	0
2021/09/09	2032	04/11/2021	12.81	Call	Bond Future	17,022.5400	17.0225	16,910.7300	16.9107	(0.657)	0	0	0
2021/09/09	2032	04/11/2021	12.81	Put	Bond Future	0.1300	0.0001	0.1300	0.0001	0.000	0	0	700
2021/09/09	2032	03/02/2022	10.43	Call	Bond Future	4,874.4800	4.8745	4,785.3400	4.7853	(1.829)	0	0	0
2021/09/09	2032	03/02/2022	10.43	Put	Bond Future	1,223.8100	1.2238	1,248.0200	1.2480	1.978	0	0	0
2021/09/09	2032	03/02/2022	10.42	Call	Bond Future	4,832.6100	4.8326	4,743.7500	4.7438	(1.839)	0	0	0
2021/09/09	2032	03/02/2022	10.42	Put	Bond Future	1,237.9600	1.2380	1,262.4500	1.2625	1.978	0	0	0
2021/09/09	2032	03/02/2022	10.45	Put	Bond Future	1,195.9800	1.1960	1,219.6300	1.2196	1.977	0	0	198
2021/09/09	2032	03/02/2022	9.81	Call	Bond Future	2,577.8700	2.5779	2,510.8800	2.5109	(2.599)	0	0	0

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2021/09/09	2032	03/02/2022	9.81	Put	Bond Future	2,494.3000	2.4943	2,540.6600	2.5407	1.859	0	0	198
2021/09/09	2032	03/02/2022	8.91	Put	Bond Future	6,020.8100	6.0208	6,108.2500	6.1083	1.452	0	0	0
2021/09/09	2032	03/02/2022	10.66	Call	Bond Future	5,863.8900	5.8639	5,769.0100	5.7690	(1.618)	0	0	0
2021/09/09	2032	03/02/2022	10.66	Put	Bond Future	938.1500	0.9381	956.6200	0.9566	1.969	0	0	97
2021/09/09	2032	03/02/2022	10.35	Put	Bond Future	1,341.4100	1.3414	1,367.9300	1.3679	1.977	0	0	400
2021/09/09	2032	03/02/2022	9.58	Put	Bond Future	3,201.9800	3.2020	3,258.5400	3.2585	1.766	0	0	0
2021/09/09	2032	03/02/2022	9.58	Call	Bond Future	1,912.3300	1.9123	1,855.5400	1.8555	(2.970)	0	0	400
2021/09/09	2032	03/02/2022	11.13	Call	Bond Future	7,992.9800	7.9930	7,889.8900	7.8899	(1.290)	0	0	0
2021/09/09	2032	03/02/2022	11.13	Put	Bond Future	539.3600	0.5394	549.6200	0.5496	1.902	0	0	210
2021/09/09	2032	03/02/2022	10.53	Call	Bond Future	5,298.7600	5.2988	5,206.9700	5.2070	(1.732)	0	0	0
2021/09/09	2032	03/02/2022	10.53	Put	Bond Future	1,090.5800	1.0906	1,112.1400	1.1121	1.977	0	0	210
2021/09/09	2032	03/02/2022	10.65	Call	Bond Future	5,819.9300	5.8199	5,725.2700	5.7253	(1.626)	0	0	0
2021/09/09	2032	03/02/2022	10.65	Put	Bond Future	949.1000	0.9491	967.7900	0.9678	1.969	0	0	1,050
2021/09/09	2032	03/02/2022	9.67	Call	Bond Future	2,160.2300	2.1602	2,099.3600	2.0994	(2.818)	0	0	0
2021/09/09	2032	03/02/2022			Bond Future	9.7959	93.1520	9.8150	93.0387	0.196	0.0000	0.0000	0
2021/09/09	2032	03/02/2022	10.44	Call	Bond Future	4,916.4600	4.9165	4,827.0400	4.8270	(1.819)	0	0	0
2021/09/09	2032	03/02/2022	10.44	Put	Bond Future	1,209.8200	1.2098	1,233.7500	1.2338	1.978	0	0	0
2021/09/09	2032	03/02/2022	10.45	Call	Bond Future	4,958.5400	4.9585	4,868.8400	4.8688	(1.809)	0	0	0
2021/09/09	2032	03/02/2022	8.91	Call	Bond Future	568.9500	0.5690	543.0400	0.5430	(4.554)	0	0	198
2021/09/09	2032	03/02/2022	10.14	Call	Bond Future	3,715.1600	3.7152	3,635.2000	3.6352	(2.152)	0	0	0
2021/09/09	2032	03/02/2022	10.14	Put	Bond Future	1,708.9700	1.7090	1,742.3600	1.7424	1.954	0	0	97
2021/09/09	2032	03/02/2022	9.14	Put	Bond Future	4,921.0300	4.9210	4,998.2100	4.9982	1.568	0	0	0
2021/09/09	2032	03/02/2022	9.14	Call	Bond Future	925.7700	0.9258	889.6000	0.8896	(3.907)	0	0	97
2021/09/09	2032	03/02/2022	10.95	Call	Bond Future	7,165.0000	7.1650	7,064.5600	7.0646	(1.402)	0	0	0
2021/09/09	2032	03/02/2022	10.95	Put	Bond Future	667.3900	0.6674	680.3000	0.6803	1.934	0	0	400
2021/09/09	2032	03/02/2022	10.35	Call	Bond Future	4,542.5700	4.5426	4,455.7400	4.4557	(1.911)	0	0	0
2021/09/09	2032	03/02/2022	9.62	Put	Bond Future	3,069.3100	3.0693	3,124.0500	3.1240	1.783	0	0	0
2021/09/09	2032	03/02/2022	9.62	Call	Bond Future	2,020.4700	2.0205	1,961.8600	1.9619	(2.901)	0	0	210
2021/09/09	2032	03/02/2022	9.67	Put	Bond Future	2,909.2400	2.9092	2,961.7200	2.9617	1.804	0	0	1,050
2021/09/09	2032	03/02/2022	9.57	Put	Bond Future	3,235.8700	3.2359	3,292.8800	3.2929	1.762	0	0	0
2021/09/09	2032	03/02/2022	9.57	Call	Bond Future	1,885.8800	1.8859	1,829.5400	1.8295	(2.987)	0	0	1,050
2021/09/09	2032	05/05/2022	11.03	Call	Bond Future	6,941.7000	6.9417	6,848.2200	6.8482	(1.347)	0	0	0
2021/09/09	2032	05/05/2022	11.03	Put	Bond Future	1,240.4100	1.2404	1,261.8700	1.2619	1.730	0	0	0
2021/09/09	2032	05/05/2022	11.02	Put	Bond Future	1,251.2000	1.2512	1,272.8500	1.2728	1.730	0	0	0
2021/09/09	2032	05/05/2022	11.18	Call	Bond Future	7,572.3800	7.5724	7,476.2600	7.4763	(1.269)	0	0	0
2021/09/09	2032	05/05/2022	11.18	Put	Bond Future	1,087.8400	1.0878	1,106.6600	1.1067	1.730	0	0	780
2021/09/09	2032	05/05/2022			Bond Future	9.9922	90.0954	10.0123	89.9805	0.201	0.0000	0.0000	0
2021/09/09	2032	05/05/2022	11.04	Call	Bond Future	6,983.3000	6.9833	6,889.6400	6.8896	(1.341)	0	0	0
2021/09/09	2032	05/05/2022	11.04	Put	Bond Future	1,229.4900	1.2295	1,250.7700	1.2508	1.731	0	0	0
2021/09/09	2032	05/05/2022	11.02	Call	Bond Future	6,899.9200	6.8999	6,806.6300	6.8066	(1.352)	0	0	0
2021/09/09	2032	05/05/2022	9.58	Put	Bond Future	4,426.4900	4.4265	4,490.4500	4.4905	1.445	0	0	0
2021/09/09	2032	05/05/2022	9.58	Call	Bond Future	2,017.6200	2.0176	1,966.6400	1.9666	(2.527)	0	0	780
2021/09/09	2032	05/05/2022	10.18	Put	Bond Future	2,646.5400	2.6465	2,689.6100	2.6896	1.627	0	0	0
2021/09/09	2032	05/05/2022	10.18	Call	Bond Future	3,715.8600	3.7159	3,643.9900	3.6440	(1.934)	0	0	780
2021/09/09	2032	04/08/2022	10.21	Put	Bond Future	3,526.6500	3.5267	3,577.1200	3.5771	1.431	0	0	0
2021/09/09	2032	04/08/2022	10.22	Call	Bond Future	3,628.2400	3.6282	3,562.0000	3.5620	(1.826)	0	0	0
2021/09/09	2032	04/08/2022	10.20	Put	Bond Future	3,553.3700	3.5534	3,604.1300	3.6041	1.429	0	0	0
2021/09/09	2032	04/08/2022			Bond Future	10.1970	91.1317	10.2179	91.0153	0.205	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 Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2021/09/09	2032	04/08/2022	10.21	Call	Bond Future	3,598.8700	3.5989	3,532.9200	3.5329	(1.833)	0	0	0
2021/09/09	2032	04/08/2022	10.22	Put	Bond Future	3,500.4300	3.5004	3,550.6100	3.5506	1.434	0	0	0
2021/09/09	2032	04/08/2022	10.20	Call	Bond Future	3,569.9600	3.5700	3,504.3000	3.5043	(1.839)	0	0	0
2021/09/09	2033	04/11/2021			Bond Future	108.7936	108.7936	108.8012	108.8012	0.007	0.0000	0.0000	8,979
2021/09/09	2033	03/02/2022			Bond Future	110.0532	110.0532	110.0605	110.0605	0.007	0.0000	0.0000	0
2021/09/09	2033	05/05/2022			Bond Future	110.0883	110.0883	110.0955	110.0955	0.007	0.0000	0.0000	0
2021/09/09	2033	04/08/2022			Bond Future	111.4403	111.4403	111.4474	111.4474	0.006	0.0000	0.0000	0
2021/09/09	2037	04/11/2021	12.82	Put	Bond Future	6.4100	0.0064	6.1800	0.0062	(3.588)	0	0	0
2021/09/09	2037	04/11/2021	12.83	Call	Bond Future	14,310.5400	14.3105	14,220.5200	14.2205	(0.629)	0	0	0
2021/09/09	2037	04/11/2021	12.30	Call	Bond Future	11,540.8300	11.5408	11,450.4800	11.4505	(0.783)	0	0	0
2021/09/09	2037	04/11/2021	12.30	Put	Bond Future	29.6200	0.0296	29.0700	0.0291	(1.857)	0	0	600
2021/09/09	2037	04/11/2021	11.49	Put	Bond Future	197.8000	0.1978	198.1400	0.1981	0.172	0	0	0
2021/09/09	2037	04/11/2021	11.49	Call	Bond Future	7,104.8500	7.1049	7,015.3900	7.0154	(1.259)	0	0	600
2021/09/09	2037	04/11/2021			Bond Future	10.4003	87.9370	10.4137	87.8472	0.128	0.0000	0.0000	121,572
2021/09/09	2037	04/11/2021	12.82	Call	Bond Future	14,259.5700	14.2596	14,169.5400	14.1695	(0.631)	0	0	0
2021/09/09	2037	04/11/2021	12.83	Put	Bond Future	6.1900	0.0062	5.9700	0.0060	(3.554)	0	0	0
2021/09/09	2037	04/11/2021	12.81	Call	Bond Future	14,208.5500	14.2086	14,118.5200	14.1185	(0.634)	0	0	0
2021/09/09	2037	04/11/2021	12.81	Put	Bond Future	6.6300	0.0066	6.4000	0.0064	(3.469)	0	0	0
2021/09/09	2037	03/02/2022	11.46	Call	Bond Future	6,456.2100	6.4562	6,377.3700	6.3774	(1.221)	0	0	0
2021/09/09	2037	03/02/2022	11.47	Put	Bond Future	985.8800	0.9859	998.0000	0.9980	1.229	0	0	0
2021/09/09	2037	03/02/2022	11.45	Call	Bond Future	6,408.2000	6.4082	6,329.5300	6.3295	(1.228)	0	0	0
2021/09/09	2037	03/02/2022			Bond Future	10.5863	84.6794	10.6002	84.5883	0.131	0.0000	0.0000	0
2021/09/09	2037	03/02/2022	11.46	Put	Bond Future	997.3600	0.9974	1,009.6400	1.0096	1.231	0	0	0
2021/09/09	2037	03/02/2022	11.47	Call	Bond Future	6,504.1200	6.5041	6,425.1200	6.4251	(1.215)	0	0	0
2021/09/09	2037	03/02/2022	11.45	Put	Bond Future	1,008.8100	1.0088	1,021.2600	1.0213	1.234	0	0	0
2021/09/09	2037	05/05/2022	11.83	Call	Bond Future	7,775.0200	7.7750	7,698.0200	7.6980	(0.990)	0	0	0
2021/09/09	2037	05/05/2022	11.84	Put	Bond Future	1,419.1500	1.4191	1,434.4000	1.4344	1.075	0	0	0
2021/09/09	2037	05/05/2022	11.82	Call	Bond Future	7,730.0200	7.7300	7,653.1500	7.6532	(0.994)	0	0	0
2021/09/09	2037	05/05/2022			Bond Future	10.7772	85.6703	10.7917	85.5780	0.134	0.0000	0.0000	0
2021/09/09	2037	05/05/2022	11.83	Put	Bond Future	1,430.8700	1.4309	1,446.2600	1.4463	1.076	0	0	0
2021/09/09	2037	05/05/2022	11.84	Call	Bond Future	7,820.0600	7.8201	7,742.9200	7.7429	(0.986)	0	0	0
2021/09/09	2037	05/05/2022	11.82	Put	Bond Future	1,442.6900	1.4427	1,458.2100	1.4582	1.076	0	0	0
2021/09/09	2037	04/08/2022	10.90	Call	Bond Future	3,778.5300	3.7785	3,725.4300	3.7254	(1.405)	0	0	0
2021/09/09	2037	04/08/2022	10.91	Put	Bond Future	4,245.8400	4.2458	4,286.0200	4.2860	0.946	0	0	0
2021/09/09	2037	04/08/2022	10.89	Call	Bond Future	3,747.5100	3.7475	3,694.6500	3.6946	(1.411)	0	0	0
2021/09/09	2037	04/08/2022	10.89	Put	Bond Future	4,309.0100	4.3090	4,349.6600	4.3497	0.943	0	0	0
2021/09/09	2037	04/08/2022			Bond Future	10.9800	82.3992	10.9950	82.3057	0.137	0.0000	0.0000	0
2021/09/09	2037	04/08/2022	10.90	Put	Bond Future	4,277.3300	4.2773	4,317.7400	4.3177	0.945	0	0	50
2021/09/09	2037	04/08/2022	10.91	Call	Bond Future	3,809.6600	3.8097	3,756.3300	3.7563	(1.400)	0	0	0
2021/09/09	2037	04/08/2022	11.42	Call	Bond Future	5,560.9500	5.5610	5,496.5100	5.4965	(1.159)	0	0	0
2021/09/09	2037	04/08/2022	11.42	Put	Bond Future	2,893.9700	2.8940	2,923.0400	2.9230	1.005	0	0	50
2021/09/09	2037	04/08/2022	10.10	Put	Bond Future	7,443.5800	7.4436	7,504.2900	7.5043	0.816	0	0	0
2021/09/09	2037	04/08/2022	10.10	Call	Bond Future	1,699.9200	1.6999	1,667.1200	1.6671	(1.930)	0	0	50
2021/09/09	2038	04/11/2021			Bond Future	121.0082	121.0082	121.4914	121.4914	0.399	0.0000	0.0000	5,949
2021/09/09	2038	03/02/2022			Bond Future	120.6300	120.6300	121.1184	121.1184	0.405	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 Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2021/09/09	2038	05/05/2022			Bond Future	122.0696	122.0696	122.5636	122.5636	0.405	0.0000	0.0000	0
2021/09/09	2038	04/08/2022			Bond Future	121.7511	121.7511	122.2510	122.2510	0.411	0.0000	0.0000	0
2021/09/09	2040	04/11/2021	12.90	Call	Bond Future	14,842.5100	14.8425	14,708.4800	14.7085	(0.903)	0	0	0
2021/09/09	2040	04/11/2021	12.90	Put	Bond Future	9.4000	0.0094	9.2700	0.0093	(1.383)	0	0	0
2021/09/09	2040	04/11/2021	12.89	Call	Bond Future	14,788.9100	14.7889	14,654.8700	14.6549	(0.906)	0	0	0
2021/09/09	2040	04/11/2021	12.89	Put	Bond Future	9.7100	0.0097	9.5700	0.0096	(1.442)	0	0	0
2021/09/09	2040	04/11/2021			Bond Future	10.5324	90.1331	10.5508	89.9992	0.175	0.0000	0.0000	81,689
2021/09/09	2040	04/11/2021	12.91	Call	Bond Future	14,896.0400	14.8960	14,762.0200	14.7620	(0.900)	0	0	0
2021/09/09	2040	04/11/2021	12.91	Put	Bond Future	9.0900	0.0091	8.9700	0.0090	(1.320)	0	0	0
2021/09/09	2040	03/02/2022	11.58	Put	Bond Future	1,117.1100	1.1171	1,139.0700	1.1391	1.966	0	0	0
2021/09/09	2040	03/02/2022	11.59	Call	Bond Future	6,959.9800	6.9600	6,845.8900	6.8459	(1.639)	0	0	0
2021/09/09	2040	03/02/2022	11.57	Put	Bond Future	1,129.6400	1.1296	1,151.8600	1.1519	1.967	0	0	0
2021/09/09	2040	03/02/2022			Bond Future	10.7135	86.6502	10.7327	86.5144	0.180	0.0000	0.0000	0
2021/09/09	2040	03/02/2022	11.58	Call	Bond Future	6,909.1600	6.9092	6,795.3300	6.7953	(1.648)	0	0	0
2021/09/09	2040	03/02/2022	11.59	Put	Bond Future	1,104.7200	1.1047	1,126.4200	1.1264	1.964	0	0	0
2021/09/09	2040	03/02/2022	11.57	Call	Bond Future	6,858.4000	6.8584	6,744.8300	6.7448	(1.656)	0	0	0
2021/09/09	2040	05/05/2022	11.91	Put	Bond Future	1,531.2300	1.5312	1,557.4200	1.5574	1.710	0	0	0
2021/09/09	2040	05/05/2022	11.92	Call	Bond Future	8,104.2100	8.1042	7,992.6600	7.9927	(1.376)	0	0	0
2021/09/09	2040	05/05/2022	11.92	Put	Bond Future	1,518.3300	1.5183	1,544.3000	1.5443	1.710	0	0	0
2021/09/09	2040	05/05/2022	10.57	Put	Bond Future	4,949.7000	4.9497	5,022.2300	5.0222	1.465	0	0	0
2021/09/09	2040	05/05/2022	10.57	Call	Bond Future	2,642.0900	2.6421	2,577.1000	2.5771	(2.460)	0	0	1,200
2021/09/09	2040	05/05/2022	13.04	Call	Bond Future	13,539.6600	13.5397	13,412.1400	13.4121	(0.942)	0	0	0
2021/09/09	2040	05/05/2022	13.04	Put	Bond Future	620.5000	0.6205	630.5000	0.6305	1.612	0	0	1,200
2021/09/09	2040	05/05/2022			Bond Future	10.8989	87.6642	10.9189	87.5267	0.184	0.0000	0.0000	0
2021/09/09	2040	05/05/2022	11.91	Call	Bond Future	8,056.5800	8.0566	7,945.2500	7.9452	(1.382)	0	0	0
2021/09/09	2040	05/05/2022	11.90	Call	Bond Future	8,008.9800	8.0090	7,897.8800	7.8979	(1.387)	0	0	0
2021/09/09	2040	05/05/2022	11.90	Put	Bond Future	1,544.2400	1.5442	1,570.6600	1.5707	1.711	0	0	0
2021/09/09	2040	05/05/2022	9.82	Put	Bond Future	8,876.4700	8.8765	8,981.5200	8.9815	1.183	0	0	0
2021/09/09	2040	05/05/2022	9.82	Call	Bond Future	929.9400	0.9299	897.4700	0.8975	(3.492)	0	0	1,200
2021/09/09	2040	04/08/2022	11.05	Call	Bond Future	4,104.4200	4.1044	4,026.7600	4.0268	(1.892)	0	0	0
2021/09/09	2040	04/08/2022	11.05	Put	Bond Future	4,408.9100	4.4089	4,470.5600	4.4706	1.398	0	0	0
2021/09/09	2040	04/08/2022			Bond Future	11.0955	84.1653	11.1164	84.0260	0.188	0.0000	0.0000	0
2021/09/09	2040	04/08/2022	11.04	Call	Bond Future	4,070.5000	4.0705	3,993.1900	3.9932	(1.899)	0	0	0
2021/09/09	2040	04/08/2022	11.04	Put	Bond Future	4,442.1800	4.4422	4,504.1800	4.5042	1.396	0	0	0
2021/09/09	2040	04/08/2022	11.03	Call	Bond Future	4,037.0100	4.0370	3,960.0700	3.9601	(1.906)	0	0	0
2021/09/09	2040	04/08/2022	11.03	Put	Bond Future	4,475.9700	4.4760	4,538.3400	4.5383	1.393	0	0	0
2021/09/09	2044	04/11/2021	12.91	Call	Bond Future	14,680.4600	14.6805	14,618.1700	14.6182	(0.424)	0	0	0
2021/09/09	2044	04/11/2021	12.91	Put	Bond Future	12.1500	0.0122	11.5800	0.0116	(4.691)	0	0	0
2021/09/09	2044	04/11/2021			Bond Future	10.5820	86.8108	10.5904	86.7491	0.079	0.0000	0.0000	60,612
2021/09/09	2044	04/11/2021	12.90	Call	Bond Future	14,627.3700	14.6274	14,565.0700	14.5651	(0.426)	0	0	0
2021/09/09	2044	04/11/2021	12.90	Put	Bond Future	12.5400	0.0125	11.9600	0.0120	(4.625)	0	0	0
2021/09/09	2044	04/11/2021	12.89	Call	Bond Future	14,574.2100	14.5742	14,511.9000	14.5119	(0.428)	0	0	0
2021/09/09	2044	04/11/2021	12.89	Put	Bond Future	12.9300	0.0129	12.3400	0.0123	(4.563)	0	0	0
2021/09/09	2044	03/02/2022	11.60	Call	Bond Future	6,892.3400	6.8923	6,835.2100	6.8352	(0.829)	0	0	0
2021/09/09	2044	03/02/2022	11.60	Put	Bond Future	1,157.3300	1.1573	1,162.9200	1.1629	0.483	0	0	0
2021/09/09	2044	03/02/2022	11.59	Call	Bond Future	6,841.4100	6.8414	6,784.3900	6.7844	(0.833)	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 Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2021/09/09	2044	03/02/2022	11.59	Put	Bond Future	1,170.3000	1.1703	1,176.0000	1.1760	0.487	0	0	0
2021/09/09	2044	03/02/2022			Bond Future	10.7544	83.4153	10.7631	83.3526	0.081	0.0000	0.0000	0
2021/09/09	2044	03/02/2022	11.61	Call	Bond Future	6,943.4800	6.9435	6,886.2500	6.8863	(0.824)	0	0	0
2021/09/09	2044	03/02/2022	11.61	Put	Bond Future	1,144.6600	1.1447	1,150.1500	1.1502	0.480	0	0	0
2021/09/09	2044	05/05/2022	11.92	Call	Bond Future	8,045.2400	8.0452	7,990.1400	7.9901	(0.685)	0	0	0
2021/09/09	2044	05/05/2022	11.92	Put	Bond Future	1,570.5400	1.5705	1,579.0400	1.5790	0.541	0	0	0
2021/09/09	2044	05/05/2022	11.91	Call	Bond Future	7,997.4900	7.9975	7,942.4700	7.9425	(0.688)	0	0	0
2021/09/09	2044	05/05/2022	11.91	Put	Bond Future	1,583.8700	1.5839	1,592.4500	1.5925	0.542	0	0	0
2021/09/09	2044	05/05/2022			Bond Future	10.9304	84.3916	10.9395	84.3280	0.083	0.0000	0.0000	0
2021/09/09	2044	05/05/2022	11.93	Call	Bond Future	8,093.2400	8.0932	8,038.0400	8.0380	(0.682)	0	0	0
2021/09/09	2044	05/05/2022	11.93	Put	Bond Future	1,557.5500	1.5575	1,565.9500	1.5659	0.539	0	0	0
2021/09/09	2044	04/08/2022	11.09	Call	Bond Future	4,196.0800	4.1961	4,156.1800	4.1562	(0.951)	0	0	0
2021/09/09	2044	04/08/2022	11.09	Put	Bond Future	4,378.3600	4.3784	4,402.9200	4.4029	0.561	0	0	0
2021/09/09	2044	04/08/2022	11.08	Call	Bond Future	4,161.4700	4.1615	4,121.7300	4.1217	(0.955)	0	0	0
2021/09/09	2044	04/08/2022	11.08	Put	Bond Future	4,412.1700	4.4122	4,436.8900	4.4369	0.560	0	0	0
2021/09/09	2044	04/08/2022			Bond Future	11.1167	80.9802	11.1262	80.9157	0.085	0.0000	0.0000	0
2021/09/09	2044	04/08/2022	11.10	Call	Bond Future	4,230.8200	4.2308	4,190.7500	4.1907	(0.947)	0	0	0
2021/09/09	2044	04/08/2022	11.10	Put	Bond Future	4,344.7800	4.3448	4,369.1700	4.3692	0.561	0	0	0
2021/09/09	2046	04/11/2021			Bond Future	108.5643	108.5643	109.2205	109.2205	0.604	0.0000	0.0000	17,210
2021/09/09	2046	03/02/2022			Bond Future	109.8215	109.8215	110.4847	110.4847	0.604	0.0000	0.0000	0
2021/09/09	2046	05/05/2022			Bond Future	109.2498	109.2498	109.9208	109.9208	0.614	0.0000	0.0000	0
2021/09/09	2046	04/08/2022			Bond Future	110.5917	110.5917	111.2707	111.2707	0.614	0.0000	0.0000	0
2021/09/09	2050	04/11/2021			Bond Future	112.3735	112.3735	112.4868	112.4868	0.101	0.0000	0.0000	8,607
2021/09/09	2050	03/02/2022			Bond Future	111.6970	111.6970	111.8114	111.8114	0.102	0.0000	0.0000	0
2021/09/09	2050	05/05/2022			Bond Future	113.0298	113.0298	113.1454	113.1454	0.102	0.0000	0.0000	0
2021/09/09	2050	04/08/2022			Bond Future	112.4001	112.4001	112.5169	112.5169	0.104	0.0000	0.0000	0
2021/09/09	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/09/09	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/09/09	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/09/09	AL37	04/11/2021			Index Future	808.6790	808.6790	808.1010	808.1010	(0.071)	0.0000	0.0000	0
2021/09/09	AL37	03/02/2022			Index Future	817.8430	817.8430	817.2560	817.2560	(0.072)	0.0000	0.0000	0
2021/09/09	AL37	05/05/2022			Index Future	827.4040	827.4040	826.8070	826.8070	(0.072)	0.0000	0.0000	0
2021/09/09	AL37	04/08/2022			Index Future	837.2640	837.2640	836.6600	836.6600	(0.072)	0.0000	0.0000	0
2021/09/09	AL7T	04/11/2021			Index Future	931.0430	931.0430	930.0010	930.0010	(0.112)	0.0000	0.0000	0
2021/09/09	AL7T	03/02/2022			Index Future	941.5940	941.5940	940.5370	940.5370	(0.112)	0.0000	0.0000	0
2021/09/09	AL7T	05/05/2022			Index Future	952.6010	952.6010	951.5300	951.5300	(0.112)	0.0000	0.0000	0
2021/09/09	AL7T	04/08/2022			Index Future	963.9530	963.9530	962.8690	962.8690	(0.112)	0.0000	0.0000	0
2021/09/09	ALBI	04/11/2021			Index Future	819.9460	819.9460	819.1710	819.1710	(0.095)	0.0000	0.0000	119
2021/09/09	ALBI	03/02/2022			Index Future	829.2380	829.2380	828.4510	828.4510	(0.095)	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 Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2021/09/09	ALBI	05/05/2022			Index Future	838.9310	838.9310	838.1340	838.1340	(0.095)	0.0000	0.0000	0
2021/09/09	ALBI	04/08/2022			Index Future	848.9290	848.9290	848.1210	848.1210	(0.095)	0.0000	0.0000	0
2021/09/09	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/09/09	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/09/09	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/09/09	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/09/09	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/09/09	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/09/09	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/09/09	C040	06/10/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/09/09	C040	31/01/2040			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/09/09	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/09/09	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/09/09	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/09/09	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/09/09	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/09/09	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/09/09	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2021/09/09	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/09/09	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/09/09	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/09/09	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/09/09	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/09/09	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2021/09/09	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/09/09	C303	28/02/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/09/09	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/09/09	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/09/09	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/09/09	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/09/09	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/09/09	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/09/09	ES33	04/11/2021			Bond Future	11.1440	77.4663	11.1620	77.3693	0.162	0.0000	0.0000	350
2021/09/09	ES33	03/02/2022			Bond Future	11.3794	78.3632	11.3982	78.2648	0.166	0.0000	0.0000	0
2021/09/09	ES33	05/05/2022			Bond Future	11.6166	75.5211	11.6363	75.4214	0.169	0.0000	0.0000	0
2021/09/09	ES33	04/08/2022			Bond Future	11.8647	76.4012	11.8852	76.3002	0.173	0.0000	0.0000	0
2021/09/09	ES42	04/11/2021			Bond Future	11.6357	76.0571	11.6487	75.9771	0.111	0.0000	0.0000	4,779
2021/09/09	ES42	03/02/2022			Bond Future	11.8496	76.9383	11.8631	76.8571	0.115	0.0000	0.0000	0
2021/09/09	ES42	05/05/2022			Bond Future	12.0726	73.5983	12.0867	73.5160	0.118	0.0000	0.0000	0
2021/09/09	ES42	04/08/2022			Bond Future	12.2993	74.4545	12.3141	74.3711	0.120	0.0000	0.0000	0
2021/09/09	GOVI	04/11/2021	728.41	Call	GOVI	812,340.0000	81.2340	804,860.0000	80.4860	(0.921)	0	0	0
2021/09/09	GOVI	04/11/2021	728.41	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/09/09	GOVI	04/11/2021	728.40	Call	GOVI	812,440.0000	81.2440	804,960.0000	80.4960	(0.921)	0	0	0
2021/09/09	GOVI	04/11/2021	728.40	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/09/09	GOVI	04/11/2021			GOVI	809.6440	809.6440	808.8960	808.8960	(0.092)	0.0000	0.0000	991
2021/09/09	GOVI	04/11/2021	728.42	Call	GOVI	812,240.0000	81.2240	804,760.0000	80.4760	(0.921)	0	0	0
2021/09/09	GOVI	04/11/2021	728.42	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/09/09	GOVI	03/02/2022	792.76	Call	GOVI	260,590.0000	26.0590	253,000.0000	25.3000	(2.913)	0	0	0
2021/09/09	GOVI	03/02/2022	792.76	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/09/09	GOVI	03/02/2022			GOVI	818.8190	818.8190	818.0600	818.0600	(0.093)	0.0000	0.0000	0
2021/09/09	GOVI	03/02/2022	792.75	Call	GOVI	260,690.0000	26.0690	253,100.0000	25.3100	(2.912)	0	0	0
2021/09/09	GOVI	03/02/2022	792.75	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/09/09	GOVI	03/02/2022	792.74	Call	GOVI	260,790.0000	26.0790	253,200.0000	25.3200	(2.910)	0	0	0
2021/09/09	GOVI	03/02/2022	792.74	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/09/09	GOVI	05/05/2022	788.25	Call	GOVI	401,400.0000	40.1400	393,710.0000	39.3710	(1.916)	0	0	0
2021/09/09	GOVI	05/05/2022	788.25	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/09/09	GOVI	05/05/2022			GOVI	828.3900	828.3900	827.6210	827.6210	(0.093)	0.0000	0.0000	0
2021/09/09	GOVI	05/05/2022	788.24	Call	GOVI	401,500.0000	40.1500	393,810.0000	39.3810	(1.915)	0	0	0
2021/09/09	GOVI	05/05/2022	788.24	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/09/09	GOVI	05/05/2022	788.23	Call	GOVI	401,600.0000	40.1600	393,910.0000	39.3910	(1.915)	0	0	0
2021/09/09	GOVI	05/05/2022	788.23	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/09/09	GOVI	04/08/2022	819.28	Call	GOVI	189,830.0000	18.9830	182,030.0000	18.2030	(4.109)	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 Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2021/09/09	GOVI	04/08/2022	819.28	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/09/09	GOVI	04/08/2022			GOVI	838.2630	838.2630	837.4830	837.4830	(0.093)	0.0000	0.0000	0
2021/09/09	GOVI	04/08/2022	819.27	Call	GOVI	189,930.0000	18.9930	182,130.0000	18.2130	(4.107)	0	0	0
2021/09/09	GOVI	04/08/2022	819.27	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/09/09	GOVI	04/08/2022	819.26	Call	GOVI	190,030.0000	19.0030	182,230.0000	18.2230	(4.105)	0	0	0
2021/09/09	GOVI	04/08/2022	819.26	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/09/09	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2021/09/09	IGOV	04/11/2021			Index Future	297.4890	297.4890	297.9980	297.9980	0.171	0.0000	0.0000	475
2021/09/09	IGOV	03/02/2022			Index Future	300.9340	300.9340	301.4470	301.4470	0.170	0.0000	0.0000	0
2021/09/09	IGOV	05/05/2022			Index Future	304.5240	304.5240	305.0430	305.0430	0.170	0.0000	0.0000	0
2021/09/09	IGOV	04/08/2022			Index Future	308.2240	308.2240	308.7490	308.7490	0.170	0.0000	0.0000	0
2021/09/09	IS05	21/09/2021			Interest Rate Swap	89.4200	89.4200	89.4200	89.4200	0.000	0.0000	0.0000	0
2021/09/09	IS05	21/12/2021			Interest Rate Swap	90.7000	90.7000	90.7000	90.7000	0.000	0.0000	0.0000	51
2021/09/09	IS05	15/03/2022			Interest Rate Swap	90.1300	90.1300	90.1300	90.1300	0.000	0.0000	0.0000	0
2021/09/09	IS05	21/06/2022			Interest Rate Swap	90.2900	90.2900	90.2900	90.2900	0.000	0.0000	0.0000	0
2021/09/09	IS05	20/09/2022			Interest Rate Swap	93.5000	93.5000	93.5000	93.5000	0.000	0.0000	0.0000	0
2021/09/09	IS05	20/12/2022			Interest Rate Swap	94.0600	94.0600	94.0600	94.0600	0.000	0.0000	0.0000	0
2021/09/09	IS05	22/03/2023			Interest Rate Swap	86.5400	86.5400	86.5400	86.5400	0.000	0.0000	0.0000	0
2021/09/09	IS05	20/06/2023			Interest Rate Swap	92.1700	92.1700	92.1700	92.1700	0.000	0.0000	0.0000	0
2021/09/09	IS05	19/09/2023			Interest Rate Swap	94.8800	94.8800	94.8800	94.8800	0.000	0.0000	0.0000	0
2021/09/09	IS10	17/12/2025			Interest Rate Swap	80.2800	80.2800	80.2800	80.2800	0.000	0.0000	0.0000	0
2021/09/09	IS10	16/03/2026			Interest Rate Swap	76.8200	76.8200	76.8200	76.8200	0.000	0.0000	0.0000	0
2021/09/09	IS10	15/06/2026			Interest Rate Swap	75.2400	75.2400	75.2400	75.2400	0.000	0.0000	0.0000	0
2021/09/09	IS10	21/09/2026			Interest Rate Swap	77.2700	77.2700	77.2700	77.2700	0.000	0.0000	0.0000	0
2021/09/09	IS10	21/12/2026			Interest Rate Swap	81.3000	81.3000	81.3000	81.3000	0.000	0.0000	0.0000	0
2021/09/09	IS10	15/03/2027			Interest Rate Swap	79.8000	79.8000	79.8000	79.8000	0.000	0.0000	0.0000	0
2021/09/09	IS10	21/06/2027			Interest Rate Swap	81.8600	81.8600	81.8600	81.8600	0.000	0.0000	0.0000	0
2021/09/09	IS10	20/09/2027			Interest Rate Swap	87.6100	87.6100	87.6100	87.6100	0.000	0.0000	0.0000	0
2021/09/09	IS10	20/12/2027			Interest Rate Swap	87.9400	87.9400	87.9400	87.9400	0.000	0.0000	0.0000	0
2021/09/09	IS10	22/03/2028			Interest Rate Swap	80.8900	80.8900	80.8900	80.8900	0.000	0.0000	0.0000	0
2021/09/09	IS10	20/06/2028			Interest Rate Swap	88.6800	88.6800	88.6800	88.6800	0.000	0.0000	0.0000	0
2021/09/09	IS10	19/09/2028			Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0.000	0.0000	0.0000	0
2021/09/09	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2021/09/09	JBAF	15/09/2021			Jibar Tradeable Future	3.6750	96.3250	3.6750	96.3250	0.000	0.0000	0.0000	30,000
2021/09/09	JBAF	20/10/2021			Jibar Tradeable Future	3.7250	96.2750	3.7250	96.2750	0.000	0.0000	0.0000	0
2021/09/09	JBAF	17/11/2021			Jibar Tradeable Future	3.7500	96.2500	3.7500	96.2500	0.000	0.0000	0.0000	0
2021/09/09	JBAF	15/12/2021			Jibar Tradeable Future	3.8650	96.1350	3.8550	96.1450	(0.259)	0.0000	0.0000	0
2021/09/09	JBAF	19/01/2022			Jibar Tradeable Future	3.9100	96.0900	3.9000	96.1000	(0.256)	0.0000	0.0000	0
2021/09/09	JBAF	16/02/2022			Jibar Tradeable Future	4.0700	95.9300	4.0600	95.9400	(0.246)	0.0000	0.0000	0
2021/09/09	JBAF	16/03/2022			Jibar Tradeable Future	4.1100	95.8900	4.1100	95.8900	0.000	0.0000	0.0000	0
2021/09/09	JBAF	15/06/2022			Jibar Tradeable Future	4.5350	95.4650	4.5350	95.4650	0.000	0.0000	0.0000	472

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2021/09/09	JBAF	21/09/2022			Jibar Tradeable Future	4.8100	95.1900	4.8200	95.1800	0.208	0.0000	0.0000	0
2021/09/09	JBAF	21/12/2022			Jibar Tradeable Future	5.1500	94.8500	5.1600	94.8400	0.194	0.0000	0.0000	68
2021/09/09	JBAF	15/03/2023			Jibar Tradeable Future	5.3650	94.6350	5.3850	94.6150	0.373	0.0000	0.0000	0
2021/09/09	JBAF	21/06/2023			Jibar Tradeable Future	5.6550	94.3450	5.6750	94.3250	0.354	0.0000	0.0000	0
2021/09/09	R023	04/11/2021	4.91	Call	Bond Future	108.5600	0.1086	91.5300	0.0915	(15.687)	0	0	0
2021/09/09	R023	04/11/2021	4.91	Put	Bond Future	203.4300	0.2034	227.8300	0.2278	11.994	0	0	0
2021/09/09	R023	04/11/2021	4.90	Call	Bond Future	102.8700	0.1029	86.4100	0.0864	(16.001)	0	0	0
2021/09/09	R023	04/11/2021	4.90	Put	Bond Future	210.5800	0.2106	235.5500	0.2355	11.858	0	0	0
2021/09/09	R023	04/11/2021			Bond Future	4.9839	104.9449	5.0162	104.9034	0.648	0.0000	0.0000	14,769
2021/09/09	R023	04/11/2021	4.92	Call	Bond Future	114.4400	0.1144	96.8300	0.0968	(15.388)	0	0	0
2021/09/09	R023	04/11/2021	4.92	Put	Bond Future	196.4700	0.1965	220.2900	0.2203	12.124	0	0	0
2021/09/09	R023	03/02/2022	5.08	Call	Bond Future	240.8600	0.2409	219.8800	0.2199	(8.710)	0	0	0
2021/09/09	R023	03/02/2022	5.08	Put	Bond Future	258.7200	0.2587	280.0100	0.2800	8.229	0	0	0
2021/09/09	R023	03/02/2022			Bond Future	5.0972	106.1341	5.1380	106.0919	0.801	0.0000	0.0000	0
2021/09/09	R023	03/02/2022	5.07	Call	Bond Future	235.3000	0.2353	214.6100	0.2146	(8.793)	0	0	0
2021/09/09	R023	03/02/2022	5.07	Put	Bond Future	263.5300	0.2635	285.1100	0.2851	8.189	0	0	0
2021/09/09	R023	03/02/2022	5.06	Call	Bond Future	229.8100	0.2298	209.4100	0.2094	(8.877)	0	0	0
2021/09/09	R023	03/02/2022	5.06	Put	Bond Future	268.4000	0.2684	290.2700	0.2903	8.148	0	0	0
2021/09/09	R023	05/05/2022	6.31	Call	Bond Future	922.6400	0.9226	885.3700	0.8854	(4.039)	0	0	0
2021/09/09	R023	05/05/2022	6.31	Put	Bond Future	54.3900	0.0544	60.0700	0.0601	10.443	0	0	0
2021/09/09	R023	05/05/2022			Bond Future	5.2106	103.4652	5.2646	103.4223	1.037	0.0000	0.0000	0
2021/09/09	R023	05/05/2022	6.30	Call	Bond Future	915.5100	0.9155	878.3200	0.8783	(4.062)	0	0	0
2021/09/09	R023	05/05/2022	6.30	Put	Bond Future	55.1000	0.0551	60.8600	0.0609	10.454	0	0	0
2021/09/09	R023	05/05/2022	6.29	Call	Bond Future	908.5700	0.9086	871.4600	0.8715	(4.084)	0	0	0
2021/09/09	R023	05/05/2022	6.29	Put	Bond Future	56.0100	0.0560	61.8500	0.0618	10.427	0	0	0
2021/09/09	R023	04/08/2022	6.05	Call	Bond Future	484.4700	0.4845	453.0300	0.4530	(6.490)	0	0	0
2021/09/09	R023	04/08/2022	6.05	Put	Bond Future	113.5600	0.1136	126.1300	0.1261	11.069	0	0	0
2021/09/09	R023	04/08/2022			Bond Future	5.3789	104.6817	5.4583	104.6376	1.476	0.0000	0.0000	0
2021/09/09	R023	04/08/2022	6.04	Call	Bond Future	480.1900	0.4802	448.8700	0.4489	(6.522)	0	0	0
2021/09/09	R023	04/08/2022	6.04	Put	Bond Future	114.7900	0.1148	127.4800	0.1275	11.055	0	0	0
2021/09/09	R023	04/08/2022	6.03	Call	Bond Future	475.9400	0.4759	444.7300	0.4447	(6.558)	0	0	0
2021/09/09	R023	04/08/2022	6.03	Put	Bond Future	116.0400	0.1160	128.8400	0.1288	11.031	0	0	0
2021/09/09	R035	04/11/2021	12.53	Call	Bond Future	13,957.1100	13.9571	13,868.0800	13.8681	(0.638)	0	0	0
2021/09/09	R035	04/11/2021	12.53	Put	Bond Future	7.6300	0.0076	7.3800	0.0074	(3.277)	0	0	0
2021/09/09	R035	04/11/2021	11.75	Put	Bond Future	65.6800	0.0657	65.0400	0.0650	(0.974)	0	0	782
2021/09/09	R035	04/11/2021	11.08	Call	Bond Future	6,033.3900	6.0334	5,946.2200	5.9462	(1.445)	0	0	0
2021/09/09	R035	04/11/2021	11.08	Put	Bond Future	306.4900	0.3065	308.1000	0.3081	0.525	0	0	782
2021/09/09	R035	04/11/2021	10.23	Put	Bond Future	1,685.7600	1.6858	1,711.2300	1.7112	1.511	0	0	0
2021/09/09	R035	04/11/2021	10.12	Put	Bond Future	2,048.1000	2.0481	2,079.5000	2.0795	1.533	0	0	0
2021/09/09	R035	04/11/2021	10.12	Call	Bond Future	1,605.7400	1.6057	1,548.3600	1.5484	(3.573)	0	0	400
2021/09/09	R035	04/11/2021	10.62	Put	Bond Future	793.2000	0.7932	803.0000	0.8030	1.236	0	0	0
2021/09/09	R035	04/11/2021	10.62	Call	Bond Future	3,641.7500	3.6418	3,562.7700	3.5628	(2.169)	0	0	400
2021/09/09	R035	04/11/2021	11.20	Put	Bond Future	237.3700	0.2374	238.0500	0.2380	0.286	0	0	350
2021/09/09	R035	04/11/2021	10.60	Call	Bond Future	3,545.8500	3.5458	3,467.4600	3.4675	(2.211)	0	0	0
2021/09/09	R035	04/11/2021	10.60	Put	Bond Future	825.6300	0.8256	836.0200	0.8360	1.258	0	0	350
2021/09/09	R035	04/11/2021	10.11	Put	Bond Future	2,083.6400	2.0836	2,115.6000	2.1156	1.534	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 Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2021/09/09	R035	04/11/2021	10.11	Call	Bond Future	1,573.6700	1.5737	1,516.8500	1.5169	(3.611)	0	0	350
2021/09/09	R035	04/11/2021			Bond Future	10.1857	92.2528	10.1989	92.1640	0.130	0.0000	0.0000	79,848
2021/09/09	R035	04/11/2021	12.52	Call	Bond Future	13,904.7700	13.9048	13,815.7300	13.8157	(0.640)	0	0	0
2021/09/09	R035	04/11/2021	12.52	Put	Bond Future	7.9000	0.0079	7.6400	0.0076	(3.291)	0	0	0
2021/09/09	R035	04/11/2021	12.51	Call	Bond Future	13,852.3700	13.8524	13,763.3300	13.7633	(0.643)	0	0	0
2021/09/09	R035	04/11/2021	12.51	Put	Bond Future	8.1700	0.0082	7.9100	0.0079	(3.182)	0	0	0
2021/09/09	R035	04/11/2021	11.75	Call	Bond Future	9,745.2700	9.7453	9,655.8500	9.6559	(0.918)	0	0	0
2021/09/09	R035	04/11/2021	10.23	Call	Bond Future	1,982.4100	1.9824	1,919.1000	1.9191	(3.194)	0	0	782
2021/09/09	R035	04/11/2021	13.82	Call	Bond Future	20,308.3400	20.3083	20,219.5600	20.2196	(0.437)	0	0	0
2021/09/09	R035	04/11/2021	13.82	Put	Bond Future	0.0400	0.0000	0.0400	0.0000	0.000	0	0	400
2021/09/09	R035	04/11/2021	11.20	Call	Bond Future	6,692.6200	6.6926	6,604.5200	6.6045	(1.316)	0	0	0
2021/09/09	R035	04/11/2021	10.26	Put	Bond Future	1,595.9800	1.5960	1,619.9300	1.6199	1.501	0	0	0
2021/09/09	R035	04/11/2021	10.26	Call	Bond Future	2,092.6900	2.0927	2,027.8600	2.0279	(3.098)	0	0	150
2021/09/09	R035	03/02/2022	11.23	Call	Bond Future	6,347.6600	6.3477	6,270.2400	6.2702	(1.220)	0	0	0
2021/09/09	R035	03/02/2022	11.23	Put	Bond Future	1,050.4700	1.0505	1,063.1500	1.0631	1.207	0	0	0
2021/09/09	R035	03/02/2022	11.22	Call	Bond Future	6,300.0100	6.3000	6,222.7500	6.2227	(1.226)	0	0	0
2021/09/09	R035	03/02/2022	11.22	Put	Bond Future	1,062.5600	1.0626	1,075.4000	1.0754	1.208	0	0	0
2021/09/09	R035	03/02/2022	11.39	Call	Bond Future	7,120.0300	7.1200	7,040.1600	7.0402	(1.122)	0	0	0
2021/09/09	R035	03/02/2022	11.39	Put	Bond Future	875.3300	0.8753	885.5600	0.8856	1.169	0	0	683
2021/09/09	R035	03/02/2022	10.65	Call	Bond Future	3,784.7500	3.7848	3,720.5900	3.7206	(1.695)	0	0	0
2021/09/09	R035	03/02/2022	11.73	Call	Bond Future	8,801.2800	8.8013	8,717.5200	8.7175	(0.952)	0	0	0
2021/09/09	R035	03/02/2022	11.73	Put	Bond Future	593.9800	0.5940	600.3200	0.6003	1.067	0	0	280
2021/09/09	R035	03/02/2022	11.03	Call	Bond Future	5,409.8900	5.4099	5,336.2200	5.3362	(1.362)	0	0	0
2021/09/09	R035	03/02/2022	11.28	Call	Bond Future	6,587.2200	6.5872	6,508.9900	6.5090	(1.188)	0	0	0
2021/09/09	R035	03/02/2022	11.28	Put	Bond Future	992.2600	0.9923	1,004.1300	1.0041	1.196	0	0	200
2021/09/09	R035	03/02/2022	10.26	Put	Bond Future	3,197.3500	3.1974	3,236.0600	3.2361	1.211	0	0	0
2021/09/09	R035	03/02/2022	10.26	Call	Bond Future	2,402.3500	2.4024	2,350.9600	2.3510	(2.139)	0	0	200
2021/09/09	R035	03/02/2022	11.05	Put	Bond Future	1,289.5000	1.2895	1,305.5200	1.3055	1.242	0	0	1,600
2021/09/09	R035	03/02/2022	10.35	Put	Bond Future	2,897.3400	2.8973	2,932.8700	2.9329	1.226	0	0	0
2021/09/09	R035	03/02/2022	10.35	Call	Bond Future	2,693.7900	2.6938	2,639.2200	2.6392	(2.026)	0	0	1,600
2021/09/09	R035	03/02/2022	9.92	Put	Bond Future	4,519.3500	4.5194	4,571.0400	4.5710	1.144	0	0	0
2021/09/09	R035	03/02/2022	9.92	Call	Bond Future	1,439.0600	1.4391	1,400.6500	1.4006	(2.669)	0	0	200
2021/09/09	R035	03/02/2022	10.61	Call	Bond Future	3,629.2300	3.6292	3,566.2600	3.5663	(1.735)	0	0	0
2021/09/09	R035	03/02/2022	10.61	Put	Bond Future	2,154.9900	2.1550	2,182.1200	2.1821	1.259	0	0	200
2021/09/09	R035	03/02/2022	11.11	Call	Bond Future	5,780.7500	5.7808	5,705.4900	5.7055	(1.302)	0	0	0
2021/09/09	R035	03/02/2022			Bond Future	10.3812	93.2982	10.3950	93.2081	0.133	0.0000	0.0000	0
2021/09/09	R035	03/02/2022	11.24	Call	Bond Future	6,395.3900	6.3954	6,317.8000	6.3178	(1.213)	0	0	0
2021/09/09	R035	03/02/2022	11.24	Put	Bond Future	1,038.5300	1.0385	1,051.0400	1.0510	1.205	0	0	0
2021/09/09	R035	03/02/2022	10.65	Put	Bond Future	2,056.3900	2.0564	2,082.3300	2.0823	1.261	0	0	683
2021/09/09	R035	03/02/2022	9.70	Put	Bond Future	5,560.4400	5.5604	5,620.8200	5.6208	1.086	0	0	0
2021/09/09	R035	03/02/2022	9.70	Call	Bond Future	957.3800	0.9574	927.6600	0.9277	(3.104)	0	0	683
2021/09/09	R035	03/02/2022	11.03	Put	Bond Future	1,319.2500	1.3193	1,335.6800	1.3357	1.245	0	0	280
2021/09/09	R035	03/02/2022	10.10	Put	Bond Future	3,777.5500	3.7775	3,822.2200	3.8222	1.183	0	0	0
2021/09/09	R035	03/02/2022	10.10	Call	Bond Future	1,917.2600	1.9173	1,871.8300	1.8718	(2.370)	0	0	280
2021/09/09	R035	03/02/2022	11.88	Call	Bond Future	9,552.6800	9.5527	9,467.6600	9.4677	(0.890)	0	0	0
2021/09/09	R035	03/02/2022	11.88	Put	Bond Future	500.9800	0.5010	506.0600	0.5061	1.014	0	0	1,800
2021/09/09	R035	03/02/2022	11.05	Call	Bond Future	5,501.9200	5.5019	5,427.8400	5.4278	(1.346)	0	0	0
2021/09/09	R035	03/02/2022	11.11	Put	Bond Future	1,204.5100	1.2045	1,219.3500	1.2194	1.232	0	0	200

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2021/09/09	R035	05/05/2022	11.64	Call	Bond Future	7,833.6800	7.8337	7,757.4600	7.7575	(0.973)	0	0	0
2021/09/09	R035	05/05/2022	11.64	Put	Bond Future	1,428.0200	1.4280	1,443.1100	1.4431	1.057	0	0	0
2021/09/09	R035	05/05/2022	11.63	Call	Bond Future	7,788.7500	7.7888	7,712.6700	7.7127	(0.977)	0	0	0
2021/09/09	R035	05/05/2022	11.63	Put	Bond Future	1,440.0200	1.4400	1,455.2500	1.4553	1.058	0	0	0
2021/09/09	R035	05/05/2022			Bond Future	10.5739	89.9117	10.5884	89.8204	0.136	0.0000	0.0000	0
2021/09/09	R035	05/05/2022	11.65	Call	Bond Future	7,878.8800	7.8789	7,802.5200	7.8025	(0.969)	0	0	0
2021/09/09	R035	05/05/2022	11.65	Put	Bond Future	1,416.3500	1.4163	1,431.3000	1.4313	1.056	0	0	0
2021/09/09	R035	04/08/2022	10.73	Call	Bond Future	3,882.4800	3.8825	3,829.3000	3.8293	(1.370)	0	0	0
2021/09/09	R035	04/08/2022	10.73	Put	Bond Future	4,171.6300	4.1716	4,210.9900	4.2110	0.944	0	0	0
2021/09/09	R035	04/08/2022	10.72	Call	Bond Future	3,850.9000	3.8509	3,797.9600	3.7980	(1.375)	0	0	0
2021/09/09	R035	04/08/2022	10.72	Put	Bond Future	4,201.9900	4.2020	4,241.5900	4.2416	0.942	0	0	0
2021/09/09	R035	04/08/2022	11.13	Put	Bond Future	3,098.3800	3.0984	3,129.0600	3.1291	0.990	0	0	100
2021/09/09	R035	04/08/2022	10.64	Call	Bond Future	3,605.0900	3.6051	3,554.0200	3.5540	(1.417)	0	0	0
2021/09/09	R035	04/08/2022	10.64	Put	Bond Future	4,453.9300	4.4539	4,495.4000	4.4954	0.931	0	0	100
2021/09/09	R035	04/08/2022	9.84	Put	Bond Future	7,654.0300	7.6540	7,715.4600	7.7155	0.803	0	0	0
2021/09/09	R035	04/08/2022	9.84	Call	Bond Future	1,599.2000	1.5992	1,568.0900	1.5681	(1.945)	0	0	100
2021/09/09	R035	04/08/2022			Bond Future	10.7768	90.9434	10.7918	90.8509	0.139	0.0000	0.0000	0
2021/09/09	R035	04/08/2022	10.74	Call	Bond Future	3,913.8400	3.9138	3,860.4300	3.8604	(1.365)	0	0	0
2021/09/09	R035	04/08/2022	10.74	Put	Bond Future	4,141.1200	4.1411	4,180.2500	4.1802	0.945	0	0	0
2021/09/09	R035	04/08/2022	11.13	Call	Bond Future	5,236.2300	5.2362	5,174.3700	5.1744	(1.181)	0	0	0
2021/09/09	R186	04/11/2021	8.10	Call	Bond Future	3,015.1300	3.0151	2,938.1400	2.9381	(2.553)	0	0	0
2021/09/09	R186	04/11/2021	8.10	Put	Bond Future	231.5600	0.2316	238.9200	0.2389	3.178	0	0	0
2021/09/09	R186	04/11/2021	8.09	Call	Bond Future	2,977.7600	2.9778	2,900.9800	2.9010	(2.578)	0	0	0
2021/09/09	R186	04/11/2021	8.09	Put	Bond Future	237.9300	0.2379	245.5000	0.2455	3.182	0	0	0
2021/09/09	R186	04/11/2021	7.77	Call	Bond Future	1,872.7900	1.8728	1,806.3100	1.8063	(3.550)	0	0	0
2021/09/09	R186	04/11/2021			Bond Future	7.4735	116.6997	7.4922	116.6154	0.250	0.0000	0.0000	63,186
2021/09/09	R186	04/11/2021	8.11	Call	Bond Future	3,052.6400	3.0526	2,975.4300	2.9754	(2.529)	0	0	0
2021/09/09	R186	04/11/2021	8.11	Put	Bond Future	225.3400	0.2253	232.4800	0.2325	3.169	0	0	0
2021/09/09	R186	04/11/2021	7.77	Put	Bond Future	544.4300	0.5444	562.3000	0.5623	3.282	0	0	15,177
2021/09/09	R186	04/11/2021	8.77	Call	Bond Future	5,697.0100	5.6970	5,613.2800	5.6133	(1.470)	0	0	0
2021/09/09	R186	04/11/2021	8.77	Put	Bond Future	31.5900	0.0316	32.2100	0.0322	1.963	0	0	15,177
2021/09/09	R186	03/02/2022	7.30	Call	Bond Future	918.3600	0.9184	883.5900	0.8836	(3.786)	0	0	0
2021/09/09	R186	03/02/2022	7.30	Put	Bond Future	2,482.0700	2.4821	2,532.9900	2.5330	2.052	0	0	0
2021/09/09	R186	03/02/2022			Bond Future	7.6623	112.7408	7.6824	112.6551	0.262	0.0000	0.0000	0
2021/09/09	R186	03/02/2022	7.29	Call	Bond Future	902.8500	0.9028	868.4500	0.8684	(3.810)	0	0	0
2021/09/09	R186	03/02/2022	7.29	Put	Bond Future	2,510.1100	2.5101	2,561.4000	2.5614	2.043	0	0	0
2021/09/09	R186	03/02/2022	7.28	Call	Bond Future	887.5100	0.8875	853.4900	0.8535	(3.833)	0	0	0
2021/09/09	R186	03/02/2022	7.28	Put	Bond Future	2,538.3300	2.5383	2,590.0000	2.5900	2.036	0	0	0
2021/09/09	R186	05/05/2022	8.32	Call	Bond Future	3,036.4000	3.0364	2,976.1800	2.9762	(1.983)	0	0	0
2021/09/09	R186	05/05/2022	8.32	Put	Bond Future	1,211.9100	1.2119	1,238.6200	1.2386	2.204	0	0	0
2021/09/09	R186	05/05/2022	7.28	Put	Bond Future	3,305.8400	3.3058	3,362.5600	3.3626	1.716	0	0	0
2021/09/09	R186	05/05/2022	7.28	Call	Bond Future	910.5500	0.9106	880.3400	0.8803	(3.318)	0	0	435
2021/09/09	R186	05/05/2022			Bond Future	7.8642	114.0596	7.8857	113.9727	0.273	0.0000	0.0000	0
2021/09/09	R186	05/05/2022	8.31	Call	Bond Future	3,009.6100	3.0096	2,949.6400	2.9496	(1.993)	0	0	0
2021/09/09	R186	05/05/2022	8.31	Put	Bond Future	1,224.7400	1.2247	1,251.7000	1.2517	2.201	0	0	0
2021/09/09	R186	05/05/2022	8.30	Call	Bond Future	2,982.9300	2.9829	2,923.2000	2.9232	(2.002)	0	0	0
2021/09/09	R186	05/05/2022	8.30	Put	Bond Future	1,237.7000	1.2377	1,264.9000	1.2649	2.198	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 Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2021/09/09	R186	05/05/2022	7.88	Put	Bond Future	1,910.6400	1.9106	1,949.1500	1.9491	2.016	0	0	0
2021/09/09	R186	05/05/2022	7.88	Call	Bond Future	1,974.4100	1.9744	1,925.9900	1.9260	(2.452)	0	0	435
2021/09/09	R186	05/05/2022	8.64	Call	Bond Future	3,948.3200	3.9483	3,881.1900	3.8812	(1.700)	0	0	0
2021/09/09	R186	05/05/2022	8.64	Put	Bond Future	865.4100	0.8654	885.2100	0.8852	2.288	0	0	435
2021/09/09	R186	04/08/2022	8.15	Call	Bond Future	2,369.2800	2.3693	2,319.6000	2.3196	(2.097)	0	0	0
2021/09/09	R186	04/08/2022	8.15	Put	Bond Future	2,118.5400	2.1185	2,157.0600	2.1571	1.818	0	0	0
2021/09/09	R186	04/08/2022			Bond Future	8.0842	110.1023	8.1073	110.0141	0.286	0.0000	0.0000	0
2021/09/09	R186	04/08/2022	8.14	Call	Bond Future	2,348.3400	2.3483	2,298.9000	2.2989	(2.105)	0	0	0
2021/09/09	R186	04/08/2022	8.14	Put	Bond Future	2,135.6700	2.1357	2,174.4300	2.1744	1.815	0	0	0
2021/09/09	R186	04/08/2022	8.13	Call	Bond Future	2,327.9100	2.3279	2,278.7100	2.2787	(2.113)	0	0	0
2021/09/09	R186	04/08/2022	8.13	Put	Bond Future	2,153.3200	2.1533	2,192.3200	2.1923	1.811	0	0	0
2021/09/09	R197	04/11/2021			Bond Future	326.8946	326.8946	326.8927	326.8927	(0.001)	0.0000	0.0000	1,274
2021/09/09	R197	03/02/2022			Bond Future	322.4594	322.4594	322.4565	322.4565	(0.001)	0.0000	0.0000	0
2021/09/09	R197	05/05/2022			Bond Future	326.3075	326.3075	326.3039	326.3039	(0.001)	0.0000	0.0000	0
2021/09/09	R197	04/08/2022			Bond Future	321.9389	321.9389	321.9349	321.9349	(0.001)	0.0000	0.0000	0
2021/09/09	R202	04/11/2021			Bond Future	241.5523	241.5523	241.8042	241.8042	0.104	0.0000	0.0000	8,313
2021/09/09	R202	03/02/2022			Bond Future	239.9828	239.9828	240.2371	240.2371	0.106	0.0000	0.0000	0
2021/09/09	R202	05/05/2022			Bond Future	242.8465	242.8465	243.1031	243.1031	0.106	0.0000	0.0000	0
2021/09/09	R202	04/08/2022			Bond Future	241.3798	241.3798	241.6395	241.6395	0.108	0.0000	0.0000	0
2021/09/09	R209	04/11/2021	12.19	Call	Bond Future	10,650.7200	10.6507	10,542.1000	10.5421	(1.020)	0	0	0
2021/09/09	R209	04/11/2021	12.19	Put	Bond Future	16.0100	0.0160	15.9300	0.0159	(0.500)	0	0	0
2021/09/09	R209	04/11/2021	12.17	Call	Bond Future	10,558.5400	10.5585	10,449.9200	10.4499	(1.029)	0	0	0
2021/09/09	R209	04/11/2021	12.00	Call	Bond Future	9,768.3300	9.7683	9,659.7900	9.6598	(1.111)	0	0	0
2021/09/09	R209	04/11/2021	12.00	Put	Bond Future	25.7500	0.0258	25.7500	0.0258	0.000	0	0	9,000
2021/09/09	R209	04/11/2021	10.50	Call	Bond Future	2,770.6300	2.7706	2,682.6600	2.6827	(3.175)	0	0	0
2021/09/09	R209	04/11/2021	10.00	Call	Bond Future	1,126.4300	1.1264	1,068.7600	1.0688	(5.120)	0	0	0
2021/09/09	R209	04/11/2021	10.00	Put	Bond Future	2,054.4100	2.0544	2,105.2800	2.1053	2.476	0	0	3,100
2021/09/09	R209	04/11/2021	10.25	Put	Bond Future	1,311.1900	1.3112	1,345.1600	1.3452	2.591	0	0	9,250
2021/09/09	R209	04/11/2021			Bond Future	10.1566	71.4545	10.1752	71.3460	0.182	0.0000	0.0000	36,361
2021/09/09	R209	04/11/2021	12.18	Call	Bond Future	10,604.6500	10.6046	10,496.0300	10.4960	(1.024)	0	0	0
2021/09/09	R209	04/11/2021	12.18	Put	Bond Future	16.4200	0.0164	16.3400	0.0163	(0.487)	0	0	0
2021/09/09	R209	04/11/2021	12.17	Put	Bond Future	16.8400	0.0168	16.7600	0.0168	(0.475)	0	0	0
2021/09/09	R209	04/11/2021	10.50	Put	Bond Future	795.1100	0.7951	815.6800	0.8157	2.587	0	0	150
2021/09/09	R209	04/11/2021	9.50	Put	Bond Future	4,270.0800	4.2701	4,356.2500	4.3563	2.018	0	0	0
2021/09/09	R209	04/11/2021	9.50	Call	Bond Future	263.1900	0.2632	240.8200	0.2408	(8.500)	0	0	6,000
2021/09/09	R209	04/11/2021	10.25	Call	Bond Future	1,856.1600	1.8562	1,781.5900	1.7816	(4.017)	0	0	0
2021/09/09	R209	03/02/2022	11.03	Call	Bond Future	4,972.1700	4.9722	4,883.7000	4.8837	(1.779)	0	0	0
2021/09/09	R209	03/02/2022	11.03	Put	Bond Future	1,099.3100	1.0993	1,120.8400	1.1208	1.959	0	0	0
2021/09/09	R209	03/02/2022	11.02	Call	Bond Future	4,931.7500	4.9318	4,843.5200	4.8435	(1.789)	0	0	0
2021/09/09	R209	03/02/2022	11.02	Put	Bond Future	1,111.7700	1.1118	1,133.5400	1.1335	1.958	0	0	0
2021/09/09	R209	03/02/2022			Bond Future	10.3264	72.2644	10.3456	72.1544	0.186	0.0000	0.0000	0
2021/09/09	R209	03/02/2022	11.04	Call	Bond Future	5,012.5300	5.0125	4,923.8100	4.9238	(1.770)	0	0	0
2021/09/09	R209	03/02/2022	11.04	Put	Bond Future	1,086.8400	1.0868	1,108.1200	1.1081	1.958	0	0	0
2021/09/09	R209	05/05/2022	11.44	Call	Bond Future	6,306.9800	6.3070	6,217.8400	6.2178	(1.413)	0	0	0
2021/09/09	R209	05/05/2022	11.44	Put	Bond Future	1,313.8800	1.3139	1,336.2300	1.3362	1.701	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2021/09/09	R209	05/05/2022	11.43	Call	Bond Future	6,268.1300	6.2681	6,179.1800	6.1792	(1.419)	0	0	0
2021/09/09	R209	05/05/2022	11.43	Put	Bond Future	1,325.3500	1.3253	1,347.8900	1.3479	1.701	0	0	0
2021/09/09	R209	05/05/2022			Bond Future	10.4988	69.9686	10.5188	69.8571	0.190	0.0000	0.0000	0
2021/09/09	R209	05/05/2022	11.45	Call	Bond Future	6,345.8800	6.3459	6,256.5400	6.2565	(1.408)	0	0	0
2021/09/09	R209	05/05/2022	11.45	Put	Bond Future	1,302.5100	1.3025	1,324.6600	1.3247	1.701	0	0	0
2021/09/09	R209	04/08/2022	10.58	Call	Bond Future	3,203.0100	3.2030	3,141.6200	3.1416	(1.917)	0	0	0
2021/09/09	R209	04/08/2022	10.58	Put	Bond Future	3,732.9900	3.7330	3,784.4900	3.7845	1.380	0	0	0
2021/09/09	R209	04/08/2022	10.57	Put	Bond Future	3,761.1900	3.7612	3,812.9900	3.8130	1.377	0	0	0
2021/09/09	R209	04/08/2022			Bond Future	10.6766	70.7716	10.6973	70.6588	0.194	0.0000	0.0000	0
2021/09/09	R209	04/08/2022	10.59	Call	Bond Future	3,230.1100	3.2301	3,168.4400	3.1684	(1.909)	0	0	0
2021/09/09	R209	04/08/2022	10.59	Put	Bond Future	3,704.9600	3.7050	3,756.1800	3.7562	1.382	0	0	0
2021/09/09	R209	04/08/2022	10.57	Call	Bond Future	3,176.0100	3.1760	3,114.9200	3.1149	(1.923)	0	0	0
2021/09/09	R210	04/11/2021			Bond Future	212.3478	212.3478	212.8648	212.8648	0.243	0.0000	0.0000	1,486
2021/09/09	R210	03/02/2022			Bond Future	214.8066	214.8066	215.3288	215.3288	0.243	0.0000	0.0000	0
2021/09/09	R210	05/05/2022			Bond Future	214.5165	214.5165	215.0447	215.0447	0.246	0.0000	0.0000	0
2021/09/09	R210	04/08/2022			Bond Future	217.1511	217.1511	217.6855	217.6855	0.246	0.0000	0.0000	0
2021/09/09	R212	04/11/2021			Bond Future	174.9937	174.9937	175.0329	175.0329	0.022	0.0000	0.0000	1,025
2021/09/09	R213	04/11/2021	11.10	Put	Bond Future	21.8700	0.0219	21.8700	0.0219	0.000	0	0	0
2021/09/09	R213	04/11/2021	11.11	Call	Bond Future	9,507.8500	9.5078	9,404.9700	9.4050	(1.082)	0	0	0
2021/09/09	R213	04/11/2021	11.09	Put	Bond Future	22.4700	0.0225	22.4800	0.0225	0.045	0	0	0
2021/09/09	R213	04/11/2021			Bond Future	9.2763	87.3482	9.2948	87.2454	0.199	0.0000	0.0000	10,562
2021/09/09	R213	04/11/2021	11.10	Call	Bond Future	9,460.4800	9.4605	9,357.6100	9.3576	(1.087)	0	0	0
2021/09/09	R213	04/11/2021	11.11	Put	Bond Future	21.2900	0.0213	21.2800	0.0213	(0.047)	0	0	0
2021/09/09	R213	04/11/2021	11.09	Call	Bond Future	9,413.1000	9.4131	9,310.2400	9.3102	(1.093)	0	0	0
2021/09/09	R213	03/02/2022	9.98	Call	Bond Future	3,981.2900	3.9813	3,902.4300	3.9024	(1.981)	0	0	0
2021/09/09	R213	03/02/2022	9.98	Put	Bond Future	1,250.2400	1.2502	1,275.7200	1.2757	2.038	0	0	0
2021/09/09	R213	03/02/2022	9.58	Put	Bond Future	2,012.3900	2.0124	2,051.3300	2.0513	1.935	0	0	200
2021/09/09	R213	03/02/2022	8.63	Put	Bond Future	5,259.3000	5.2593	5,337.6500	5.3376	1.490	0	0	0
2021/09/09	R213	03/02/2022	8.63	Call	Bond Future	590.6800	0.5907	564.6900	0.5647	(4.400)	0	0	200
2021/09/09	R213	03/02/2022	8.80	Put	Bond Future	4,523.5000	4.5235	4,594.9700	4.5950	1.580	0	0	0
2021/09/09	R213	03/02/2022	8.80	Call	Bond Future	832.2300	0.8322	799.3600	0.7994	(3.950)	0	0	102
2021/09/09	R213	03/02/2022	10.60	Put	Bond Future	592.1800	0.5922	604.1400	0.6041	2.020	0	0	430
2021/09/09	R213	03/02/2022	10.00	Call	Bond Future	4,054.8500	4.0549	3,975.4100	3.9754	(1.959)	0	0	0
2021/09/09	R213	03/02/2022	10.00	Put	Bond Future	1,220.1700	1.2202	1,245.0700	1.2451	2.041	0	0	430
2021/09/09	R213	03/02/2022	9.22	Put	Bond Future	3,001.2900	3.0013	3,054.7600	3.0548	1.782	0	0	0
2021/09/09	R213	03/02/2022	10.67	Call	Bond Future	6,754.6000	6.7546	6,661.1800	6.6612	(1.383)	0	0	0
2021/09/09	R213	03/02/2022	10.67	Put	Bond Future	543.6100	0.5436	554.5300	0.5545	2.009	0	0	220
2021/09/09	R213	03/02/2022			Bond Future	9.4643	88.3381	9.4836	88.2338	0.204	0.0000	0.0000	0
2021/09/09	R213	03/02/2022	9.97	Call	Bond Future	3,944.7000	3.9447	3,866.1200	3.8661	(1.992)	0	0	0
2021/09/09	R213	03/02/2022	9.97	Put	Bond Future	1,265.5200	1.2655	1,291.2800	1.2913	2.036	0	0	0
2021/09/09	R213	03/02/2022	9.96	Call	Bond Future	3,908.2200	3.9082	3,829.9400	3.8299	(2.003)	0	0	0
2021/09/09	R213	03/02/2022	9.96	Put	Bond Future	1,280.9600	1.2810	1,307.0200	1.3070	2.034	0	0	0
2021/09/09	R213	03/02/2022	10.15	Call	Bond Future	4,627.5300	4.6275	4,544.1000	4.5441	(1.803)	0	0	0
2021/09/09	R213	03/02/2022	10.15	Put	Bond Future	1,020.9900	1.0210	1,041.9000	1.0419	2.048	0	0	200
2021/09/09	R213	03/02/2022	9.58	Call	Bond Future	2,635.2000	2.6352	2,569.8000	2.5698	(2.482)	0	0	0

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2021/09/09	R213	03/02/2022	10.25	Call	Bond Future	5,021.5000	5.0215	4,935.7100	4.9357	(1.708)	0	0	0
2021/09/09	R213	03/02/2022	10.25	Put	Bond Future	905.5700	0.9056	924.1200	0.9241	2.048	0	0	102
2021/09/09	R213	03/02/2022	9.76	Call	Bond Future	3,205.2400	3.2052	3,133.3300	3.1333	(2.244)	0	0	0
2021/09/09	R213	03/02/2022	9.76	Put	Bond Future	1,625.2400	1.6252	1,657.6700	1.6577	1.995	0	0	102
2021/09/09	R213	03/02/2022	10.60	Call	Bond Future	6,458.9100	6.4589	6,366.5300	6.3665	(1.430)	0	0	0
2021/09/09	R213	03/02/2022	9.22	Call	Bond Future	1,667.1100	1.6671	1,616.2400	1.6162	(3.051)	0	0	430
2021/09/09	R213	03/02/2022	10.17	Call	Bond Future	4,705.6400	4.7056	4,621.7200	4.6217	(1.783)	0	0	0
2021/09/09	R213	03/02/2022	10.17	Put	Bond Future	996.8900	0.9969	1,017.3100	1.0173	2.048	0	0	220
2021/09/09	R213	03/02/2022	9.15	Put	Bond Future	3,226.0700	3.2261	3,282.5200	3.2825	1.750	0	0	0
2021/09/09	R213	03/02/2022	9.15	Call	Bond Future	1,504.6400	1.5046	1,456.7500	1.4568	(3.183)	0	0	220
2021/09/09	R213	05/05/2022	10.65	Put	Bond Future	1,119.2000	1.1192	1,139.3900	1.1394	1.804	0	0	0
2021/09/09	R213	05/05/2022	10.63	Call	Bond Future	6,082.9900	6.0830	5,997.8500	5.9978	(1.400)	0	0	0
2021/09/09	R213	05/05/2022			Bond Future	9.6509	85.8395	9.6710	85.7338	0.209	0.0000	0.0000	0
2021/09/09	R213	05/05/2022	10.64	Call	Bond Future	6,121.1100	6.1211	6,035.7800	6.0358	(1.394)	0	0	0
2021/09/09	R213	05/05/2022	10.64	Put	Bond Future	1,129.5300	1.1295	1,149.8900	1.1499	1.803	0	0	0
2021/09/09	R213	05/05/2022	10.65	Call	Bond Future	6,159.2700	6.1593	6,073.7700	6.0738	(1.388)	0	0	0
2021/09/09	R213	05/05/2022	10.63	Put	Bond Future	1,139.9500	1.1400	1,160.5000	1.1605	1.803	0	0	0
2021/09/09	R213	04/08/2022	9.89	Call	Bond Future	3,307.5400	3.3075	3,246.3200	3.2463	(1.851)	0	0	0
2021/09/09	R213	04/08/2022	9.90	Put	Bond Future	3,073.0600	3.0731	3,118.6900	3.1187	1.485	0	0	0
2021/09/09	R213	04/08/2022	9.88	Call	Bond Future	3,280.6800	3.2807	3,219.7300	3.2197	(1.858)	0	0	0
2021/09/09	R213	04/08/2022			Bond Future	9.8485	86.8284	9.8696	86.7213	0.214	0.0000	0.0000	0
2021/09/09	R213	04/08/2022	9.89	Put	Bond Future	3,096.7800	3.0968	3,142.6800	3.1427	1.482	0	0	0
2021/09/09	R213	04/08/2022	9.90	Call	Bond Future	3,334.5000	3.3345	3,273.0100	3.2730	(1.844)	0	0	0
2021/09/09	R213	04/08/2022	9.88	Put	Bond Future	3,120.6300	3.1206	3,166.8000	3.1668	1.480	0	0	0
2021/09/09	R214	04/11/2021	12.47	Call	Bond Future	10,246.9200	10.2469	10,165.3900	10.1654	(0.796)	0	0	0
2021/09/09	R214	04/11/2021	12.46	Call	Bond Future	10,201.3300	10.2013	10,119.8000	10.1198	(0.799)	0	0	0
2021/09/09	R214	04/11/2021	12.46	Put	Bond Future	29.7200	0.0297	29.1900	0.0292	(1.783)	0	0	0
2021/09/09	R214	04/11/2021			Bond Future	10.5356	68.2092	10.5491	68.1282	0.128	0.0000	0.0000	17,810
2021/09/09	R214	04/11/2021	12.47	Put	Bond Future	29.0800	0.0291	28.5500	0.0286	(1.823)	0	0	0
2021/09/09	R214	04/11/2021	12.48	Call	Bond Future	10,292.4500	10.2924	10,210.9300	10.2109	(0.792)	0	0	0
2021/09/09	R214	04/11/2021	12.48	Put	Bond Future	28.4500	0.0285	27.9300	0.0279	(1.828)	0	0	0
2021/09/09	R214	03/02/2022	11.40	Put	Bond Future	1,110.4000	1.1104	1,124.4900	1.1245	1.269	0	0	0
2021/09/09	R214	03/02/2022	11.41	Call	Bond Future	5,036.6900	5.0367	4,968.4700	4.9685	(1.354)	0	0	0
2021/09/09	R214	03/02/2022	11.39	Put	Bond Future	1,123.0900	1.1231	1,137.3600	1.1374	1.271	0	0	0
2021/09/09	R214	03/02/2022			Bond Future	10.7058	68.9822	10.7198	68.9001	0.131	0.0000	0.0000	0
2021/09/09	R214	03/02/2022	11.40	Call	Bond Future	4,995.7800	4.9958	4,927.7300	4.9277	(1.362)	0	0	0
2021/09/09	R214	03/02/2022	11.41	Put	Bond Future	1,098.0000	1.0980	1,111.9200	1.1119	1.268	0	0	0
2021/09/09	R214	03/02/2022	11.39	Call	Bond Future	4,955.0900	4.9551	4,887.2200	4.8872	(1.370)	0	0	0
2021/09/09	R214	05/05/2022	11.74	Put	Bond Future	1,406.4700	1.4065	1,422.5400	1.4225	1.143	0	0	0
2021/09/09	R214	05/05/2022	11.75	Call	Bond Future	6,134.3700	6.1344	6,067.0200	6.0670	(1.098)	0	0	0
2021/09/09	R214	05/05/2022	11.73	Put	Bond Future	1,418.6200	1.4186	1,434.8300	1.4348	1.143	0	0	0
2021/09/09	R214	05/05/2022			Bond Future	10.8723	66.5096	10.8869	66.4264	0.134	0.0000	0.0000	0
2021/09/09	R214	05/05/2022	11.74	Call	Bond Future	6,095.5100	6.0955	6,028.3100	6.0283	(1.102)	0	0	0
2021/09/09	R214	05/05/2022	11.75	Put	Bond Future	1,394.4300	1.3944	1,410.3500	1.4103	1.142	0	0	0
2021/09/09	R214	05/05/2022	11.73	Call	Bond Future	6,056.6900	6.0567	5,989.6300	5.9896	(1.107)	0	0	0
2021/09/09	R214	04/08/2022	10.98	Put	Bond Future	3,753.7200	3.7537	3,789.8300	3.7898	0.962	0	0	0
2021/09/09	R214	04/08/2022	10.99	Call	Bond Future	3,410.9900	3.4110	3,362.5300	3.3625	(1.421)	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 Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2021/09/09	R214	04/08/2022			Bond Future	11.0461	67.2718	11.0612	67.1874	0.137	0.0000	0.0000	0
2021/09/09	R214	04/08/2022	10.98	Call	Bond Future	3,382.8700	3.3829	3,334.6300	3.3346	(1.426)	0	0	0
2021/09/09	R214	04/08/2022	10.99	Put	Bond Future	3,725.5000	3.7255	3,761.3900	3.7614	0.963	0	0	0
2021/09/09	R214	04/08/2022	10.97	Call	Bond Future	3,355.1100	3.3551	3,307.0900	3.3071	(1.431)	0	0	0
2021/09/09	R214	04/08/2022	10.97	Put	Bond Future	3,782.3800	3.7824	3,818.7100	3.8187	0.961	0	0	0
2021/09/09	R248	04/11/2021	12.85	Call	Bond Future	15,113.0800	15.1131	15,048.0800	15.0481	(0.430)	0	0	0
2021/09/09	R248	04/11/2021	12.85	Put	Bond Future	12.7400	0.0127	12.1500	0.0122	(4.631)	0	0	0
2021/09/09	R248	04/11/2021	10.80	Put	Bond Future	1,145.2400	1.1452	1,149.7000	1.1497	0.389	0	0	0
2021/09/09	R248	04/11/2021	10.80	Call	Bond Future	3,327.6400	3.3276	3,267.6900	3.2677	(1.802)	0	0	1,050
2021/09/09	R248	04/11/2021	10.20	Put	Bond Future	3,426.7100	3.4267	3,455.1800	3.4552	0.831	0	0	0
2021/09/09	R248	04/11/2021			Bond Future	10.5090	86.0586	10.5174	85.9942	0.080	0.0000	0.0000	168,153
2021/09/09	R248	04/11/2021	12.84	Call	Bond Future	15,059.4500	15.0594	14,994.4400	14.9944	(0.432)	0	0	0
2021/09/09	R248	04/11/2021	12.84	Put	Bond Future	13.1400	0.0131	12.5400	0.0125	(4.566)	0	0	0
2021/09/09	R248	04/11/2021	12.83	Call	Bond Future	15,005.7500	15.0058	14,940.7200	14.9407	(0.433)	0	0	0
2021/09/09	R248	04/11/2021	12.83	Put	Bond Future	13.5500	0.0136	12.9300	0.0129	(4.576)	0	0	0
2021/09/09	R248	04/11/2021	10.30	Put	Bond Future	2,911.3300	2.9113	2,934.7100	2.9347	0.803	0	0	0
2021/09/09	R248	04/11/2021	10.30	Call	Bond Future	1,280.8700	1.2809	1,239.8400	1.2398	(3.203)	0	0	0
2021/09/09	R248	04/11/2021	9.60	Put	Bond Future	7,630.6500	7.6307	7,686.1600	7.6862	0.727	0	0	0
2021/09/09	R248	04/11/2021	9.60	Call	Bond Future	124.2900	0.1243	115.3900	0.1154	(7.161)	0	0	0
2021/09/09	R248	04/11/2021	10.20	Call	Bond Future	996.8000	0.9968	960.8600	0.9609	(3.606)	0	0	1,050
2021/09/09	R248	03/02/2022	11.48	Call	Bond Future	6,836.9000	6.8369	6,777.8500	6.7778	(0.864)	0	0	0
2021/09/09	R248	03/02/2022	11.49	Put	Bond Future	1,186.2200	1.1862	1,192.5300	1.1925	0.532	0	0	0
2021/09/09	R248	03/02/2022	11.47	Call	Bond Future	6,784.5200	6.7845	6,725.5800	6.7256	(0.869)	0	0	0
2021/09/09	R248	03/02/2022	9.80	Put	Bond Future	7,678.6600	7.6787	7,726.3000	7.7263	0.620	0	0	0
2021/09/09	R248	03/02/2022	9.80	Call	Bond Future	659.7500	0.6597	641.9100	0.6419	(2.704)	0	0	1,300
2021/09/09	R248	03/02/2022	10.50	Put	Bond Future	3,765.0900	3.7651	3,791.2300	3.7912	0.694	0	0	0
2021/09/09	R248	03/02/2022	10.50	Call	Bond Future	2,426.7300	2.4267	2,387.3900	2.3874	(1.621)	0	0	1,300
2021/09/09	R248	03/02/2022			Bond Future	10.6769	87.0338	10.6856	86.9684	0.082	0.0000	0.0000	0
2021/09/09	R248	03/02/2022	11.48	Put	Bond Future	1,199.5300	1.1995	1,205.9600	1.2060	0.536	0	0	0
2021/09/09	R248	03/02/2022	11.49	Call	Bond Future	6,889.5100	6.8895	6,830.3400	6.8303	(0.859)	0	0	0
2021/09/09	R248	03/02/2022	11.47	Put	Bond Future	1,213.1800	1.2132	1,219.7200	1.2197	0.539	0	0	0
2021/09/09	R248	05/05/2022	11.80	Call	Bond Future	8,076.7600	8.0768	8,019.5800	8.0196	(0.708)	0	0	0
2021/09/09	R248	05/05/2022	11.79	Call	Bond Future	8,027.4000	8.0274	7,970.3200	7.9703	(0.711)	0	0	0
2021/09/09	R248	05/05/2022	11.79	Put	Bond Future	1,605.1900	1.6052	1,614.4300	1.6144	0.576	0	0	0
2021/09/09	R248	05/05/2022			Bond Future	10.8411	83.6372	10.8502	83.5709	0.084	0.0000	0.0000	0
2021/09/09	R248	05/05/2022	11.80	Put	Bond Future	1,591.6400	1.5916	1,600.7800	1.6008	0.574	0	0	0
2021/09/09	R248	05/05/2022	11.81	Call	Bond Future	8,125.9600	8.1260	8,068.6800	8.0687	(0.705)	0	0	0
2021/09/09	R248	05/05/2022	11.81	Put	Bond Future	1,578.0100	1.5780	1,587.0500	1.5871	0.573	0	0	0
2021/09/09	R248	04/08/2022	10.99	Call	Bond Future	4,337.6700	4.3377	4,296.0700	4.2961	(0.959)	0	0	0
2021/09/09	R248	04/08/2022	10.99	Put	Bond Future	4,497.7700	4.4978	4,523.4400	4.5234	0.571	0	0	0
2021/09/09	R248	04/08/2022	10.98	Call	Bond Future	4,301.6400	4.3016	4,260.2000	4.2602	(0.963)	0	0	0
2021/09/09	R248	04/08/2022	10.98	Put	Bond Future	4,532.7500	4.5327	4,558.5800	4.5586	0.570	0	0	0
2021/09/09	R248	04/08/2022			Bond Future	11.0126	84.5959	11.0221	84.5286	0.086	0.0000	0.0000	0
2021/09/09	R248	04/08/2022	11.00	Call	Bond Future	4,373.5300	4.3735	4,331.7500	4.3318	(0.955)	0	0	0
2021/09/09	R248	04/08/2022	11.00	Put	Bond Future	4,462.7200	4.4627	4,488.2100	4.4882	0.571	0	0	0

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Total											1100123	