



Johannesburg
Stock Exchange

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

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

www.jse.co.za

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

INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 22/09/2021 TO 22/09/2021

Deal Date	Contract Details	Strike	C/P	Product	Previous Days Closing Yield	Previous Days ClosingPrice	Today's Closing Yield	Today's Closing	% Movement in MTM	Today's High	Today's Low	Open Interest
2021/09/22	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/09/22	0908	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/09/22	0957	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/09/22	0986	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/09/22	1386	28/02/2031		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/09/22	1409	28/02/2041		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/09/22	2025	04/11/2021		Bond Future	154.9670	154.9670	154.9929	154.9929	0.017	0.0000	0.0000	5,367
2021/09/22	2025	03/02/2022		Bond Future	155.1673	155.1673	155.1847	155.1847	0.011	0.0000	0.0000	0
2021/09/22	2025	05/05/2022		Bond Future	157.0231	157.0231	157.0411	157.0411	0.011	0.0000	0.0000	0
2021/09/22	2025	04/08/2022		Bond Future	157.3584	157.3584	157.3700	157.3700	0.007	0.0000	0.0000	0
2021/09/22	2029	04/11/2021		Bond Future	114.1231	114.1231	114.1266	114.1266	0.003	0.0000	0.0000	2,964
2021/09/22	2029	03/02/2022		Bond Future	115.4350	115.4350	115.4339	115.4339	(0.001)	0.0000	0.0000	0
2021/09/22	2029	05/05/2022		Bond Future	115.6176	115.6176	115.6157	115.6157	(0.002)	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
2021/09/22	2029	04/08/2022			Bond Future	117.0540	117.0540	117.0474	117.0474	(0.006)	0.0000	0.0000	0
2021/09/22	2030	04/11/2021	10.60	Call	Bond Future	7,531.2100	7.5312	7,442.8000	7.4428	(1.174)	0	0	0
2021/09/22	2030	04/11/2021	10.60	Put	Bond Future	26.2800	0.0263	11.2500	0.0113	(57.192)	0	0	0
2021/09/22	2030	04/11/2021	10.59	Put	Bond Future	27.1600	0.0272	11.7000	0.0117	(56.922)	0	0	0
2021/09/22	2030	04/11/2021	8.27	Put	Bond Future	5,023.9800	5.0240	5,057.3000	5.0573	0.663	0	0	0
2021/09/22	2030	04/11/2021	8.27	Call	Bond Future	71.6100	0.0716	31.5500	0.0315	(55.942)	0	0	300
2021/09/22	2030	04/11/2021	8.77	Put	Bond Future	2,584.1400	2.5841	2,501.6600	2.5017	(3.192)	0	0	0
2021/09/22	2030	04/11/2021	11.44	Put	Bond Future	0.9400	0.0009	0.2500	0.0003	(73.404)	0	0	300
2021/09/22	2030	04/11/2021	11.26	Call	Bond Future	10,662.0100	10.6620	10,587.1000	10.5871	(0.703)	0	0	0
2021/09/22	2030	04/11/2021	9.20	Call	Bond Future	1,444.3400	1.4443	1,238.6400	1.2386	(14.242)	0	0	29
2021/09/22	2030	04/11/2021	9.30	Put	Bond Future	937.9200	0.9379	803.9400	0.8039	(14.285)	0	0	0
2021/09/22	2030	04/11/2021	9.35	Call	Bond Future	1,930.9800	1.9310	1,723.5500	1.7235	(10.742)	0	0	0
2021/09/22	2030	04/11/2021	9.35	Put	Bond Future	839.7100	0.8397	705.6600	0.7057	(15.964)	0	0	9,100
2021/09/22	2030	04/11/2021			Bond Future	9.1484	95.6348	9.1619	95.5614	0.147	0.0000	0.0000	100,279
2021/09/22	2030	04/11/2021	10.61	Call	Bond Future	7,579.3400	7.5793	7,491.3100	7.4913	(1.161)	0	0	0
2021/09/22	2030	04/11/2021	10.61	Put	Bond Future	25.4500	0.0254	10.8000	0.0108	(57.564)	0	0	0
2021/09/22	2030	04/11/2021	10.59	Call	Bond Future	7,483.1000	7.4831	7,394.2600	7.3943	(1.187)	0	0	0
2021/09/22	2030	04/11/2021	8.77	Call	Bond Future	490.6100	0.4906	334.7500	0.3348	(31.769)	0	0	300
2021/09/22	2030	04/11/2021	11.44	Call	Bond Future	11,494.9500	11.4949	11,420.8800	11.4209	(0.644)	0	0	0
2021/09/22	2030	04/11/2021	11.26	Put	Bond Future	2.2100	0.0022	0.6800	0.0007	(69.231)	0	0	29
2021/09/22	2030	04/11/2021	9.90	Put	Bond Future	215.1000	0.2151	139.4700	0.1395	(35.160)	0	0	0
2021/09/22	2030	04/11/2021	9.90	Call	Bond Future	4,201.7800	4.2018	4,052.7700	4.0528	(3.546)	0	0	29
2021/09/22	2030	04/11/2021	9.20	Put	Bond Future	1,163.5400	1.1635	1,031.2200	1.0312	(11.372)	0	0	0
2021/09/22	2030	04/11/2021	8.75	Put	Bond Future	2,667.3300	2.6673	2,589.0100	2.5890	(2.936)	0	0	0
2021/09/22	2030	04/11/2021	8.75	Call	Bond Future	461.5000	0.4615	309.8000	0.3098	(32.871)	0	0	3,250
2021/09/22	2030	04/11/2021	9.30	Call	Bond Future	1,760.0400	1.7600	1,552.6800	1.5527	(11.782)	0	0	0
2021/09/22	2030	04/11/2021	9.25	Call	Bond Future	1,596.8300	1.5968	1,390.8200	1.3908	(12.901)	0	0	0
2021/09/22	2030	04/11/2021	9.25	Put	Bond Future	1,044.8700	1.0449	912.2400	0.9122	(12.693)	0	0	5,000
2021/09/22	2030	03/02/2022	9.45	Call	Bond Future	2,383.8700	2.3839	2,214.9200	2.2149	(7.087)	0	0	0
2021/09/22	2030	03/02/2022	9.45	Put	Bond Future	1,851.6100	1.8516	1,760.8000	1.7608	(4.904)	0	0	0
2021/09/22	2030	03/02/2022	9.35	Call	Bond Future	2,101.4500	2.1015	1,933.9000	1.9339	(7.973)	0	0	0
2021/09/22	2030	03/02/2022	9.35	Put	Bond Future	2,094.0800	2.0941	2,004.6700	2.0047	(4.270)	0	0	101
2021/09/22	2030	03/02/2022	8.39	Put	Bond Future	5,613.4100	5.6134	5,602.6400	5.6026	(0.192)	0	0	0
2021/09/22	2030	03/02/2022	8.39	Call	Bond Future	382.2300	0.3822	293.3200	0.2933	(23.261)	0	0	101
2021/09/22	2030	03/02/2022	8.85	Put	Bond Future	3,659.2500	3.6593	3,599.2600	3.5993	(1.639)	0	0	0
2021/09/22	2030	03/02/2022	8.85	Call	Bond Future	984.0800	0.9841	845.9500	0.8459	(14.036)	0	0	1,000
2021/09/22	2030	03/02/2022			Bond Future	9.3486	92.7067	9.3634	92.6285	0.159	0.0000	0.0000	0
2021/09/22	2030	03/02/2022	9.44	Call	Bond Future	2,354.7500	2.3547	2,185.9600	2.1860	(7.168)	0	0	0
2021/09/22	2030	03/02/2022	9.44	Put	Bond Future	1,874.8100	1.8748	1,784.1600	1.7842	(4.835)	0	0	0
2021/09/22	2030	03/02/2022	9.43	Call	Bond Future	2,326.0300	2.3260	2,157.2100	2.1572	(7.258)	0	0	0
2021/09/22	2030	03/02/2022	9.43	Put	Bond Future	1,898.4400	1.8984	1,807.7600	1.8078	(4.777)	0	0	0
2021/09/22	2030	03/02/2022	9.78	Call	Bond Future	3,459.3700	3.4594	3,296.3000	3.2963	(4.714)	0	0	0
2021/09/22	2030	03/02/2022	9.78	Put	Bond Future	1,221.8100	1.2218	1,136.8800	1.1369	(6.951)	0	0	101
2021/09/22	2030	03/02/2022	10.85	Call	Bond Future	7,791.5000	7.7915	7,669.5300	7.6695	(1.565)	0	0	0
2021/09/22	2030	03/02/2022	10.85	Put	Bond Future	296.4900	0.2965	252.6600	0.2527	(14.783)	0	0	1,000
2021/09/22	2030	03/02/2022	9.60	Put	Bond Future	1,535.9100	1.5359	1,446.2600	1.4463	(5.837)	0	0	0
2021/09/22	2030	03/02/2022	9.60	Call	Bond Future	2,848.3700	2.8484	2,680.5800	2.6806	(5.891)	0	0	1,000

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2021/09/22	2030	05/05/2022	10.21	Call	Bond Future	4,657.4500	4.6575	4,450.0300	4.4500	(4.454)	0	0	0
2021/09/22	2030	05/05/2022	10.21	Put	Bond Future	1,409.2400	1.4092	1,280.6300	1.2806	(9.126)	0	0	0
2021/09/22	2030	05/05/2022	9.95	Call	Bond Future	3,777.8100	3.7778	3,558.0000	3.5580	(5.818)	0	0	0
2021/09/22	2030	05/05/2022	8.47	Call	Bond Future	611.7700	0.6118	471.1700	0.4712	(22.982)	0	0	1,073
2021/09/22	2030	05/05/2022	8.14	Put	Bond Future	7,943.7500	7.9438	7,924.2200	7.9242	(0.246)	0	0	0
2021/09/22	2030	05/05/2022	8.14	Call	Bond Future	361.1500	0.3612	262.8100	0.2628	(27.230)	0	0	1,800
2021/09/22	2030	05/05/2022	8.89	Put	Bond Future	4,654.4700	4.6545	4,544.3100	4.5443	(2.367)	0	0	0
2021/09/22	2030	05/05/2022	8.81	Put	Bond Future	4,953.4100	4.9534	4,851.0300	4.8510	(2.067)	0	0	0
2021/09/22	2030	05/05/2022			Bond Future	9.5567	93.7940	9.5722	93.7152	0.162	0.0000	0.0000	0
2021/09/22	2030	05/05/2022	10.20	Call	Bond Future	4,622.4100	4.6224	4,414.3800	4.4144	(4.500)	0	0	0
2021/09/22	2030	05/05/2022	10.20	Put	Bond Future	1,422.8000	1.4228	1,293.5800	1.2936	(9.082)	0	0	200
2021/09/22	2030	05/05/2022	10.19	Call	Bond Future	4,587.4500	4.5875	4,378.8200	4.3788	(4.548)	0	0	0
2021/09/22	2030	05/05/2022	10.19	Put	Bond Future	1,436.4700	1.4365	1,306.6500	1.3066	(9.037)	0	0	0
2021/09/22	2030	05/05/2022	9.95	Put	Bond Future	1,804.4200	1.8044	1,663.4200	1.6634	(7.814)	0	0	1,073
2021/09/22	2030	05/05/2022	9.35	Call	Bond Future	2,105.5800	2.1056	1,887.6000	1.8876	(10.352)	0	0	0
2021/09/22	2030	05/05/2022	9.35	Put	Bond Future	3,164.9100	3.1649	3,025.7400	3.0257	(4.397)	0	0	1,073
2021/09/22	2030	05/05/2022	8.47	Put	Bond Future	6,359.1500	6.3591	6,297.3600	6.2974	(0.972)	0	0	0
2021/09/22	2030	05/05/2022	8.89	Call	Bond Future	1,181.1800	1.1812	992.2100	0.9922	(15.998)	0	0	1,800
2021/09/22	2030	05/05/2022	11.04	Call	Bond Future	7,803.5500	7.8036	7,641.3000	7.6413	(2.079)	0	0	0
2021/09/22	2030	05/05/2022	11.04	Put	Bond Future	638.0600	0.6381	554.6200	0.5546	(13.077)	0	0	1,800
2021/09/22	2030	05/05/2022	8.81	Call	Bond Future	1,052.1900	1.0522	871.0000	0.8710	(17.220)	0	0	200
2021/09/22	2030	05/05/2022	7.73	Put	Bond Future	10,097.2600	10.0973	10,119.5700	10.1196	0.221	0	0	0
2021/09/22	2030	05/05/2022	7.73	Call	Bond Future	173.3300	0.1733	116.8300	0.1168	(32.597)	0	0	200
2021/09/22	2030	04/08/2022	9.56	Call	Bond Future	2,521.5100	2.5215	2,257.3200	2.2573	(10.477)	0	0	0
2021/09/22	2030	04/08/2022	9.56	Put	Bond Future	3,604.9300	3.6049	3,424.3600	3.4244	(5.009)	0	0	0
2021/09/22	2030	04/08/2022			Bond Future	9.7792	90.8852	9.7963	90.8016	0.174	0.0000	0.0000	0
2021/09/22	2030	04/08/2022	9.55	Call	Bond Future	2,498.2900	2.4983	2,234.8500	2.2349	(10.545)	0	0	0
2021/09/22	2030	04/08/2022	9.55	Put	Bond Future	3,631.5200	3.6315	3,451.7000	3.4517	(4.952)	0	0	0
2021/09/22	2030	04/08/2022	9.54	Call	Bond Future	2,475.1800	2.4752	2,212.1700	2.2122	(10.626)	0	0	0
2021/09/22	2030	04/08/2022	9.54	Put	Bond Future	3,658.2500	3.6582	3,478.8600	3.4789	(4.904)	0	0	0
2021/09/22	2032	04/11/2021	11.70	Call	Bond Future	10,282.1900	10.2822	10,227.3000	10.2273	(0.534)	0	0	0
2021/09/22	2032	04/11/2021	11.71	Put	Bond Future	7.8400	0.0078	2.6800	0.0027	(65.816)	0	0	0
2021/09/22	2032	04/11/2021	11.69	Call	Bond Future	10,231.7800	10.2318	10,176.7300	10.1767	(0.538)	0	0	0
2021/09/22	2032	04/11/2021	9.83	Call	Bond Future	1,408.6200	1.4086	1,223.3500	1.2233	(13.153)	0	0	700
2021/09/22	2032	04/11/2021			Bond Future	9.8343	90.7215	9.8426	90.6719	0.084	0.0000	0.0000	124,370
2021/09/22	2032	04/11/2021	11.70	Put	Bond Future	8.1100	0.0081	2.7900	0.0028	(65.598)	0	0	0
2021/09/22	2032	04/11/2021	11.71	Call	Bond Future	10,332.5700	10.3326	10,277.8400	10.2778	(0.530)	0	0	0
2021/09/22	2032	04/11/2021	11.69	Put	Bond Future	8.3900	0.0084	2.9100	0.0029	(65.316)	0	0	0
2021/09/22	2032	04/11/2021	9.33	Put	Bond Future	3,424.4200	3.4244	3,360.0100	3.3600	(1.881)	0	0	0
2021/09/22	2032	04/11/2021	9.33	Call	Bond Future	342.8200	0.3428	228.8400	0.2288	(33.248)	0	0	700
2021/09/22	2032	04/11/2021	9.83	Put	Bond Future	1,434.1300	1.4341	1,298.4300	1.2984	(9.462)	0	0	0
2021/09/22	2032	04/11/2021	12.81	Call	Bond Future	15,635.9200	15.6359	15,586.3100	15.5863	(0.317)	0	0	0
2021/09/22	2032	04/11/2021	12.81	Put	Bond Future	0.0400	0.0000	0.0000	0.0000	(100.000)	0	0	700
2021/09/22	2032	03/02/2022	10.43	Call	Bond Future	3,635.7400	3.6357	3,516.2200	3.5162	(3.287)	0	0	0
2021/09/22	2032	03/02/2022	10.43	Put	Bond Future	1,395.0800	1.3951	1,329.3700	1.3294	(4.710)	0	0	0
2021/09/22	2032	03/02/2022	10.42	Call	Bond Future	3,597.3300	3.5973	3,477.6800	3.4777	(3.326)	0	0	0
2021/09/22	2032	03/02/2022	10.42	Put	Bond Future	1,412.6900	1.4127	1,346.8500	1.3469	(4.661)	0	0	0

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2021/09/22	2032	03/02/2022	10.45	Put	Bond Future	1,360.0500	1.3600	1,294.8200	1.2948	(4.796)	0	0	198
2021/09/22	2032	03/02/2022	9.81	Call	Bond Future	1,646.6200	1.6466	1,530.0200	1.5300	(7.081)	0	0	0
2021/09/22	2032	03/02/2022	9.81	Put	Bond Future	2,973.0600	2.9731	2,910.2700	2.9103	(2.112)	0	0	198
2021/09/22	2032	03/02/2022	8.91	Put	Bond Future	7,086.1300	7.0861	7,094.7200	7.0947	0.121	0	0	0
2021/09/22	2032	03/02/2022	10.66	Call	Bond Future	4,559.4800	4.5595	4,446.7800	4.4468	(2.472)	0	0	0
2021/09/22	2032	03/02/2022	10.66	Put	Bond Future	1,043.7500	1.0438	984.8600	0.9849	(5.642)	0	0	97
2021/09/22	2032	03/02/2022	10.35	Put	Bond Future	1,542.8900	1.5429	1,475.7200	1.4757	(4.354)	0	0	400
2021/09/22	2032	03/02/2022	9.58	Put	Bond Future	3,811.6000	3.8116	3,759.4300	3.7594	(1.369)	0	0	0
2021/09/22	2032	03/02/2022	9.58	Call	Bond Future	1,111.9400	1.1119	1,005.9600	1.0060	(9.531)	0	0	400
2021/09/22	2032	03/02/2022	11.13	Call	Bond Future	6,614.9300	6.6149	6,517.1300	6.5171	(1.478)	0	0	0
2021/09/22	2032	03/02/2022	11.13	Put	Bond Future	571.3200	0.5713	527.3300	0.5273	(7.700)	0	0	210
2021/09/22	2032	03/02/2022	10.53	Call	Bond Future	4,027.3800	4.0274	3,910.2600	3.9103	(2.908)	0	0	0
2021/09/22	2032	03/02/2022	10.53	Put	Bond Future	1,229.2100	1.2292	1,165.9000	1.1659	(5.150)	0	0	210
2021/09/22	2032	03/02/2022	10.65	Call	Bond Future	4,517.8700	4.5179	4,404.7600	4.4048	(2.504)	0	0	0
2021/09/22	2032	03/02/2022	10.65	Put	Bond Future	1,057.0500	1.0570	997.7500	0.9978	(5.610)	0	0	1,050
2021/09/22	2032	03/02/2022	9.67	Call	Bond Future	1,307.9000	1.3079	1,197.0100	1.1970	(8.478)	0	0	0
2021/09/22	2032	03/02/2022			Bond Future	10.0366	91.7420	10.0459	91.6882	0.093	0.0000	0.0000	0
2021/09/22	2032	03/02/2022	10.44	Call	Bond Future	3,674.0900	3.6741	3,554.7100	3.5547	(3.249)	0	0	0
2021/09/22	2032	03/02/2022	10.44	Put	Bond Future	1,377.4600	1.3775	1,311.8900	1.3119	(4.760)	0	0	0
2021/09/22	2032	03/02/2022	10.45	Call	Bond Future	3,712.6000	3.7126	3,593.5600	3.5936	(3.206)	0	0	0
2021/09/22	2032	03/02/2022	8.91	Call	Bond Future	224.2600	0.2243	179.0400	0.1790	(20.164)	0	0	198
2021/09/22	2032	03/02/2022	10.14	Call	Bond Future	2,603.8700	2.6039	2,481.0600	2.4811	(4.716)	0	0	0
2021/09/22	2032	03/02/2022	10.14	Put	Bond Future	2,007.6900	2.0077	1,938.6900	1.9387	(3.437)	0	0	97
2021/09/22	2032	03/02/2022	9.14	Put	Bond Future	5,818.3200	5.8183	5,805.0700	5.8051	(0.228)	0	0	0
2021/09/22	2032	03/02/2022	9.14	Call	Bond Future	413.0500	0.4130	345.9900	0.3460	(16.235)	0	0	97
2021/09/22	2032	03/02/2022	10.95	Call	Bond Future	5,809.2300	5.8092	5,706.9500	5.7070	(1.761)	0	0	0
2021/09/22	2032	03/02/2022	10.95	Put	Bond Future	721.6300	0.7216	673.1600	0.6732	(6.717)	0	0	400
2021/09/22	2032	03/02/2022	10.35	Call	Bond Future	3,334.0400	3.3340	3,213.0600	3.2131	(3.629)	0	0	0
2021/09/22	2032	03/02/2022	9.62	Put	Bond Future	3,655.5800	3.6556	3,600.9600	3.6010	(1.494)	0	0	0
2021/09/22	2032	03/02/2022	9.62	Call	Bond Future	1,196.7300	1.1967	1,088.3000	1.0883	(9.061)	0	0	210
2021/09/22	2032	03/02/2022	9.67	Put	Bond Future	3,466.9200	3.4669	3,409.8400	3.4098	(1.646)	0	0	1,050
2021/09/22	2032	03/02/2022	9.57	Put	Bond Future	3,851.4300	3.8514	3,799.6000	3.7996	(1.346)	0	0	0
2021/09/22	2032	03/02/2022	9.57	Call	Bond Future	1,091.4300	1.0914	985.7900	0.9858	(9.679)	0	0	1,050
2021/09/22	2032	05/05/2022	11.03	Call	Bond Future	5,737.0500	5.7371	5,462.7900	5.4628	(4.781)	0	0	0
2021/09/22	2032	05/05/2022	11.03	Put	Bond Future	1,459.9100	1.4599	1,239.9100	1.2399	(15.069)	0	0	0
2021/09/22	2032	05/05/2022	11.02	Put	Bond Future	1,472.9700	1.4730	1,252.4000	1.2524	(14.975)	0	0	0
2021/09/22	2032	05/05/2022	11.18	Call	Bond Future	6,336.4300	6.3364	6,074.6600	6.0747	(4.131)	0	0	0
2021/09/22	2032	05/05/2022	11.18	Put	Bond Future	1,276.0400	1.2760	1,068.5300	1.0685	(16.262)	0	0	780
2021/09/22	2032	05/05/2022			Bond Future	10.2430	88.6713	10.2526	88.6170	0.094	0.0000	0.0000	0
2021/09/22	2032	05/05/2022	11.04	Call	Bond Future	5,776.4000	5.7764	5,503.1700	5.5032	(4.730)	0	0	0
2021/09/22	2032	05/05/2022	11.04	Put	Bond Future	1,446.7400	1.4467	1,227.7700	1.2278	(15.135)	0	0	0
2021/09/22	2032	05/05/2022	11.02	Call	Bond Future	5,697.5400	5.6975	5,422.7100	5.4227	(4.824)	0	0	0
2021/09/22	2032	05/05/2022	9.58	Put	Bond Future	5,183.8800	5.1839	4,968.4300	4.9684	(4.156)	0	0	0
2021/09/22	2032	05/05/2022	9.58	Call	Bond Future	1,350.8600	1.3509	1,081.1500	1.0811	(19.966)	0	0	780
2021/09/22	2032	05/05/2022	10.18	Put	Bond Future	3,130.0200	3.1300	2,897.4700	2.8975	(7.430)	0	0	0
2021/09/22	2032	05/05/2022	10.18	Call	Bond Future	2,775.1900	2.7752	2,488.3800	2.4884	(10.335)	0	0	780
2021/09/22	2032	04/08/2022	10.21	Put	Bond Future	4,125.9000	4.1259	3,876.6900	3.8767	(6.040)	0	0	0
2021/09/22	2032	04/08/2022	10.22	Call	Bond Future	2,794.5000	2.7945	2,486.6100	2.4866	(11.018)	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
2021/09/22	2032	04/08/2022	10.20	Put	Bond Future	4,156.3400	4.1563	3,906.8800	3.9069	(6.002)	0	0	0
2021/09/22	2032	04/08/2022			Bond Future	10.4565	89.7028	10.4672	89.6442	0.103	0.0000	0.0000	0
2021/09/22	2032	04/08/2022	10.21	Call	Bond Future	2,769.1800	2.7692	2,461.3700	2.4614	(11.116)	0	0	0
2021/09/22	2032	04/08/2022	10.22	Put	Bond Future	4,095.6300	4.0956	3,846.3400	3.8463	(6.087)	0	0	0
2021/09/22	2032	04/08/2022	10.20	Call	Bond Future	2,743.9900	2.7440	2,435.9300	2.4359	(11.227)	0	0	0
2021/09/22	2033	04/11/2021			Bond Future	108.2476	108.2476	108.2533	108.2533	0.005	0.0000	0.0000	8,988
2021/09/22	2033	03/02/2022			Bond Future	109.4921	109.4921	109.4934	109.4934	0.001	0.0000	0.0000	0
2021/09/22	2033	05/05/2022			Bond Future	109.5237	109.5237	109.5238	109.5238	0.000	0.0000	0.0000	0
2021/09/22	2033	04/08/2022			Bond Future	110.8844	110.8844	110.8800	110.8800	(0.004)	0.0000	0.0000	0
2021/09/22	2037	04/11/2021	12.82	Put	Bond Future	3.2300	0.0032	0.9200	0.0009	(71.517)	0	0	0
2021/09/22	2037	04/11/2021	12.83	Call	Bond Future	13,068.6900	13.0687	13,146.1600	13.1462	0.593	0	0	0
2021/09/22	2037	04/11/2021	12.30	Call	Bond Future	10,292.9200	10.2929	10,360.5900	10.3606	0.657	0	0	0
2021/09/22	2037	04/11/2021	12.30	Put	Bond Future	20.4700	0.0205	8.4500	0.0085	(58.720)	0	0	600
2021/09/22	2037	04/11/2021	11.49	Put	Bond Future	197.8700	0.1979	124.8100	0.1248	(36.923)	0	0	0
2021/09/22	2037	04/11/2021	11.49	Call	Bond Future	5,866.1600	5.8662	5,872.7900	5.8728	0.113	0	0	600
2021/09/22	2037	04/11/2021			Bond Future	10.5859	86.6982	10.5739	86.7779	(0.114)	0.0000	0.0000	120,120
2021/09/22	2037	04/11/2021	12.82	Call	Bond Future	13,017.6300	13.0176	13,095.0100	13.0950	0.594	0	0	0
2021/09/22	2037	04/11/2021	12.83	Put	Bond Future	3.1000	0.0031	0.8800	0.0009	(71.613)	0	0	0
2021/09/22	2037	04/11/2021	12.81	Call	Bond Future	12,966.5300	12.9665	13,043.8200	13.0438	0.596	0	0	0
2021/09/22	2037	04/11/2021	12.81	Put	Bond Future	3.3700	0.0034	0.9700	0.0010	(71.217)	0	0	0
2021/09/22	2037	03/02/2022	11.46	Call	Bond Future	5,299.4600	5.2995	5,269.6400	5.2696	(0.563)	0	0	0
2021/09/22	2037	03/02/2022	11.47	Put	Bond Future	1,087.2500	1.0872	981.3000	0.9813	(9.745)	0	0	0
2021/09/22	2037	03/02/2022	11.45	Call	Bond Future	5,253.5400	5.2535	5,222.8700	5.2229	(0.584)	0	0	0
2021/09/22	2037	03/02/2022			Bond Future	10.7804	83.4194	10.7684	83.4964	(0.111)	0.0000	0.0000	0
2021/09/22	2037	03/02/2022	11.46	Put	Bond Future	1,100.6200	1.1006	993.8300	0.9938	(9.703)	0	0	0
2021/09/22	2037	03/02/2022	11.47	Call	Bond Future	5,345.4800	5.3455	5,316.5000	5.3165	(0.542)	0	0	0
2021/09/22	2037	03/02/2022	11.45	Put	Bond Future	1,114.1600	1.1142	1,006.5200	1.0065	(9.661)	0	0	0
2021/09/22	2037	05/05/2022	11.83	Call	Bond Future	6,652.0700	6.6521	6,435.2600	6.4353	(3.259)	0	0	0
2021/09/22	2037	05/05/2022	11.84	Put	Bond Future	1,566.8300	1.5668	1,273.1600	1.2732	(18.743)	0	0	0
2021/09/22	2037	05/05/2022	11.82	Call	Bond Future	6,608.8400	6.6088	6,390.7700	6.3908	(3.300)	0	0	0
2021/09/22	2037	05/05/2022			Bond Future	10.9786	84.3980	10.9661	84.4761	(0.114)	0.0000	0.0000	0
2021/09/22	2037	05/05/2022	11.83	Put	Bond Future	1,580.3000	1.5803	1,285.3600	1.2854	(18.664)	0	0	0
2021/09/22	2037	05/05/2022	11.84	Call	Bond Future	6,695.3600	6.6954	6,479.8200	6.4798	(3.219)	0	0	0
2021/09/22	2037	05/05/2022	11.82	Put	Bond Future	1,593.8900	1.5939	1,297.6900	1.2977	(18.583)	0	0	0
2021/09/22	2037	04/08/2022	10.90	Call	Bond Future	3,011.3100	3.0113	2,702.9500	2.7030	(10.240)	0	0	0
2021/09/22	2037	04/08/2022	10.91	Put	Bond Future	4,750.8900	4.7509	4,367.1100	4.3671	(8.078)	0	0	0
2021/09/22	2037	04/08/2022	10.89	Call	Bond Future	2,983.6700	2.9837	2,674.8300	2.6748	(10.351)	0	0	0
2021/09/22	2037	04/08/2022	10.89	Put	Bond Future	4,820.8000	4.8208	4,436.3500	4.4363	(7.975)	0	0	0
2021/09/22	2037	04/08/2022			Bond Future	11.1878	81.1236	11.1753	81.1992	(0.111)	0.0000	0.0000	0
2021/09/22	2037	04/08/2022	10.90	Put	Bond Future	4,785.7400	4.7857	4,401.7700	4.4018	(8.023)	0	0	50
2021/09/22	2037	04/08/2022	10.91	Call	Bond Future	3,039.0800	3.0391	2,730.9100	2.7309	(10.140)	0	0	0
2021/09/22	2037	04/08/2022	11.42	Call	Bond Future	4,637.7700	4.6378	4,334.0500	4.3340	(6.549)	0	0	0
2021/09/22	2037	04/08/2022	11.42	Put	Bond Future	3,246.4200	3.2464	2,867.0900	2.8671	(11.685)	0	0	50
2021/09/22	2037	04/08/2022	10.10	Put	Bond Future	8,243.8200	8.2438	7,929.8000	7.9298	(3.809)	0	0	0
2021/09/22	2037	04/08/2022	10.10	Call	Bond Future	1,224.5300	1.2245	986.1200	0.9861	(19.470)	0	0	50

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2021/09/22	2038	04/11/2021			Bond Future	120.1956	120.1956	120.5150	120.5150	0.266	0.0000	0.0000	5,949
2021/09/22	2038	03/02/2022			Bond Future	119.7985	119.7985	120.1139	120.1139	0.263	0.0000	0.0000	0
2021/09/22	2038	05/05/2022			Bond Future	121.2314	121.2314	121.5509	121.5509	0.264	0.0000	0.0000	0
2021/09/22	2038	04/08/2022			Bond Future	120.9203	120.9203	121.2384	121.2384	0.263	0.0000	0.0000	0
2021/09/22	2040	04/11/2021	12.90	Call	Bond Future	13,610.8000	13.6108	13,620.6000	13.6206	0.072	0	0	0
2021/09/22	2040	04/11/2021	12.90	Put	Bond Future	4.7700	0.0048	1.5800	0.0016	(66.876)	0	0	0
2021/09/22	2040	04/11/2021	12.89	Call	Bond Future	13,557.0800	13.5571	13,566.7700	13.5668	0.071	0	0	0
2021/09/22	2040	04/11/2021	12.89	Put	Bond Future	4.9600	0.0050	1.6600	0.0017	(66.532)	0	0	0
2021/09/22	2040	04/11/2021			Bond Future	10.7034	88.9060	10.7016	88.9190	(0.017)	0.0000	0.0000	81,491
2021/09/22	2040	04/11/2021	12.91	Call	Bond Future	13,664.4600	13.6645	13,674.3700	13.6744	0.073	0	0	0
2021/09/22	2040	04/11/2021	12.91	Put	Bond Future	4.5900	0.0046	1.5100	0.0015	(67.102)	0	0	0
2021/09/22	2040	03/02/2022	11.58	Put	Bond Future	1,204.5800	1.2046	1,016.2600	1.0163	(15.634)	0	0	0
2021/09/22	2040	03/02/2022	11.59	Call	Bond Future	5,797.2600	5.7973	5,619.4700	5.6195	(3.067)	0	0	0
2021/09/22	2040	03/02/2022	11.57	Put	Bond Future	1,219.0800	1.2191	1,029.3700	1.0294	(15.562)	0	0	0
2021/09/22	2040	03/02/2022			Bond Future	10.8923	85.4018	10.8910	85.4112	(0.013)	0.0000	0.0000	0
2021/09/22	2040	03/02/2022	11.58	Call	Bond Future	5,748.2200	5.7482	5,569.3500	5.5693	(3.112)	0	0	0
2021/09/22	2040	03/02/2022	11.59	Put	Bond Future	1,190.4100	1.1904	1,003.1700	1.0032	(15.729)	0	0	0
2021/09/22	2040	03/02/2022	11.57	Call	Bond Future	5,699.4300	5.6994	5,519.1700	5.5192	(3.163)	0	0	0
2021/09/22	2040	05/05/2022	11.91	Put	Bond Future	1,666.4200	1.6664	1,461.0100	1.4610	(12.326)	0	0	0
2021/09/22	2040	05/05/2022	11.92	Call	Bond Future	6,977.3800	6.9774	6,782.5900	6.7826	(2.792)	0	0	0
2021/09/22	2040	05/05/2022	11.92	Put	Bond Future	1,652.0100	1.6520	1,447.4200	1.4474	(12.384)	0	0	0
2021/09/22	2040	05/05/2022	10.57	Put	Bond Future	5,501.5900	5.5016	5,243.3600	5.2434	(4.694)	0	0	0
2021/09/22	2040	05/05/2022	10.57	Call	Bond Future	1,933.4700	1.9335	1,685.0400	1.6850	(12.849)	0	0	1,200
2021/09/22	2040	05/05/2022	13.04	Call	Bond Future	12,304.1300	12.3041	12,201.0600	12.2011	(0.838)	0	0	0
2021/09/22	2040	05/05/2022	13.04	Put	Bond Future	645.4800	0.6455	532.6100	0.5326	(17.486)	0	0	1,200
2021/09/22	2040	05/05/2022			Bond Future	11.0845	86.4037	11.0831	86.4135	(0.013)	0.0000	0.0000	0
2021/09/22	2040	05/05/2022	11.91	Call	Bond Future	6,931.2600	6.9313	6,735.6500	6.7357	(2.822)	0	0	0
2021/09/22	2040	05/05/2022	11.90	Call	Bond Future	6,885.4200	6.8854	6,688.7700	6.6888	(2.856)	0	0	0
2021/09/22	2040	05/05/2022	11.90	Put	Bond Future	1,681.1900	1.6812	1,474.7400	1.4747	(12.280)	0	0	0
2021/09/22	2040	05/05/2022	9.82	Put	Bond Future	9,775.9100	9.7759	9,620.3000	9.6203	(1.592)	0	0	0
2021/09/22	2040	05/05/2022	9.82	Call	Bond Future	568.8700	0.5689	423.0600	0.4231	(25.632)	0	0	1,200
2021/09/22	2040	04/08/2022	11.05	Call	Bond Future	3,318.7800	3.3188	3,016.6000	3.0166	(9.105)	0	0	0
2021/09/22	2040	04/08/2022	11.05	Put	Bond Future	4,886.6200	4.8866	4,578.0400	4.5780	(6.315)	0	0	0
2021/09/22	2040	04/08/2022			Bond Future	11.2869	82.9020	11.2860	82.9084	(0.009)	0.0000	0.0000	0
2021/09/22	2040	04/08/2022	11.04	Call	Bond Future	3,288.5300	3.2885	2,986.2600	2.9863	(9.192)	0	0	0
2021/09/22	2040	04/08/2022	11.04	Put	Bond Future	4,923.5600	4.9236	4,614.8900	4.6149	(6.269)	0	0	0
2021/09/22	2040	04/08/2022	11.03	Call	Bond Future	3,258.4200	3.2584	2,956.0700	2.9561	(9.279)	0	0	0
2021/09/22	2040	04/08/2022	11.03	Put	Bond Future	4,960.7300	4.9607	4,651.9800	4.6520	(6.224)	0	0	0
2021/09/22	2044	04/11/2021	12.91	Call	Bond Future	13,526.2100	13.5262	13,534.8900	13.5349	0.064	0	0	0
2021/09/22	2044	04/11/2021	12.91	Put	Bond Future	6.2600	0.0063	2.3600	0.0024	(62.300)	0	0	0
2021/09/22	2044	04/11/2021			Bond Future	10.7391	85.6625	10.7373	85.6751	(0.016)	0.0000	0.0000	62,052
2021/09/22	2044	04/11/2021	12.90	Call	Bond Future	13,472.9600	13.4730	13,481.5200	13.4815	0.064	0	0	0
2021/09/22	2044	04/11/2021	12.90	Put	Bond Future	6.4900	0.0065	2.4700	0.0025	(61.941)	0	0	0
2021/09/22	2044	04/11/2021	12.89	Call	Bond Future	13,419.6600	13.4197	13,428.0800	13.4281	0.063	0	0	0
2021/09/22	2044	04/11/2021	12.89	Put	Bond Future	6.7400	0.0067	2.5800	0.0026	(61.721)	0	0	0
2021/09/22	2044	03/02/2022	11.60	Call	Bond Future	5,790.9300	5.7909	5,605.7800	5.6058	(3.197)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing	% Movement in MTM	Today's High	Today's Low	Open Interest
2021/09/22	2044	03/02/2022	11.60	Put	Bond Future	1,224.3800	1.2244	1,030.0200	1.0300	(15.874)	0	0	0
2021/09/22	2044	03/02/2022	11.59	Call	Bond Future	5,741.6300	5.7416	5,555.2300	5.5552	(3.246)	0	0	0
2021/09/22	2044	03/02/2022	11.59	Put	Bond Future	1,238.9800	1.2390	1,043.3700	1.0434	(15.788)	0	0	0
2021/09/22	2044	03/02/2022			Bond Future	10.9186	82.2469	10.9173	82.2561	(0.012)	0.0000	0.0000	0
2021/09/22	2044	03/02/2022	11.61	Call	Bond Future	5,840.4700	5.8405	5,656.4200	5.6564	(3.151)	0	0	0
2021/09/22	2044	03/02/2022	11.61	Put	Bond Future	1,210.1100	1.2101	1,016.8500	1.0169	(15.970)	0	0	0
2021/09/22	2044	05/05/2022	11.92	Call	Bond Future	6,979.0100	6.9790	6,778.2600	6.7783	(2.876)	0	0	0
2021/09/22	2044	05/05/2022	11.92	Put	Bond Future	1,684.1100	1.6841	1,473.7800	1.4738	(12.489)	0	0	0
2021/09/22	2044	05/05/2022	11.91	Call	Bond Future	6,932.6500	6.9326	6,730.8400	6.7308	(2.911)	0	0	0
2021/09/22	2044	05/05/2022	11.91	Put	Bond Future	1,698.8300	1.6988	1,487.4400	1.4874	(12.443)	0	0	0
2021/09/22	2044	05/05/2022			Bond Future	11.1008	83.2117	11.0994	83.2213	(0.013)	0.0000	0.0000	0
2021/09/22	2044	05/05/2022	11.93	Call	Bond Future	7,025.2100	7.0252	6,825.5100	6.8255	(2.843)	0	0	0
2021/09/22	2044	05/05/2022	11.93	Put	Bond Future	1,669.3200	1.6693	1,460.0400	1.4600	(12.537)	0	0	0
2021/09/22	2044	04/08/2022	11.09	Call	Bond Future	3,438.1500	3.4381	3,128.7300	3.1287	(9.000)	0	0	0
2021/09/22	2044	04/08/2022	11.09	Put	Bond Future	4,802.5100	4.8025	4,486.8400	4.4868	(6.573)	0	0	0
2021/09/22	2044	04/08/2022	11.08	Call	Bond Future	3,406.7000	3.4067	3,097.1500	3.0971	(9.087)	0	0	0
2021/09/22	2044	04/08/2022	11.08	Put	Bond Future	4,839.4800	4.8395	4,523.6800	4.5237	(6.525)	0	0	0
2021/09/22	2044	04/08/2022			Bond Future	11.2924	79.7981	11.2914	79.8044	(0.008)	0.0000	0.0000	0
2021/09/22	2044	04/08/2022	11.10	Call	Bond Future	3,469.7300	3.4697	3,160.1600	3.1602	(8.922)	0	0	0
2021/09/22	2044	04/08/2022	11.10	Put	Bond Future	4,765.7700	4.7658	4,449.9500	4.4500	(6.627)	0	0	0
2021/09/22	2046	04/11/2021			Bond Future	107.5856	107.5856	107.6830	107.6830	0.091	0.0000	0.0000	17,227
2021/09/22	2046	03/02/2022			Bond Future	108.8225	108.8225	108.9166	108.9166	0.086	0.0000	0.0000	0
2021/09/22	2046	05/05/2022			Bond Future	108.2415	108.2415	108.3356	108.3356	0.087	0.0000	0.0000	0
2021/09/22	2046	04/08/2022			Bond Future	109.5865	109.5865	109.6772	109.6772	0.083	0.0000	0.0000	0
2021/09/22	2050	04/11/2021			Bond Future	110.8348	110.8348	110.9441	110.9441	0.099	0.0000	0.0000	8,607
2021/09/22	2050	03/02/2022			Bond Future	110.1317	110.1317	110.2341	110.2341	0.093	0.0000	0.0000	0
2021/09/22	2050	05/05/2022			Bond Future	111.4490	111.4490	111.5528	111.5528	0.093	0.0000	0.0000	0
2021/09/22	2050	04/08/2022			Bond Future	110.8158	110.8158	110.9162	110.9162	0.091	0.0000	0.0000	0
2021/09/22	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/09/22	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/09/22	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/09/22	AL37	04/11/2021			Index Future	805.4210	805.4210	805.1570	805.1570	(0.033)	0.0000	0.0000	0
2021/09/22	AL37	03/02/2022			Index Future	814.4840	814.4840	814.1840	814.1840	(0.037)	0.0000	0.0000	0
2021/09/22	AL37	05/05/2022			Index Future	824.0290	824.0290	823.7270	823.7270	(0.037)	0.0000	0.0000	0
2021/09/22	AL37	04/08/2022			Index Future	833.9670	833.9670	833.6280	833.6280	(0.041)	0.0000	0.0000	0
2021/09/22	AL7T	04/11/2021			Index Future	918.2470	918.2470	917.7050	917.7050	(0.059)	0.0000	0.0000	0
2021/09/22	AL7T	03/02/2022			Index Future	928.5800	928.5800	927.9940	927.9940	(0.063)	0.0000	0.0000	0
2021/09/22	AL7T	05/05/2022			Index Future	939.4620	939.4620	938.8710	938.8710	(0.063)	0.0000	0.0000	0
2021/09/22	AL7T	04/08/2022			Index Future	950.7920	950.7920	950.1550	950.1550	(0.067)	0.0000	0.0000	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing	% Movement in MTM	Today's High	Today's Low	Open Interest
2021/09/22	ALBI	04/11/2021			Index Future	810.7530	810.7530	810.7260	810.7260	(0.003)	0.0000	0.0000	119
2021/09/22	ALBI	03/02/2022			Index Future	819.8760	819.8760	819.8160	819.8160	(0.007)	0.0000	0.0000	0
2021/09/22	ALBI	05/05/2022			Index Future	829.4840	829.4840	829.4250	829.4250	(0.007)	0.0000	0.0000	0
2021/09/22	ALBI	04/08/2022			Index Future	839.4880	839.4880	839.3940	839.3940	(0.011)	0.0000	0.0000	0
2021/09/22	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/09/22	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/09/22	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/09/22	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/09/22	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/09/22	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/09/22	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/09/22	C040	06/10/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/09/22	C040	31/01/2040			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/09/22	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/09/22	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/09/22	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/09/22	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/09/22	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/09/22	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/09/22	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2021/09/22	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/09/22	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/09/22	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/09/22	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/09/22	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/09/22	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing	% Movement in MTM	Today's High	Today's Low	Open Interest
2021/09/22	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/09/22	C303	28/02/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/09/22	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/09/22	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/09/22	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/09/22	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/09/22	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/09/22	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/09/22	ES33	04/11/2021			Bond Future	11.3127	76.5650	11.3053	76.6045	(0.066)	0.0000	0.0000	350
2021/09/22	ES33	03/02/2022			Bond Future	11.5566	77.4452	11.5494	77.4820	(0.062)	0.0000	0.0000	0
2021/09/22	ES33	05/05/2022			Bond Future	11.8009	74.5943	11.7934	74.6318	(0.064)	0.0000	0.0000	0
2021/09/22	ES33	04/08/2022			Bond Future	12.0548	75.4738	12.0476	75.5086	(0.060)	0.0000	0.0000	0
2021/09/22	ES42	04/11/2021			Bond Future	11.7959	75.0788	11.7936	75.0926	(0.019)	0.0000	0.0000	4,779
2021/09/22	ES42	03/02/2022			Bond Future	12.0177	75.9424	12.0158	75.9532	(0.015)	0.0000	0.0000	0
2021/09/22	ES42	05/05/2022			Bond Future	12.2477	72.5926	12.2458	72.6036	(0.016)	0.0000	0.0000	0
2021/09/22	ES42	04/08/2022			Bond Future	12.4802	73.4472	12.4787	73.4554	(0.012)	0.0000	0.0000	0
2021/09/22	GOVI	04/11/2021	728.41	Call	GOVI	721,300.0000	72.1300	720,790.0000	72.0790	(0.071)	0	0	0
2021/09/22	GOVI	04/11/2021	728.41	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/09/22	GOVI	04/11/2021	728.40	Call	GOVI	721,400.0000	72.1400	720,890.0000	72.0890	(0.071)	0	0	0
2021/09/22	GOVI	04/11/2021	728.40	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/09/22	GOVI	04/11/2021			GOVI	800.5400	800.5400	800.4890	800.4890	(0.006)	0.0000	0.0000	992
2021/09/22	GOVI	04/11/2021	728.42	Call	GOVI	721,200.0000	72.1200	720,690.0000	72.0690	(0.071)	0	0	0
2021/09/22	GOVI	04/11/2021	728.42	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/09/22	GOVI	03/02/2022	792.76	Call	GOVI	167,880.0000	16.7880	167,040.0000	16.7040	(0.500)	0	0	0
2021/09/22	GOVI	03/02/2022	792.76	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/09/22	GOVI	03/02/2022			GOVI	809.5480	809.5480	809.4640	809.4640	(0.010)	0.0000	0.0000	0
2021/09/22	GOVI	03/02/2022	792.75	Call	GOVI	167,980.0000	16.7980	167,140.0000	16.7140	(0.500)	0	0	0
2021/09/22	GOVI	03/02/2022	792.75	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/09/22	GOVI	03/02/2022	792.74	Call	GOVI	168,080.0000	16.8080	167,240.0000	16.7240	(0.500)	0	0	0
2021/09/22	GOVI	03/02/2022	792.74	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/09/22	GOVI	05/05/2022	788.25	Call	GOVI	307,850.0000	30.7850	307,020.0000	30.7020	(0.270)	0	0	0
2021/09/22	GOVI	05/05/2022	788.25	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/09/22	GOVI	05/05/2022			GOVI	819.0350	819.0350	818.9520	818.9520	(0.010)	0.0000	0.0000	0
2021/09/22	GOVI	05/05/2022	788.24	Call	GOVI	307,950.0000	30.7950	307,120.0000	30.7120	(0.270)	0	0	0
2021/09/22	GOVI	05/05/2022	788.24	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/09/22	GOVI	05/05/2022	788.23	Call	GOVI	308,050.0000	30.8050	307,220.0000	30.7220	(0.269)	0	0	0
2021/09/22	GOVI	05/05/2022	788.23	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing	% Movement in MTM	Today's High	Today's Low	Open Interest
2021/09/22	GOVI	04/08/2022	819.28	Call	GOVI	96,330.0000	9.6330	95,150.0000	9.5150	(1.225)	0	0	0
2021/09/22	GOVI	04/08/2022	819.28	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/09/22	GOVI	04/08/2022			GOVI	828.9130	828.9130	828.7950	828.7950	(0.014)	0.0000	0.0000	0
2021/09/22	GOVI	04/08/2022	819.27	Call	GOVI	96,430.0000	9.6430	95,250.0000	9.5250	(1.224)	0	0	0
2021/09/22	GOVI	04/08/2022	819.27	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/09/22	GOVI	04/08/2022	819.26	Call	GOVI	96,530.0000	9.6530	95,350.0000	9.5350	(1.222)	0	0	0
2021/09/22	GOVI	04/08/2022	819.26	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/09/22	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2021/09/22	IGOV	04/11/2021			Index Future	295.8050	295.8050	295.9610	295.9610	0.053	0.0000	0.0000	506
2021/09/22	IGOV	03/02/2022			Index Future	299.2060	299.2060	299.3520	299.3520	0.049	0.0000	0.0000	0
2021/09/22	IGOV	05/05/2022			Index Future	302.7850	302.7850	302.9330	302.9330	0.049	0.0000	0.0000	0
2021/09/22	IGOV	04/08/2022			Index Future	306.5080	306.5080	306.6460	306.6460	0.045	0.0000	0.0000	0
2021/09/22	IS05	21/12/2021			Interest Rate Swap	90.7000	90.7000	90.7000	90.7000	0.000	0.0000	0.0000	51
2021/09/22	IS05	15/03/2022			Interest Rate Swap	90.1300	90.1300	90.1300	90.1300	0.000	0.0000	0.0000	0
2021/09/22	IS05	21/06/2022			Interest Rate Swap	90.2900	90.2900	90.2900	90.2900	0.000	0.0000	0.0000	0
2021/09/22	IS05	20/09/2022			Interest Rate Swap	93.5000	93.5000	93.5000	93.5000	0.000	0.0000	0.0000	0
2021/09/22	IS05	20/12/2022			Interest Rate Swap	94.0600	94.0600	94.0600	94.0600	0.000	0.0000	0.0000	0
2021/09/22	IS05	22/03/2023			Interest Rate Swap	86.5400	86.5400	86.5400	86.5400	0.000	0.0000	0.0000	0
2021/09/22	IS05	20/06/2023			Interest Rate Swap	92.1700	92.1700	92.1700	92.1700	0.000	0.0000	0.0000	0
2021/09/22	IS05	19/09/2023			Interest Rate Swap	94.8800	94.8800	94.8800	94.8800	0.000	0.0000	0.0000	0
2021/09/22	IS10	17/12/2025			Interest Rate Swap	80.2800	80.2800	80.2800	80.2800	0.000	0.0000	0.0000	0
2021/09/22	IS10	16/03/2026			Interest Rate Swap	76.8200	76.8200	76.8200	76.8200	0.000	0.0000	0.0000	0
2021/09/22	IS10	15/06/2026			Interest Rate Swap	75.2400	75.2400	75.2400	75.2400	0.000	0.0000	0.0000	0
2021/09/22	IS10	21/09/2026			Interest Rate Swap	77.2700	77.2700	77.2700	77.2700	0.000	0.0000	0.0000	0
2021/09/22	IS10	21/12/2026			Interest Rate Swap	81.3000	81.3000	81.3000	81.3000	0.000	0.0000	0.0000	0
2021/09/22	IS10	15/03/2027			Interest Rate Swap	79.8000	79.8000	79.8000	79.8000	0.000	0.0000	0.0000	0
2021/09/22	IS10	21/06/2027			Interest Rate Swap	81.8600	81.8600	81.8600	81.8600	0.000	0.0000	0.0000	0
2021/09/22	IS10	20/09/2027			Interest Rate Swap	87.6100	87.6100	87.6100	87.6100	0.000	0.0000	0.0000	0
2021/09/22	IS10	20/12/2027			Interest Rate Swap	87.9400	87.9400	87.9400	87.9400	0.000	0.0000	0.0000	0
2021/09/22	IS10	22/03/2028			Interest Rate Swap	80.8900	80.8900	80.8900	80.8900	0.000	0.0000	0.0000	0
2021/09/22	IS10	20/06/2028			Interest Rate Swap	88.6800	88.6800	88.6800	88.6800	0.000	0.0000	0.0000	0
2021/09/22	IS10	19/09/2028			Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0.000	0.0000	0.0000	0
2021/09/22	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2021/09/22	JBAF	20/10/2021			Jibar Tradeable Future	3.7150	96.2850	3.7250	96.2750	0.269	0.0000	0.0000	0
2021/09/22	JBAF	17/11/2021			Jibar Tradeable Future	3.7700	96.2300	3.7800	96.2200	0.265	0.0000	0.0000	50,000
2021/09/22	JBAF	15/12/2021			Jibar Tradeable Future	3.8650	96.1350	3.8850	96.1150	0.517	0.0000	0.0000	0
2021/09/22	JBAF	19/01/2022			Jibar Tradeable Future	3.9100	96.0900	3.9500	96.0500	1.023	0.0000	0.0000	0
2021/09/22	JBAF	16/02/2022			Jibar Tradeable Future	4.0900	95.9100	4.1300	95.8700	0.978	0.0000	0.0000	0
2021/09/22	JBAF	16/03/2022			Jibar Tradeable Future	4.1650	95.8350	4.2150	95.7850	1.200	0.0000	0.0000	0
2021/09/22	JBAF	15/06/2022			Jibar Tradeable Future	4.5800	95.4200	4.6300	95.3700	1.092	0.0000	0.0000	472
2021/09/22	JBAF	21/09/2022			Jibar Tradeable Future	4.9050	95.0950	4.9550	95.0450	1.019	0.0000	0.0000	0
2021/09/22	JBAF	21/12/2022			Jibar Tradeable Future	5.2700	94.7300	5.3200	94.6800	0.949	0.0000	0.0000	68

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
2021/09/22	JBAF	15/03/2023			Jibar Tradeable Future	5.4400	94.5600	5.4850	94.5150	0.827	0.0000	0.0000	0
2021/09/22	JBAF	21/06/2023			Jibar Tradeable Future	5.7750	94.2250	5.8100	94.1900	0.606	0.0000	0.0000	0
2021/09/22	JBAF	20/09/2023			Jibar Tradeable Future	5.8050	94.1950	5.8450	94.1550	0.689	0.0000	0.0000	0
2021/09/22	R023	04/11/2021	4.91	Call	Bond Future	45.4500	0.0454	38.6900	0.0387	(14.873)	0	0	0
2021/09/22	R023	04/11/2021	4.91	Put	Bond Future	292.2200	0.2922	299.2300	0.2992	2.399	0	0	0
2021/09/22	R023	04/11/2021	4.90	Call	Bond Future	42.1200	0.0421	35.6600	0.0357	(15.337)	0	0	0
2021/09/22	R023	04/11/2021	4.90	Put	Bond Future	301.7300	0.3017	309.0400	0.3090	2.423	0	0	0
2021/09/22	R023	04/11/2021			Bond Future	5.1025	104.7930	5.1132	104.7792	0.211	0.0000	0.0000	14,769
2021/09/22	R023	04/11/2021	4.92	Call	Bond Future	48.9500	0.0489	42.0000	0.0420	(14.198)	0	0	0
2021/09/22	R023	04/11/2021	4.92	Put	Bond Future	282.8800	0.2829	289.7000	0.2897	2.411	0	0	0
2021/09/22	R023	03/02/2022	5.08	Call	Bond Future	143.2800	0.1433	126.2100	0.1262	(11.914)	0	0	0
2021/09/22	R023	03/02/2022	5.08	Put	Bond Future	323.4500	0.3234	324.6200	0.3246	0.362	0	0	0
2021/09/22	R023	03/02/2022			Bond Future	5.2541	105.9718	5.2717	105.9536	0.336	0.0000	0.0000	0
2021/09/22	R023	03/02/2022	5.07	Call	Bond Future	138.9700	0.1390	122.1200	0.1221	(12.125)	0	0	0
2021/09/22	R023	03/02/2022	5.07	Put	Bond Future	329.5100	0.3295	330.9000	0.3309	0.422	0	0	0
2021/09/22	R023	03/02/2022	5.06	Call	Bond Future	134.5100	0.1345	117.8700	0.1179	(12.371)	0	0	0
2021/09/22	R023	03/02/2022	5.06	Put	Bond Future	335.4100	0.3354	337.0100	0.3370	0.477	0	0	0
2021/09/22	R023	05/05/2022	6.31	Call	Bond Future	781.1900	0.7812	757.3800	0.7574	(3.048)	0	0	0
2021/09/22	R023	05/05/2022	6.31	Put	Bond Future	74.2700	0.0743	68.6500	0.0687	(7.567)	0	0	0
2021/09/22	R023	05/05/2022			Bond Future	5.4137	103.3039	5.4366	103.2857	0.424	0.0000	0.0000	0
2021/09/22	R023	05/05/2022	6.30	Call	Bond Future	774.3400	0.7743	750.5000	0.7505	(3.079)	0	0	0
2021/09/22	R023	05/05/2022	6.30	Put	Bond Future	75.2600	0.0753	69.6100	0.0696	(7.507)	0	0	0
2021/09/22	R023	05/05/2022	6.29	Call	Bond Future	767.7200	0.7677	743.6300	0.7436	(3.138)	0	0	0
2021/09/22	R023	05/05/2022	6.29	Put	Bond Future	76.4900	0.0765	70.5900	0.0706	(7.713)	0	0	0
2021/09/22	R023	04/08/2022	6.05	Call	Bond Future	372.3000	0.3723	347.1400	0.3471	(6.758)	0	0	0
2021/09/22	R023	04/08/2022	6.05	Put	Bond Future	151.2400	0.1512	148.9600	0.1490	(1.508)	0	0	0
2021/09/22	R023	04/08/2022			Bond Future	5.6495	104.5318	5.6908	104.5089	0.732	0.0000	0.0000	0
2021/09/22	R023	04/08/2022	6.04	Call	Bond Future	368.4200	0.3684	343.3100	0.3433	(6.816)	0	0	0
2021/09/22	R023	04/08/2022	6.04	Put	Bond Future	152.8700	0.1529	150.6400	0.1506	(1.459)	0	0	0
2021/09/22	R023	04/08/2022	6.03	Call	Bond Future	364.5700	0.3646	339.5000	0.3395	(6.877)	0	0	0
2021/09/22	R023	04/08/2022	6.03	Put	Bond Future	154.5200	0.1545	152.3300	0.1523	(1.417)	0	0	0
2021/09/22	R035	04/11/2021	12.53	Call	Bond Future	12,727.8800	12.7279	12,804.9900	12.8050	0.606	0	0	0
2021/09/22	R035	04/11/2021	12.53	Put	Bond Future	3.8900	0.0039	1.0600	0.0011	(72.751)	0	0	0
2021/09/22	R035	04/11/2021	11.75	Put	Bond Future	52.8700	0.0529	25.4900	0.0255	(51.787)	0	0	782
2021/09/22	R035	04/11/2021	11.08	Call	Bond Future	4,825.5800	4.8256	4,802.1800	4.8022	(0.485)	0	0	0
2021/09/22	R035	04/11/2021	11.08	Put	Bond Future	324.1700	0.3242	220.8300	0.2208	(31.878)	0	0	782
2021/09/22	R035	04/11/2021	10.23	Put	Bond Future	2,084.7400	2.0847	1,857.0700	1.8571	(10.921)	0	0	0
2021/09/22	R035	04/11/2021	10.12	Put	Bond Future	2,539.2200	2.5392	2,315.8100	2.3158	(8.798)	0	0	0
2021/09/22	R035	04/11/2021	10.12	Call	Bond Future	871.3700	0.8714	727.9000	0.7279	(16.465)	0	0	400
2021/09/22	R035	04/11/2021	10.62	Put	Bond Future	941.4200	0.9414	753.2900	0.7533	(19.984)	0	0	0
2021/09/22	R035	04/11/2021	10.62	Call	Bond Future	2,564.4800	2.5645	2,456.2900	2.4563	(4.219)	0	0	400
2021/09/22	R035	04/11/2021	11.20	Put	Bond Future	241.3000	0.2413	156.9400	0.1569	(34.961)	0	0	350
2021/09/22	R035	04/11/2021	10.60	Call	Bond Future	2,477.9600	2.4780	2,366.2200	2.3662	(4.509)	0	0	0
2021/09/22	R035	04/11/2021	10.60	Put	Bond Future	983.2300	0.9832	791.5500	0.7916	(19.495)	0	0	350
2021/09/22	R035	04/11/2021	10.11	Put	Bond Future	2,583.3800	2.5834	2,360.8100	2.3608	(8.615)	0	0	0
2021/09/22	R035	04/11/2021	10.11	Call	Bond Future	847.9200	0.8479	705.2900	0.7053	(16.821)	0	0	350

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
2021/09/22	R035	04/11/2021			Bond Future	10.3701	91.0273	10.3580	91.1072	(0.117)	0.0000	0.0000	79,842
2021/09/22	R035	04/11/2021	12.52	Call	Bond Future	12,675.4400	12.6754	12,752.4400	12.7524	0.607	0	0	0
2021/09/22	R035	04/11/2021	12.52	Put	Bond Future	4.0600	0.0041	1.1200	0.0011	(72.414)	0	0	0
2021/09/22	R035	04/11/2021	12.51	Call	Bond Future	12,622.9400	12.6229	12,699.8200	12.6998	0.609	0	0	0
2021/09/22	R035	04/11/2021	12.51	Put	Bond Future	4.2300	0.0042	1.1700	0.0012	(72.340)	0	0	0
2021/09/22	R035	04/11/2021	11.75	Call	Bond Future	8,506.9700	8.5070	8,559.5300	8.5595	0.618	0	0	0
2021/09/22	R035	04/11/2021	10.23	Call	Bond Future	1,155.9000	1.1559	1,008.1700	1.0082	(12.781)	0	0	782
2021/09/22	R035	04/11/2021	13.82	Call	Bond Future	19,082.8200	19.0828	19,162.7500	19.1628	0.419	0	0	0
2021/09/22	R035	04/11/2021	13.82	Put	Bond Future	0.0100	0.0000	0.0000	0.0000	(100.000)	0	0	400
2021/09/22	R035	04/11/2021	11.20	Call	Bond Future	5,471.0600	5.4711	5,466.6400	5.4666	(0.081)	0	0	0
2021/09/22	R035	04/11/2021	10.26	Put	Bond Future	1,971.1400	1.9711	1,743.4700	1.7435	(11.550)	0	0	0
2021/09/22	R035	04/11/2021	10.26	Call	Bond Future	1,242.3600	1.2424	1,094.6300	1.0946	(11.891)	0	0	150
2021/09/22	R035	03/02/2022	11.23	Call	Bond Future	5,207.2400	5.2072	5,176.8000	5.1768	(0.585)	0	0	0
2021/09/22	R035	03/02/2022	11.23	Put	Bond Future	1,156.9800	1.1570	1,049.4300	1.0494	(9.296)	0	0	0
2021/09/22	R035	03/02/2022	11.22	Call	Bond Future	5,161.7200	5.1617	5,130.4300	5.1304	(0.606)	0	0	0
2021/09/22	R035	03/02/2022	11.22	Put	Bond Future	1,171.2000	1.1712	1,062.8000	1.0628	(9.255)	0	0	0
2021/09/22	R035	03/02/2022	11.39	Call	Bond Future	5,950.5800	5.9506	5,931.7900	5.9318	(0.316)	0	0	0
2021/09/22	R035	03/02/2022	11.39	Put	Bond Future	952.8100	0.9528	856.9100	0.8569	(10.065)	0	0	683
2021/09/22	R035	03/02/2022	10.65	Call	Bond Future	2,818.3600	2.8184	2,748.4200	2.7484	(2.482)	0	0	0
2021/09/22	R035	03/02/2022	11.73	Call	Bond Future	7,588.2200	7.5882	7,589.5000	7.5895	0.017	0	0	0
2021/09/22	R035	03/02/2022	11.73	Put	Bond Future	627.8500	0.6278	552.0200	0.5520	(12.078)	0	0	280
2021/09/22	R035	03/02/2022	11.03	Call	Bond Future	4,316.6000	4.3166	4,271.2100	4.2712	(1.052)	0	0	0
2021/09/22	R035	03/02/2022	11.28	Call	Bond Future	5,436.9500	5.4370	5,410.2100	5.4102	(0.492)	0	0	0
2021/09/22	R035	03/02/2022	11.28	Put	Bond Future	1,088.9200	1.0889	985.0700	0.9851	(9.537)	0	0	200
2021/09/22	R035	03/02/2022	10.26	Put	Bond Future	3,664.5900	3.6646	3,506.1700	3.5062	(4.323)	0	0	0
2021/09/22	R035	03/02/2022	10.26	Call	Bond Future	1,622.6600	1.6227	1,541.3500	1.5413	(5.011)	0	0	200
2021/09/22	R035	03/02/2022	11.05	Put	Bond Future	1,437.8700	1.4379	1,316.8700	1.3169	(8.415)	0	0	1,600
2021/09/22	R035	03/02/2022	10.35	Put	Bond Future	3,317.1700	3.3172	3,159.5600	3.1596	(4.751)	0	0	0
2021/09/22	R035	03/02/2022	10.35	Call	Bond Future	1,866.6900	1.8667	1,786.1900	1.7862	(4.312)	0	0	1,600
2021/09/22	R035	03/02/2022	9.92	Put	Bond Future	5,185.9400	5.1859	5,033.1900	5.0332	(2.945)	0	0	0
2021/09/22	R035	03/02/2022	9.92	Call	Bond Future	858.7200	0.8587	783.0800	0.7831	(8.808)	0	0	200
2021/09/22	R035	03/02/2022	10.61	Call	Bond Future	2,679.7200	2.6797	2,607.6900	2.6077	(2.688)	0	0	0
2021/09/22	R035	03/02/2022	10.61	Put	Bond Future	2,452.4100	2.4524	2,303.2700	2.3033	(6.081)	0	0	200
2021/09/22	R035	03/02/2022	11.11	Call	Bond Future	4,667.0100	4.6670	4,627.4600	4.6275	(0.847)	0	0	0
2021/09/22	R035	03/02/2022	11.33	Put	Bond Future	1,024.7900	1.0248	924.6100	0.9246	(9.776)	0	0	500
2021/09/22	R035	03/02/2022	10.34	Call	Bond Future	1,838.7000	1.8387	1,757.9200	1.7579	(4.393)	0	0	0
2021/09/22	R035	03/02/2022	10.34	Put	Bond Future	3,354.6200	3.3546	3,196.7300	3.1967	(4.707)	0	0	500
2021/09/22	R035	03/02/2022	10.24	Put	Bond Future	3,744.5700	3.7446	3,585.8300	3.5858	(4.239)	0	0	0
2021/09/22	R035	03/02/2022			Bond Future	10.5744	92.0513	10.5623	92.1284	(0.114)	0.0000	0.0000	0
2021/09/22	R035	03/02/2022	11.24	Call	Bond Future	5,253.0500	5.2530	5,223.2800	5.2233	(0.567)	0	0	0
2021/09/22	R035	03/02/2022	11.24	Put	Bond Future	1,143.1200	1.1431	1,036.2400	1.0362	(9.350)	0	0	0
2021/09/22	R035	03/02/2022	10.65	Put	Bond Future	2,336.9300	2.3369	2,189.8800	2.1899	(6.292)	0	0	683
2021/09/22	R035	03/02/2022	9.70	Put	Bond Future	6,362.6400	6.3626	6,224.3600	6.2244	(2.173)	0	0	0
2021/09/22	R035	03/02/2022	9.70	Call	Bond Future	512.6500	0.5127	451.4800	0.4515	(11.932)	0	0	683
2021/09/22	R035	03/02/2022	11.03	Put	Bond Future	1,472.8900	1.4729	1,350.3900	1.3504	(8.317)	0	0	280
2021/09/22	R035	03/02/2022	10.10	Put	Bond Future	4,335.7200	4.3357	4,177.1300	4.1771	(3.658)	0	0	0
2021/09/22	R035	03/02/2022	10.10	Call	Bond Future	1,228.5000	1.2285	1,147.0200	1.1470	(6.632)	0	0	280
2021/09/22	R035	03/02/2022	11.88	Call	Bond Future	8,326.8100	8.3268	8,335.7300	8.3357	0.107	0	0	0

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2021/09/22	R035	03/02/2022	11.88	Put	Bond Future	522.0400	0.5220	453.8500	0.4538	(13.062)	0	0	1,800
2021/09/22	R035	03/02/2022	11.05	Call	Bond Future	4,403.3600	4.4034	4,359.4700	4.3595	(0.997)	0	0	0
2021/09/22	R035	03/02/2022	11.11	Put	Bond Future	1,337.7000	1.3377	1,221.0400	1.2210	(8.721)	0	0	200
2021/09/22	R035	03/02/2022	11.33	Call	Bond Future	5,669.0700	5.6691	5,646.0000	5.6460	(0.407)	0	0	0
2021/09/22	R035	03/02/2022	10.24	Call	Bond Future	1,570.4600	1.5705	1,488.8300	1.4888	(5.198)	0	0	500
2021/09/22	R035	05/05/2022	11.64	Call	Bond Future	6,631.9100	6.6319	6,509.4200	6.5094	(1.847)	0	0	0
2021/09/22	R035	05/05/2022	11.64	Put	Bond Future	1,485.2600	1.4853	1,284.5000	1.2845	(13.517)	0	0	0
2021/09/22	R035	05/05/2022	11.63	Call	Bond Future	6,588.3900	6.5884	6,464.7600	6.4648	(1.876)	0	0	0
2021/09/22	R035	05/05/2022	11.63	Put	Bond Future	1,498.6700	1.4987	1,296.7700	1.2968	(13.472)	0	0	0
2021/09/22	R035	05/05/2022			Bond Future	10.7745	88.6527	10.7619	88.7310	(0.117)	0.0000	0.0000	0
2021/09/22	R035	05/05/2022	11.65	Call	Bond Future	6,675.5000	6.6755	6,553.9100	6.5539	(1.821)	0	0	0
2021/09/22	R035	05/05/2022	11.65	Put	Bond Future	1,471.9800	1.4720	1,272.1200	1.2721	(13.578)	0	0	0
2021/09/22	R035	04/08/2022	10.73	Call	Bond Future	3,115.0700	3.1151	2,811.5600	2.8116	(9.743)	0	0	0
2021/09/22	R035	04/08/2022	10.73	Put	Bond Future	4,665.8200	4.6658	4,286.7700	4.2868	(8.124)	0	0	0
2021/09/22	R035	04/08/2022	10.72	Call	Bond Future	3,086.7900	3.0868	2,783.3400	2.7833	(9.831)	0	0	0
2021/09/22	R035	04/08/2022	10.72	Put	Bond Future	4,699.4800	4.6995	4,320.4900	4.3205	(8.065)	0	0	0
2021/09/22	R035	04/08/2022	11.13	Put	Bond Future	3,470.8600	3.4709	3,095.2800	3.0953	(10.821)	0	0	100
2021/09/22	R035	04/08/2022	10.64	Call	Bond Future	2,867.5700	2.8676	2,561.9900	2.5620	(10.656)	0	0	0
2021/09/22	R035	04/08/2022	10.64	Put	Bond Future	4,978.0100	4.9780	4,596.8900	4.5969	(7.656)	0	0	100
2021/09/22	R035	04/08/2022	9.84	Put	Bond Future	8,464.2700	8.4643	8,157.5100	8.1575	(3.624)	0	0	0
2021/09/22	R035	04/08/2022	9.84	Call	Bond Future	1,147.8400	1.1478	916.6200	0.9166	(20.144)	0	0	100
2021/09/22	R035	04/08/2022			Bond Future	10.9837	89.6818	10.9712	89.7573	(0.114)	0.0000	0.0000	0
2021/09/22	R035	04/08/2022	10.74	Call	Bond Future	3,143.1600	3.1432	2,839.9300	2.8399	(9.647)	0	0	0
2021/09/22	R035	04/08/2022	10.74	Put	Bond Future	4,632.0400	4.6320	4,253.2700	4.2533	(8.177)	0	0	0
2021/09/22	R035	04/08/2022	11.13	Call	Bond Future	4,347.1100	4.3471	4,047.0700	4.0471	(6.902)	0	0	0
2021/09/22	R186	04/11/2021	8.10	Call	Bond Future	2,530.9300	2.5309	2,433.6500	2.4337	(3.844)	0	0	0
2021/09/22	R186	04/11/2021	8.10	Put	Bond Future	220.7200	0.2207	162.0300	0.1620	(26.590)	0	0	0
2021/09/22	R186	04/11/2021	8.09	Call	Bond Future	2,494.1400	2.4941	2,395.8500	2.3959	(3.941)	0	0	0
2021/09/22	R186	04/11/2021	8.09	Put	Bond Future	227.6700	0.2277	167.9700	0.1680	(26.222)	0	0	0
2021/09/22	R186	04/11/2021	7.77	Call	Bond Future	1,431.7800	1.4318	1,303.7300	1.3037	(8.943)	0	0	0
2021/09/22	R186	04/11/2021			Bond Future	7.5786	116.2264	7.5872	116.1878	0.113	0.0000	0.0000	64,445
2021/09/22	R186	04/11/2021	8.11	Call	Bond Future	2,567.8900	2.5679	2,471.6200	2.4716	(3.749)	0	0	0
2021/09/22	R186	04/11/2021	8.11	Put	Bond Future	213.9500	0.2139	156.2700	0.1563	(26.960)	0	0	0
2021/09/22	R186	04/11/2021	7.77	Put	Bond Future	576.7800	0.5768	487.3200	0.4873	(15.510)	0	0	15,177
2021/09/22	R186	04/11/2021	8.77	Call	Bond Future	5,213.5000	5.2135	5,164.0000	5.1640	(0.949)	0	0	0
2021/09/22	R186	04/11/2021	8.77	Put	Bond Future	21.4400	0.0214	10.5300	0.0105	(50.886)	0	0	15,177
2021/09/22	R186	03/02/2022	7.30	Call	Bond Future	679.6900	0.6797	610.6700	0.6107	(10.155)	0	0	0
2021/09/22	R186	03/02/2022	7.30	Put	Bond Future	2,731.6500	2.7317	2,706.3200	2.7063	(0.927)	0	0	0
2021/09/22	R186	03/02/2022			Bond Future	7.7768	112.2525	7.7870	112.2088	0.132	0.0000	0.0000	0
2021/09/22	R186	03/02/2022	7.29	Call	Bond Future	666.6500	0.6667	598.2000	0.5982	(10.268)	0	0	0
2021/09/22	R186	03/02/2022	7.29	Put	Bond Future	2,762.1600	2.7622	2,737.4000	2.7374	(0.896)	0	0	0
2021/09/22	R186	03/02/2022	7.28	Call	Bond Future	653.7800	0.6538	585.9100	0.5859	(10.381)	0	0	0
2021/09/22	R186	03/02/2022	7.28	Put	Bond Future	2,792.8500	2.7929	2,768.6700	2.7687	(0.866)	0	0	0
2021/09/22	R186	05/05/2022	8.32	Call	Bond Future	2,652.6300	2.6526	2,544.2500	2.5443	(4.086)	0	0	0
2021/09/22	R186	05/05/2022	8.32	Put	Bond Future	1,319.0200	1.3190	1,254.5500	1.2545	(4.888)	0	0	0
2021/09/22	R186	05/05/2022	7.28	Put	Bond Future	3,582.2300	3.5822	3,558.2300	3.5582	(0.670)	0	0	0
2021/09/22	R186	05/05/2022	7.28	Call	Bond Future	696.0600	0.6961	628.1500	0.6281	(9.756)	0	0	435

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	
2021/09/22	R186	05/05/2022			Bond Future		7.9859		113.5687		0.0000	0.0000	0	
2021/09/22	R186	05/05/2022	8.31	Call	Bond Future	2,627.1600		2,518.3800	2.6272	(4.141)	0	0	0	
2021/09/22	R186	05/05/2022	8.31	Put	Bond Future	1,333.1700		1,268.3000	1.3332	(4.866)	0	0	0	
2021/09/22	R186	05/05/2022	8.30	Call	Bond Future	2,601.7900		2,492.9600	2.6018	(4.183)	0	0	0	
2021/09/22	R186	05/05/2022	8.30	Put	Bond Future	1,347.4400		1,282.5200	1.3474	(4.818)	0	0	0	
2021/09/22	R186	05/05/2022	7.88	Put	Bond Future	2,086.4100		2,022.3100	2.0864	(3.072)	0	0	0	
2021/09/22	R186	05/05/2022	7.88	Call	Bond Future	1,659.3000		1,551.2900	1.6593	(6.509)	0	0	435	
2021/09/22	R186	05/05/2022	8.64	Call	Bond Future	3,527.2900		3,427.6600	3.5273	(2.825)	0	0	0	
2021/09/22	R186	05/05/2022	8.64	Put	Bond Future	935.2600		879.5400	0.9353	(5.958)	0	0	435	
2021/09/22	R186	04/08/2022	8.15	Call	Bond Future	2,024.3700		1,917.2200	2.0244	(5.293)	0	0	0	
2021/09/22	R186	04/08/2022	8.15	Put	Bond Future	2,254.8400		2,196.7900	2.2548	(2.574)	0	0	0	
2021/09/22	R186	04/08/2022			Bond Future		8.2106		109.6211		0.0000	0.0000	0	
2021/09/22	R186	04/08/2022	8.14	Call	Bond Future	2,004.7800		1,897.7900	2.0048	(5.337)	0	0	0	
2021/09/22	R186	04/08/2022	8.14	Put	Bond Future	2,273.3200		2,215.4300	2.2733	(2.546)	0	0	0	
2021/09/22	R186	04/08/2022	8.13	Call	Bond Future	1,985.3000		1,878.8800	1.9853	(5.360)	0	0	0	
2021/09/22	R186	04/08/2022	8.13	Put	Bond Future	2,291.9200		2,234.6000	2.2919	(2.501)	0	0	0	
2021/09/22	R197	04/11/2021			Bond Future		326.9300		326.9300		(0.023)	0.0000	0.0000	1,274
2021/09/22	R197	03/02/2022			Bond Future		322.4693		322.4693		(0.033)	0.0000	0.0000	0
2021/09/22	R197	05/05/2022			Bond Future		326.3265		326.3265		(0.033)	0.0000	0.0000	0
2021/09/22	R197	04/08/2022			Bond Future		322.0035		322.0035		(0.038)	0.0000	0.0000	0
2021/09/22	R202	04/11/2021			Bond Future		240.6085		240.6085		0.005	0.0000	0.0000	8,374
2021/09/22	R202	03/02/2022			Bond Future		239.0090		239.0090		(0.003)	0.0000	0.0000	0
2021/09/22	R202	05/05/2022			Bond Future		241.8678		241.8678		(0.002)	0.0000	0.0000	0
2021/09/22	R202	04/08/2022			Bond Future		240.4229		240.4229		(0.007)	0.0000	0.0000	0
2021/09/22	R209	04/11/2021	12.19	Call	Bond Future	9,619.6400		9,652.5000	9.6196	0.342	0	0	0	
2021/09/22	R209	04/11/2021	12.19	Put	Bond Future		9.6500		0.0097		(63.109)	0	0	0
2021/09/22	R209	04/11/2021	12.17	Call	Bond Future	9,527.2400		9,559.7700	9.5272	0.341	0	0	0	
2021/09/22	R209	04/11/2021	12.00	Call	Bond Future	8,735.2000		8,764.0300	8.7352	0.330	0	0	0	
2021/09/22	R209	04/11/2021	12.00	Put	Bond Future	17.3400		7.2200	0.0173	(58.362)	0	0	9,000	
2021/09/22	R209	04/11/2021	10.50	Call	Bond Future	1,898.4600		1,775.1200	1.8985	(6.497)	0	0	0	
2021/09/22	R209	04/11/2021	10.00	Call	Bond Future	575.5700		452.6100	0.5756	(21.363)	0	0	0	
2021/09/22	R209	04/11/2021	10.00	Put	Bond Future	2,528.2700		2,366.3600	2.5283	(6.404)	0	0	3,100	
2021/09/22	R209	04/11/2021	10.25	Put	Bond Future	1,603.1400		1,424.8000	1.6031	(11.124)	0	0	9,250	
2021/09/22	R209	04/11/2021			Bond Future		10.3330		70.4298		(0.066)	0.0000	0.0000	34,327
2021/09/22	R209	04/11/2021	12.18	Call	Bond Future	9,573.4600		9,606.1600	9.5735	0.342	0	0	0	
2021/09/22	R209	04/11/2021	12.18	Put	Bond Future		9.9500		0.0100		(62.814)	0	0	0
2021/09/22	R209	04/11/2021	12.17	Put	Bond Future		10.2600		0.0103		(62.573)	0	0	0
2021/09/22	R209	04/11/2021	10.50	Put	Bond Future	947.6600		785.3700	0.9477	(17.125)	0	0	150	
2021/09/22	R209	04/11/2021	9.50	Put	Bond Future	5,110.5000		5,035.4900	5.1105	(1.468)	0	0	0	
2021/09/22	R209	04/11/2021	9.50	Call	Bond Future	78.8900		42.8300	0.0789	(45.709)	0	0	6,000	
2021/09/22	R209	04/11/2021	10.25	Call	Bond Future	1,123.3900		984.0000	1.1234	(12.408)	0	0	0	
2021/09/22	R209	03/02/2022	11.03	Call	Bond Future	3,963.7400		3,907.0100	3.9637	(1.431)	0	0	0	
2021/09/22	R209	03/02/2022	11.03	Put	Bond Future	1,133.1700		1,039.9600	1.1332	(8.226)	0	0	0	
2021/09/22	R209	03/02/2022	11.02	Call	Bond Future	3,925.0900		3,867.8600	3.9251	(1.458)	0	0	0	
2021/09/22	R209	03/02/2022	11.02	Put	Bond Future	1,147.4000		1,053.6900	1.1474	(8.167)	0	0	0	

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing	% Movement in MTM	Today's High	Today's Low	Open Interest
2021/09/22	R209	03/02/2022			Bond Future	10.5102	71.2221	10.5037	71.2586	(0.062)	0.0000	0.0000	0
2021/09/22	R209	03/02/2022	11.04	Call	Bond Future	4,002.5000	4.0025	3,946.4300	3.9464	(1.401)	0	0	0
2021/09/22	R209	03/02/2022	11.04	Put	Bond Future	1,119.1000	1.1191	1,026.5500	1.0266	(8.270)	0	0	0
2021/09/22	R209	05/05/2022	11.44	Call	Bond Future	5,384.2700	5.3843	5,169.0700	5.1691	(3.997)	0	0	0
2021/09/22	R209	05/05/2022	11.44	Put	Bond Future	1,443.8800	1.4439	1,191.6100	1.1916	(17.472)	0	0	0
2021/09/22	R209	05/05/2022	11.43	Call	Bond Future	5,347.0400	5.3470	5,130.6300	5.1306	(4.047)	0	0	0
2021/09/22	R209	05/05/2022	11.43	Put	Bond Future	1,456.9700	1.4570	1,203.4900	1.2035	(17.398)	0	0	0
2021/09/22	R209	05/05/2022			Bond Future	10.6891	68.9159	10.6823	68.9530	(0.063)	0.0000	0.0000	0
2021/09/22	R209	05/05/2022	11.45	Call	Bond Future	5,421.5600	5.4216	5,207.4100	5.2074	(3.950)	0	0	0
2021/09/22	R209	05/05/2022	11.45	Put	Bond Future	1,430.9000	1.4309	1,179.6800	1.1797	(17.557)	0	0	0
2021/09/22	R209	04/08/2022	10.58	Call	Bond Future	2,566.2900	2.5663	2,342.3400	2.3423	(8.727)	0	0	0
2021/09/22	R209	04/08/2022	10.58	Put	Bond Future	4,151.8300	4.1518	3,893.1600	3.8932	(6.230)	0	0	0
2021/09/22	R209	04/08/2022	10.57	Put	Bond Future	4,182.9000	4.1829	3,924.3800	3.9244	(6.180)	0	0	0
2021/09/22	R209	04/08/2022			Bond Future	10.8721	69.7161	10.8656	69.7508	(0.060)	0.0000	0.0000	0
2021/09/22	R209	04/08/2022	10.59	Call	Bond Future	2,590.5300	2.5905	2,366.7000	2.3667	(8.640)	0	0	0
2021/09/22	R209	04/08/2022	10.59	Put	Bond Future	4,120.9400	4.1209	3,862.3900	3.8624	(6.274)	0	0	0
2021/09/22	R209	04/08/2022	10.57	Call	Bond Future	2,542.1600	2.5422	2,318.3600	2.3184	(8.804)	0	0	0
2021/09/22	R210	04/11/2021			Bond Future	211.5769	211.5769	211.5815	211.5815	0.002	0.0000	0.0000	1,486
2021/09/22	R210	03/02/2022			Bond Future	214.0093	214.0093	214.0051	214.0051	(0.002)	0.0000	0.0000	0
2021/09/22	R210	05/05/2022			Bond Future	213.7151	213.7151	213.7090	213.7090	(0.003)	0.0000	0.0000	0
2021/09/22	R210	04/08/2022			Bond Future	216.3705	216.3705	216.3556	216.3556	(0.007)	0.0000	0.0000	0
2021/09/22	R212	04/11/2021			Bond Future	175.0238	175.0238	175.0266	175.0266	0.002	0.0000	0.0000	4,585
2021/09/22	R213	04/11/2021	11.10	Put	Bond Future	18.2600	0.0183	7.0300	0.0070	(61.501)	0	0	0
2021/09/22	R213	04/11/2021	11.11	Call	Bond Future	8,225.0300	8.2250	8,168.6100	8.1686	(0.686)	0	0	0
2021/09/22	R213	04/11/2021	11.09	Put	Bond Future	18.8700	0.0189	7.3200	0.0073	(61.208)	0	0	0
2021/09/22	R213	04/11/2021			Bond Future	9.5079	86.0690	9.5163	86.0235	0.088	0.0000	0.0000	10,449
2021/09/22	R213	04/11/2021	11.10	Call	Bond Future	8,177.6700	8.1777	8,120.9400	8.1209	(0.694)	0	0	0
2021/09/22	R213	04/11/2021	11.11	Put	Bond Future	17.6700	0.0177	6.7500	0.0068	(61.800)	0	0	0
2021/09/22	R213	04/11/2021	11.09	Call	Bond Future	8,130.3000	8.1303	8,073.2500	8.0733	(0.702)	0	0	0
2021/09/22	R213	03/02/2022	9.98	Call	Bond Future	2,958.4600	2.9585	2,758.4100	2.7584	(6.762)	0	0	0
2021/09/22	R213	03/02/2022	9.98	Put	Bond Future	1,528.2500	1.5282	1,377.7500	1.3778	(9.848)	0	0	0
2021/09/22	R213	03/02/2022	9.58	Put	Bond Future	2,464.7100	2.4647	2,329.1900	2.3292	(5.498)	0	0	200
2021/09/22	R213	03/02/2022	8.63	Put	Bond Future	6,240.6500	6.2407	6,214.1200	6.2141	(0.425)	0	0	0
2021/09/22	R213	03/02/2022	8.63	Call	Bond Future	271.1900	0.2712	195.1100	0.1951	(28.054)	0	0	200
2021/09/22	R213	03/02/2022	8.80	Put	Bond Future	5,412.5600	5.4126	5,343.7200	5.3437	(1.272)	0	0	0
2021/09/22	R213	03/02/2022	8.80	Call	Bond Future	420.4500	0.4205	302.0600	0.3021	(28.158)	0	0	102
2021/09/22	R213	03/02/2022	10.60	Put	Bond Future	705.1600	0.7052	588.6200	0.5886	(16.527)	0	0	430
2021/09/22	R213	03/02/2022	10.00	Call	Bond Future	3,024.7700	3.0248	2,824.1700	2.8242	(6.632)	0	0	0
2021/09/22	R213	03/02/2022	10.00	Put	Bond Future	1,490.9300	1.4909	1,339.8800	1.3399	(10.131)	0	0	430
2021/09/22	R213	03/02/2022	9.22	Put	Bond Future	3,647.2700	3.6473	3,524.4700	3.5245	(3.367)	0	0	0
2021/09/22	R213	03/02/2022	10.67	Call	Bond Future	5,554.5400	5.5545	5,394.5800	5.3946	(2.880)	0	0	0
2021/09/22	R213	03/02/2022	10.67	Put	Bond Future	644.3900	0.6444	533.9800	0.5340	(17.134)	0	0	220
2021/09/22	R213	03/02/2022			Bond Future	9.7072	87.0373	9.7166	86.9877	0.096	0.0000	0.0000	0
2021/09/22	R213	03/02/2022	9.97	Call	Bond Future	2,925.6400	2.9256	2,725.7000	2.7257	(6.834)	0	0	0
2021/09/22	R213	03/02/2022	9.97	Put	Bond Future	1,547.3000	1.5473	1,396.9100	1.3969	(9.720)	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
2021/09/22	R213	03/02/2022	9.96	Call	Bond Future	2,892.7700	2.8928	2,693.1600	2.6932	(6.900)	0	0	0
2021/09/22	R213	03/02/2022	9.96	Put	Bond Future	1,566.3500	1.5663	1,416.2900	1.4163	(9.580)	0	0	0
2021/09/22	R213	03/02/2022	10.15	Call	Bond Future	3,547.4800	3.5475	3,349.3000	3.3493	(5.587)	0	0	0
2021/09/22	R213	03/02/2022	10.15	Put	Bond Future	1,241.7800	1.2418	1,093.1500	1.0931	(11.969)	0	0	200
2021/09/22	R213	03/02/2022	9.58	Call	Bond Future	1,786.6800	1.7867	1,601.6100	1.6016	(10.358)	0	0	0
2021/09/22	R213	03/02/2022	10.25	Call	Bond Future	3,912.3900	3.9124	3,717.4600	3.7175	(4.982)	0	0	0
2021/09/22	R213	03/02/2022	10.25	Put	Bond Future	1,097.3000	1.0973	951.9200	0.9519	(13.249)	0	0	102
2021/09/22	R213	03/02/2022	9.76	Call	Bond Future	2,271.9900	2.2720	2,081.9800	2.0820	(8.363)	0	0	0
2021/09/22	R213	03/02/2022	9.76	Put	Bond Future	1,992.8300	1.9928	1,852.3700	1.8524	(7.048)	0	0	102
2021/09/22	R213	03/02/2022	10.60	Call	Bond Future	5,271.0500	5.2711	5,104.9600	5.1050	(3.151)	0	0	0
2021/09/22	R213	03/02/2022	9.22	Call	Bond Future	1,012.2500	1.0122	839.9000	0.8399	(17.026)	0	0	430
2021/09/22	R213	03/02/2022	10.17	Call	Bond Future	3,619.5500	3.6195	3,421.8900	3.4219	(5.461)	0	0	0
2021/09/22	R213	03/02/2022	10.17	Put	Bond Future	1,211.6400	1.2116	1,063.5300	1.0635	(12.224)	0	0	220
2021/09/22	R213	03/02/2022	9.15	Put	Bond Future	3,912.2800	3.9123	3,795.9300	3.7959	(2.974)	0	0	0
2021/09/22	R213	03/02/2022	9.15	Call	Bond Future	890.0100	0.8900	724.1100	0.7241	(18.640)	0	0	220
2021/09/22	R213	05/05/2022	10.65	Put	Bond Future	1,335.2200	1.3352	1,129.6300	1.1296	(15.397)	0	0	0
2021/09/22	R213	05/05/2022	10.63	Call	Bond Future	4,989.7900	4.9898	4,732.5500	4.7325	(5.155)	0	0	0
2021/09/22	R213	05/05/2022			Bond Future	9.9038	84.5258	9.9135	84.4759	0.098	0.0000	0.0000	0
2021/09/22	R213	05/05/2022	10.64	Call	Bond Future	5,025.6600	5.0257	4,769.1700	4.7692	(5.104)	0	0	0
2021/09/22	R213	05/05/2022	10.64	Put	Bond Future	1,347.7800	1.3478	1,141.2100	1.1412	(15.327)	0	0	0
2021/09/22	R213	05/05/2022	10.65	Call	Bond Future	5,061.5900	5.0616	4,806.0800	4.8061	(5.048)	0	0	0
2021/09/22	R213	05/05/2022	10.63	Put	Bond Future	1,360.4500	1.3604	1,153.1300	1.1531	(15.239)	0	0	0
2021/09/22	R213	04/08/2022	9.89	Call	Bond Future	2,534.3100	2.5343	2,325.1200	2.3251	(8.254)	0	0	0
2021/09/22	R213	04/08/2022	9.90	Put	Bond Future	3,614.1900	3.6142	3,458.7100	3.4587	(4.302)	0	0	0
2021/09/22	R213	04/08/2022	9.88	Call	Bond Future	2,510.9300	2.5109	2,302.0300	2.3020	(8.320)	0	0	0
2021/09/22	R213	04/08/2022			Bond Future	10.1102	85.5106	10.1211	85.4566	0.107	0.0000	0.0000	0
2021/09/22	R213	04/08/2022	9.89	Put	Bond Future	3,641.3600	3.6414	3,486.1700	3.4862	(4.262)	0	0	0
2021/09/22	R213	04/08/2022	9.90	Call	Bond Future	2,557.8200	2.5578	2,348.3400	2.3483	(8.190)	0	0	0
2021/09/22	R213	04/08/2022	9.88	Put	Bond Future	3,668.6900	3.6687	3,513.7900	3.5138	(4.222)	0	0	0
2021/09/22	R214	04/11/2021	12.47	Call	Bond Future	9,240.9600	9.2410	9,238.8200	9.2388	(0.023)	0	0	0
2021/09/22	R214	04/11/2021	12.46	Call	Bond Future	9,195.2400	9.1952	9,192.8200	9.1928	(0.026)	0	0	0
2021/09/22	R214	04/11/2021	12.46	Put	Bond Future	19.4500	0.0195	6.9200	0.0069	(64.422)	0	0	0
2021/09/22	R214	04/11/2021			Bond Future	10.7030	67.2134	10.7013	67.2235	(0.016)	0.0000	0.0000	17,810
2021/09/22	R214	04/11/2021	12.47	Put	Bond Future	18.9400	0.0189	6.6900	0.0067	(64.678)	0	0	0
2021/09/22	R214	04/11/2021	12.48	Call	Bond Future	9,286.6100	9.2866	9,284.7600	9.2848	(0.020)	0	0	0
2021/09/22	R214	04/11/2021	12.48	Put	Bond Future	18.4300	0.0184	6.4700	0.0065	(64.894)	0	0	0
2021/09/22	R214	03/02/2022	11.40	Put	Bond Future	1,205.4800	1.2055	1,038.6700	1.0387	(13.838)	0	0	0
2021/09/22	R214	03/02/2022	11.41	Call	Bond Future	4,117.2100	4.1172	3,958.3000	3.9583	(3.860)	0	0	0
2021/09/22	R214	03/02/2022	11.39	Put	Bond Future	1,220.0400	1.2200	1,052.7000	1.0527	(13.716)	0	0	0
2021/09/22	R214	03/02/2022			Bond Future	10.8804	67.9695	10.8791	67.9770	(0.012)	0.0000	0.0000	0
2021/09/22	R214	03/02/2022	11.40	Call	Bond Future	4,078.1400	4.0781	3,918.8400	3.9188	(3.906)	0	0	0
2021/09/22	R214	03/02/2022	11.41	Put	Bond Future	1,191.2400	1.1912	1,024.8200	1.0248	(13.970)	0	0	0
2021/09/22	R214	03/02/2022	11.39	Call	Bond Future	4,039.3200	4.0393	3,879.4900	3.8795	(3.957)	0	0	0
2021/09/22	R214	05/05/2022	11.74	Put	Bond Future	1,531.3300	1.5313	1,349.5900	1.3496	(11.868)	0	0	0
2021/09/22	R214	05/05/2022	11.75	Call	Bond Future	5,235.0900	5.2351	5,061.7400	5.0617	(3.311)	0	0	0
2021/09/22	R214	05/05/2022	11.73	Put	Bond Future	1,545.1000	1.5451	1,362.5200	1.3625	(11.817)	0	0	0
2021/09/22	R214	05/05/2022			Bond Future	11.0530	65.4869	11.0517	65.4947	(0.012)	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
2021/09/22	R214	05/05/2022	11.74	Call	Bond Future	5,197.6700	5.1977	5,023.6500	5.0237	(3.348)	0	0	0
2021/09/22	R214	05/05/2022	11.75	Put	Bond Future	1,517.8500	1.5178	1,336.7800	1.3368	(11.929)	0	0	0
2021/09/22	R214	05/05/2022	11.73	Call	Bond Future	5,160.4700	5.1605	4,985.6100	4.9856	(3.388)	0	0	0
2021/09/22	R214	04/08/2022	10.98	Put	Bond Future	4,141.6900	4.1417	3,830.0500	3.8300	(7.524)	0	0	0
2021/09/22	R214	04/08/2022	10.99	Call	Bond Future	2,770.6400	2.7706	2,464.1900	2.4642	(11.061)	0	0	0
2021/09/22	R214	04/08/2022			Bond Future	11.2319	66.2462	11.2310	66.2514	(0.008)	0.0000	0.0000	0
2021/09/22	R214	04/08/2022	10.98	Call	Bond Future	2,745.2600	2.7453	2,438.7900	2.4388	(11.164)	0	0	0
2021/09/22	R214	04/08/2022	10.99	Put	Bond Future	4,110.7300	4.1107	3,799.1100	3.7991	(7.581)	0	0	0
2021/09/22	R214	04/08/2022	10.97	Call	Bond Future	2,720.2400	2.7202	2,413.5200	2.4135	(11.275)	0	0	0
2021/09/22	R214	04/08/2022	10.97	Put	Bond Future	4,173.0900	4.1731	3,861.2000	3.8612	(7.474)	0	0	0
2021/09/22	R248	04/11/2021	12.85	Call	Bond Future	13,911.2600	13.9113	13,920.0300	13.9200	0.063	0	0	0
2021/09/22	R248	04/11/2021	12.85	Put	Bond Future	6.8300	0.0068	2.8700	0.0029	(57.980)	0	0	0
2021/09/22	R248	04/11/2021	10.80	Put	Bond Future	1,321.2500	1.3213	1,061.9400	1.0619	(19.626)	0	0	0
2021/09/22	R248	04/11/2021	10.80	Call	Bond Future	2,307.7400	2.3077	2,061.1600	2.0612	(10.685)	0	0	1,050
2021/09/22	R248	04/11/2021	10.20	Put	Bond Future	4,095.0800	4.0951	3,920.4200	3.9204	(4.265)	0	0	0
2021/09/22	R248	04/11/2021			Bond Future	10.6668	84.8627	10.6651	84.8754	(0.016)	0.0000	0.0000	168,143
2021/09/22	R248	04/11/2021	12.84	Call	Bond Future	13,857.4800	13.8575	13,866.1200	13.8661	0.062	0	0	0
2021/09/22	R248	04/11/2021	12.84	Put	Bond Future	7.0800	0.0071	2.9900	0.0030	(57.768)	0	0	0
2021/09/22	R248	04/11/2021	12.83	Call	Bond Future	13,803.6300	13.8036	13,812.1400	13.8121	0.062	0	0	0
2021/09/22	R248	04/11/2021	12.83	Put	Bond Future	7.3400	0.0073	3.1200	0.0031	(57.493)	0	0	0
2021/09/22	R248	04/11/2021	10.30	Put	Bond Future	3,483.5700	3.4836	3,274.4200	3.2744	(6.004)	0	0	0
2021/09/22	R248	04/11/2021	10.30	Call	Bond Future	657.2000	0.6572	460.7800	0.4608	(29.887)	0	0	0
2021/09/22	R248	04/11/2021	9.60	Put	Bond Future	8,730.9400	8.7309	8,703.3700	8.7034	(0.316)	0	0	0
2021/09/22	R248	04/11/2021	9.60	Call	Bond Future	28.6700	0.0287	13.8300	0.0138	(51.761)	0	0	0
2021/09/22	R248	04/11/2021	10.20	Call	Bond Future	469.2600	0.4693	307.3300	0.3073	(34.508)	0	0	1,050
2021/09/22	R248	03/02/2022	11.48	Call	Bond Future	5,700.2000	5.7002	5,600.0500	5.6000	(1.757)	0	0	0
2021/09/22	R248	03/02/2022	11.49	Put	Bond Future	1,264.0000	1.2640	1,155.3100	1.1553	(8.599)	0	0	0
2021/09/22	R248	03/02/2022	11.47	Call	Bond Future	5,649.6400	5.6496	5,548.7400	5.5487	(1.786)	0	0	0
2021/09/22	R248	03/02/2022	9.80	Put	Bond Future	8,566.1000	8.5661	8,497.0300	8.4970	(0.806)	0	0	0
2021/09/22	R248	03/02/2022	9.80	Call	Bond Future	330.7300	0.3307	270.9700	0.2710	(18.069)	0	0	1,300
2021/09/22	R248	03/02/2022	10.50	Put	Bond Future	4,216.6600	4.2167	4,079.8900	4.0799	(3.244)	0	0	0
2021/09/22	R248	03/02/2022	10.50	Call	Bond Future	1,661.8400	1.6618	1,534.3800	1.5344	(7.670)	0	0	1,300
2021/09/22	R248	03/02/2022			Bond Future	10.8420	85.8174	10.8407	85.8267	(0.012)	0.0000	0.0000	0
2021/09/22	R248	03/02/2022	11.48	Put	Bond Future	1,279.2900	1.2793	1,169.8300	1.1698	(8.556)	0	0	0
2021/09/22	R248	03/02/2022	11.49	Call	Bond Future	5,750.8300	5.7508	5,651.4500	5.6514	(1.728)	0	0	0
2021/09/22	R248	03/02/2022	11.47	Put	Bond Future	1,294.7600	1.2948	1,184.5500	1.1845	(8.512)	0	0	0
2021/09/22	R248	05/05/2022	11.80	Call	Bond Future	6,972.7700	6.9728	6,760.2700	6.7603	(3.048)	0	0	0
2021/09/22	R248	05/05/2022	11.79	Call	Bond Future	6,925.1400	6.9251	6,711.5400	6.7115	(3.084)	0	0	0
2021/09/22	R248	05/05/2022	11.79	Put	Bond Future	1,731.3100	1.7313	1,508.0100	1.5080	(12.898)	0	0	0
2021/09/22	R248	05/05/2022			Bond Future	11.0123	82.4088	11.0109	82.4185	(0.012)	0.0000	0.0000	0
2021/09/22	R248	05/05/2022	11.80	Put	Bond Future	1,716.0300	1.7160	1,493.8300	1.4938	(12.948)	0	0	0
2021/09/22	R248	05/05/2022	11.81	Call	Bond Future	7,020.4600	7.0205	6,808.8600	6.8089	(3.014)	0	0	0
2021/09/22	R248	05/05/2022	11.81	Put	Bond Future	1,700.8900	1.7009	1,479.5900	1.4796	(13.011)	0	0	0
2021/09/22	R248	04/08/2022	10.99	Call	Bond Future	3,548.3500	3.5483	3,158.8400	3.1588	(10.977)	0	0	0
2021/09/22	R248	04/08/2022	10.99	Put	Bond Future	4,939.6900	4.9397	4,543.7800	4.5438	(8.015)	0	0	0
2021/09/22	R248	04/08/2022	10.98	Call	Bond Future	3,515.6400	3.5156	3,126.0300	3.1260	(11.082)	0	0	0
2021/09/22	R248	04/08/2022	10.98	Put	Bond Future	4,977.9900	4.9780	4,581.9800	4.5820	(7.955)	0	0	0

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2021/09/22	R248	04/08/2022			Bond Future	11.1891	83.3646	11.1881	83.3710	(0.008)	0.0000	0.0000	0
2021/09/22	R248	04/08/2022	11.00	Call	Bond Future	3,580.9100	3.5809	3,191.5000	3.1915	(10.875)	0	0	0
2021/09/22	R248	04/08/2022	11.00	Put	Bond Future	4,901.3400	4.9013	4,505.5300	4.5055	(8.076)	0	0	0

Total **1128519**