



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](http://www.jse.co.za)

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

## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 27/09/2021 TO 27/09/2021

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
2021/09/27	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/09/27	0908	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/09/27	0957	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/09/27	0986	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/09/27	1386	28/02/2031		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/09/27	1409	28/02/2041		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/09/27	2025	04/11/2021		Bond Future	154.9474	154.9474	154.9516	154.9516	0.003	0.0000	0.0000	5,367
2021/09/27	2025	03/02/2022		Bond Future	155.1383	155.1383	155.1419	155.1419	0.002	0.0000	0.0000	0
2021/09/27	2025	05/05/2022		Bond Future	156.9937	156.9937	156.9971	156.9971	0.002	0.0000	0.0000	0
2021/09/27	2025	04/08/2022		Bond Future	157.3218	157.3218	157.3249	157.3249	0.002	0.0000	0.0000	0
2021/09/27	2029	04/11/2021		Bond Future	114.1716	114.1716	114.1774	114.1774	0.005	0.0000	0.0000	2,964
2021/09/27	2029	03/02/2022		Bond Future	115.4791	115.4791	115.4844	115.4844	0.005	0.0000	0.0000	0
2021/09/27	2029	05/05/2022		Bond Future	115.6611	115.6611	115.6662	115.6662	0.004	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
2021/09/27	2029	04/08/2022			Bond Future	117.0932	117.0932	117.0983	117.0983	0.004	0.0000	0.0000	0
2021/09/27	2030	04/11/2021	10.60	Call	Bond Future	7,316.0600	7.3161	6,505.4700	6.5055	(11.080)	0	0	0
2021/09/27	2030	04/11/2021	10.60	Put	Bond Future	11.4700	0.0115	16.3800	0.0164	42.807	0	0	0
2021/09/27	2030	04/11/2021	10.59	Put	Bond Future	11.9400	0.0119	17.0600	0.0171	42.881	0	0	0
2021/09/27	2030	04/11/2021	8.27	Put	Bond Future	5,178.5800	5.1786	5,975.4300	5.9754	15.387	0	0	0
2021/09/27	2030	04/11/2021	8.27	Call	Bond Future	25.8700	0.0259	7.2200	0.0072	(72.091)	0	0	300
2021/09/27	2030	04/11/2021	8.77	Put	Bond Future	2,592.7600	2.5928	3,249.3600	3.2494	25.324	0	0	0
2021/09/27	2030	04/11/2021	11.44	Put	Bond Future	0.2400	0.0002	0.3000	0.0003	25.000	0	0	300
2021/09/27	2030	04/11/2021	11.26	Call	Bond Future	10,460.1300	10.4601	9,644.8200	9.6448	(7.794)	0	0	0
2021/09/27	2030	04/11/2021	9.20	Call	Bond Future	1,158.6200	1.1586	731.6400	0.7316	(36.852)	0	0	29
2021/09/27	2030	04/11/2021	9.30	Put	Bond Future	841.6400	0.8416	1,165.4600	1.1655	38.475	0	0	0
2021/09/27	2030	04/11/2021	9.35	Call	Bond Future	1,630.0600	1.6301	1,107.5400	1.1075	(32.055)	0	0	0
2021/09/27	2030	04/11/2021	9.35	Put	Bond Future	739.1300	0.7391	1,032.1100	1.0321	39.638	0	0	9,100
2021/09/27	2030	04/11/2021			Bond Future	9.1852	95.4344	9.3360	94.6189	1.641	0.0000	0.0000	100,041
2021/09/27	2030	04/11/2021	10.61	Call	Bond Future	7,364.5700	7.3646	6,553.7600	6.5538	(11.010)	0	0	0
2021/09/27	2030	04/11/2021	10.61	Put	Bond Future	11.0200	0.0110	15.7100	0.0157	42.559	0	0	0
2021/09/27	2030	04/11/2021	10.59	Call	Bond Future	7,267.5400	7.2675	6,457.1600	6.4572	(11.151)	0	0	0
2021/09/27	2030	04/11/2021	8.77	Call	Bond Future	298.8900	0.2989	139.9900	0.1400	(53.163)	0	0	300
2021/09/27	2030	04/11/2021	11.44	Call	Bond Future	11,293.9100	11.2939	10,478.4700	10.4785	(7.220)	0	0	0
2021/09/27	2030	04/11/2021	11.26	Put	Bond Future	0.6700	0.0007	0.8600	0.0009	28.358	0	0	29
2021/09/27	2030	04/11/2021	9.90	Put	Bond Future	145.6200	0.1456	214.0200	0.2140	46.972	0	0	0
2021/09/27	2030	04/11/2021	9.90	Call	Bond Future	3,931.9600	3.9320	3,184.8600	3.1849	(19.001)	0	0	29
2021/09/27	2030	04/11/2021	9.20	Put	Bond Future	1,078.1600	1.0782	1,466.6800	1.4667	36.035	0	0	0
2021/09/27	2030	04/11/2021	8.75	Put	Bond Future	2,682.0000	2.6820	3,348.5700	3.3486	24.853	0	0	0
2021/09/27	2030	04/11/2021	8.75	Call	Bond Future	275.8300	0.2758	126.9000	0.1269	(53.993)	0	0	3,250
2021/09/27	2030	04/11/2021	9.30	Call	Bond Future	1,463.4200	1.4634	971.7400	0.9717	(33.598)	0	0	0
2021/09/27	2030	04/11/2021	9.25	Call	Bond Future	1,306.0600	1.3061	846.3300	0.8463	(35.200)	0	0	0
2021/09/27	2030	04/11/2021	9.25	Put	Bond Future	954.4400	0.9544	1,310.2100	1.3102	37.275	0	0	5,000
2021/09/27	2030	03/02/2022	9.45	Call	Bond Future	2,137.8000	2.1378	1,692.7700	1.6928	(20.817)	0	0	0
2021/09/27	2030	03/02/2022	9.45	Put	Bond Future	1,812.3500	1.8124	2,192.3000	2.1923	20.964	0	0	0
2021/09/27	2030	03/02/2022	9.35	Call	Bond Future	1,862.2500	1.8622	1,453.1100	1.4531	(21.970)	0	0	0
2021/09/27	2030	03/02/2022	9.35	Put	Bond Future	2,061.6900	2.0617	2,477.5300	2.4775	20.170	0	0	101
2021/09/27	2030	03/02/2022	8.39	Put	Bond Future	5,711.2500	5.7113	6,436.7700	6.4368	12.703	0	0	0
2021/09/27	2030	03/02/2022	8.39	Call	Bond Future	273.2600	0.2733	173.8000	0.1738	(36.398)	0	0	101
2021/09/27	2030	03/02/2022	8.85	Put	Bond Future	3,684.9900	3.6850	4,279.8600	4.2799	16.143	0	0	0
2021/09/27	2030	03/02/2022	8.85	Call	Bond Future	803.0100	0.8030	572.9000	0.5729	(28.656)	0	0	1,000
2021/09/27	2030	03/02/2022			Bond Future	9.3879	92.4999	9.5459	91.6749	1.682	0.0000	0.0000	610
2021/09/27	2030	03/02/2022	9.44	Call	Bond Future	2,109.3900	2.1094	1,667.9000	1.6679	(20.930)	0	0	0
2021/09/27	2030	03/02/2022	9.44	Put	Bond Future	1,836.2600	1.8363	2,219.7500	2.2197	20.884	0	0	0
2021/09/27	2030	03/02/2022	9.43	Call	Bond Future	2,081.1700	2.0812	1,643.2500	1.6432	(21.042)	0	0	0
2021/09/27	2030	03/02/2022	9.43	Put	Bond Future	1,860.3900	1.8604	2,247.4500	2.2475	20.805	0	0	0
2021/09/27	2030	03/02/2022	9.78	Call	Bond Future	3,203.1400	3.2031	2,649.1700	2.6492	(17.295)	0	0	0
2021/09/27	2030	03/02/2022	9.78	Put	Bond Future	1,172.3900	1.1724	1,443.4000	1.4434	23.116	0	0	101
2021/09/27	2030	03/02/2022	10.85	Call	Bond Future	7,548.9900	7.5490	6,793.4700	6.7935	(10.008)	0	0	0
2021/09/27	2030	03/02/2022	10.85	Put	Bond Future	260.7900	0.2608	330.2500	0.3302	26.634	0	0	1,000
2021/09/27	2030	03/02/2022	9.60	Put	Bond Future	1,490.0800	1.4901	1,818.2000	1.8182	22.020	0	0	0
2021/09/27	2030	03/02/2022	9.60	Call	Bond Future	2,595.7300	2.5957	2,098.8700	2.0989	(19.141)	0	0	1,000

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
2021/09/27	2030	05/05/2022	10.21	Call	Bond Future	4,353.9000	4.3539	3,771.5400	3.7715	(13.376)	0	0	0
2021/09/27	2030	05/05/2022	10.21	Put	Bond Future	1,314.9400	1.3149	1,567.4300	1.5674	19.202	0	0	0
2021/09/27	2030	05/05/2022	9.95	Call	Bond Future	3,470.7700	3.4708	2,949.0800	2.9491	(15.031)	0	0	0
2021/09/27	2030	05/05/2022	8.47	Call	Bond Future	447.2200	0.4472	320.2200	0.3202	(28.398)	0	0	1,073
2021/09/27	2030	05/05/2022	8.14	Put	Bond Future	8,039.6300	8.0396	8,797.2000	8.7972	9.423	0	0	0
2021/09/27	2030	05/05/2022	8.14	Call	Bond Future	247.7800	0.2478	170.5000	0.1705	(31.189)	0	0	1,800
2021/09/27	2030	05/05/2022	8.89	Put	Bond Future	4,633.8900	4.6339	5,242.4800	5.2425	13.133	0	0	0
2021/09/27	2030	05/05/2022	8.81	Put	Bond Future	4,944.1200	4.9441	5,573.6800	5.5737	12.734	0	0	0
2021/09/27	2030	05/05/2022			Bond Future	9.5979	93.5848	9.7634	92.7499	1.725	0.0000	0.0000	0
2021/09/27	2030	05/05/2022	10.20	Call	Bond Future	4,318.5600	4.3186	3,738.3700	3.7384	(13.435)	0	0	0
2021/09/27	2030	05/05/2022	10.20	Put	Bond Future	1,328.2000	1.3282	1,582.8600	1.5829	19.173	0	0	200
2021/09/27	2030	05/05/2022	10.19	Call	Bond Future	4,283.3200	4.2833	3,705.3000	3.7053	(13.495)	0	0	0
2021/09/27	2030	05/05/2022	10.19	Put	Bond Future	1,341.5900	1.3416	1,598.4200	1.5984	19.144	0	0	0
2021/09/27	2030	05/05/2022	9.95	Put	Bond Future	1,706.6300	1.7066	2,019.7900	2.0198	18.350	0	0	1,073
2021/09/27	2030	05/05/2022	9.35	Call	Bond Future	1,825.7700	1.8258	1,469.8600	1.4699	(19.494)	0	0	0
2021/09/27	2030	05/05/2022	9.35	Put	Bond Future	3,094.3500	3.0944	3,573.2900	3.5733	15.478	0	0	1,073
2021/09/27	2030	05/05/2022	8.47	Put	Bond Future	6,403.8500	6.4038	7,111.7000	7.1117	11.054	0	0	0
2021/09/27	2030	05/05/2022	8.89	Call	Bond Future	951.3500	0.9514	725.0900	0.7251	(23.783)	0	0	1,800
2021/09/27	2030	05/05/2022	11.04	Call	Bond Future	7,526.2800	7.5263	6,810.3900	6.8104	(9.512)	0	0	0
2021/09/27	2030	05/05/2022	11.04	Put	Bond Future	570.0400	0.5700	689.0000	0.6890	20.869	0	0	1,800
2021/09/27	2030	05/05/2022	8.81	Call	Bond Future	833.6500	0.8336	628.3600	0.6284	(24.625)	0	0	200
2021/09/27	2030	05/05/2022	7.73	Put	Bond Future	10,242.3500	10.2423	11,039.3300	11.0393	7.781	0	0	0
2021/09/27	2030	05/05/2022	7.73	Call	Bond Future	109.1700	0.1092	71.3000	0.0713	(34.689)	0	0	200
2021/09/27	2030	04/08/2022	9.56	Call	Bond Future	2,194.0700	2.1941	1,823.9900	1.8240	(16.867)	0	0	0
2021/09/27	2030	04/08/2022	9.56	Put	Bond Future	3,493.3100	3.4933	3,968.7800	3.9688	13.611	0	0	0
2021/09/27	2030	04/08/2022	10.95	Call	Bond Future	6,423.8200	6.4238	5,772.2300	5.7722	(10.143)	0	0	0
2021/09/27	2030	04/08/2022	10.95	Put	Bond Future	1,121.9800	1.1220	1,315.9400	1.3159	17.287	0	0	800
2021/09/27	2030	04/08/2022			Bond Future	9.8233	90.6694	9.9973	89.8238	1.771	0.0000	0.0000	0
2021/09/27	2030	04/08/2022	9.55	Call	Bond Future	2,171.9800	2.1720	1,804.3300	1.8043	(16.927)	0	0	0
2021/09/27	2030	04/08/2022	9.55	Put	Bond Future	3,521.0300	3.5210	3,998.9300	3.9989	13.573	0	0	0
2021/09/27	2030	04/08/2022	9.54	Call	Bond Future	2,149.6900	2.1497	1,784.4800	1.7845	(16.989)	0	0	0
2021/09/27	2030	04/08/2022	9.54	Put	Bond Future	3,548.5800	3.5486	4,028.9200	4.0289	13.536	0	0	0
2021/09/27	2030	04/08/2022	8.30	Put	Bond Future	8,269.2100	8.2692	9,007.6600	9.0077	8.930	0	0	0
2021/09/27	2030	04/08/2022	8.30	Call	Bond Future	414.9800	0.4150	307.8800	0.3079	(25.808)	0	0	800
2021/09/27	2030	04/08/2022	9.05	Put	Bond Future	5,094.6400	5.0946	5,693.3400	5.6933	11.752	0	0	0
2021/09/27	2030	04/08/2022	9.05	Call	Bond Future	1,210.8500	1.2108	964.0000	0.9640	(20.387)	0	0	800
2021/09/27	2032	04/11/2021	11.70	Call	Bond Future	10,149.1100	10.1491	9,228.6400	9.2286	(9.069)	0	0	0
2021/09/27	2032	04/11/2021	11.71	Put	Bond Future	2.5300	0.0025	3.4500	0.0035	36.364	0	0	0
2021/09/27	2032	04/11/2021	11.69	Call	Bond Future	10,098.5400	10.0985	9,178.1200	9.1781	(9.114)	0	0	0
2021/09/27	2032	04/11/2021	9.83	Call	Bond Future	1,170.1900	1.1702	718.2900	0.7183	(38.618)	0	0	700
2021/09/27	2032	04/11/2021			Bond Future	9.8557	90.5939	10.0113	89.6724	1.579	0.0000	0.0000	124,370
2021/09/27	2032	04/11/2021	11.70	Put	Bond Future	2.6400	0.0026	3.6000	0.0036	36.364	0	0	0
2021/09/27	2032	04/11/2021	11.71	Call	Bond Future	10,199.6500	10.1997	9,279.1400	9.2791	(9.025)	0	0	0
2021/09/27	2032	04/11/2021	11.69	Put	Bond Future	2.7600	0.0028	3.7700	0.0038	36.594	0	0	0
2021/09/27	2032	04/11/2021	9.33	Put	Bond Future	3,418.6300	3.4186	4,217.5500	4.2175	23.370	0	0	0
2021/09/27	2032	04/11/2021	9.33	Call	Bond Future	209.4200	0.2094	86.9100	0.0869	(58.500)	0	0	700
2021/09/27	2032	04/11/2021	9.83	Put	Bond Future	1,323.3100	1.3233	1,792.8400	1.7928	35.481	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing	% Movement in MTM	Today's High	Today's Low	Open Interest
2021/09/27	2032	04/11/2021	12.81	Call	Bond Future	15,508.2700		15.5083	14,586.8400	14.5868	(5.942)	0	0	0
2021/09/27	2032	04/11/2021	12.81	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	700
2021/09/27	2032	03/02/2022	10.43	Call	Bond Future	3,456.0800		3.4561	2,838.9400	2.8389	(17.857)	0	0	0
2021/09/27	2032	03/02/2022	10.43	Put	Bond Future	1,348.5100		1.3485	1,663.4400	1.6634	23.354	0	0	0
2021/09/27	2032	03/02/2022	10.42	Call	Bond Future	3,417.8000		3.4178	2,804.0600	2.8041	(17.957)	0	0	0
2021/09/27	2032	03/02/2022	10.42	Put	Bond Future	1,366.2500		1.3663	1,684.5800	1.6846	23.300	0	0	0
2021/09/27	2032	03/02/2022	10.45	Put	Bond Future	1,313.4500		1.3134	1,621.6400	1.6216	23.464	0	0	198
2021/09/27	2032	03/02/2022	9.81	Call	Bond Future	1,489.9900		1.4900	1,115.4100	1.1154	(25.140)	0	0	0
2021/09/27	2032	03/02/2022	9.81	Put	Bond Future	2,949.5200		2.9495	3,507.0100	3.5070	18.901	0	0	198
2021/09/27	2032	03/02/2022	8.91	Put	Bond Future	7,164.7700		7.1648	8,026.4200	8.0264	12.026	0	0	0
2021/09/27	2032	03/02/2022	10.66	Call	Bond Future	4,381.3800		4.3814	3,693.0800	3.6931	(15.710)	0	0	0
2021/09/27	2032	03/02/2022	10.66	Put	Bond Future	998.7400		0.9987	1,242.5100	1.2425	24.408	0	0	97
2021/09/27	2032	03/02/2022	10.35	Put	Bond Future	1,497.0000		1.4970	1,839.7800	1.8398	22.898	0	0	400
2021/09/27	2032	03/02/2022	9.58	Put	Bond Future	3,807.5100		3.8075	4,460.1100	4.4601	17.140	0	0	0
2021/09/27	2032	03/02/2022	9.58	Call	Bond Future	974.7600		0.9748	695.2900	0.6953	(28.671)	0	0	400
2021/09/27	2032	03/02/2022	11.13	Call	Bond Future	6,444.5800		6.4446	5,650.5800	5.6506	(12.320)	0	0	0
2021/09/27	2032	03/02/2022	11.13	Put	Bond Future	534.0600		0.5341	672.1300	0.6721	25.853	0	0	210
2021/09/27	2032	03/02/2022	10.53	Call	Bond Future	3,847.6700		3.8477	3,197.8800	3.1979	(16.888)	0	0	0
2021/09/27	2032	03/02/2022	10.53	Put	Bond Future	1,182.5900		1.1826	1,464.8700	1.4649	23.870	0	0	210
2021/09/27	2032	03/02/2022	10.65	Call	Bond Future	4,339.5600		4.3396	3,654.0700	3.6541	(15.796)	0	0	0
2021/09/27	2032	03/02/2022	10.65	Put	Bond Future	1,011.8300		1.0118	1,258.4100	1.2584	24.370	0	0	1,050
2021/09/27	2032	03/02/2022	9.67	Call	Bond Future	1,162.3100		1.1623	845.9900	0.8460	(27.215)	0	0	0
2021/09/27	2032	03/02/2022			Bond Future	10.0596		91.6089	10.2220	90.6769	1.614	0.0000	0.0000	0
2021/09/27	2032	03/02/2022	10.44	Call	Bond Future	3,494.3200		3.4943	2,873.7900	2.8738	(17.758)	0	0	0
2021/09/27	2032	03/02/2022	10.44	Put	Bond Future	1,330.7800		1.3308	1,642.3200	1.6423	23.410	0	0	0
2021/09/27	2032	03/02/2022	10.45	Call	Bond Future	3,532.9100		3.5329	2,909.0300	2.9090	(17.659)	0	0	0
2021/09/27	2032	03/02/2022	8.91	Call	Bond Future	169.8100		0.1698	99.3900	0.0994	(41.470)	0	0	198
2021/09/27	2032	03/02/2022	10.14	Call	Bond Future	2,429.4100		2.4294	1,919.5600	1.9196	(20.987)	0	0	0
2021/09/27	2032	03/02/2022	10.14	Put	Bond Future	1,966.3200		1.9663	2,388.5400	2.3885	21.473	0	0	97
2021/09/27	2032	03/02/2022	9.14	Put	Bond Future	5,869.1800		5.8692	6,678.5000	6.6785	13.789	0	0	0
2021/09/27	2032	03/02/2022	9.14	Call	Bond Future	330.8200		0.3308	208.0700	0.2081	(37.105)	0	0	97
2021/09/27	2032	03/02/2022	10.95	Call	Bond Future	5,636.6400		5.6366	4,877.4600	4.8775	(13.469)	0	0	0
2021/09/27	2032	03/02/2022	10.95	Put	Bond Future	682.1300		0.6821	855.0200	0.8550	25.346	0	0	400
2021/09/27	2032	03/02/2022	10.35	Call	Bond Future	3,155.0600		3.1551	2,565.7700	2.5658	(18.678)	0	0	0
2021/09/27	2032	03/02/2022	9.62	Put	Bond Future	3,647.4900		3.6475	4,283.8400	4.2838	17.446	0	0	0
2021/09/27	2032	03/02/2022	9.62	Call	Bond Future	1,055.5500		1.0556	759.8300	0.7598	(28.016)	0	0	210
2021/09/27	2032	03/02/2022	9.67	Put	Bond Future	3,454.4200		3.4544	4,070.1700	4.0702	17.825	0	0	1,050
2021/09/27	2032	03/02/2022	9.57	Put	Bond Future	3,848.0700		3.8481	4,504.7300	4.5047	17.065	0	0	0
2021/09/27	2032	03/02/2022	9.57	Call	Bond Future	954.9800		0.9550	679.5700	0.6796	(28.839)	0	0	1,050
2021/09/27	2032	05/05/2022	11.03	Call	Bond Future	5,398.4300		5.3984	4,705.5100	4.7055	(12.836)	0	0	0
2021/09/27	2032	05/05/2022	11.03	Put	Bond Future	1,255.9500		1.2559	1,506.3000	1.5063	19.933	0	0	0
2021/09/27	2032	05/05/2022	11.02	Put	Bond Future	1,268.6000		1.2686	1,521.1400	1.5211	19.907	0	0	0
2021/09/27	2032	05/05/2022	11.18	Call	Bond Future	6,008.0000		6.0080	5,284.1900	5.2842	(12.047)	0	0	0
2021/09/27	2032	05/05/2022	11.18	Put	Bond Future	1,082.2700		1.0823	1,301.7300	1.3017	20.278	0	0	780
2021/09/27	2032	05/05/2022			Bond Future	10.2670		88.5366	10.4364	87.5933	1.650	0.0000	0.0000	0
2021/09/27	2032	05/05/2022	11.04	Call	Bond Future	5,438.6500		5.4387	4,743.5700	4.7436	(12.780)	0	0	0
2021/09/27	2032	05/05/2022	11.04	Put	Bond Future	1,243.6500		1.2436	1,491.8400	1.4918	19.957	0	0	0
2021/09/27	2032	05/05/2022	11.02	Call	Bond Future	5,358.5100		5.3585	4,667.7800	4.6678	(12.890)	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
2021/09/27	2032	05/05/2022	9.58	Put	Bond Future	5,021.3500	5.0213	5,706.3600	5.7064	13.642	0	0	0
2021/09/27	2032	05/05/2022	9.58	Call	Bond Future	1,053.6700	1.0537	795.4100	0.7954	(24.511)	0	0	780
2021/09/27	2032	05/05/2022	10.18	Put	Bond Future	2,932.6400	2.9326	3,420.5400	3.4205	16.637	0	0	0
2021/09/27	2032	05/05/2022	10.18	Call	Bond Future	2,443.1500	2.4431	1,987.7800	1.9878	(18.639)	0	0	780
2021/09/27	2032	04/08/2022	10.21	Put	Bond Future	3,917.2400	3.9172	4,455.6800	4.4557	13.745	0	0	0
2021/09/27	2032	04/08/2022	10.22	Call	Bond Future	2,445.4000	2.4454	2,025.9500	2.0259	(17.153)	0	0	0
2021/09/27	2032	04/08/2022	10.20	Put	Bond Future	3,947.6800	3.9477	4,488.9000	4.4889	13.710	0	0	0
2021/09/27	2032	04/08/2022	8.97	Put	Bond Future	9,221.0200	9.2210	10,055.9900	10.0560	9.055	0	0	0
2021/09/27	2032	04/08/2022	8.97	Call	Bond Future	455.2900	0.4553	335.1400	0.3351	(26.390)	0	0	800
2021/09/27	2032	04/08/2022	9.72	Put	Bond Future	5,631.8900	5.6319	6,306.0500	6.3061	11.970	0	0	0
2021/09/27	2032	04/08/2022	9.72	Call	Bond Future	1,353.1400	1.3531	1,072.1800	1.0722	(20.764)	0	0	800
2021/09/27	2032	04/08/2022			Bond Future	10.4822	89.5626	10.6592	88.6075	1.689	0.0000	0.0000	0
2021/09/27	2032	04/08/2022	10.21	Call	Bond Future	2,420.3900	2.4204	2,003.7100	2.0037	(17.215)	0	0	0
2021/09/27	2032	04/08/2022	10.22	Put	Bond Future	3,886.6600	3.8867	4,422.3300	4.4223	13.782	0	0	0
2021/09/27	2032	04/08/2022	10.20	Call	Bond Future	2,395.2000	2.3952	1,981.3000	1.9813	(17.280)	0	0	0
2021/09/27	2032	04/08/2022	11.89	Call	Bond Future	8,217.5900	8.2176	7,440.8000	7.4408	(9.453)	0	0	0
2021/09/27	2032	04/08/2022	11.89	Put	Bond Future	995.8000	0.9958	1,174.1300	1.1741	17.908	0	0	0
2021/09/27	2032	04/08/2022	11.60	Call	Bond Future	7,054.2900	7.0543	6,319.2100	6.3192	(10.420)	0	0	0
2021/09/27	2032	04/08/2022	11.60	Put	Bond Future	1,252.1100	1.2521	1,472.1500	1.4722	17.574	0	0	800
2021/09/27	2033	04/11/2021			Bond Future	108.0456	108.0456	108.4309	108.4309	0.357	0.0000	0.0000	9,047
2021/09/27	2033	03/02/2022			Bond Future	109.2829	109.2829	109.6722	109.6722	0.356	0.0000	0.0000	0
2021/09/27	2033	05/05/2022			Bond Future	109.3105	109.3105	109.7042	109.7042	0.360	0.0000	0.0000	0
2021/09/27	2033	04/08/2022			Bond Future	110.6639	110.6639	111.0624	111.0624	0.360	0.0000	0.0000	0
2021/09/27	2037	04/11/2021	12.82	Put	Bond Future	0.7700	0.0008	1.0200	0.0010	32.468	0	0	0
2021/09/27	2037	04/11/2021	12.83	Call	Bond Future	13,193.7000	13.1937	12,107.9400	12.1079	(8.229)	0	0	0
2021/09/27	2037	04/11/2021	12.30	Call	Bond Future	10,407.1900	10.4072	9,324.3000	9.3243	(10.405)	0	0	0
2021/09/27	2037	04/11/2021	12.30	Put	Bond Future	7.3600	0.0074	10.4700	0.0105	42.255	0	0	600
2021/09/27	2037	04/11/2021	11.49	Put	Bond Future	115.4900	0.1155	172.8100	0.1728	49.632	0	0	0
2021/09/27	2037	04/11/2021	11.49	Call	Bond Future	5,911.1600	5.9112	4,882.4800	4.8825	(17.402)	0	0	600
2021/09/27	2037	04/11/2021			Bond Future	10.5666	86.8256	10.7323	85.7396	1.568	0.0000	0.0000	120,187
2021/09/27	2037	04/11/2021	12.82	Call	Bond Future	13,142.5500	13.1426	12,056.8000	12.0568	(8.261)	0	0	0
2021/09/27	2037	04/11/2021	12.83	Put	Bond Future	0.7300	0.0007	0.9700	0.0010	32.877	0	0	0
2021/09/27	2037	04/11/2021	12.81	Call	Bond Future	13,091.3500	13.0913	12,005.6200	12.0056	(8.293)	0	0	0
2021/09/27	2037	04/11/2021	12.81	Put	Bond Future	0.8100	0.0008	1.0800	0.0011	33.333	0	0	0
2021/09/27	2037	03/02/2022	11.46	Call	Bond Future	5,298.2500	5.2983	4,458.0500	4.4581	(15.858)	0	0	0
2021/09/27	2037	03/02/2022	11.47	Put	Bond Future	962.1500	0.9622	1,217.4800	1.2175	26.537	0	0	0
2021/09/27	2037	03/02/2022	11.45	Call	Bond Future	5,251.3200	5.2513	4,414.1100	4.4141	(15.943)	0	0	0
2021/09/27	2037	03/02/2022			Bond Future	10.7609	83.5443	10.9333	82.4458	1.602	0.0000	0.0000	0
2021/09/27	2037	03/02/2022	11.46	Put	Bond Future	974.5200	0.9745	1,232.8100	1.2328	26.504	0	0	0
2021/09/27	2037	03/02/2022	11.47	Call	Bond Future	5,345.2700	5.3453	4,502.1100	4.5021	(15.774)	0	0	0
2021/09/27	2037	03/02/2022	11.45	Put	Bond Future	987.0500	0.9870	1,248.3300	1.2483	26.471	0	0	0
2021/09/27	2037	05/05/2022	11.83	Call	Bond Future	6,465.8800	6.4659	5,624.6700	5.6247	(13.010)	0	0	0
2021/09/27	2037	05/05/2022	11.84	Put	Bond Future	1,255.5700	1.2556	1,523.6200	1.5236	21.349	0	0	0
2021/09/27	2037	05/05/2022	11.82	Call	Bond Future	6,421.2700	6.4213	5,582.4000	5.5824	(13.064)	0	0	0
2021/09/27	2037	05/05/2022			Bond Future	10.9584	84.5244	11.1378	83.4128	1.637	0.0000	0.0000	0
2021/09/27	2037	05/05/2022	11.83	Put	Bond Future	1,267.6700	1.2677	1,538.0300	1.5380	21.327	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
2021/09/27	2037	05/05/2022	11.84	Call	Bond Future	6,510.5400	6.5105	5,667.0200	5.6670	(12.956)	0	0	0
2021/09/27	2037	05/05/2022	11.82	Put	Bond Future	1,279.8800	1.2799	1,552.5800	1.5526	21.307	0	0	0
2021/09/27	2037	04/08/2022	10.90	Call	Bond Future	2,719.2200	2.7192	2,225.2900	2.2253	(18.164)	0	0	0
2021/09/27	2037	04/08/2022	10.91	Put	Bond Future	4,334.7600	4.3348	4,962.8800	4.9629	14.490	0	0	0
2021/09/27	2037	04/08/2022	10.89	Call	Bond Future	2,690.9800	2.6910	2,200.3500	2.2003	(18.232)	0	0	0
2021/09/27	2037	04/08/2022	10.89	Put	Bond Future	4,403.7500	4.4038	5,038.4500	5.0385	14.413	0	0	0
2021/09/27	2037	04/08/2022			Bond Future	11.1673	81.2480	11.3542	80.1226	1.674	0.0000	0.0000	0
2021/09/27	2037	04/08/2022	10.90	Put	Bond Future	4,369.2900	4.3693	5,000.6900	5.0007	14.451	0	0	50
2021/09/27	2037	04/08/2022	10.91	Call	Bond Future	2,747.3100	2.7473	2,250.1000	2.2501	(18.098)	0	0	0
2021/09/27	2037	04/08/2022	11.42	Call	Bond Future	4,357.1800	4.3572	3,699.4600	3.6995	(15.095)	0	0	0
2021/09/27	2037	04/08/2022	11.42	Put	Bond Future	2,841.4700	2.8415	3,309.0800	3.3091	16.457	0	0	50
2021/09/27	2037	04/08/2022	10.10	Put	Bond Future	7,888.0200	7.8880	8,771.8900	8.7719	11.205	0	0	0
2021/09/27	2037	04/08/2022	10.10	Call	Bond Future	993.0900	0.9931	751.6300	0.7516	(24.314)	0	0	50
2021/09/27	2038	04/11/2021			Bond Future	120.3680	120.3680	120.1437	120.1437	(0.186)	0.0000	0.0000	5,949
2021/09/27	2038	03/02/2022			Bond Future	119.9649	119.9649	119.7375	119.7375	(0.189)	0.0000	0.0000	0
2021/09/27	2038	05/05/2022			Bond Future	121.3999	121.3999	121.1695	121.1695	(0.190)	0.0000	0.0000	0
2021/09/27	2038	04/08/2022			Bond Future	121.0854	121.0854	120.8520	120.8520	(0.193)	0.0000	0.0000	0
2021/09/27	2040	04/11/2021	12.90	Call	Bond Future	13,671.1100	13.6711	12,365.4500	12.3655	(9.551)	0	0	0
2021/09/27	2040	04/11/2021	12.90	Put	Bond Future	1.3200	0.0013	1.9700	0.0020	49.242	0	0	0
2021/09/27	2040	04/11/2021	12.89	Call	Bond Future	13,617.2700	13.6173	12,311.6400	12.3116	(9.588)	0	0	0
2021/09/27	2040	04/11/2021	12.89	Put	Bond Future	1.3900	0.0014	2.0700	0.0021	48.921	0	0	0
2021/09/27	2040	04/11/2021			Bond Future	10.6944	88.9698	10.8805	87.6635	1.740	0.0000	0.0000	81,540
2021/09/27	2040	04/11/2021	12.91	Call	Bond Future	13,724.8900	13.7249	12,419.2000	12.4192	(9.513)	0	0	0
2021/09/27	2040	04/11/2021	12.91	Put	Bond Future	1.2600	0.0013	1.8800	0.0019	49.206	0	0	0
2021/09/27	2040	03/02/2022	11.58	Put	Bond Future	996.1300	0.9961	1,311.5700	1.3116	31.667	0	0	0
2021/09/27	2040	03/02/2022	11.59	Call	Bond Future	5,650.6000	5.6506	4,641.1100	4.6411	(17.865)	0	0	0
2021/09/27	2040	03/02/2022	11.57	Put	Bond Future	1,009.0700	1.0091	1,328.1800	1.3282	31.624	0	0	0
2021/09/27	2040	03/02/2022			Bond Future	10.8836	85.4623	11.0772	84.1410	1.779	0.0000	0.0000	0
2021/09/27	2040	03/02/2022	11.58	Call	Bond Future	5,600.3100	5.6003	4,594.4800	4.5945	(17.960)	0	0	0
2021/09/27	2040	03/02/2022	11.59	Put	Bond Future	983.2100	0.9832	1,294.9900	1.2950	31.710	0	0	0
2021/09/27	2040	03/02/2022	11.57	Call	Bond Future	5,549.9600	5.5500	4,547.8000	4.5478	(18.057)	0	0	0
2021/09/27	2040	05/05/2022	11.91	Put	Bond Future	1,441.4800	1.4415	1,785.7500	1.7857	23.883	0	0	0
2021/09/27	2040	05/05/2022	11.92	Call	Bond Future	6,814.6200	6.8146	5,819.0900	5.8191	(14.609)	0	0	0
2021/09/27	2040	05/05/2022	11.92	Put	Bond Future	1,428.0000	1.4280	1,769.4200	1.7694	23.909	0	0	0
2021/09/27	2040	05/05/2022	10.57	Put	Bond Future	5,203.2500	5.2033	6,098.3200	6.0983	17.202	0	0	0
2021/09/27	2040	05/05/2022	10.57	Call	Bond Future	1,696.3800	1.6964	1,254.5000	1.2545	(26.048)	0	0	1,200
2021/09/27	2040	05/05/2022	13.04	Call	Bond Future	12,243.1700	12.2432	11,038.7600	11.0388	(9.837)	0	0	0
2021/09/27	2040	05/05/2022	13.04	Put	Bond Future	523.2700	0.5233	655.8100	0.6558	25.329	0	0	1,200
2021/09/27	2040	05/05/2022			Bond Future	11.0754	86.4649	11.2769	85.1280	1.819	0.0000	0.0000	0
2021/09/27	2040	05/05/2022	11.91	Call	Bond Future	6,767.5700	6.7676	5,774.8900	5.7749	(14.668)	0	0	0
2021/09/27	2040	05/05/2022	11.90	Call	Bond Future	6,720.5600	6.7206	5,730.7700	5.7308	(14.728)	0	0	0
2021/09/27	2040	05/05/2022	11.90	Put	Bond Future	1,455.0800	1.4551	1,802.2400	1.8022	23.858	0	0	0
2021/09/27	2040	05/05/2022	9.82	Put	Bond Future	9,571.8900	9.5719	10,757.3600	10.7574	12.385	0	0	0
2021/09/27	2040	05/05/2022	9.82	Call	Bond Future	426.1000	0.4261	274.6200	0.2746	(35.550)	0	0	1,200
2021/09/27	2040	04/08/2022	11.05	Call	Bond Future	3,034.4900	3.0345	2,430.8400	2.4308	(19.893)	0	0	0
2021/09/27	2040	04/08/2022	11.05	Put	Bond Future	4,544.0000	4.5440	5,293.7200	5.2937	16.499	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
2021/09/27	2040	04/08/2022			Bond Future	11.2780	82.9603	11.4880	81.6069	1.862	0.0000	0.0000	0
2021/09/27	2040	04/08/2022	11.04	Call	Bond Future	3,004.0100	3.0040	2,404.3000	2.4043	(19.964)	0	0	0
2021/09/27	2040	04/08/2022	11.04	Put	Bond Future	4,580.7100	4.5807	5,334.3700	5.3344	16.453	0	0	0
2021/09/27	2040	04/08/2022	11.03	Call	Bond Future	2,973.6800	2.9737	2,377.9200	2.3779	(20.034)	0	0	0
2021/09/27	2040	04/08/2022	11.03	Put	Bond Future	4,617.6600	4.6177	5,375.2700	5.3753	16.407	0	0	0
2021/09/27	2044	04/11/2021	12.91	Call	Bond Future	13,622.3500	13.6223	12,471.6700	12.4717	(8.447)	0	0	0
2021/09/27	2044	04/11/2021	12.91	Put	Bond Future	1.9500	0.0020	2.5300	0.0025	29.744	0	0	0
2021/09/27	2044	04/11/2021			Bond Future	10.7252	85.7629	10.8860	84.6117	1.499	0.0000	0.0000	62,097
2021/09/27	2044	04/11/2021	12.90	Call	Bond Future	13,568.9600	13.5690	12,418.3100	12.4183	(8.480)	0	0	0
2021/09/27	2044	04/11/2021	12.90	Put	Bond Future	2.0400	0.0020	2.6500	0.0027	29.902	0	0	0
2021/09/27	2044	04/11/2021	12.89	Call	Bond Future	13,515.5000	13.5155	12,364.8800	12.3649	(8.513)	0	0	0
2021/09/27	2044	04/11/2021	12.89	Put	Bond Future	2.1300	0.0021	2.7700	0.0028	30.047	0	0	0
2021/09/27	2044	03/02/2022	11.60	Call	Bond Future	5,665.3000	5.6653	4,768.2400	4.7682	(15.834)	0	0	0
2021/09/27	2044	03/02/2022	11.60	Put	Bond Future	1,001.0000	1.0010	1,268.4200	1.2684	26.715	0	0	0
2021/09/27	2044	03/02/2022	11.59	Call	Bond Future	5,614.4800	5.6145	4,720.6000	4.7206	(15.921)	0	0	0
2021/09/27	2044	03/02/2022	11.59	Put	Bond Future	1,014.0800	1.0141	1,284.6800	1.2847	26.684	0	0	0
2021/09/27	2044	03/02/2022			Bond Future	10.9047	82.3446	11.0720	81.1802	1.534	0.0000	0.0000	0
2021/09/27	2044	03/02/2022	11.61	Call	Bond Future	5,716.2100	5.7162	4,816.0000	4.8160	(15.748)	0	0	0
2021/09/27	2044	03/02/2022	11.61	Put	Bond Future	988.1000	0.9881	1,252.3700	1.2524	26.745	0	0	0
2021/09/27	2044	05/05/2022	11.92	Call	Bond Future	6,838.5000	6.8385	5,954.4200	5.9544	(12.928)	0	0	0
2021/09/27	2044	05/05/2022	11.92	Put	Bond Future	1,444.6400	1.4446	1,738.8300	1.7388	20.364	0	0	0
2021/09/27	2044	05/05/2022	11.91	Call	Bond Future	6,790.8900	6.7909	5,909.3000	5.9093	(12.982)	0	0	0
2021/09/27	2044	05/05/2022	11.91	Put	Bond Future	1,458.1100	1.4581	1,754.7900	1.7548	20.347	0	0	0
2021/09/27	2044	05/05/2022			Bond Future	11.0864	83.3107	11.2604	82.1324	1.569	0.0000	0.0000	0
2021/09/27	2044	05/05/2022	11.93	Call	Bond Future	6,885.9500	6.8860	5,999.3900	5.9994	(12.875)	0	0	0
2021/09/27	2044	05/05/2022	11.93	Put	Bond Future	1,431.1000	1.4311	1,722.8100	1.7228	20.384	0	0	0
2021/09/27	2044	04/08/2022	11.09	Call	Bond Future	3,165.1100	3.1651	2,611.9600	2.6120	(17.476)	0	0	0
2021/09/27	2044	04/08/2022	11.09	Put	Bond Future	4,432.8700	4.4329	5,072.4200	5.0724	14.427	0	0	0
2021/09/27	2044	04/08/2022	11.08	Call	Bond Future	3,133.2800	3.1333	2,583.6600	2.5837	(17.541)	0	0	0
2021/09/27	2044	04/08/2022	11.08	Put	Bond Future	4,469.4600	4.4695	5,112.5400	5.1125	14.388	0	0	0
2021/09/27	2044	04/08/2022			Bond Future	11.2779	79.8947	11.4592	78.7020	1.608	0.0000	0.0000	0
2021/09/27	2044	04/08/2022	11.10	Call	Bond Future	3,196.8000	3.1968	2,640.1300	2.6401	(17.413)	0	0	0
2021/09/27	2044	04/08/2022	11.10	Put	Bond Future	4,396.2400	4.3962	5,032.2700	5.0323	14.468	0	0	0
2021/09/27	2046	04/11/2021			Bond Future	107.6917	107.6917	107.2467	107.2467	(0.413)	0.0000	0.0000	17,227
2021/09/27	2046	03/02/2022			Bond Future	108.9250	108.9250	108.4747	108.4747	(0.413)	0.0000	0.0000	0
2021/09/27	2046	05/05/2022			Bond Future	108.3436	108.3436	107.8876	107.8876	(0.421)	0.0000	0.0000	0
2021/09/27	2046	04/08/2022			Bond Future	109.6854	109.6854	109.2236	109.2236	(0.421)	0.0000	0.0000	0
2021/09/27	2050	04/11/2021			Bond Future	110.3392	110.3392	110.3479	110.3479	0.008	0.0000	0.0000	8,607
2021/09/27	2050	03/02/2022			Bond Future	109.6219	109.6219	109.6303	109.6303	0.008	0.0000	0.0000	0
2021/09/27	2050	05/05/2022			Bond Future	110.9331	110.9331	110.9414	110.9414	0.007	0.0000	0.0000	0
2021/09/27	2050	04/08/2022			Bond Future	110.2884	110.2884	110.2967	110.2967	0.007	0.0000	0.0000	0
2021/09/27	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/09/27	8608	21/12/2026			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
2021/09/27	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/09/27	AL37	04/11/2021			Index Future	805.0680	805.0680	801.5560	801.5560	(0.436)	0.0000	0.0000	0
2021/09/27	AL37	03/02/2022			Index Future	814.0920	814.0920	810.5290	810.5290	(0.438)	0.0000	0.0000	0
2021/09/27	AL37	05/05/2022			Index Future	823.6320	823.6320	820.0190	820.0190	(0.439)	0.0000	0.0000	0
2021/09/27	AL37	04/08/2022			Index Future	833.5300	833.5300	829.8690	829.8690	(0.439)	0.0000	0.0000	0
2021/09/27	AL7T	04/11/2021			Index Future	916.6820	916.6820	908.5780	908.5780	(0.884)	0.0000	0.0000	0
2021/09/27	AL7T	03/02/2022			Index Future	926.9560	926.9560	918.7480	918.7480	(0.885)	0.0000	0.0000	0
2021/09/27	AL7T	05/05/2022			Index Future	937.8190	937.8190	929.5060	929.5060	(0.886)	0.0000	0.0000	0
2021/09/27	AL7T	04/08/2022			Index Future	949.0890	949.0890	940.6710	940.6710	(0.887)	0.0000	0.0000	0
2021/09/27	ALBI	04/11/2021			Index Future	810.7970	810.7970	803.0400	803.0400	(0.957)	0.0000	0.0000	119
2021/09/27	ALBI	03/02/2022			Index Future	819.8850	819.8850	812.0290	812.0290	(0.958)	0.0000	0.0000	0
2021/09/27	ALBI	05/05/2022			Index Future	829.4930	829.4930	821.5370	821.5370	(0.959)	0.0000	0.0000	0
2021/09/27	ALBI	04/08/2022			Index Future	839.4620	839.4620	831.4050	831.4050	(0.960)	0.0000	0.0000	0
2021/09/27	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/09/27	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/09/27	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/09/27	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/09/27	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/09/27	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/09/27	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/09/27	C040	06/10/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/09/27	C040	31/01/2040			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/09/27	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/09/27	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/09/27	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/09/27	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/09/27	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/09/27	C202	07/12/2033			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
2021/09/27	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2021/09/27	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/09/27	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/09/27	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/09/27	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/09/27	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/09/27	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/09/27	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/09/27	C303	28/02/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/09/27	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/09/27	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/09/27	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/09/27	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/09/27	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/09/27	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/09/27	ES33	04/11/2021			Bond Future	11.2976	76.6455	11.4680	75.7487	1.509	0.0000	0.0000	350
2021/09/27	ES33	03/02/2022			Bond Future	11.5414	77.5232	11.7193	76.6158	1.541	0.0000	0.0000	0
2021/09/27	ES33	05/05/2022			Bond Future	11.7851	74.6732	11.9707	73.7548	1.575	0.0000	0.0000	0
2021/09/27	ES33	04/08/2022			Bond Future	12.0390	75.5505	12.2328	74.6205	1.610	0.0000	0.0000	0
2021/09/27	ES42	04/11/2021			Bond Future	11.7860	75.1386	11.9618	74.0875	1.492	0.0000	0.0000	4,779
2021/09/27	ES42	03/02/2022			Bond Future	12.0079	75.9994	12.1914	74.9360	1.528	0.0000	0.0000	0
2021/09/27	ES42	05/05/2022			Bond Future	12.2376	72.6503	12.4294	71.5739	1.567	0.0000	0.0000	0
2021/09/27	ES42	04/08/2022			Bond Future	12.4702	73.5025	12.6706	72.4126	1.607	0.0000	0.0000	0
2021/09/27	GOVI	04/11/2021	728.41	Call	GOVI	721,170.0000	72.1170	645,710.0000	64.5710	(10.464)	0	0	0
2021/09/27	GOVI	04/11/2021	728.41	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/09/27	GOVI	04/11/2021	728.40	Call	GOVI	721,270.0000	72.1270	645,810.0000	64.5810	(10.462)	0	0	0
2021/09/27	GOVI	04/11/2021	728.40	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/09/27	GOVI	04/11/2021			GOVI	800.5270	800.5270	792.9810	792.9810	(0.943)	0.0000	0.0000	992
2021/09/27	GOVI	04/11/2021	728.42	Call	GOVI	721,070.0000	72.1070	645,610.0000	64.5610	(10.465)	0	0	0
2021/09/27	GOVI	04/11/2021	728.42	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/09/27	GOVI	03/02/2022	792.76	Call	GOVI	167,400.0000	16.7400	90,970.0000	9.0970	(45.657)	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
2021/09/27	GOVI	03/02/2022	792.76	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/09/27	GOVI	03/02/2022			GOVI	809.5000	809.5000	801.8570	801.8570	(0.944)	0.0000	0.0000	0
2021/09/27	GOVI	03/02/2022	792.75	Call	GOVI	167,500.0000	16.7500	91,070.0000	9.1070	(45.630)	0	0	0
2021/09/27	GOVI	03/02/2022	792.75	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/09/27	GOVI	03/02/2022	792.74	Call	GOVI	167,600.0000	16.7600	91,170.0000	9.1170	(45.603)	0	0	0
2021/09/27	GOVI	03/02/2022	792.74	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/09/27	GOVI	05/05/2022	788.25	Call	GOVI	307,360.0000	30.7360	229,960.0000	22.9960	(25.182)	0	0	0
2021/09/27	GOVI	05/05/2022	788.25	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/09/27	GOVI	05/05/2022			GOVI	818.9860	818.9860	811.2460	811.2460	(0.945)	0.0000	0.0000	0
2021/09/27	GOVI	05/05/2022	788.24	Call	GOVI	307,460.0000	30.7460	230,060.0000	23.0060	(25.174)	0	0	0
2021/09/27	GOVI	05/05/2022	788.24	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/09/27	GOVI	05/05/2022	788.23	Call	GOVI	307,560.0000	30.7560	230,160.0000	23.0160	(25.166)	0	0	0
2021/09/27	GOVI	05/05/2022	788.23	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/09/27	GOVI	04/08/2022	819.28	Call	GOVI	95,480.0000	9.5480	17,110.0000	1.7110	(82.080)	0	0	0
2021/09/27	GOVI	04/08/2022	819.28	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/09/27	GOVI	04/08/2022			GOVI	828.8280	828.8280	820.9910	820.9910	(0.946)	0.0000	0.0000	0
2021/09/27	GOVI	04/08/2022	819.27	Call	GOVI	95,580.0000	9.5580	17,210.0000	1.7210	(81.994)	0	0	0
2021/09/27	GOVI	04/08/2022	819.27	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/09/27	GOVI	04/08/2022	819.26	Call	GOVI	95,680.0000	9.5680	17,310.0000	1.7310	(81.908)	0	0	0
2021/09/27	GOVI	04/08/2022	819.26	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/09/27	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2021/09/27	IGOV	04/11/2021			Index Future	295.5900	295.5900	295.5380	295.5380	(0.018)	0.0000	0.0000	506
2021/09/27	IGOV	03/02/2022			Index Future	298.9760	298.9760	298.9190	298.9190	(0.019)	0.0000	0.0000	0
2021/09/27	IGOV	05/05/2022			Index Future	302.5520	302.5520	302.4910	302.4910	(0.020)	0.0000	0.0000	0
2021/09/27	IGOV	04/08/2022			Index Future	306.2590	306.2590	306.1960	306.1960	(0.021)	0.0000	0.0000	0
2021/09/27	IS05	21/12/2021			Interest Rate Swap	90.7000	90.7000	90.7000	90.7000	0.000	0.0000	0.0000	51
2021/09/27	IS05	15/03/2022			Interest Rate Swap	90.1300	90.1300	90.1300	90.1300	0.000	0.0000	0.0000	0
2021/09/27	IS05	21/06/2022			Interest Rate Swap	90.2900	90.2900	90.2900	90.2900	0.000	0.0000	0.0000	0
2021/09/27	IS05	20/09/2022			Interest Rate Swap	93.5000	93.5000	93.5000	93.5000	0.000	0.0000	0.0000	0
2021/09/27	IS05	20/12/2022			Interest Rate Swap	94.0600	94.0600	94.0600	94.0600	0.000	0.0000	0.0000	0
2021/09/27	IS05	22/03/2023			Interest Rate Swap	86.5400	86.5400	86.5400	86.5400	0.000	0.0000	0.0000	0
2021/09/27	IS05	20/06/2023			Interest Rate Swap	92.1700	92.1700	92.1700	92.1700	0.000	0.0000	0.0000	0
2021/09/27	IS05	19/09/2023			Interest Rate Swap	94.8800	94.8800	94.8800	94.8800	0.000	0.0000	0.0000	0
2021/09/27	IS10	17/12/2025			Interest Rate Swap	80.2800	80.2800	80.2800	80.2800	0.000	0.0000	0.0000	0
2021/09/27	IS10	16/03/2026			Interest Rate Swap	76.8200	76.8200	76.8200	76.8200	0.000	0.0000	0.0000	0
2021/09/27	IS10	15/06/2026			Interest Rate Swap	75.2400	75.2400	75.2400	75.2400	0.000	0.0000	0.0000	0
2021/09/27	IS10	21/09/2026			Interest Rate Swap	77.2700	77.2700	77.2700	77.2700	0.000	0.0000	0.0000	0
2021/09/27	IS10	21/12/2026			Interest Rate Swap	81.3000	81.3000	81.3000	81.3000	0.000	0.0000	0.0000	0
2021/09/27	IS10	15/03/2027			Interest Rate Swap	79.8000	79.8000	79.8000	79.8000	0.000	0.0000	0.0000	0
2021/09/27	IS10	21/06/2027			Interest Rate Swap	81.8600	81.8600	81.8600	81.8600	0.000	0.0000	0.0000	0
2021/09/27	IS10	20/09/2027			Interest Rate Swap	87.6100	87.6100	87.6100	87.6100	0.000	0.0000	0.0000	0
2021/09/27	IS10	20/12/2027			Interest Rate Swap	87.9400	87.9400	87.9400	87.9400	0.000	0.0000	0.0000	0
2021/09/27	IS10	22/03/2028			Interest Rate Swap	80.8900	80.8900	80.8900	80.8900	0.000	0.0000	0.0000	0
2021/09/27	IS10	20/06/2028			Interest Rate Swap	88.6800	88.6800	88.6800	88.6800	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
2021/09/27	IS10	19/09/2028			Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0.000	0.0000	0.0000	0
2021/09/27	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2021/09/27	JBAF	20/10/2021			Jibar Tradeable Future	3.7050	96.2950	3.7050	96.2950	0.000	0.0000	0.0000	0
2021/09/27	JBAF	17/11/2021			Jibar Tradeable Future	3.7700	96.2300	3.7400	96.2600	(0.796)	0.0000	0.0000	50,000
2021/09/27	JBAF	15/12/2021			Jibar Tradeable Future	3.8850	96.1150	3.8750	96.1250	(0.257)	0.0000	0.0000	0
2021/09/27	JBAF	19/01/2022			Jibar Tradeable Future	3.9400	96.0600	3.9600	96.0400	0.508	0.0000	0.0000	0
2021/09/27	JBAF	16/02/2022			Jibar Tradeable Future	4.1200	95.8800	4.1600	95.8400	0.971	0.0000	0.0000	0
2021/09/27	JBAF	16/03/2022			Jibar Tradeable Future	4.1950	95.8050	4.2150	95.7850	0.477	0.0000	0.0000	0
2021/09/27	JBAF	15/06/2022			Jibar Tradeable Future	4.6200	95.3800	4.7400	95.2600	2.597	0.0000	0.0000	472
2021/09/27	JBAF	21/09/2022			Jibar Tradeable Future	4.8550	95.1450	4.9300	95.0700	1.545	0.0000	0.0000	0
2021/09/27	JBAF	21/12/2022			Jibar Tradeable Future	5.2600	94.7400	5.4700	94.5300	3.992	0.0000	0.0000	68
2021/09/27	JBAF	15/03/2023			Jibar Tradeable Future	5.4600	94.5400	5.6300	94.3700	3.114	0.0000	0.0000	0
2021/09/27	JBAF	21/06/2023			Jibar Tradeable Future	5.7650	94.2350	6.0650	93.9350	5.204	0.0000	0.0000	0
2021/09/27	JBAF	20/09/2023			Jibar Tradeable Future	6.0150	93.9850	6.2650	93.7350	4.156	0.0000	0.0000	0
2021/09/27	R023	04/11/2021	4.91	Call	Bond Future	39.5600	0.0396	10.8600	0.0109	(72.548)	0	0	0
2021/09/27	R023	04/11/2021	4.91	Put	Bond Future	290.8600	0.2909	440.8000	0.4408	51.551	0	0	0
2021/09/27	R023	04/11/2021	4.90	Call	Bond Future	36.4600	0.0365	9.7000	0.0097	(73.396)	0	0	0
2021/09/27	R023	04/11/2021	4.90	Put	Bond Future	300.6000	0.3006	452.4800	0.4525	50.526	0	0	0
2021/09/27	R023	04/11/2021			Bond Future	5.1060	104.7884	5.2458	104.6098	2.737	0.0000	0.0000	14,769
2021/09/27	R023	04/11/2021	4.92	Call	Bond Future	42.9500	0.0429	12.1800	0.0122	(71.641)	0	0	0
2021/09/27	R023	04/11/2021	4.92	Put	Bond Future	281.4100	0.2814	429.2800	0.4293	52.546	0	0	0
2021/09/27	R023	03/02/2022	5.08	Call	Bond Future	128.6700	0.1287	72.0700	0.0721	(43.988)	0	0	0
2021/09/27	R023	03/02/2022	5.08	Put	Bond Future	318.1300	0.3181	442.5500	0.4426	39.110	0	0	0
2021/09/27	R023	03/02/2022			Bond Future	5.2631	105.9625	5.4385	105.7815	3.332	0.0000	0.0000	0
2021/09/27	R023	03/02/2022	5.07	Call	Bond Future	124.5200	0.1245	69.2700	0.0693	(44.370)	0	0	0
2021/09/27	R023	03/02/2022	5.07	Put	Bond Future	324.3500	0.3244	450.1200	0.4501	38.776	0	0	0
2021/09/27	R023	03/02/2022	5.06	Call	Bond Future	120.2200	0.1202	66.3500	0.0663	(44.810)	0	0	0
2021/09/27	R023	03/02/2022	5.06	Put	Bond Future	330.4100	0.3304	457.5600	0.4576	38.482	0	0	0
2021/09/27	R023	05/05/2022	6.31	Call	Bond Future	764.2600	0.7643	616.1500	0.6162	(19.380)	0	0	0
2021/09/27	R023	05/05/2022	6.31	Put	Bond Future	66.7200	0.0667	102.0000	0.1020	52.878	0	0	0
2021/09/27	R023	05/05/2022			Bond Future	5.4255	103.2945	5.6571	103.1111	4.268	0.0000	0.0000	0
2021/09/27	R023	05/05/2022	6.30	Call	Bond Future	757.3600	0.7574	609.7100	0.6097	(19.495)	0	0	0
2021/09/27	R023	05/05/2022	6.30	Put	Bond Future	67.6600	0.0677	103.4000	0.1034	52.823	0	0	0
2021/09/27	R023	05/05/2022	6.29	Call	Bond Future	750.4700	0.7505	603.2800	0.6033	(19.613)	0	0	0
2021/09/27	R023	05/05/2022	6.29	Put	Bond Future	68.6200	0.0686	104.8200	0.1048	52.754	0	0	0
2021/09/27	R023	04/08/2022	6.05	Call	Bond Future	352.4200	0.3524	242.6500	0.2427	(31.147)	0	0	0
2021/09/27	R023	04/08/2022	6.05	Put	Bond Future	145.3900	0.1454	223.2200	0.2232	53.532	0	0	0
2021/09/27	R023	04/08/2022			Bond Future	5.6748	104.5178	6.0147	104.3302	5.989	0.0000	0.0000	0
2021/09/27	R023	04/08/2022	6.04	Call	Bond Future	348.5500	0.3485	239.4500	0.2395	(31.301)	0	0	0
2021/09/27	R023	04/08/2022	6.04	Put	Bond Future	147.0300	0.1470	225.5300	0.2255	53.390	0	0	0
2021/09/27	R023	04/08/2022	6.03	Call	Bond Future	344.7100	0.3447	236.2800	0.2363	(31.455)	0	0	0
2021/09/27	R023	04/08/2022	6.03	Put	Bond Future	148.6900	0.1487	227.8600	0.2279	53.245	0	0	0
2021/09/27	R035	04/11/2021	12.53	Call	Bond Future	12,920.1100	12.9201	11,803.2100	11.8032	(8.645)	0	0	0
2021/09/27	R035	04/11/2021	12.53	Put	Bond Future	0.8300	0.0008	1.1600	0.0012	39.759	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
2021/09/27	R035	04/11/2021	11.75	Put	Bond Future	21.7800	0.0218	32.8400	0.0328	50.781	0	0	782
2021/09/27	R035	04/11/2021	11.08	Call	Bond Future	4,896.3400	4.8963	3,882.8800	3.8829	(20.698)	0	0	0
2021/09/27	R035	04/11/2021	11.08	Put	Bond Future	199.6400	0.1996	303.4100	0.3034	51.979	0	0	782
2021/09/27	R035	04/11/2021	10.23	Put	Bond Future	1,773.9800	1.7740	2,430.4800	2.4305	37.007	0	0	0
2021/09/27	R035	04/11/2021	10.12	Put	Bond Future	2,224.4800	2.2245	2,977.2000	2.9772	33.838	0	0	0
2021/09/27	R035	04/11/2021	10.12	Call	Bond Future	751.9200	0.7519	387.4100	0.3874	(48.477)	0	0	400
2021/09/27	R035	04/11/2021	10.62	Put	Bond Future	702.9700	0.7030	1,032.2100	1.0322	46.836	0	0	0
2021/09/27	R035	04/11/2021	10.62	Call	Bond Future	2,521.3200	2.5213	1,733.3300	1.7333	(31.253)	0	0	400
2021/09/27	R035	04/11/2021	11.20	Put	Bond Future	140.6400	0.1406	213.9900	0.2140	52.154	0	0	350
2021/09/27	R035	04/11/2021	10.60	Call	Bond Future	2,429.6400	2.4296	1,656.0100	1.6560	(31.841)	0	0	0
2021/09/27	R035	04/11/2021	10.60	Put	Bond Future	739.6200	0.7396	1,083.2200	1.0832	46.456	0	0	350
2021/09/27	R035	04/11/2021	10.11	Put	Bond Future	2,268.7900	2.2688	3,029.9600	3.0300	33.550	0	0	0
2021/09/27	R035	04/11/2021	10.11	Call	Bond Future	728.6200	0.7286	372.5600	0.3726	(48.868)	0	0	350
2021/09/27	R035	04/11/2021			Bond Future	10.3405	91.2226	10.5112	90.1053	1.651	0.0000	0.0000	79,880
2021/09/27	R035	04/11/2021	12.52	Call	Bond Future	12,867.5500	12.8676	11,750.6600	11.7507	(8.680)	0	0	0
2021/09/27	R035	04/11/2021	12.52	Put	Bond Future	0.8800	0.0009	1.2200	0.0012	38.636	0	0	0
2021/09/27	R035	04/11/2021	12.51	Call	Bond Future	12,814.9200	12.8149	11,698.0600	11.6981	(8.715)	0	0	0
2021/09/27	R035	04/11/2021	12.51	Put	Bond Future	0.9200	0.0009	1.2900	0.0013	40.217	0	0	0
2021/09/27	R035	04/11/2021	11.75	Call	Bond Future	8,671.1700	8.6712	7,565.0000	7.5650	(12.757)	0	0	0
2021/09/27	R035	04/11/2021	10.23	Call	Bond Future	1,040.4300	1.0404	579.7000	0.5797	(44.283)	0	0	782
2021/09/27	R035	04/11/2021	13.82	Call	Bond Future	19,278.1000	19.2781	18,160.8700	18.1609	(5.795)	0	0	0
2021/09/27	R035	04/11/2021	13.82	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	400
2021/09/27	R035	04/11/2021	11.20	Call	Bond Future	5,565.6900	5.5657	4,521.8100	4.5218	(18.756)	0	0	0
2021/09/27	R035	04/11/2021	10.26	Put	Bond Future	1,662.7900	1.6628	2,292.4500	2.2925	37.868	0	0	0
2021/09/27	R035	04/11/2021	10.26	Call	Bond Future	1,129.3000	1.1293	641.7300	0.6417	(43.175)	0	0	150
2021/09/27	R035	03/02/2022	11.23	Call	Bond Future	5,256.1600	5.2562	4,400.8000	4.4008	(16.273)	0	0	0
2021/09/27	R035	03/02/2022	11.23	Put	Bond Future	1,012.5000	1.0125	1,287.2300	1.2872	27.134	0	0	0
2021/09/27	R035	03/02/2022	11.22	Call	Bond Future	5,209.4400	5.2094	4,357.2100	4.3572	(16.359)	0	0	0
2021/09/27	R035	03/02/2022	11.22	Put	Bond Future	1,025.5200	1.0255	1,303.3800	1.3034	27.095	0	0	0
2021/09/27	R035	03/02/2022	11.39	Call	Bond Future	6,016.3500	6.0163	5,114.7600	5.1148	(14.986)	0	0	0
2021/09/27	R035	03/02/2022	11.39	Put	Bond Future	825.1800	0.8252	1,053.6800	1.0537	27.691	0	0	683
2021/09/27	R035	03/02/2022	10.65	Call	Bond Future	2,803.6000	2.8036	2,178.6900	2.1787	(22.290)	0	0	0
2021/09/27	R035	03/02/2022	11.73	Call	Bond Future	7,683.1900	7.6832	6,704.8400	6.7048	(12.734)	0	0	0
2021/09/27	R035	03/02/2022	11.73	Put	Bond Future	529.4200	0.5294	681.1600	0.6812	28.662	0	0	280
2021/09/27	R035	03/02/2022	11.03	Call	Bond Future	4,343.1600	4.3432	3,556.1300	3.5561	(18.121)	0	0	0
2021/09/27	R035	03/02/2022	11.28	Call	Bond Future	5,491.2600	5.4913	4,620.6700	4.6207	(15.854)	0	0	0
2021/09/27	R035	03/02/2022	11.28	Put	Bond Future	949.8300	0.9498	1,209.3300	1.2093	27.321	0	0	200
2021/09/27	R035	03/02/2022	10.26	Put	Bond Future	3,426.4300	3.4264	4,123.5400	4.1235	20.345	0	0	0
2021/09/27	R035	03/02/2022	10.26	Call	Bond Future	1,577.9000	1.5779	1,144.9200	1.1449	(27.440)	0	0	200
2021/09/27	R035	03/02/2022	11.05	Put	Bond Future	1,273.3200	1.2733	1,608.9900	1.6090	26.362	0	0	1,600
2021/09/27	R035	03/02/2022	10.35	Put	Bond Future	3,084.0600	3.0841	3,736.2500	3.7363	21.147	0	0	0
2021/09/27	R035	03/02/2022	10.35	Call	Bond Future	1,826.9800	1.8270	1,349.0800	1.3491	(26.158)	0	0	1,600
2021/09/27	R035	03/02/2022	9.92	Put	Bond Future	4,938.6300	4.9386	5,801.1700	5.8012	17.465	0	0	0
2021/09/27	R035	03/02/2022	9.92	Call	Bond Future	804.8100	0.8048	537.2600	0.5373	(33.244)	0	0	200
2021/09/27	R035	03/02/2022	10.61	Call	Bond Future	2,660.9600	2.6610	2,055.0500	2.0550	(22.770)	0	0	0
2021/09/27	R035	03/02/2022	10.61	Put	Bond Future	2,240.2500	2.2403	2,764.4300	2.7644	23.398	0	0	200
2021/09/27	R035	03/02/2022	11.11	Call	Bond Future	4,702.4900	4.7025	3,886.6700	3.8867	(17.349)	0	0	0
2021/09/27	R035	03/02/2022	11.33	Put	Bond Future	891.0000	0.8910	1,135.9900	1.1360	27.496	0	0	500

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
2021/09/27	R035	03/02/2022	10.34	Call	Bond Future	1,798.2300	1.7982	1,325.3300	1.3253	(26.298)	0	0	0
2021/09/27	R035	03/02/2022	10.34	Put	Bond Future	3,120.7500	3.1207	3,777.9400	3.7779	21.059	0	0	500
2021/09/27	R035	03/02/2022	10.24	Put	Bond Future	3,505.1700	3.5052	4,212.3100	4.2123	20.174	0	0	0
2021/09/27	R035	03/02/2022			Bond Future	10.5441	92.2447	10.7221	91.1146	1.688	0.0000	0.0000	0
2021/09/27	R035	03/02/2022	11.24	Call	Bond Future	5,302.9800	5.3030	4,444.5100	4.4445	(16.188)	0	0	0
2021/09/27	R035	03/02/2022	11.24	Put	Bond Future	999.6500	0.9997	1,271.2700	1.2713	27.172	0	0	0
2021/09/27	R035	03/02/2022	10.65	Put	Bond Future	2,128.7700	2.1288	2,633.9500	2.6339	23.731	0	0	683
2021/09/27	R035	03/02/2022	9.70	Put	Bond Future	6,121.9500	6.1220	7,076.8000	7.0768	15.597	0	0	0
2021/09/27	R035	03/02/2022	9.70	Call	Bond Future	465.3600	0.4654	290.1200	0.2901	(37.657)	0	0	683
2021/09/27	R035	03/02/2022	11.03	Put	Bond Future	1,306.0500	1.3060	1,649.1100	1.6491	26.267	0	0	280
2021/09/27	R035	03/02/2022	10.10	Put	Bond Future	4,090.1200	4.0901	4,867.0900	4.8671	18.996	0	0	0
2021/09/27	R035	03/02/2022	10.10	Call	Bond Future	1,176.3000	1.1763	823.1800	0.8232	(30.020)	0	0	280
2021/09/27	R035	03/02/2022	11.88	Call	Bond Future	8,432.6600	8.4327	7,428.4800	7.4285	(11.908)	0	0	0
2021/09/27	R035	03/02/2022	11.88	Put	Bond Future	434.4900	0.4345	560.4000	0.5604	28.979	0	0	1,800
2021/09/27	R035	03/02/2022	11.05	Call	Bond Future	4,432.2100	4.4322	3,637.7900	3.6378	(17.924)	0	0	0
2021/09/27	R035	03/02/2022	11.11	Put	Bond Future	1,179.7800	1.1798	1,494.0500	1.4941	26.638	0	0	200
2021/09/27	R035	03/02/2022	11.33	Call	Bond Future	5,728.6800	5.7287	4,843.5800	4.8436	(15.450)	0	0	0
2021/09/27	R035	03/02/2022	10.24	Call	Bond Future	1,524.4600	1.5245	1,101.5100	1.1015	(27.744)	0	0	500
2021/09/27	R035	05/05/2022	11.64	Call	Bond Future	6,592.4700	6.5925	5,724.2100	5.7242	(13.170)	0	0	0
2021/09/27	R035	05/05/2022	11.64	Put	Bond Future	1,250.0600	1.2501	1,525.3700	1.5254	22.024	0	0	0
2021/09/27	R035	05/05/2022	11.63	Call	Bond Future	6,547.5700	6.5476	5,681.6700	5.6817	(13.225)	0	0	0
2021/09/27	R035	05/05/2022	11.63	Put	Bond Future	1,262.0900	1.2621	1,539.7600	1.5398	22.001	0	0	0
2021/09/27	R035	05/05/2022			Bond Future	10.7431	88.8485	10.9283	87.7049	1.724	0.0000	0.0000	0
2021/09/27	R035	05/05/2022	11.65	Call	Bond Future	6,637.2200	6.6372	5,766.5900	5.7666	(13.117)	0	0	0
2021/09/27	R035	05/05/2022	11.65	Put	Bond Future	1,237.9400	1.2379	1,510.8800	1.5109	22.048	0	0	0
2021/09/27	R035	04/08/2022	10.73	Call	Bond Future	2,860.1500	2.8601	2,339.5400	2.3395	(18.202)	0	0	0
2021/09/27	R035	04/08/2022	10.73	Put	Bond Future	4,216.5800	4.2166	4,853.7700	4.8538	15.112	0	0	0
2021/09/27	R035	04/08/2022	10.72	Call	Bond Future	2,831.6000	2.8316	2,314.3300	2.3143	(18.268)	0	0	0
2021/09/27	R035	04/08/2022	10.72	Put	Bond Future	4,249.9700	4.2500	4,890.5000	4.8905	15.071	0	0	0
2021/09/27	R035	04/08/2022	11.13	Put	Bond Future	3,038.0200	3.0380	3,546.0500	3.5461	16.722	0	0	100
2021/09/27	R035	04/08/2022	10.64	Call	Bond Future	2,607.6100	2.6076	2,117.1600	2.1172	(18.808)	0	0	0
2021/09/27	R035	04/08/2022	10.64	Put	Bond Future	4,523.7300	4.5237	5,191.0800	5.1911	14.752	0	0	100
2021/09/27	R035	04/08/2022	9.84	Put	Bond Future	8,060.0100	8.0600	8,982.1100	8.9821	11.440	0	0	0
2021/09/27	R035	04/08/2022	9.84	Call	Bond Future	937.9000	0.9379	702.2000	0.7022	(25.131)	0	0	100
2021/09/27	R035	04/08/2022			Bond Future	10.9516	89.8761	11.1447	88.7183	1.763	0.0000	0.0000	0
2021/09/27	R035	04/08/2022	10.74	Call	Bond Future	2,888.8400	2.8888	2,364.9000	2.3649	(18.137)	0	0	0
2021/09/27	R035	04/08/2022	10.74	Put	Bond Future	4,183.4000	4.1834	4,817.2600	4.8173	15.152	0	0	0
2021/09/27	R035	04/08/2022	11.13	Call	Bond Future	4,108.5900	4.1086	3,458.8200	3.4588	(15.815)	0	0	0
2021/09/27	R186	04/11/2021	8.10	Call	Bond Future	2,416.5900	2.4166	1,939.1700	1.9392	(19.756)	0	0	0
2021/09/27	R186	04/11/2021	8.10	Put	Bond Future	158.1600	0.1582	222.8100	0.2228	40.876	0	0	0
2021/09/27	R186	04/11/2021	8.09	Call	Bond Future	2,378.7400	2.3787	1,903.6000	1.9036	(19.974)	0	0	0
2021/09/27	R186	04/11/2021	8.09	Put	Bond Future	164.0500	0.1641	230.9800	0.2310	40.799	0	0	0
2021/09/27	R186	04/11/2021	7.77	Call	Bond Future	1,286.0600	1.2861	918.3600	0.9184	(28.591)	0	0	0
2021/09/27	R186	04/11/2021		Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/09/27	R186	04/11/2021		Call	Bond Future	0.0000	0.0000	15,632.5300	15.6325	100.000	0	0	0
2021/09/27	R186	04/11/2021			Bond Future	7.5902	116.1746	7.7113	115.6325	1.597	0.0000	0.0000	64,441
2021/09/27	R186	04/11/2021	8.11	Call	Bond Future	2,454.6200	2.4546	1,974.9800	1.9750	(19.540)	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
2021/09/27	R186	04/11/2021	8.11	Put	Bond Future	152.4600	0.1525	214.8900	0.2149	40.948	0	0	0
2021/09/27	R186	04/11/2021	7.77	Put	Bond Future	482.8400	0.4828	657.2100	0.6572	36.113	0	0	15,177
2021/09/27	R186	04/11/2021	8.77	Call	Bond Future	5,150.0800	5.1501	4,611.6000	4.6116	(10.456)	0	0	0
2021/09/27	R186	04/11/2021	8.77	Put	Bond Future	9.8000	0.0098	13.3900	0.0134	36.633	0	0	15,177
2021/09/27	R186	03/02/2022	7.30	Call	Bond Future	602.3300	0.6023	446.1200	0.4461	(25.934)	0	0	0
2021/09/27	R186	03/02/2022	7.30	Put	Bond Future	2,711.7600	2.7118	3,104.0900	3.1041	14.468	0	0	0
2021/09/27	R186	03/02/2022			Bond Future	7.7903	112.1950	7.9197	111.6465	1.661	0.0000	0.0000	0
2021/09/27	R186	03/02/2022	7.29	Call	Bond Future	589.9500	0.5899	436.1100	0.4361	(26.077)	0	0	0
2021/09/27	R186	03/02/2022	7.29	Put	Bond Future	2,742.9300	2.7429	3,137.6300	3.1376	14.390	0	0	0
2021/09/27	R186	03/02/2022	7.28	Call	Bond Future	577.7500	0.5777	426.2600	0.4263	(26.221)	0	0	0
2021/09/27	R186	03/02/2022	7.28	Put	Bond Future	2,774.2900	2.7743	3,171.3400	3.1713	14.312	0	0	0
2021/09/27	R186	05/05/2022	8.32	Call	Bond Future	2,531.5400	2.5315	2,185.4300	2.1854	(13.672)	0	0	0
2021/09/27	R186	05/05/2022	8.32	Put	Bond Future	1,256.0700	1.2561	1,465.2300	1.4652	16.652	0	0	0
2021/09/27	R186	05/05/2022	7.28	Put	Bond Future	3,565.8700	3.5659	3,982.1000	3.9821	11.673	0	0	0
2021/09/27	R186	05/05/2022	7.28	Call	Bond Future	621.5600	0.6216	482.5200	0.4825	(22.370)	0	0	435
2021/09/27	R186	05/05/2022	7.48	Put	Bond Future	2,990.3800	2.9904	3,368.1000	3.3681	12.631	0	0	0
2021/09/27	R186	05/05/2022	7.48	Call	Bond Future	873.3100	0.8733	695.7600	0.6958	(20.331)	0	0	3,600
2021/09/27	R186	05/05/2022			Bond Future	8.0004	113.5106	8.1389	112.9553	1.732	0.0000	0.0000	0
2021/09/27	R186	05/05/2022	8.31	Call	Bond Future	2,505.7100	2.5057	2,161.4200	2.1614	(13.740)	0	0	0
2021/09/27	R186	05/05/2022	8.31	Put	Bond Future	1,269.8600	1.2699	1,480.8400	1.4808	16.614	0	0	0
2021/09/27	R186	05/05/2022	8.30	Call	Bond Future	2,480.3400	2.4803	2,137.8900	2.1379	(13.807)	0	0	0
2021/09/27	R186	05/05/2022	8.30	Put	Bond Future	1,284.1300	1.2841	1,496.9500	1.4969	16.573	0	0	0
2021/09/27	R186	05/05/2022	7.88	Put	Bond Future	2,025.9900	2.0260	2,321.8000	2.3218	14.601	0	0	0
2021/09/27	R186	05/05/2022	7.88	Call	Bond Future	1,540.7400	1.5407	1,281.2800	1.2813	(16.840)	0	0	435
2021/09/27	R186	05/05/2022	8.64	Call	Bond Future	3,413.9000	3.4139	3,014.6300	3.0146	(11.695)	0	0	0
2021/09/27	R186	05/05/2022	8.64	Put	Bond Future	880.0100	0.8800	1,036.0100	1.0360	17.727	0	0	4,035
2021/09/27	R186	05/05/2022	6.73	Put	Bond Future	5,484.0500	5.4840	5,977.4600	5.9775	8.997	0	0	0
2021/09/27	R186	05/05/2022	6.73	Call	Bond Future	225.0700	0.2251	163.2100	0.1632	(27.485)	0	0	3,600
2021/09/27	R186	04/08/2022	8.15	Call	Bond Future	1,906.8800	1.9069	1,632.5100	1.6325	(14.388)	0	0	0
2021/09/27	R186	04/08/2022	8.15	Put	Bond Future	2,201.0200	2.2010	2,489.4500	2.4894	13.104	0	0	0
2021/09/27	R186	04/08/2022			Bond Future	8.2274	109.5574	8.3763	108.9946	1.809	0.0000	0.0000	0
2021/09/27	R186	04/08/2022	8.14	Call	Bond Future	1,887.5000	1.8875	1,614.8300	1.6148	(14.446)	0	0	0
2021/09/27	R186	04/08/2022	8.14	Put	Bond Future	2,219.7100	2.2197	2,509.8400	2.5098	13.071	0	0	0
2021/09/27	R186	04/08/2022	8.13	Call	Bond Future	1,868.6300	1.8686	1,597.6600	1.5977	(14.501)	0	0	0
2021/09/27	R186	04/08/2022	8.13	Put	Bond Future	2,238.9200	2.2389	2,530.7500	2.5307	13.034	0	0	0
2021/09/27	R197	04/11/2021			Bond Future	326.7524	326.7524	326.7508	326.7508	0.000	0.0000	0.0000	1,274
2021/09/27	R197	03/02/2022			Bond Future	322.2584	322.2584	322.2556	322.2556	(0.001)	0.0000	0.0000	0
2021/09/27	R197	05/05/2022			Bond Future	326.1130	326.1130	326.1095	326.1095	(0.001)	0.0000	0.0000	0
2021/09/27	R197	04/08/2022			Bond Future	321.7707	321.7707	321.7667	321.7667	(0.001)	0.0000	0.0000	0
2021/09/27	R202	04/11/2021			Bond Future	240.2881	240.2881	240.3051	240.3051	0.007	0.0000	0.0000	8,374
2021/09/27	R202	03/02/2022			Bond Future	238.6654	238.6654	238.6815	238.6815	0.007	0.0000	0.0000	0
2021/09/27	R202	05/05/2022			Bond Future	241.5199	241.5199	241.5358	241.5358	0.007	0.0000	0.0000	0
2021/09/27	R202	04/08/2022			Bond Future	240.0589	240.0589	240.0748	240.0748	0.007	0.0000	0.0000	0
2021/09/27	R209	04/11/2021	12.19	Call	Bond Future	9,692.3500	9.6924	8,720.1600	8.7202	(10.030)	0	0	0
2021/09/27	R209	04/11/2021	12.19	Put	Bond Future	3.0600	0.0031	4.4300	0.0044	44.771	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
2021/09/27	R209	04/11/2021	12.17	Call	Bond Future	9,599.5800	9.5996	8,627.5200	8.6275	(10.126)	0	0	0
2021/09/27	R209	04/11/2021	12.00	Call	Bond Future	8,803.4500	8.8035	7,832.9500	7.8329	(11.024)	0	0	0
2021/09/27	R209	04/11/2021	12.00	Put	Bond Future	6.2900	0.0063	9.3500	0.0094	48.649	0	0	9,000
2021/09/27	R209	04/11/2021	10.50	Call	Bond Future	1,787.4300	1.7874	1,164.7100	1.1647	(34.839)	0	0	0
2021/09/27	R209	04/11/2021	10.00	Call	Bond Future	452.2200	0.4522	210.7700	0.2108	(53.392)	0	0	0
2021/09/27	R209	04/11/2021	10.00	Put	Bond Future	2,325.6200	2.3256	3,057.7300	3.0577	31.480	0	0	3,100
2021/09/27	R209	04/11/2021	10.25	Put	Bond Future	1,388.8900	1.3889	1,931.9900	1.9320	39.103	0	0	9,250
2021/09/27	R209	04/11/2021			Bond Future	10.3192	70.5091	10.4900	69.5355	1.654	0.0000	0.0000	34,354
2021/09/27	R209	04/11/2021	12.18	Call	Bond Future	9,645.9800	9.6460	8,673.8600	8.6739	(10.078)	0	0	0
2021/09/27	R209	04/11/2021	12.18	Put	Bond Future	3.1700	0.0032	4.6100	0.0046	45.426	0	0	0
2021/09/27	R209	04/11/2021	12.17	Put	Bond Future	3.3000	0.0033	4.8000	0.0048	45.455	0	0	0
2021/09/27	R209	04/11/2021	10.50	Put	Bond Future	757.3300	0.7573	1,108.1700	1.1082	46.326	0	0	150
2021/09/27	R209	04/11/2021	9.50	Put	Bond Future	4,994.0200	4.9940	5,936.8300	5.9368	18.879	0	0	0
2021/09/27	R209	04/11/2021	9.50	Call	Bond Future	41.7100	0.0417	10.9600	0.0110	(73.723)	0	0	6,000
2021/09/27	R209	04/11/2021	10.25	Call	Bond Future	988.4400	0.9884	557.9800	0.5580	(43.549)	0	0	0
2021/09/27	R209	03/02/2022	11.03	Call	Bond Future	3,928.8800	3.9289	3,223.1800	3.2232	(17.962)	0	0	0
2021/09/27	R209	03/02/2022	11.03	Put	Bond Future	1,021.3400	1.0213	1,300.3800	1.3004	27.321	0	0	0
2021/09/27	R209	03/02/2022	11.02	Call	Bond Future	3,889.5800	3.8896	3,187.0700	3.1871	(18.061)	0	0	0
2021/09/27	R209	03/02/2022	11.02	Put	Bond Future	1,034.9200	1.0349	1,317.1500	1.3172	27.271	0	0	0
2021/09/27	R209	03/02/2022			Bond Future	10.4965	71.2991	10.6736	70.3144	1.687	0.0000	0.0000	0
2021/09/27	R209	03/02/2022	11.04	Call	Bond Future	3,968.4500	3.9685	3,259.6000	3.2596	(17.862)	0	0	0
2021/09/27	R209	03/02/2022	11.04	Put	Bond Future	1,008.0800	1.0081	1,283.9700	1.2840	27.368	0	0	0
2021/09/27	R209	05/05/2022	11.44	Call	Bond Future	5,194.0500	5.1940	4,459.9600	4.4600	(14.133)	0	0	0
2021/09/27	R209	05/05/2022	11.44	Put	Bond Future	1,175.7700	1.1758	1,438.1100	1.4381	22.312	0	0	0
2021/09/27	R209	05/05/2022	11.43	Call	Bond Future	5,155.5000	5.1555	4,423.7200	4.4237	(14.194)	0	0	0
2021/09/27	R209	05/05/2022	11.43	Put	Bond Future	1,187.5400	1.1875	1,452.1900	1.4522	22.286	0	0	0
2021/09/27	R209	05/05/2022			Bond Future	10.6749	68.9938	10.8586	67.9973	1.721	0.0000	0.0000	0
2021/09/27	R209	05/05/2022	11.45	Call	Bond Future	5,232.4900	5.2325	4,496.1000	4.4961	(14.073)	0	0	0
2021/09/27	R209	05/05/2022	11.45	Put	Bond Future	1,163.9400	1.1639	1,423.9800	1.4240	22.341	0	0	0
2021/09/27	R209	04/08/2022	10.58	Call	Bond Future	2,355.8300	2.3558	1,917.0400	1.9170	(18.626)	0	0	0
2021/09/27	R209	04/08/2022	10.58	Put	Bond Future	3,865.4300	3.8654	4,435.4000	4.4354	14.745	0	0	0
2021/09/27	R209	04/08/2022	10.57	Put	Bond Future	3,896.5400	3.8965	4,469.4500	4.4694	14.703	0	0	0
2021/09/27	R209	04/08/2022			Bond Future	10.8579	69.7920	11.0486	68.7833	1.756	0.0000	0.0000	0
2021/09/27	R209	04/08/2022	10.59	Call	Bond Future	2,380.3000	2.3803	1,938.5600	1.9386	(18.558)	0	0	0
2021/09/27	R209	04/08/2022	10.59	Put	Bond Future	3,834.7700	3.8348	4,401.7900	4.4018	14.786	0	0	0
2021/09/27	R209	04/08/2022	10.57	Call	Bond Future	2,331.7400	2.3317	1,895.8900	1.8959	(18.692)	0	0	0
2021/09/27	R210	04/11/2021			Bond Future	211.4645	211.4645	211.5986	211.5986	0.063	0.0000	0.0000	1,486
2021/09/27	R210	03/02/2022			Bond Future	213.8861	213.8861	214.0210	214.0210	0.063	0.0000	0.0000	0
2021/09/27	R210	05/05/2022			Bond Future	213.5879	213.5879	213.7241	213.7241	0.064	0.0000	0.0000	0
2021/09/27	R210	04/08/2022			Bond Future	216.2327	216.2327	216.3703	216.3703	0.064	0.0000	0.0000	0
2021/09/27	R212	04/11/2021			Bond Future	175.0218	175.0218	175.0300	175.0300	0.005	0.0000	0.0000	4,605
2021/09/27	R213	04/11/2021	11.10	Put	Bond Future	7.1200	0.0071	9.8900	0.0099	38.904	0	0	0
2021/09/27	R213	04/11/2021	11.11	Call	Bond Future	8,041.4400	8.0414	7,227.7500	7.2277	(10.119)	0	0	0
2021/09/27	R213	04/11/2021	11.09	Put	Bond Future	7.4200	0.0074	10.3300	0.0103	39.218	0	0	0
2021/09/27	R213	04/11/2021			Bond Future	9.5396	85.8963	9.6901	85.0799	1.578	0.0000	0.0000	10,449

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
2021/09/27	R213	04/11/2021	11.10	Call	Bond Future	7,993.7800	7.9938	7,180.2100	7.1802	(10.178)	0	0	0
2021/09/27	R213	04/11/2021	11.11	Put	Bond Future	6.8300	0.0068	9.4800	0.0095	38.799	0	0	0
2021/09/27	R213	04/11/2021	11.09	Call	Bond Future	7,946.1000	7.9461	7,132.6700	7.1327	(10.237)	0	0	0
2021/09/27	R213	03/02/2022	9.98	Call	Bond Future	2,671.8800	2.6719	2,164.4800	2.1645	(18.990)	0	0	0
2021/09/27	R213	03/02/2022	9.98	Put	Bond Future	1,420.1900	1.4202	1,738.6400	1.7386	22.423	0	0	0
2021/09/27	R213	03/02/2022	9.58	Put	Bond Future	2,393.4400	2.3934	2,855.4300	2.8554	19.302	0	0	200
2021/09/27	R213	03/02/2022	8.63	Put	Bond Future	6,328.2700	6.3283	7,082.9000	7.0829	11.925	0	0	0
2021/09/27	R213	03/02/2022	8.63	Call	Bond Future	180.2900	0.1803	109.0700	0.1091	(39.503)	0	0	200
2021/09/27	R213	03/02/2022	8.80	Put	Bond Future	5,451.7800	5.4518	6,174.0700	6.1741	13.249	0	0	0
2021/09/27	R213	03/02/2022	8.80	Call	Bond Future	281.1500	0.2811	177.5900	0.1776	(36.834)	0	0	102
2021/09/27	R213	03/02/2022	10.60	Put	Bond Future	607.8600	0.6079	761.9900	0.7620	25.356	0	0	430
2021/09/27	R213	03/02/2022	10.00	Call	Bond Future	2,736.6500	2.7367	2,222.6000	2.2226	(18.784)	0	0	0
2021/09/27	R213	03/02/2022	10.00	Put	Bond Future	1,381.3300	1.3813	1,693.1300	1.6931	22.572	0	0	430
2021/09/27	R213	03/02/2022	9.22	Put	Bond Future	3,610.2100	3.6102	4,204.8400	4.2048	16.471	0	0	0
2021/09/27	R213	03/02/2022	10.67	Call	Bond Future	5,283.0800	5.2831	4,598.1900	4.5982	(12.964)	0	0	0
2021/09/27	R213	03/02/2022	10.67	Put	Bond Future	551.4500	0.5515	692.4100	0.6924	25.562	0	0	220
2021/09/27	R213	03/02/2022			Bond Future	9.7410	86.8587	9.8982	86.0329	1.614	0.0000	0.0000	0
2021/09/27	R213	03/02/2022	9.97	Call	Bond Future	2,639.6600	2.6397	2,135.6100	2.1356	(19.095)	0	0	0
2021/09/27	R213	03/02/2022	9.97	Put	Bond Future	1,439.8400	1.4398	1,761.6400	1.7616	22.350	0	0	0
2021/09/27	R213	03/02/2022	9.96	Call	Bond Future	2,607.6200	2.6076	2,106.9300	2.1069	(19.201)	0	0	0
2021/09/27	R213	03/02/2022	9.96	Put	Bond Future	1,459.7200	1.4597	1,784.8800	1.7849	22.276	0	0	0
2021/09/27	R213	03/02/2022	10.15	Call	Bond Future	3,254.9700	3.2550	2,693.7800	2.6938	(17.241)	0	0	0
2021/09/27	R213	03/02/2022	10.15	Put	Bond Future	1,127.7900	1.1278	1,392.4500	1.3925	23.467	0	0	200
2021/09/27	R213	03/02/2022	9.58	Call	Bond Future	1,536.8900	1.5369	1,173.0300	1.1730	(23.675)	0	0	0
2021/09/27	R213	03/02/2022	10.25	Call	Bond Future	3,619.0400	3.6190	3,029.1500	3.0292	(16.300)	0	0	0
2021/09/27	R213	03/02/2022	10.25	Put	Bond Future	982.4700	0.9825	1,218.4300	1.2184	24.017	0	0	102
2021/09/27	R213	03/02/2022	9.76	Call	Bond Future	2,006.9800	2.0070	1,576.6100	1.5766	(21.444)	0	0	0
2021/09/27	R213	03/02/2022	9.76	Put	Bond Future	1,906.3400	1.9063	2,301.8200	2.3018	20.746	0	0	102
2021/09/27	R213	03/02/2022	10.60	Call	Bond Future	4,995.2300	4.9952	4,323.5100	4.3235	(13.447)	0	0	0
2021/09/27	R213	03/02/2022	9.22	Call	Bond Future	796.6700	0.7967	565.4500	0.5655	(29.023)	0	0	430
2021/09/27	R213	03/02/2022	10.17	Call	Bond Future	3,326.7100	3.3267	2,759.6000	2.7596	(17.047)	0	0	0
2021/09/27	R213	03/02/2022	10.17	Put	Bond Future	1,097.3200	1.0973	1,356.0600	1.3561	23.579	0	0	220
2021/09/27	R213	03/02/2022	9.15	Put	Bond Future	3,885.7600	3.8858	4,504.6500	4.5046	15.927	0	0	0
2021/09/27	R213	03/02/2022	9.15	Call	Bond Future	684.9700	0.6850	478.0100	0.4780	(30.214)	0	0	220
2021/09/27	R213	05/05/2022	10.65	Put	Bond Future	1,160.5000	1.1605	1,389.2200	1.3892	19.709	0	0	0
2021/09/27	R213	05/05/2022	10.63	Call	Bond Future	4,633.3700	4.6334	4,030.4900	4.0305	(13.012)	0	0	0
2021/09/27	R213	05/05/2022			Bond Future	9.9389	84.3452	10.1030	83.5095	1.650	0.0000	0.0000	0
2021/09/27	R213	05/05/2022	10.64	Call	Bond Future	4,669.6900	4.6697	4,064.7500	4.0648	(12.955)	0	0	0
2021/09/27	R213	05/05/2022	10.64	Put	Bond Future	1,172.3700	1.1724	1,403.1300	1.4031	19.683	0	0	0
2021/09/27	R213	05/05/2022	10.65	Call	Bond Future	4,706.3100	4.7063	4,099.3300	4.0993	(12.897)	0	0	0
2021/09/27	R213	05/05/2022	10.63	Put	Bond Future	1,184.5900	1.1846	1,417.4100	1.4174	19.654	0	0	0
2021/09/27	R213	04/08/2022	9.89	Call	Bond Future	2,261.2500	2.2613	1,887.2100	1.8872	(16.541)	0	0	0
2021/09/27	R213	04/08/2022	9.90	Put	Bond Future	3,526.8600	3.5269	3,996.6900	3.9967	13.321	0	0	0
2021/09/27	R213	04/08/2022	9.88	Call	Bond Future	2,238.5400	2.2385	1,866.9300	1.8669	(16.601)	0	0	0
2021/09/27	R213	04/08/2022			Bond Future	10.1477	85.3242	10.3191	84.4779	1.689	0.0000	0.0000	0
2021/09/27	R213	04/08/2022	9.89	Put	Bond Future	3,554.7100	3.5547	4,026.9600	4.0270	13.285	0	0	0
2021/09/27	R213	04/08/2022	9.90	Call	Bond Future	2,284.0800	2.2841	1,907.6200	1.9076	(16.482)	0	0	0
2021/09/27	R213	04/08/2022	9.88	Put	Bond Future	3,582.7100	3.5827	4,057.3900	4.0574	13.249	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
2021/09/27	R214	04/11/2021	12.47	Call	Bond Future	9,279.3100	9.2793	8,259.3800	8.2594	(10.991)	0	0	0
2021/09/27	R214	04/11/2021	12.46	Call	Bond Future	9,233.2800	9.2333	8,213.4600	8.2135	(11.045)	0	0	0
2021/09/27	R214	04/11/2021	12.46	Put	Bond Future	6.0200	0.0060	8.9800	0.0090	49.169	0	0	0
2021/09/27	R214	04/11/2021			Bond Future	10.6942	67.2649	10.8701	66.2421	1.645	0.0000	0.0000	17,810
2021/09/27	R214	04/11/2021	12.47	Put	Bond Future	5.8200	0.0058	8.6700	0.0087	48.969	0	0	0
2021/09/27	R214	04/11/2021	12.48	Call	Bond Future	9,325.2800	9.3253	8,305.2400	8.3052	(10.938)	0	0	0
2021/09/27	R214	04/11/2021	12.48	Put	Bond Future	5.6300	0.0056	8.3700	0.0084	48.668	0	0	0
2021/09/27	R214	03/02/2022	11.40	Put	Bond Future	1,019.8100	1.0198	1,314.6000	1.3146	28.906	0	0	0
2021/09/27	R214	03/02/2022	11.41	Call	Bond Future	3,981.0900	3.9811	3,238.0500	3.2381	(18.664)	0	0	0
2021/09/27	R214	03/02/2022	11.39	Put	Bond Future	1,033.6900	1.0337	1,331.8700	1.3319	28.846	0	0	0
2021/09/27	R214	03/02/2022			Bond Future	10.8719	68.0185	11.0545	66.9841	1.680	0.0000	0.0000	0
2021/09/27	R214	03/02/2022	11.40	Call	Bond Future	3,941.4800	3.9415	3,201.8100	3.2018	(18.766)	0	0	0
2021/09/27	R214	03/02/2022	11.41	Put	Bond Future	1,006.1100	1.0061	1,297.5300	1.2975	28.965	0	0	0
2021/09/27	R214	03/02/2022	11.39	Call	Bond Future	3,901.9800	3.9020	3,165.7000	3.1657	(18.869)	0	0	0
2021/09/27	R214	05/05/2022	11.74	Put	Bond Future	1,332.3600	1.3324	1,628.4800	1.6285	22.225	0	0	0
2021/09/27	R214	05/05/2022	11.75	Call	Bond Future	5,086.5200	5.0865	4,333.4000	4.3334	(14.806)	0	0	0
2021/09/27	R214	05/05/2022	11.73	Put	Bond Future	1,345.1800	1.3452	1,643.7900	1.6438	22.199	0	0	0
2021/09/27	R214	05/05/2022			Bond Future	11.0442	65.5365	11.2336	64.4898	1.716	0.0000	0.0000	0
2021/09/27	R214	05/05/2022	11.74	Call	Bond Future	5,048.3100	5.0483	4,297.6700	4.2977	(14.869)	0	0	0
2021/09/27	R214	05/05/2022	11.75	Put	Bond Future	1,319.6700	1.3197	1,613.3100	1.6133	22.251	0	0	0
2021/09/27	R214	05/05/2022	11.73	Call	Bond Future	5,010.1600	5.0102	4,262.0100	4.2620	(14.933)	0	0	0
2021/09/27	R214	04/08/2022	10.98	Put	Bond Future	3,802.1100	3.8021	4,391.7300	4.3917	15.508	0	0	0
2021/09/27	R214	04/08/2022	10.99	Call	Bond Future	2,478.6300	2.4786	2,005.5300	2.0055	(19.087)	0	0	0
2021/09/27	R214	04/08/2022			Bond Future	11.2232	66.2936	11.4200	65.2341	1.753	0.0000	0.0000	0
2021/09/27	R214	04/08/2022	10.98	Call	Bond Future	2,453.1100	2.4531	1,983.1700	1.9832	(19.157)	0	0	0
2021/09/27	R214	04/08/2022	10.99	Put	Bond Future	3,771.2900	3.7713	4,357.7500	4.3577	15.551	0	0	0
2021/09/27	R214	04/08/2022	10.97	Call	Bond Future	2,427.7200	2.4277	1,960.9300	1.9609	(19.228)	0	0	0
2021/09/27	R214	04/08/2022	10.97	Put	Bond Future	3,833.1400	3.8331	4,425.9100	4.4259	15.464	0	0	0
2021/09/27	R248	04/11/2021	12.85	Call	Bond Future	14,010.1400	14.0101	12,782.2400	12.7822	(8.764)	0	0	0
2021/09/27	R248	04/11/2021	12.85	Put	Bond Future	2.3800	0.0024	3.1500	0.0032	32.353	0	0	0
2021/09/27	R248	04/11/2021	10.80	Put	Bond Future	1,010.3400	1.0103	1,479.7400	1.4797	46.460	0	0	0
2021/09/27	R248	04/11/2021	10.80	Call	Bond Future	2,100.1600	2.1002	1,340.8900	1.3409	(36.153)	0	0	1,050
2021/09/27	R248	04/11/2021	10.20	Put	Bond Future	3,834.5300	3.8345	4,876.2700	4.8763	27.167	0	0	0
2021/09/27	R248	04/11/2021			Bond Future	10.6530	84.9660	10.8190	83.7373	1.558	0.0000	0.0000	168,255
2021/09/27	R248	04/11/2021	12.84	Call	Bond Future	13,956.2100	13.9562	12,728.3500	12.7284	(8.798)	0	0	0
2021/09/27	R248	04/11/2021	12.84	Put	Bond Future	2.4800	0.0025	3.2900	0.0033	32.661	0	0	0
2021/09/27	R248	04/11/2021	12.83	Call	Bond Future	13,902.2100	13.9022	12,674.3900	12.6744	(8.832)	0	0	0
2021/09/27	R248	04/11/2021	12.83	Put	Bond Future	2.5900	0.0026	3.4400	0.0034	32.819	0	0	0
2021/09/27	R248	04/11/2021	10.30	Put	Bond Future	3,191.8500	3.1919	4,158.7800	4.1588	30.294	0	0	0
2021/09/27	R248	04/11/2021	10.30	Call	Bond Future	468.8100	0.4688	207.0700	0.2071	(55.831)	0	0	0
2021/09/27	R248	04/11/2021	9.60	Put	Bond Future	8,612.5500	8.6125	9,830.4300	9.8304	14.141	0	0	0
2021/09/27	R248	04/11/2021	9.60	Call	Bond Future	13.6100	0.0136	2.8200	0.0028	(79.280)	0	0	0
2021/09/27	R248	04/11/2021	10.20	Call	Bond Future	312.0400	0.3120	125.1100	0.1251	(59.906)	0	0	1,050
2021/09/27	R248	03/02/2022	11.48	Call	Bond Future	5,659.6300	5.6596	4,723.3000	4.7233	(16.544)	0	0	0
2021/09/27	R248	03/02/2022	11.49	Put	Bond Future	1,123.8300	1.1238	1,426.7800	1.4268	26.957	0	0	0
2021/09/27	R248	03/02/2022	11.47	Call	Bond Future	5,608.0300	5.6080	4,675.2200	4.6752	(16.633)	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
2021/09/27	R248	03/02/2022	9.80	Put	Bond Future	8,410.9400	8.4109	9,537.7900	9.5378	13.397	0	0	0
2021/09/27	R248	03/02/2022	9.80	Call	Bond Future	276.2100	0.2762	160.3200	0.1603	(41.957)	0	0	1,300
2021/09/27	R248	03/02/2022	10.50	Put	Bond Future	4,012.8400	4.0128	4,809.9800	4.8100	19.865	0	0	0
2021/09/27	R248	03/02/2022	10.50	Call	Bond Future	1,558.6600	1.5587	1,113.0600	1.1131	(28.589)	0	0	1,300
2021/09/27	R248	03/02/2022			Bond Future	10.8281	85.9180	11.0009	84.6753	1.596	0.0000	0.0000	0
2021/09/27	R248	03/02/2022	11.48	Put	Bond Future	1,138.0800	1.1381	1,444.4900	1.4445	26.923	0	0	0
2021/09/27	R248	03/02/2022	11.49	Call	Bond Future	5,711.3000	5.7113	4,771.5100	4.7715	(16.455)	0	0	0
2021/09/27	R248	03/02/2022	11.47	Put	Bond Future	1,152.5100	1.1525	1,462.4400	1.4624	26.892	0	0	0
2021/09/27	R248	05/05/2022	11.80	Call	Bond Future	6,822.4300	6.8224	5,884.4900	5.8845	(13.748)	0	0	0
2021/09/27	R248	05/05/2022	11.79	Call	Bond Future	6,773.4800	6.7735	5,838.2900	5.8383	(13.807)	0	0	0
2021/09/27	R248	05/05/2022	11.79	Put	Bond Future	1,477.7300	1.4777	1,800.0500	1.8000	21.812	0	0	0
2021/09/27	R248	05/05/2022			Bond Future	10.9979	82.5108	11.1776	81.2532	1.634	0.0000	0.0000	0
2021/09/27	R248	05/05/2022	11.80	Put	Bond Future	1,463.7700	1.4638	1,783.3400	1.7833	21.832	0	0	0
2021/09/27	R248	05/05/2022	11.81	Call	Bond Future	6,871.2400	6.8712	5,930.5500	5.9305	(13.690)	0	0	0
2021/09/27	R248	05/05/2022	11.81	Put	Bond Future	1,449.7500	1.4497	1,766.5700	1.7666	21.853	0	0	0
2021/09/27	R248	04/08/2022	10.99	Call	Bond Future	3,196.3700	3.1964	2,610.5800	2.6106	(18.327)	0	0	0
2021/09/27	R248	04/08/2022	10.99	Put	Bond Future	4,488.1200	4.4881	5,175.2600	5.1753	15.310	0	0	0
2021/09/27	R248	04/08/2022	10.98	Call	Bond Future	3,163.2900	3.1633	2,581.3700	2.5814	(18.396)	0	0	0
2021/09/27	R248	04/08/2022	10.98	Put	Bond Future	4,526.0500	4.5261	5,217.0600	5.2171	15.267	0	0	0
2021/09/27	R248	04/08/2022			Bond Future	11.1746	83.4642	11.3617	82.1913	1.675	0.0000	0.0000	0
2021/09/27	R248	04/08/2022	11.00	Call	Bond Future	3,229.3100	3.2293	2,639.6600	2.6397	(18.259)	0	0	0
2021/09/27	R248	04/08/2022	11.00	Put	Bond Future	4,450.1500	4.4501	5,133.4300	5.1334	15.354	0	0	0

**Total**

**1144904**