



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 25/10/2021 TO 25/10/2021

Deal Date	Contract Details	Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2021/10/25	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/10/25	0908	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/10/25	0957	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/10/25	0986	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/10/25	1386	28/02/2031		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/10/25	1409	28/02/2041		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/10/25	2025	04/11/2021		Bond Future	154.8399	154.8399	154.7411	154.7411	(0.064)	0.0000	0.0000	1,838
2021/10/25	2025	03/02/2022		Bond Future	155.0347	155.0347	154.9338	154.9338	(0.065)	0.0000	0.0000	4,632
2021/10/25	2025	05/05/2022		Bond Future	156.9008	156.9008	156.7983	156.7983	(0.065)	0.0000	0.0000	164
2021/10/25	2025	04/08/2022		Bond Future	157.2595	157.2595	157.1561	157.1561	(0.066)	0.0000	0.0000	0
2021/10/25	2025	03/11/2022		Bond Future	159.2322	159.2322	159.1274	159.1274	(0.066)	0.0000	0.0000	0
2021/10/25	2029	04/11/2021		Bond Future	114.0606	114.0606	113.6701	113.6701	(0.342)	0.0000	0.0000	2,252
2021/10/25	2029	03/02/2022		Bond Future	115.3706	115.3706	114.9749	114.9749	(0.343)	0.0000	0.0000	2,586

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2021/10/25	2029	05/05/2022			Bond Future	115.5615	115.5615	115.1606	115.1606	(0.347)	0.0000	0.0000	186
2021/10/25	2029	04/08/2022			Bond Future	117.0139	117.0139	116.6078	116.6078	(0.347)	0.0000	0.0000	0
2021/10/25	2029	03/11/2022			Bond Future	117.2575	117.2575	116.8468	116.8468	(0.350)	0.0000	0.0000	0
2021/10/25	2030	04/11/2021	8.27	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	300
2021/10/25	2030	04/11/2021	8.27	Put	Bond Future	7,384.5500	7.3846	7,212.2300	7.2122	(2.334)	0	0	0
2021/10/25	2030	04/11/2021	8.77	Put	Bond Future	4,526.0300	4.5260	4,353.4800	4.3535	(3.812)	0	0	0
2021/10/25	2030	04/11/2021	9.20	Call	Bond Future	46.7800	0.0468	35.0100	0.0350	(25.160)	0	0	29
2021/10/25	2030	04/11/2021	9.30	Put	Bond Future	1,716.2600	1.7163	1,527.6200	1.5276	(10.991)	0	0	0
2021/10/25	2030	04/11/2021	9.35	Call	Bond Future	152.2700	0.1523	135.2700	0.1353	(11.164)	0	0	0
2021/10/25	2030	04/11/2021	9.35	Put	Bond Future	1,493.1800	1.4932	1,303.8600	1.3039	(12.679)	0	0	9,100
2021/10/25	2030	04/11/2021	9.40	Put	Bond Future	1,284.6300	1.2846	1,096.5000	1.0965	(14.645)	0	0	0
2021/10/25	2030	04/11/2021	10.59	Put	Bond Future	1.4400	0.0014	0.2200	0.0002	(84.722)	0	0	0
2021/10/25	2030	04/11/2021	10.60	Call	Bond Future	5,074.0800	5.0741	5,245.2600	5.2453	3.374	0	0	0
2021/10/25	2030	04/11/2021	10.60	Put	Bond Future	1.3300	0.0013	0.1900	0.0002	(85.714)	0	0	0
2021/10/25	2030	04/11/2021	11.26	Call	Bond Future	8,227.6200	8.2276	8,399.9400	8.3999	2.094	0	0	0
2021/10/25	2030	04/11/2021	11.44	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	300
2021/10/25	2030	04/11/2021			Bond Future	9.6019	93.2026	9.5693	93.3749	(0.340)	0.0000	0.0000	66,127
2021/10/25	2030	04/11/2021	8.75	Call	Bond Future	0.2400	0.0002	0.0600	0.0001	(75.000)	0	0	3,250
2021/10/25	2030	04/11/2021	8.75	Put	Bond Future	4,638.2500	4.6382	4,465.7500	4.4657	(3.719)	0	0	0
2021/10/25	2030	04/11/2021	8.77	Call	Bond Future	0.3200	0.0003	0.0900	0.0001	(71.875)	0	0	300
2021/10/25	2030	04/11/2021	8.80	Call	Bond Future	0.4800	0.0005	0.1500	0.0002	(68.750)	0	0	560
2021/10/25	2030	04/11/2021	8.80	Put	Bond Future	4,358.0500	4.3581	4,185.4000	4.1854	(3.962)	0	0	0
2021/10/25	2030	04/11/2021	9.20	Put	Bond Future	2,198.1600	2.1982	2,014.0700	2.0141	(8.375)	0	0	0
2021/10/25	2030	04/11/2021	9.25	Call	Bond Future	71.7200	0.0717	57.3400	0.0573	(20.050)	0	0	0
2021/10/25	2030	04/11/2021	9.25	Put	Bond Future	1,951.9400	1.9519	1,765.2400	1.7652	(9.565)	0	0	5,000
2021/10/25	2030	04/11/2021	9.30	Call	Bond Future	106.2000	0.1062	89.8800	0.0899	(15.367)	0	0	0
2021/10/25	2030	04/11/2021	9.40	Call	Bond Future	211.8600	0.2119	196.0500	0.1961	(7.462)	0	0	560
2021/10/25	2030	04/11/2021	9.90	Call	Bond Future	1,704.9200	1.7049	1,807.4600	1.8075	6.014	0	0	29
2021/10/25	2030	04/11/2021	9.90	Put	Bond Future	150.4200	0.1504	80.6400	0.0806	(46.390)	0	0	0
2021/10/25	2030	04/11/2021	10.59	Call	Bond Future	5,025.2000	5.0252	5,196.3000	5.1963	3.405	0	0	0
2021/10/25	2030	04/11/2021	10.61	Call	Bond Future	5,122.9400	5.1229	5,294.2100	5.2942	3.343	0	0	0
2021/10/25	2030	04/11/2021	10.61	Put	Bond Future	1.2300	0.0012	0.1800	0.0002	(85.366)	0	0	0
2021/10/25	2030	04/11/2021	11.26	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	29
2021/10/25	2030	04/11/2021	11.44	Call	Bond Future	9,061.8300	9.0618	9,234.1500	9.2341	1.902	0	0	0
2021/10/25	2030	03/02/2022	9.45	Call	Bond Future	912.6500	0.9127	949.2800	0.9493	4.014	0	0	0
2021/10/25	2030	03/02/2022	9.45	Put	Bond Future	2,841.0900	2.8411	2,704.0400	2.7040	(4.824)	0	0	0
2021/10/25	2030	03/02/2022	8.39	Call	Bond Future	53.0600	0.0531	54.6300	0.0546	2.959	0	0	101
2021/10/25	2030	03/02/2022	8.39	Put	Bond Future	7,744.9400	7.7449	7,572.8300	7.5728	(2.222)	0	0	0
2021/10/25	2030	03/02/2022	8.85	Call	Bond Future	205.8600	0.2059	214.2300	0.2142	4.066	0	0	1,000
2021/10/25	2030	03/02/2022	8.85	Put	Bond Future	5,341.7300	5.3417	5,176.4200	5.1764	(3.095)	0	0	0
2021/10/25	2030	03/02/2022	9.35	Call	Bond Future	742.5100	0.7425	772.7600	0.7728	4.074	0	0	0
2021/10/25	2030	03/02/2022	9.35	Put	Bond Future	3,195.8400	3.1958	3,052.4100	3.0524	(4.488)	0	0	101
2021/10/25	2030	03/02/2022			Bond Future	9.8238	90.2460	9.7897	90.4197	(0.347)	0.0000	0.0000	75,995
2021/10/25	2030	03/02/2022	9.43	Call	Bond Future	876.7300	0.8767	912.0400	0.9120	4.027	0	0	0
2021/10/25	2030	03/02/2022	9.43	Put	Bond Future	2,909.8400	2.9098	2,771.4700	2.7715	(4.755)	0	0	0
2021/10/25	2030	03/02/2022	9.44	Call	Bond Future	894.5800	0.8946	930.5400	0.9305	4.020	0	0	0
2021/10/25	2030	03/02/2022	9.44	Put	Bond Future	2,875.3400	2.8753	2,737.6200	2.7376	(4.790)	0	0	0

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2021/10/25	2030	03/02/2022	9.60	Call	Bond Future	1,207.2100	1.2072	1,254.4000	1.2544	3.909	0	0	1,000
2021/10/25	2030	03/02/2022	9.60	Put	Bond Future	2,355.4500	2.3554	2,228.9600	2.2290	(5.370)	0	0	0
2021/10/25	2030	03/02/2022	9.78	Call	Bond Future	1,626.7300	1.6267	1,687.8300	1.6878	3.756	0	0	0
2021/10/25	2030	03/02/2022	9.78	Put	Bond Future	1,849.8700	1.8499	1,737.2900	1.7373	(6.086)	0	0	101
2021/10/25	2030	03/02/2022	10.85	Call	Bond Future	5,399.7900	5.3998	5,534.2300	5.5342	2.490	0	0	0
2021/10/25	2030	03/02/2022	10.85	Put	Bond Future	365.4800	0.3655	326.2400	0.3262	(10.737)	0	0	1,000
2021/10/25	2030	05/05/2022	8.89	Put	Bond Future	6,324.8600	6.3249	6,165.4900	6.1655	(2.520)	0	0	0
2021/10/25	2030	05/05/2022	8.81	Put	Bond Future	6,703.0100	6.7030	6,541.4900	6.5415	(2.410)	0	0	0
2021/10/25	2030	05/05/2022	10.21	Call	Bond Future	2,691.5600	2.6916	2,774.4000	2.7744	3.078	0	0	0
2021/10/25	2030	05/05/2022	10.21	Put	Bond Future	1,926.2800	1.9263	1,833.6300	1.8336	(4.810)	0	0	0
2021/10/25	2030	05/05/2022	9.95	Call	Bond Future	2,012.8400	2.0128	2,080.1200	2.0801	3.343	0	0	0
2021/10/25	2030	05/05/2022	8.14	Call	Bond Future	81.7200	0.0817	85.1600	0.0852	4.209	0	0	1,800
2021/10/25	2030	05/05/2022	8.14	Put	Bond Future	10,147.2500	10.1473	9,975.2000	9.9752	(1.696)	0	0	0
2021/10/25	2030	05/05/2022	8.47	Call	Bond Future	165.2100	0.1652	172.4000	0.1724	4.352	0	0	1,073
2021/10/25	2030	05/05/2022			Bond Future	10.0534	91.3111	10.0177	91.4866	(0.355)	0.0000	0.0000	14,728
2021/10/25	2030	05/05/2022	8.89	Call	Bond Future	368.6400	0.3686	384.7600	0.3848	4.373	0	0	1,800
2021/10/25	2030	05/05/2022	9.35	Call	Bond Future	858.3700	0.8584	892.5100	0.8925	3.977	0	0	0
2021/10/25	2030	05/05/2022	9.35	Put	Bond Future	4,400.6300	4.4006	4,259.2800	4.2593	(3.212)	0	0	1,073
2021/10/25	2030	05/05/2022	10.19	Call	Bond Future	2,635.6400	2.6356	2,717.3000	2.7173	3.098	0	0	0
2021/10/25	2030	05/05/2022	10.19	Put	Bond Future	1,967.5900	1.9676	1,873.7600	1.8738	(4.769)	0	0	0
2021/10/25	2030	05/05/2022	10.20	Call	Bond Future	2,663.5300	2.6635	2,745.7800	2.7458	3.088	0	0	0
2021/10/25	2030	05/05/2022	10.20	Put	Bond Future	1,946.8500	1.9469	1,853.6100	1.8536	(4.789)	0	0	200
2021/10/25	2030	05/05/2022	8.81	Call	Bond Future	318.8600	0.3189	332.8300	0.3328	4.381	0	0	200
2021/10/25	2030	05/05/2022	11.04	Call	Bond Future	5,484.5100	5.4845	5,609.1000	5.6091	2.272	0	0	0
2021/10/25	2030	05/05/2022	11.04	Put	Bond Future	801.9500	0.8019	751.0500	0.7511	(6.347)	0	0	1,800
2021/10/25	2030	05/05/2022	9.95	Put	Bond Future	2,522.3800	2.5224	2,414.1700	2.4142	(4.290)	0	0	1,073
2021/10/25	2030	05/05/2022	7.73	Call	Bond Future	29.7900	0.0298	30.9600	0.0310	3.927	0	0	200
2021/10/25	2030	05/05/2022	7.73	Put	Bond Future	12,436.6500	12.4366	12,262.3300	12.2623	(1.402)	0	0	0
2021/10/25	2030	05/05/2022	8.47	Put	Bond Future	8,395.5200	8.3955	8,227.2200	8.2272	(2.005)	0	0	0
2021/10/25	2030	04/08/2022	9.56	Call	Bond Future	1,184.1000	1.1841	1,226.8800	1.2269	3.613	0	0	0
2021/10/25	2030	04/08/2022	9.56	Put	Bond Future	4,768.8100	4.7688	4,634.0700	4.6341	(2.825)	0	0	0
2021/10/25	2030	04/08/2022	10.95	Call	Bond Future	4,568.9900	4.5690	4,677.2600	4.6773	2.370	0	0	0
2021/10/25	2030	04/08/2022	10.95	Put	Bond Future	1,552.6200	1.5526	1,483.3700	1.4834	(4.460)	0	0	800
2021/10/25	2030	04/08/2022			Bond Future	10.2984	88.3839	10.2609	88.5614	(0.364)	0.0000	0.0000	0
2021/10/25	2030	04/08/2022	9.05	Call	Bond Future	575.0900	0.5751	598.5200	0.5985	4.074	0	0	800
2021/10/25	2030	04/08/2022	9.05	Put	Bond Future	6,744.3500	6.7443	6,590.2600	6.5903	(2.285)	0	0	0
2021/10/25	2030	04/08/2022	9.54	Call	Bond Future	1,152.8100	1.1528	1,194.7200	1.1947	3.635	0	0	0
2021/10/25	2030	04/08/2022	9.54	Put	Bond Future	4,837.1700	4.8372	4,701.5600	4.7016	(2.803)	0	0	0
2021/10/25	2030	04/08/2022	9.55	Call	Bond Future	1,168.3900	1.1684	1,210.7300	1.2107	3.624	0	0	0
2021/10/25	2030	04/08/2022	9.55	Put	Bond Future	4,802.9100	4.8029	4,667.7300	4.6677	(2.815)	0	0	0
2021/10/25	2030	04/08/2022	8.30	Call	Bond Future	172.1600	0.1722	179.7600	0.1798	4.414	0	0	800
2021/10/25	2030	04/08/2022	8.30	Put	Bond Future	10,311.8600	10.3119	10,141.9400	10.1419	(1.648)	0	0	0
2021/10/25	2030	03/11/2022	10.10	Call	Bond Future	2,086.6500	2.0866	2,149.3700	2.1494	3.006	0	0	0
2021/10/25	2030	03/11/2022	10.10	Put	Bond Future	4,120.9300	4.1209	4,004.1400	4.0041	(2.834)	0	0	0
2021/10/25	2030	03/11/2022			Bond Future	10.5392	89.5227	10.5000	89.7023	(0.373)	0.0000	0.0000	0
2021/10/25	2030	03/11/2022	10.09	Call	Bond Future	2,066.8400	2.0668	2,129.1400	2.1291	3.014	0	0	0
2021/10/25	2030	03/11/2022	10.09	Put	Bond Future	4,148.1300	4.1481	4,030.9200	4.0309	(2.826)	0	0	0
2021/10/25	2030	03/11/2022	10.08	Call	Bond Future	2,047.1500	2.0472	2,109.0200	2.1090	3.022	0	0	0

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2021/10/25	2030	03/11/2022	10.08	Put	Bond Future	4,175.4800	4.1755	4,057.8400	4.0578	(2.817)	0	0	0
2021/10/25	2032	04/11/2021	9.83	Call	Bond Future	78.4700	0.0785	60.2400	0.0602	(23.232)	0	0	700
2021/10/25	2032	04/11/2021	11.69	Call	Bond Future	8,211.4500	8.2114	8,371.2400	8.3712	1.946	0	0	0
2021/10/25	2032	04/11/2021	11.70	Call	Bond Future	8,262.1400	8.2621	8,421.9300	8.4219	1.934	0	0	0
2021/10/25	2032	04/11/2021	11.71	Put	Bond Future	0.0100	0.0000	0.0000	0.0000	(100.000)	0	0	0
2021/10/25	2032	04/11/2021			Bond Future	10.1762	88.7095	10.1487	88.8693	(0.271)	0.0000	0.0000	84,985
2021/10/25	2032	04/11/2021	9.33	Call	Bond Future	0.1500	0.0002	0.0300	0.0000	(80.000)	0	0	700
2021/10/25	2032	04/11/2021	9.33	Put	Bond Future	5,093.7000	5.0937	4,933.7800	4.9338	(3.140)	0	0	0
2021/10/25	2032	04/11/2021	9.83	Put	Bond Future	2,115.9300	2.1159	1,937.9000	1.9379	(8.414)	0	0	0
2021/10/25	2032	04/11/2021	11.69	Put	Bond Future	0.0100	0.0000	0.0000	0.0000	(100.000)	0	0	0
2021/10/25	2032	04/11/2021	11.70	Put	Bond Future	0.0100	0.0000	0.0000	0.0000	(100.000)	0	0	0
2021/10/25	2032	04/11/2021	11.71	Call	Bond Future	8,312.7900	8.3128	8,472.5800	8.4726	1.922	0	0	0
2021/10/25	2032	04/11/2021	12.81	Call	Bond Future	13,623.9300	13.6239	13,783.7300	13.7837	1.173	0	0	0
2021/10/25	2032	04/11/2021	12.81	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	700
2021/10/25	2032	03/02/2022	9.67	Call	Bond Future	415.9000	0.4159	428.5500	0.4285	3.042	0	0	0
2021/10/25	2032	03/02/2022	9.90	Put	Bond Future	3,587.4100	3.5874	3,449.5400	3.4495	(3.843)	0	0	900
2021/10/25	2032	03/02/2022	9.58	Call	Bond Future	317.4600	0.3175	326.9700	0.3270	2.996	0	0	400
2021/10/25	2032	03/02/2022	9.58	Put	Bond Future	5,052.8000	5.0528	4,901.2900	4.9013	(2.999)	0	0	0
2021/10/25	2032	03/02/2022	10.42	Call	Bond Future	1,990.9600	1.9910	2,048.4600	2.0485	2.888	0	0	0
2021/10/25	2032	03/02/2022	10.42	Put	Bond Future	1,842.0000	1.8420	1,738.4800	1.7385	(5.620)	0	0	0
2021/10/25	2032	03/02/2022	10.43	Call	Bond Future	2,021.1000	2.0211	2,079.3500	2.0794	2.882	0	0	0
2021/10/25	2032	03/02/2022	10.43	Put	Bond Future	1,816.1200	1.8161	1,713.3500	1.7134	(5.659)	0	0	0
2021/10/25	2032	03/02/2022	9.81	Call	Bond Future	606.7900	0.6068	625.4100	0.6254	3.069	0	0	0
2021/10/25	2032	03/02/2022	9.81	Put	Bond Future	3,968.9100	3.9689	3,826.5100	3.8265	(3.588)	0	0	198
2021/10/25	2032	03/02/2022	10.45	Put	Bond Future	1,765.3900	1.7654	1,664.1300	1.6641	(5.736)	0	0	198
2021/10/25	2032	03/02/2022	10.53	Call	Bond Future	2,338.2600	2.3383	2,404.0000	2.4040	2.811	0	0	0
2021/10/25	2032	03/02/2022	10.53	Put	Bond Future	1,575.7700	1.5758	1,480.4900	1.4805	(6.047)	0	0	210
2021/10/25	2032	03/02/2022	10.35	Put	Bond Future	2,030.5600	2.0306	1,921.8600	1.9219	(5.353)	0	0	400
2021/10/25	2032	03/02/2022	10.66	Call	Bond Future	2,790.1000	2.7901	2,865.3700	2.8654	2.698	0	0	0
2021/10/25	2032	03/02/2022	10.66	Put	Bond Future	1,310.0500	1.3100	1,224.3000	1.2243	(6.546)	0	0	97
2021/10/25	2032	03/02/2022	11.13	Call	Bond Future	4,668.2000	4.6682	4,773.9400	4.7739	2.265	0	0	0
2021/10/25	2032	03/02/2022	11.13	Put	Bond Future	660.2700	0.6603	604.9900	0.6050	(8.372)	0	0	210
2021/10/25	2032	03/02/2022	10.65	Call	Bond Future	2,754.1300	2.7541	2,828.6700	2.8287	2.706	0	0	0
2021/10/25	2032	03/02/2022	10.65	Put	Bond Future	1,328.9900	1.3290	1,242.5100	1.2425	(6.507)	0	0	1,050
2021/10/25	2032	03/02/2022	8.91	Put	Bond Future	8,928.4400	8.9284	8,767.7800	8.7678	(1.799)	0	0	0
2021/10/25	2032	03/02/2022			Bond Future	10.3935	89.7063	10.3648	89.8674	(0.275)	0.0000	0.0000	105,122
2021/10/25	2032	03/02/2022	9.62	Call	Bond Future	358.9600	0.3590	369.8000	0.3698	3.020	0	0	210
2021/10/25	2032	03/02/2022	9.62	Put	Bond Future	4,853.4900	4.8535	4,703.3100	4.7033	(3.094)	0	0	0
2021/10/25	2032	03/02/2022	9.67	Put	Bond Future	4,610.6000	4.6106	4,462.2300	4.4622	(3.218)	0	0	1,050
2021/10/25	2032	03/02/2022	9.90	Call	Bond Future	755.1500	0.7552	778.3000	0.7783	3.066	0	0	900
2021/10/25	2032	03/02/2022	10.14	Call	Bond Future	1,243.9200	1.2439	1,281.4600	1.2815	3.018	0	0	0
2021/10/25	2032	03/02/2022	10.14	Put	Bond Future	2,683.4200	2.6834	2,559.9400	2.5599	(4.602)	0	0	97
2021/10/25	2032	03/02/2022	10.45	Call	Bond Future	2,082.2600	2.0823	2,142.0200	2.1420	2.870	0	0	0
2021/10/25	2032	03/02/2022	10.35	Call	Bond Future	1,786.0300	1.7860	1,838.3500	1.8384	2.929	0	0	0
2021/10/25	2032	03/02/2022	10.90	Call	Bond Future	3,709.4800	3.7095	3,801.2800	3.8013	2.475	0	0	0
2021/10/25	2032	03/02/2022	10.90	Put	Bond Future	925.7600	0.9258	856.5400	0.8565	(7.477)	0	0	900
2021/10/25	2032	03/02/2022	10.44	Call	Bond Future	2,051.6600	2.0517	2,110.6600	2.1107	2.876	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
2021/10/25	2032	03/02/2022	10.44	Put	Bond Future	1,790.7100	1.7907	1,688.6900	1.6887	(5.697)	0	0	0
2021/10/25	2032	03/02/2022	10.95	Call	Bond Future	3,912.5600	3.9126	4,007.5500	4.0075	2.428	0	0	0
2021/10/25	2032	03/02/2022	10.95	Put	Bond Future	860.6400	0.8606	794.6100	0.7946	(7.672)	0	0	400
2021/10/25	2032	03/02/2022	8.91	Call	Bond Future	30.8900	0.0309	31.2500	0.0313	1.165	0	0	198
2021/10/25	2032	03/02/2022	9.14	Call	Bond Future	67.2200	0.0672	68.6800	0.0687	2.172	0	0	97
2021/10/25	2032	03/02/2022	9.14	Put	Bond Future	7,508.1700	7.5082	7,348.6100	7.3486	(2.125)	0	0	0
2021/10/25	2032	03/02/2022	9.57	Call	Bond Future	307.7200	0.3077	316.9200	0.3169	2.990	0	0	1,050
2021/10/25	2032	03/02/2022	9.57	Put	Bond Future	5,103.4000	5.1034	4,951.5800	4.9516	(2.975)	0	0	0
2021/10/25	2032	05/05/2022	11.03	Call	Bond Future	3,818.1400	3.8181	3,906.2200	3.9062	2.307	0	0	0
2021/10/25	2032	05/05/2022	11.03	Put	Bond Future	1,593.9800	1.5940	1,519.3600	1.5194	(4.681)	0	0	0
2021/10/25	2032	05/05/2022	11.18	Call	Bond Future	4,372.0500	4.3720	4,467.4700	4.4675	2.183	0	0	0
2021/10/25	2032	05/05/2022	11.18	Put	Bond Future	1,364.6400	1.3646	1,297.3600	1.2974	(4.930)	0	0	780
2021/10/25	2032	05/05/2022	10.98	Call	Bond Future	3,640.1100	3.6401	3,725.6300	3.7256	2.349	0	0	0
2021/10/25	2032	05/05/2022	10.98	Put	Bond Future	1,679.2500	1.6793	1,602.0700	1.6021	(4.596)	0	0	993
2021/10/25	2032	05/05/2022	11.02	Put	Bond Future	1,610.6500	1.6106	1,535.5300	1.5355	(4.664)	0	0	0
2021/10/25	2032	05/05/2022	10.29	Put	Bond Future	3,421.2300	3.4212	3,306.0000	3.3060	(3.368)	0	0	0
2021/10/25	2032	05/05/2022			Bond Future	10.6142	86.6183	10.5843	86.7810	(0.281)	0.0000	0.0000	20,384
2021/10/25	2032	05/05/2022	11.02	Call	Bond Future	3,782.2400	3.7822	3,869.8200	3.8698	2.316	0	0	0
2021/10/25	2032	05/05/2022	10.18	Call	Bond Future	1,388.1000	1.3881	1,429.7700	1.4298	3.002	0	0	780
2021/10/25	2032	05/05/2022	10.18	Put	Bond Future	3,795.9100	3.7959	3,674.8800	3.6749	(3.188)	0	0	0
2021/10/25	2032	05/05/2022	10.29	Call	Bond Future	1,631.9200	1.6319	1,679.3900	1.6794	2.909	0	0	993
2021/10/25	2032	05/05/2022	11.04	Call	Bond Future	3,854.3800	3.8544	3,942.9700	3.9430	2.298	0	0	0
2021/10/25	2032	05/05/2022	11.04	Put	Bond Future	1,577.7000	1.5777	1,503.5900	1.5036	(4.697)	0	0	0
2021/10/25	2032	05/05/2022	9.58	Call	Bond Future	435.7600	0.4358	451.3900	0.4514	3.587	0	0	780
2021/10/25	2032	05/05/2022	9.58	Put	Bond Future	6,321.7600	6.3218	6,174.6900	6.1747	(2.326)	0	0	0
2021/10/25	2032	04/08/2022	10.22	Call	Bond Future	1,466.7800	1.4668	1,508.7300	1.5087	2.860	0	0	0
2021/10/25	2032	04/08/2022	10.20	Put	Bond Future	4,906.5900	4.9066	4,783.0200	4.7830	(2.518)	0	0	0
2021/10/25	2032	04/08/2022	10.21	Put	Bond Future	4,870.1500	4.8701	4,747.0100	4.7470	(2.528)	0	0	0
2021/10/25	2032	04/08/2022	8.97	Call	Bond Future	187.5800	0.1876	194.2500	0.1943	3.556	0	0	800
2021/10/25	2032	04/08/2022	8.97	Put	Bond Future	10,879.4600	10.8795	10,721.4800	10.7215	(1.452)	0	0	0
2021/10/25	2032	04/08/2022	9.72	Call	Bond Future	685.4000	0.6854	708.0300	0.7080	3.302	0	0	800
2021/10/25	2032	04/08/2022	9.72	Put	Bond Future	6,890.3000	6.8903	6,748.2800	6.7483	(2.061)	0	0	0
2021/10/25	2032	04/08/2022			Bond Future	10.8419	87.6365	10.8107	87.8011	(0.287)	0.0000	0.0000	0
2021/10/25	2032	04/08/2022	10.22	Put	Bond Future	4,834.1900	4.8342	4,711.4900	4.7115	(2.538)	0	0	0
2021/10/25	2032	04/08/2022	11.60	Call	Bond Future	5,416.2500	5.4163	5,518.9600	5.5190	1.896	0	0	0
2021/10/25	2032	04/08/2022	11.60	Put	Bond Future	1,540.2200	1.5402	1,478.2800	1.4783	(4.022)	0	0	800
2021/10/25	2032	04/08/2022	10.20	Call	Bond Future	1,427.9600	1.4280	1,469.0400	1.4690	2.877	0	0	0
2021/10/25	2032	04/08/2022	11.89	Call	Bond Future	6,506.8600	6.5069	6,619.4900	6.6195	1.731	0	0	0
2021/10/25	2032	04/08/2022	11.89	Put	Bond Future	1,211.2200	1.2112	1,159.2000	1.1592	(4.295)	0	0	0
2021/10/25	2032	04/08/2022	10.21	Call	Bond Future	1,447.1500	1.4472	1,488.6600	1.4887	2.868	0	0	0
2021/10/25	2032	03/11/2022			Bond Future	11.0757	84.6211	11.0432	84.7875	(0.294)	0.0000	0.0000	0
2021/10/25	2032	03/11/2022	10.66	Call	Bond Future	2,324.3000	2.3243	2,381.3600	2.3814	2.455	0	0	0
2021/10/25	2032	03/11/2022	10.66	Put	Bond Future	4,484.5100	4.4845	4,375.1200	4.3751	(2.439)	0	0	0
2021/10/25	2033	04/11/2021			Bond Future	107.9875	107.9875	108.3445	108.3445	0.331	0.0000	0.0000	2,113
2021/10/25	2033	03/02/2022			Bond Future	109.2277	109.2277	109.5882	109.5882	0.330	0.0000	0.0000	7,143
2021/10/25	2033	05/05/2022			Bond Future	109.2637	109.2637	109.6281	109.6281	0.334	0.0000	0.0000	2,121
2021/10/25	2033	04/08/2022			Bond Future	110.6370	110.6370	111.0057	111.0057	0.333	0.0000	0.0000	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2021/10/25	2033	03/11/2022			Bond Future	110.7197	110.7197	111.0936	111.0936	0.338	0.0000	0.0000	0
2021/10/25	2037	04/11/2021	11.49	Call	Bond Future	3,887.5500	3.8875	3,916.9100	3.9169	0.755	0	0	600
2021/10/25	2037	04/11/2021	11.49	Put	Bond Future	29.9900	0.0300	12.6600	0.0127	(57.786)	0	0	0
2021/10/25	2037	04/11/2021	12.30	Call	Bond Future	8,461.7900	8.4618	8,508.4200	8.5084	0.551	0	0	0
2021/10/25	2037	04/11/2021	12.30	Put	Bond Future	0.0700	0.0001	0.0100	0.0000	(85.714)	0	0	600
2021/10/25	2037	04/11/2021	12.82	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/10/25	2037	04/11/2021	12.83	Call	Bond Future	11,254.8600	11.2549	11,301.5500	11.3015	0.415	0	0	0
2021/10/25	2037	04/11/2021			Bond Future	10.8646	84.8875	10.8573	84.9342	(0.067)	0.0000	0.0000	71,143
2021/10/25	2037	04/11/2021	12.81	Call	Bond Future	11,152.4300	11.1524	11,199.1200	11.1991	0.419	0	0	0
2021/10/25	2037	04/11/2021	12.81	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/10/25	2037	04/11/2021	12.82	Call	Bond Future	11,203.6700	11.2037	11,250.3600	11.2504	0.417	0	0	0
2021/10/25	2037	04/11/2021	12.83	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/10/25	2037	03/02/2022	11.46	Call	Bond Future	3,583.1100	3.5831	3,585.8700	3.5859	0.077	0	0	0
2021/10/25	2037	03/02/2022	11.47	Put	Bond Future	1,198.9900	1.1990	1,155.3000	1.1553	(3.644)	0	0	0
2021/10/25	2037	03/02/2022	11.45	Call	Bond Future	3,541.3900	3.5414	3,543.8800	3.5439	0.070	0	0	0
2021/10/25	2037	03/02/2022			Bond Future	11.0705	81.5872	11.0630	81.6339	(0.068)	0.0000	0.0000	99,160
2021/10/25	2037	03/02/2022	11.46	Put	Bond Future	1,216.5000	1.2165	1,172.5300	1.1725	(3.614)	0	0	0
2021/10/25	2037	03/02/2022	11.47	Call	Bond Future	3,624.9900	3.6250	3,628.0300	3.6280	0.084	0	0	0
2021/10/25	2037	03/02/2022	11.45	Put	Bond Future	1,234.2400	1.2342	1,190.0000	1.1900	(3.584)	0	0	0
2021/10/25	2037	05/05/2022	11.83	Call	Bond Future	4,773.4200	4.7734	4,785.8400	4.7858	0.260	0	0	0
2021/10/25	2037	05/05/2022	11.84	Put	Bond Future	1,533.7400	1.5337	1,499.2600	1.4993	(2.248)	0	0	0
2021/10/25	2037	05/05/2022	11.82	Call	Bond Future	4,732.3700	4.7324	4,744.6100	4.7446	0.259	0	0	0
2021/10/25	2037	05/05/2022			Bond Future	11.2795	82.5503	11.2717	82.5973	(0.069)	0.0000	0.0000	11,855
2021/10/25	2037	05/05/2022	11.83	Put	Bond Future	1,549.3400	1.5493	1,514.7000	1.5147	(2.236)	0	0	0
2021/10/25	2037	05/05/2022	11.84	Call	Bond Future	4,814.5800	4.8146	4,827.1600	4.8272	0.261	0	0	0
2021/10/25	2037	05/05/2022	11.82	Put	Bond Future	1,565.1100	1.5651	1,530.2900	1.5303	(2.225)	0	0	0
2021/10/25	2037	04/08/2022	10.89	Call	Bond Future	1,658.3600	1.6584	1,659.5200	1.6595	0.070	0	0	0
2021/10/25	2037	04/08/2022	10.89	Put	Bond Future	5,354.2300	5.3542	5,307.8900	5.3079	(0.865)	0	0	0
2021/10/25	2037	04/08/2022	10.90	Call	Bond Future	1,680.3100	1.6803	1,681.5500	1.6816	0.074	0	0	0
2021/10/25	2037	04/08/2022	10.91	Put	Bond Future	5,273.2400	5.2732	5,227.0500	5.2271	(0.876)	0	0	0
2021/10/25	2037	04/08/2022			Bond Future	11.4994	79.2649	11.4913	79.3124	(0.070)	0.0000	0.0000	0
2021/10/25	2037	04/08/2022	11.42	Call	Bond Future	3,029.3200	3.0293	3,035.9200	3.0359	0.218	0	0	0
2021/10/25	2037	04/08/2022	11.42	Put	Bond Future	3,496.7100	3.4967	3,455.8100	3.4558	(1.170)	0	0	50
2021/10/25	2037	04/08/2022	10.90	Put	Bond Future	5,313.4800	5.3135	5,267.2200	5.2672	(0.871)	0	0	50
2021/10/25	2037	04/08/2022	10.91	Call	Bond Future	1,702.6900	1.7027	1,704.0000	1.7040	0.077	0	0	0
2021/10/25	2037	04/08/2022	10.10	Call	Bond Future	499.9000	0.4999	497.8600	0.4979	(0.408)	0	0	50
2021/10/25	2037	04/08/2022	10.10	Put	Bond Future	9,377.9300	9.3779	9,328.3900	9.3284	(0.528)	0	0	0
2021/10/25	2037	03/11/2022	11.32	Call	Bond Future	2,653.8400	2.6538	2,660.0300	2.6600	0.233	0	0	0
2021/10/25	2037	03/11/2022	11.30	Put	Bond Future	5,000.2700	5.0003	4,958.2800	4.9583	(0.840)	0	0	0
2021/10/25	2037	03/11/2022	11.31	Call	Bond Future	2,628.6900	2.6287	2,634.7800	2.6348	0.232	0	0	0
2021/10/25	2037	03/11/2022	11.31	Put	Bond Future	4,965.6900	4.9657	4,923.8000	4.9238	(0.844)	0	0	0
2021/10/25	2037	03/11/2022			Bond Future	11.7109	80.2915	11.7025	80.3394	(0.072)	0.0000	0.0000	0
2021/10/25	2037	03/11/2022	11.32	Put	Bond Future	4,931.3000	4.9313	4,889.5100	4.8895	(0.847)	0	0	0
2021/10/25	2037	03/11/2022	11.30	Call	Bond Future	2,603.6600	2.6037	2,609.6500	2.6096	0.230	0	0	0
2021/10/25	2038	04/11/2021			Bond Future	121.2233	121.2233	121.6561	121.6561	0.357	0.0000	0.0000	3,196
2021/10/25	2038	03/02/2022			Bond Future	120.8340	120.8340	121.2710	121.2710	0.362	0.0000	0.0000	4,177

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2021/10/25	2038	05/05/2022			Bond Future	122.2887	122.2887	122.7306	122.7306	0.361	0.0000	0.0000	677
2021/10/25	2038	04/08/2022			Bond Future	122.0108	122.0108	122.4588	122.4588	0.367	0.0000	0.0000	0
2021/10/25	2038	03/11/2022			Bond Future	123.5417	123.5417	123.9951	123.9951	0.367	0.0000	0.0000	0
2021/10/25	2040	04/11/2021	12.89	Call	Bond Future	11,494.4400	11.4944	11,612.8200	11.6128	1.030	0	0	0
2021/10/25	2040	04/11/2021	12.89	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/10/25	2040	04/11/2021	12.90	Call	Bond Future	11,548.3500	11.5484	11,666.7300	11.6667	1.025	0	0	0
2021/10/25	2040	04/11/2021	12.90	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/10/25	2040	04/11/2021			Bond Future	10.9989	86.8484	10.9816	86.9667	(0.157)	0.0000	0.0000	38,898
2021/10/25	2040	04/11/2021	12.91	Call	Bond Future	11,602.1900	11.6022	11,720.5700	11.7206	1.020	0	0	0
2021/10/25	2040	04/11/2021	12.91	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/10/25	2040	03/02/2022	11.57	Put	Bond Future	1,294.6200	1.2946	1,225.9200	1.2259	(5.307)	0	0	0
2021/10/25	2040	03/02/2022	11.58	Put	Bond Future	1,275.7000	1.2757	1,207.5600	1.2076	(5.341)	0	0	0
2021/10/25	2040	03/02/2022	11.59	Call	Bond Future	3,781.9900	3.7820	3,833.5700	3.8336	1.364	0	0	0
2021/10/25	2040	03/02/2022			Bond Future	11.2000	83.3199	11.1821	83.4390	(0.160)	0.0000	0.0000	71,196
2021/10/25	2040	03/02/2022	11.57	Call	Bond Future	3,693.0800	3.6931	3,743.5500	3.7436	1.367	0	0	0
2021/10/25	2040	03/02/2022	11.58	Call	Bond Future	3,737.4500	3.7375	3,788.4800	3.7885	1.365	0	0	0
2021/10/25	2040	03/02/2022	11.59	Put	Bond Future	1,257.0300	1.2570	1,189.4400	1.1894	(5.377)	0	0	0
2021/10/25	2040	05/05/2022	11.91	Put	Bond Future	1,777.2300	1.7772	1,716.5100	1.7165	(3.417)	0	0	0
2021/10/25	2040	05/05/2022	11.92	Call	Bond Future	4,984.9400	4.9849	5,044.8800	5.0449	1.202	0	0	0
2021/10/25	2040	05/05/2022	11.92	Put	Bond Future	1,759.7400	1.7597	1,699.3900	1.6994	(3.429)	0	0	0
2021/10/25	2040	05/05/2022	13.04	Call	Bond Future	10,164.7600	10.1648	10,255.6300	10.2556	0.894	0	0	0
2021/10/25	2040	05/05/2022	13.04	Put	Bond Future	606.2800	0.6063	576.8600	0.5769	(4.853)	0	0	1,200
2021/10/25	2040	05/05/2022	10.57	Call	Bond Future	828.6400	0.8286	839.8100	0.8398	1.348	0	0	1,200
2021/10/25	2040	05/05/2022	10.57	Put	Bond Future	6,496.9300	6.4969	6,387.8100	6.3878	(1.680)	0	0	0
2021/10/25	2040	05/05/2022			Bond Future	11.4037	84.3035	11.3851	84.4238	(0.163)	0.0000	0.0000	8,498
2021/10/25	2040	05/05/2022	11.91	Call	Bond Future	4,941.9000	4.9419	5,001.4700	5.0015	1.205	0	0	0
2021/10/25	2040	05/05/2022	9.82	Call	Bond Future	154.3700	0.1544	155.4500	0.1554	0.700	0	0	1,200
2021/10/25	2040	05/05/2022	9.82	Put	Bond Future	11,461.5800	11.4616	11,342.3700	11.3424	(1.040)	0	0	0
2021/10/25	2040	05/05/2022	11.90	Call	Bond Future	4,898.9500	4.8989	4,958.1600	4.9582	1.209	0	0	0
2021/10/25	2040	05/05/2022	11.90	Put	Bond Future	1,794.8900	1.7949	1,733.8100	1.7338	(3.403)	0	0	0
2021/10/25	2040	04/08/2022	11.05	Call	Bond Future	1,893.5300	1.8935	1,920.3000	1.9203	1.414	0	0	0
2021/10/25	2040	04/08/2022	11.05	Put	Bond Future	5,575.3800	5.5754	5,480.5100	5.4805	(1.702)	0	0	0
2021/10/25	2040	04/08/2022			Bond Future	11.6178	80.7880	11.5984	80.9096	(0.167)	0.0000	0.0000	0
2021/10/25	2040	04/08/2022	11.03	Call	Bond Future	1,845.9500	1.8459	1,872.1100	1.8721	1.417	0	0	0
2021/10/25	2040	04/08/2022	11.03	Put	Bond Future	5,662.2700	5.6623	5,566.7900	5.5668	(1.686)	0	0	0
2021/10/25	2040	04/08/2022	11.04	Call	Bond Future	1,869.7900	1.8698	1,896.2600	1.8963	1.416	0	0	0
2021/10/25	2040	04/08/2022	11.04	Put	Bond Future	5,618.8300	5.6188	5,523.6600	5.5237	(1.694)	0	0	0
2021/10/25	2040	03/11/2022	11.39	Call	Bond Future	2,732.5500	2.7325	2,768.7500	2.7688	1.325	0	0	0
2021/10/25	2040	03/11/2022	11.40	Call	Bond Future	2,758.9100	2.7589	2,795.4100	2.7954	1.323	0	0	0
2021/10/25	2040	03/11/2022	11.41	Put	Bond Future	5,366.0800	5.3661	5,279.7900	5.2798	(1.608)	0	0	0
2021/10/25	2040	03/11/2022			Bond Future	11.8233	81.8348	11.8031	81.9579	(0.171)	0.0000	0.0000	0
2021/10/25	2040	03/11/2022	11.39	Put	Bond Future	5,441.1000	5.4411	5,354.2300	5.3542	(1.597)	0	0	0
2021/10/25	2040	03/11/2022	11.40	Put	Bond Future	5,403.3200	5.4033	5,316.7500	5.3167	(1.602)	0	0	0
2021/10/25	2040	03/11/2022	11.41	Call	Bond Future	2,785.7400	2.7857	2,822.5200	2.8225	1.320	0	0	0
2021/10/25	2044	04/11/2021	12.91	Call	Bond Future	11,616.8500	11.6168	11,701.5100	11.7015	0.729	0	0	0
2021/10/25	2044	04/11/2021	12.91	Put	Bond Future	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 Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2021/10/25	2044	04/11/2021			Bond Future	11.0074	83.7594	10.9953	83.8441	(0.110)	0.0000	0.0000	22,199
2021/10/25	2044	04/11/2021	12.89	Call	Bond Future	11,509.8200	11.5098	11,594.4800	11.5945	0.736	0	0	0
2021/10/25	2044	04/11/2021	12.89	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/10/25	2044	04/11/2021	12.90	Call	Bond Future	11,563.3700	11.5634	11,648.0300	11.6480	0.732	0	0	0
2021/10/25	2044	04/11/2021	12.90	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/10/25	2044	03/02/2022	11.59	Call	Bond Future	3,827.4600	3.8275	3,855.7600	3.8558	0.739	0	0	0
2021/10/25	2044	03/02/2022	11.59	Put	Bond Future	1,250.4200	1.2504	1,193.5700	1.1936	(4.546)	0	0	0
2021/10/25	2044	03/02/2022	11.60	Call	Bond Future	3,872.9800	3.8730	3,901.7100	3.9017	0.742	0	0	0
2021/10/25	2044	03/02/2022	11.60	Put	Bond Future	1,232.0400	1.2320	1,175.6200	1.1756	(4.579)	0	0	0
2021/10/25	2044	03/02/2022			Bond Future	11.1980	80.3213	11.1854	80.4064	(0.112)	0.0000	0.0000	47,225
2021/10/25	2044	03/02/2022	11.61	Call	Bond Future	3,918.5200	3.9185	3,947.6800	3.9477	0.744	0	0	0
2021/10/25	2044	03/02/2022	11.61	Put	Bond Future	1,213.7700	1.2138	1,157.7800	1.1578	(4.613)	0	0	0
2021/10/25	2044	05/05/2022	11.91	Call	Bond Future	5,037.8400	5.0378	5,074.5800	5.0746	0.729	0	0	0
2021/10/25	2044	05/05/2022	11.91	Put	Bond Future	1,746.3000	1.7463	1,697.1100	1.6971	(2.817)	0	0	0
2021/10/25	2044	05/05/2022	11.92	Call	Bond Future	5,081.5500	5.0815	5,118.5600	5.1186	0.728	0	0	0
2021/10/25	2044	05/05/2022	11.92	Put	Bond Future	1,728.9300	1.7289	1,680.0100	1.6800	(2.829)	0	0	0
2021/10/25	2044	05/05/2022			Bond Future	11.3906	81.2695	11.3775	81.3554	(0.115)	0.0000	0.0000	5,735
2021/10/25	2044	05/05/2022	11.93	Call	Bond Future	5,125.3500	5.1253	5,162.6400	5.1626	0.728	0	0	0
2021/10/25	2044	05/05/2022	11.93	Put	Bond Future	1,711.7400	1.7117	1,663.1000	1.6631	(2.842)	0	0	0
2021/10/25	2044	04/08/2022	11.08	Call	Bond Future	2,012.2700	2.0123	2,027.5500	2.0275	0.759	0	0	0
2021/10/25	2044	04/08/2022	11.08	Put	Bond Future	5,399.5500	5.3996	5,327.9800	5.3280	(1.325)	0	0	0
2021/10/25	2044	04/08/2022	11.09	Call	Bond Future	2,037.6500	2.0376	2,053.1400	2.0531	0.760	0	0	0
2021/10/25	2044	04/08/2022	11.09	Put	Bond Future	5,356.5100	5.3565	5,285.1500	5.2851	(1.332)	0	0	0
2021/10/25	2044	04/08/2022			Bond Future	11.5926	77.8436	11.5790	77.9305	(0.117)	0.0000	0.0000	0
2021/10/25	2044	04/08/2022	11.10	Call	Bond Future	2,063.1900	2.0632	2,078.8900	2.0789	0.761	0	0	0
2021/10/25	2044	04/08/2022	11.10	Put	Bond Future	5,313.7300	5.3137	5,242.5800	5.2426	(1.339)	0	0	0
2021/10/25	2044	03/11/2022	11.40	Put	Bond Future	5,304.2400	5.3042	5,238.6900	5.2387	(1.236)	0	0	0
2021/10/25	2044	03/11/2022	11.41	Call	Bond Future	2,873.1400	2.8731	2,895.6300	2.8956	0.783	0	0	0
2021/10/25	2044	03/11/2022	11.41	Put	Bond Future	5,266.5300	5.2665	5,201.1800	5.2012	(1.241)	0	0	0
2021/10/25	2044	03/11/2022			Bond Future	11.7861	78.8523	11.7719	78.9401	(0.120)	0.0000	0.0000	0
2021/10/25	2044	03/11/2022	11.39	Call	Bond Future	2,818.3100	2.8183	2,840.4000	2.8404	0.784	0	0	0
2021/10/25	2044	03/11/2022	11.39	Put	Bond Future	5,342.4900	5.3425	5,276.7400	5.2767	(1.231)	0	0	0
2021/10/25	2044	03/11/2022	11.40	Call	Bond Future	2,845.5000	2.8455	2,867.7900	2.8678	0.783	0	0	0
2021/10/25	2046	04/11/2021			Bond Future	108.8568	108.8568	109.0775	109.0775	0.203	0.0000	0.0000	9,554
2021/10/25	2046	03/02/2022			Bond Future	110.1070	110.1070	110.3295	110.3295	0.202	0.0000	0.0000	13,054
2021/10/25	2046	05/05/2022			Bond Future	109.5503	109.5503	109.7751	109.7751	0.205	0.0000	0.0000	171
2021/10/25	2046	04/08/2022			Bond Future	110.9274	110.9274	111.1549	111.1549	0.205	0.0000	0.0000	0
2021/10/25	2046	03/11/2022			Bond Future	110.3956	110.3956	110.6266	110.6266	0.209	0.0000	0.0000	0
2021/10/25	2050	04/11/2021			Bond Future	112.0641	112.0641	111.9990	111.9990	(0.058)	0.0000	0.0000	3,193
2021/10/25	2050	03/02/2022			Bond Future	111.3693	111.3693	111.3028	111.3028	(0.060)	0.0000	0.0000	7,284
2021/10/25	2050	05/05/2022			Bond Future	112.7100	112.7100	112.6424	112.6424	(0.060)	0.0000	0.0000	379
2021/10/25	2050	04/08/2022			Bond Future	112.1112	112.1112	112.0434	112.0434	(0.060)	0.0000	0.0000	0
2021/10/25	2050	03/11/2022			Bond Future	113.5178	113.5178	113.4489	113.4489	(0.061)	0.0000	0.0000	0
2021/10/25	8607	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 Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2021/10/25	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/10/25	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/10/25	AL37	04/11/2021			Index Future	790.0590	790.0590	792.4400	792.4400	0.301	0.0000	0.0000	0
2021/10/25	AL37	03/02/2022			Index Future	798.9370	798.9370	801.3300	801.3300	0.300	0.0000	0.0000	0
2021/10/25	AL37	05/05/2022			Index Future	808.3580	808.3580	810.7730	810.7730	0.299	0.0000	0.0000	0
2021/10/25	AL37	04/08/2022			Index Future	818.2190	818.2190	820.6600	820.6600	0.298	0.0000	0.0000	0
2021/10/25	AL37	03/11/2022			Index Future	828.3960	828.3960	830.8650	830.8650	0.298	0.0000	0.0000	0
2021/10/25	AL7T	04/11/2021			Index Future	896.1120	896.1120	897.9840	897.9840	0.209	0.0000	0.0000	0
2021/10/25	AL7T	03/02/2022			Index Future	906.1820	906.1820	908.0580	908.0580	0.207	0.0000	0.0000	0
2021/10/25	AL7T	05/05/2022			Index Future	916.8680	916.8680	918.7590	918.7590	0.206	0.0000	0.0000	0
2021/10/25	AL7T	04/08/2022			Index Future	928.0530	928.0530	929.9620	929.9620	0.206	0.0000	0.0000	0
2021/10/25	AL7T	03/11/2022			Index Future	939.5960	939.5960	941.5260	941.5260	0.205	0.0000	0.0000	0
2021/10/25	ALBI	04/11/2021			Index Future	793.4100	793.4100	794.8220	794.8220	0.178	0.0000	0.0000	115
2021/10/25	ALBI	03/02/2022			Index Future	802.3250	802.3250	803.7390	803.7390	0.176	0.0000	0.0000	136
2021/10/25	ALBI	05/05/2022			Index Future	811.7860	811.7860	813.2100	813.2100	0.175	0.0000	0.0000	29
2021/10/25	ALBI	04/08/2022			Index Future	821.6890	821.6890	823.1260	823.1260	0.175	0.0000	0.0000	0
2021/10/25	ALBI	03/11/2022			Index Future	831.9100	831.9100	833.3620	833.3620	0.175	0.0000	0.0000	0
2021/10/25	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/10/25	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/10/25	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/10/25	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/10/25	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/10/25	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/10/25	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/10/25	C040	06/10/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/10/25	C040	31/01/2040			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/10/25	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/10/25	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/10/25	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/10/25	C186	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 Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2021/10/25	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/10/25	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/10/25	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2021/10/25	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/10/25	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/10/25	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/10/25	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/10/25	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/10/25	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/10/25	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/10/25	C303	28/02/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/10/25	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/10/25	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/10/25	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/10/25	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/10/25	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/10/25	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/10/25	ES33	04/11/2021			Bond Future	11.5814	75.1604	11.5635	75.2528	(0.154)	0.0000	0.0000	0
2021/10/25	ES33	03/02/2022			Bond Future	11.8371	76.0236	11.8185	76.1166	(0.157)	0.0000	0.0000	263
2021/10/25	ES33	05/05/2022			Bond Future	12.0924	73.1614	12.0730	73.2553	(0.160)	0.0000	0.0000	87
2021/10/25	ES33	04/08/2022			Bond Future	12.3570	74.0334	12.3368	74.1283	(0.163)	0.0000	0.0000	0
2021/10/25	ES33	03/11/2022			Bond Future	12.6294	71.2337	12.6084	71.3298	(0.167)	0.0000	0.0000	0
2021/10/25	ES42	04/11/2021			Bond Future	12.0733	73.4335	12.0607	73.5070	(0.105)	0.0000	0.0000	0
2021/10/25	ES42	03/02/2022			Bond Future	12.3074	74.2768	12.2943	74.3508	(0.106)	0.0000	0.0000	3,579
2021/10/25	ES42	05/05/2022			Bond Future	12.5496	70.9125	12.5360	70.9871	(0.109)	0.0000	0.0000	1,190
2021/10/25	ES42	04/08/2022			Bond Future	12.7938	71.7563	12.7795	71.8317	(0.111)	0.0000	0.0000	0
2021/10/25	ES42	03/11/2022			Bond Future	13.0463	68.4481	13.0314	68.5245	(0.114)	0.0000	0.0000	0
2021/10/25	GOVI	04/11/2021	728.40	Call	GOVI	549,570.0000	54.9570	563,440.0000	56.3440	2.524	0	0	0
2021/10/25	GOVI	04/11/2021	728.40	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	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2021/10/25	GOVI	04/11/2021	728.41	Call	GOVI	549,470.0000	54.9470	563,340.0000	56.3340	2.524	0	0	0
2021/10/25	GOVI	04/11/2021	728.41	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/10/25	GOVI	04/11/2021			GOVI	783.3570	783.3570	784.7440	784.7440	0.177	0.0000	0.0000	49
2021/10/25	GOVI	04/11/2021	728.42	Call	GOVI	549,370.0000	54.9370	563,240.0000	56.3240	2.525	0	0	0
2021/10/25	GOVI	04/11/2021	728.42	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/10/25	GOVI	03/02/2022	792.76	Call	GOVI	0.0000	0.0000	7,870.0000	0.7870	100.000	0	0	0
2021/10/25	GOVI	03/02/2022	792.76	Put	GOVI	6,010.0000	0.6010	0.0000	0.0000	(100.000)	0	0	0
2021/10/25	GOVI	03/02/2022			GOVI	792.1590	792.1590	793.5470	793.5470	0.175	0.0000	0.0000	973
2021/10/25	GOVI	03/02/2022	792.74	Call	GOVI	0.0000	0.0000	8,070.0000	0.8070	100.000	0	0	0
2021/10/25	GOVI	03/02/2022	792.74	Put	GOVI	5,810.0000	0.5810	0.0000	0.0000	(100.000)	0	0	0
2021/10/25	GOVI	03/02/2022	792.75	Call	GOVI	0.0000	0.0000	7,970.0000	0.7970	100.000	0	0	0
2021/10/25	GOVI	03/02/2022	792.75	Put	GOVI	5,910.0000	0.5910	0.0000	0.0000	(100.000)	0	0	0
2021/10/25	GOVI	05/05/2022	788.25	Call	GOVI	132,500.0000	13.2500	146,490.0000	14.6490	10.558	0	0	0
2021/10/25	GOVI	05/05/2022	788.25	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/10/25	GOVI	05/05/2022			GOVI	801.5000	801.5000	802.8990	802.8990	0.175	0.0000	0.0000	0
2021/10/25	GOVI	05/05/2022	788.23	Call	GOVI	132,700.0000	13.2700	146,690.0000	14.6690	10.543	0	0	0
2021/10/25	GOVI	05/05/2022	788.23	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/10/25	GOVI	05/05/2022	788.24	Call	GOVI	132,600.0000	13.2600	146,590.0000	14.6590	10.551	0	0	0
2021/10/25	GOVI	05/05/2022	788.24	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/10/25	GOVI	04/08/2022	819.28	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/10/25	GOVI	04/08/2022	819.28	Put	GOVI	80,020.0000	8.0020	65,910.0000	6.5910	(17.633)	0	0	0
2021/10/25	GOVI	04/08/2022			GOVI	811.2780	811.2780	812.6890	812.6890	0.174	0.0000	0.0000	0
2021/10/25	GOVI	04/08/2022	819.26	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/10/25	GOVI	04/08/2022	819.26	Put	GOVI	79,820.0000	7.9820	65,710.0000	6.5710	(17.677)	0	0	0
2021/10/25	GOVI	04/08/2022	819.27	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/10/25	GOVI	04/08/2022	819.27	Put	GOVI	79,920.0000	7.9920	65,810.0000	6.5810	(17.655)	0	0	0
2021/10/25	GOVI	03/11/2022	820.41	Call	GOVI	9,590.0000	0.9590	23,850.0000	2.3850	148.697	0	0	0
2021/10/25	GOVI	03/11/2022	820.41	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/10/25	GOVI	03/11/2022	820.42	Call	GOVI	9,490.0000	0.9490	23,750.0000	2.3750	150.263	0	0	0
2021/10/25	GOVI	03/11/2022	820.42	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/10/25	GOVI	03/11/2022			GOVI	821.3690	821.3690	822.7950	822.7950	0.174	0.0000	0.0000	0
2021/10/25	GOVI	03/11/2022	820.43	Call	GOVI	9,390.0000	0.9390	23,650.0000	2.3650	151.864	0	0	0
2021/10/25	GOVI	03/11/2022	820.43	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/10/25	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2021/10/25	IGOV	04/11/2021			Index Future	296.5350	296.5350	296.9100	296.9100	0.126	0.0000	0.0000	29
2021/10/25	IGOV	03/02/2022			Index Future	299.9410	299.9410	300.3150	300.3150	0.125	0.0000	0.0000	487
2021/10/25	IGOV	05/05/2022			Index Future	303.5510	303.5510	303.9270	303.9270	0.124	0.0000	0.0000	16
2021/10/25	IGOV	04/08/2022			Index Future	307.3260	307.3260	307.7050	307.7050	0.123	0.0000	0.0000	0
2021/10/25	IGOV	03/11/2022			Index Future	311.2190	311.2190	311.6020	311.6020	0.123	0.0000	0.0000	0
2021/10/25	IS05	21/12/2021			Interest Rate Swap	90.7000	90.7000	90.7000	90.7000	0.000	0.0000	0.0000	51
2021/10/25	IS05	15/03/2022			Interest Rate Swap	90.1300	90.1300	90.1300	90.1300	0.000	0.0000	0.0000	0
2021/10/25	IS05	21/06/2022			Interest Rate Swap	90.2900	90.2900	90.2900	90.2900	0.000	0.0000	0.0000	0
2021/10/25	IS05	20/09/2022			Interest Rate Swap	93.5000	93.5000	93.5000	93.5000	0.000	0.0000	0.0000	0
2021/10/25	IS05	20/12/2022			Interest Rate Swap	94.0600	94.0600	94.0600	94.0600	0.000	0.0000	0.0000	0
2021/10/25	IS05	22/03/2023			Interest Rate Swap	86.5400	86.5400	86.5400	86.5400	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 Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2021/10/25	IS05	20/06/2023			Interest Rate Swap	92.1700	92.1700	92.1700	92.1700	0.000	0.0000	0.0000	0
2021/10/25	IS05	19/09/2023			Interest Rate Swap	94.8800	94.8800	94.8800	94.8800	0.000	0.0000	0.0000	0
2021/10/25	IS10	17/12/2025			Interest Rate Swap	80.2800	80.2800	80.2800	80.2800	0.000	0.0000	0.0000	0
2021/10/25	IS10	16/03/2026			Interest Rate Swap	76.8200	76.8200	76.8200	76.8200	0.000	0.0000	0.0000	0
2021/10/25	IS10	15/06/2026			Interest Rate Swap	75.2400	75.2400	75.2400	75.2400	0.000	0.0000	0.0000	0
2021/10/25	IS10	21/09/2026			Interest Rate Swap	77.2700	77.2700	77.2700	77.2700	0.000	0.0000	0.0000	0
2021/10/25	IS10	21/12/2026			Interest Rate Swap	81.3000	81.3000	81.3000	81.3000	0.000	0.0000	0.0000	0
2021/10/25	IS10	15/03/2027			Interest Rate Swap	79.8000	79.8000	79.8000	79.8000	0.000	0.0000	0.0000	0
2021/10/25	IS10	21/06/2027			Interest Rate Swap	81.8600	81.8600	81.8600	81.8600	0.000	0.0000	0.0000	0
2021/10/25	IS10	20/09/2027			Interest Rate Swap	87.6100	87.6100	87.6100	87.6100	0.000	0.0000	0.0000	0
2021/10/25	IS10	20/12/2027			Interest Rate Swap	87.9400	87.9400	87.9400	87.9400	0.000	0.0000	0.0000	0
2021/10/25	IS10	22/03/2028			Interest Rate Swap	80.8900	80.8900	80.8900	80.8900	0.000	0.0000	0.0000	0
2021/10/25	IS10	20/06/2028			Interest Rate Swap	88.6800	88.6800	88.6800	88.6800	0.000	0.0000	0.0000	0
2021/10/25	IS10	19/09/2028			Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0.000	0.0000	0.0000	0
2021/10/25	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2021/10/25	JBAF	17/11/2021			Jibar Tradeable Future	3.7450	96.2550	3.7350	96.2650	(0.267)	0.0000	0.0000	50,000
2021/10/25	JBAF	15/12/2021			Jibar Tradeable Future	4.0250	95.9750	3.9650	96.0350	(1.491)	0.0000	0.0000	0
2021/10/25	JBAF	19/01/2022			Jibar Tradeable Future	4.1300	95.8700	4.0600	95.9400	(1.695)	0.0000	0.0000	0
2021/10/25	JBAF	16/02/2022			Jibar Tradeable Future	4.3400	95.6600	4.2600	95.7400	(1.843)	0.0000	0.0000	0
2021/10/25	JBAF	16/03/2022			Jibar Tradeable Future	4.4850	95.5150	4.3350	95.6650	(3.344)	0.0000	0.0000	0
2021/10/25	JBAF	20/04/2022			Jibar Tradeable Future	4.6800	95.3200	4.6000	95.4000	(1.709)	0.0000	0.0000	0
2021/10/25	JBAF	15/06/2022			Jibar Tradeable Future	5.0000	95.0000	4.9200	95.0800	(1.600)	0.0000	0.0000	72
2021/10/25	JBAF	21/09/2022			Jibar Tradeable Future	5.4250	94.5750	5.3450	94.6550	(1.475)	0.0000	0.0000	0
2021/10/25	JBAF	21/12/2022			Jibar Tradeable Future	5.8750	94.1250	5.8450	94.1550	(0.511)	0.0000	0.0000	68
2021/10/25	JBAF	15/03/2023			Jibar Tradeable Future	6.1900	93.8100	6.1700	93.8300	(0.323)	0.0000	0.0000	0
2021/10/25	JBAF	21/06/2023			Jibar Tradeable Future	6.5850	93.4150	6.5850	93.4150	0.000	0.0000	0.0000	0
2021/10/25	JBAF	20/09/2023			Jibar Tradeable Future	6.9050	93.0950	6.9050	93.0950	0.000	0.0000	0.0000	0
2021/10/25	R023	04/11/2021	4.90	Call	Bond Future	0.0100	0.0000	0.0000	0.0000	(100.000)	0	0	0
2021/10/25	R023	04/11/2021	4.90	Put	Bond Future	768.0500	0.7681	718.8100	0.7188	(6.411)	0	0	0
2021/10/25	R023	04/11/2021	4.91	Call	Bond Future	0.0100	0.0000	0.0000	0.0000	(100.000)	0	0	0
2021/10/25	R023	04/11/2021	4.91	Put	Bond Future	755.2100	0.7552	705.9700	0.7060	(6.520)	0	0	0
2021/10/25	R023	04/11/2021			Bond Future	5.5011	104.2845	5.4624	104.3338	(0.704)	0.0000	0.0000	6,810
2021/10/25	R023	04/11/2021	4.92	Call	Bond Future	0.0200	0.0000	0.0100	0.0000	(50.000)	0	0	0
2021/10/25	R023	04/11/2021	4.92	Put	Bond Future	742.3800	0.7424	693.1400	0.6931	(6.633)	0	0	0
2021/10/25	R023	03/02/2022	5.08	Call	Bond Future	13.7300	0.0137	16.4000	0.0164	19.446	0	0	0
2021/10/25	R023	03/02/2022	5.08	Put	Bond Future	709.3600	0.7094	662.8800	0.6629	(6.552)	0	0	0
2021/10/25	R023	03/02/2022			Bond Future	5.7546	105.4564	5.7067	105.5055	(0.832)	0.0000	0.0000	11,361
2021/10/25	R023	03/02/2022	5.06	Call	Bond Future	12.3300	0.0123	14.7500	0.0148	19.627	0	0	0
2021/10/25	R023	03/02/2022	5.06	Put	Bond Future	728.6900	0.7287	681.9600	0.6820	(6.413)	0	0	0
2021/10/25	R023	03/02/2022	5.07	Call	Bond Future	13.0500	0.0130	15.6000	0.0156	19.540	0	0	0
2021/10/25	R023	03/02/2022	5.07	Put	Bond Future	719.0500	0.7191	672.4500	0.6725	(6.481)	0	0	0
2021/10/25	R023	05/05/2022	6.31	Call	Bond Future	406.4000	0.4064	434.6300	0.4346	6.946	0	0	0
2021/10/25	R023	05/05/2022	6.31	Put	Bond Future	213.3600	0.2134	192.1300	0.1921	(9.950)	0	0	0
2021/10/25	R023	05/05/2022			Bond Future	6.0642	102.7900	6.0014	102.8395	(1.036)	0.0000	0.0000	777

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2021/10/25	R023	05/05/2022	6.29	Call	Bond Future	395.8800	0.3959	423.7400	0.4237	7.037	0	0	0
2021/10/25	R023	05/05/2022	6.29	Put	Bond Future	218.5300	0.2185	196.9300	0.1969	(9.884)	0	0	0
2021/10/25	R023	05/05/2022	6.30	Call	Bond Future	401.1300	0.4011	429.1700	0.4292	6.990	0	0	0
2021/10/25	R023	05/05/2022	6.30	Put	Bond Future	215.9300	0.2159	194.5100	0.1945	(9.920)	0	0	0
2021/10/25	R023	04/08/2022	6.05	Call	Bond Future	124.3700	0.1244	139.9500	0.1399	12.527	0	0	0
2021/10/25	R023	04/08/2022	6.05	Put	Bond Future	413.7600	0.4138	378.9800	0.3790	(8.406)	0	0	0
2021/10/25	R023	04/08/2022			Bond Future	6.5768	104.0214	6.4850	104.0717	(1.397)	0.0000	0.0000	0
2021/10/25	R023	04/08/2022	6.03	Call	Bond Future	119.9600	0.1200	135.1800	0.1352	12.688	0	0	0
2021/10/25	R023	04/08/2022	6.03	Put	Bond Future	420.3600	0.4204	385.2200	0.3852	(8.360)	0	0	0
2021/10/25	R023	04/08/2022	6.04	Call	Bond Future	121.9900	0.1220	137.3900	0.1374	12.624	0	0	0
2021/10/25	R023	04/08/2022	6.04	Put	Bond Future	416.8900	0.4169	381.9300	0.3819	(8.386)	0	0	0
2021/10/25	R023	03/11/2022	6.25	Call	Bond Future	33.1200	0.0331	40.4700	0.0405	22.192	0	0	0
2021/10/25	R023	03/11/2022	6.25	Put	Bond Future	524.3500	0.5244	481.3400	0.4813	(8.203)	0	0	0
2021/10/25	R023	03/11/2022	6.26	Call	Bond Future	33.3200	0.0333	40.7200	0.0407	22.209	0	0	0
2021/10/25	R023	03/11/2022	6.26	Put	Bond Future	521.4900	0.5215	478.5300	0.4785	(8.238)	0	0	0
2021/10/25	R023	03/11/2022			Bond Future	7.8586	101.4291	7.6930	101.4795	(2.107)	0.0000	0.0000	0
2021/10/25	R023	03/11/2022	6.27	Call	Bond Future	33.7600	0.0338	41.2400	0.0412	22.156	0	0	0
2021/10/25	R023	03/11/2022	6.27	Put	Bond Future	518.8600	0.5189	475.9800	0.4760	(8.264)	0	0	0
2021/10/25	R035	04/11/2021	10.11	Call	Bond Future	10.7600	0.0108	5.0100	0.0050	(53.439)	0	0	350
2021/10/25	R035	04/11/2021	10.11	Put	Bond Future	3,663.8600	3.6639	3,546.5700	3.5466	(3.201)	0	0	0
2021/10/25	R035	04/11/2021	10.12	Call	Bond Future	12.1300	0.0121	5.7900	0.0058	(52.267)	0	0	400
2021/10/25	R035	04/11/2021	10.12	Put	Bond Future	3,597.6200	3.5976	3,479.7400	3.4797	(3.277)	0	0	0
2021/10/25	R035	04/11/2021	10.23	Put	Bond Future	2,886.3700	2.8864	2,759.1000	2.7591	(4.409)	0	0	0
2021/10/25	R035	04/11/2021	10.62	Call	Bond Future	618.9500	0.6190	576.9600	0.5770	(6.784)	0	0	400
2021/10/25	R035	04/11/2021	10.62	Put	Bond Future	913.5300	0.9135	760.0000	0.7600	(16.806)	0	0	0
2021/10/25	R035	04/11/2021	11.75	Put	Bond Future	1.1100	0.0011	0.1800	0.0002	(83.784)	0	0	782
2021/10/25	R035	04/11/2021	10.60	Call	Bond Future	561.5900	0.5616	517.8800	0.5179	(7.783)	0	0	0
2021/10/25	R035	04/11/2021	10.60	Put	Bond Future	984.5000	0.9845	829.2500	0.8292	(15.769)	0	0	350
2021/10/25	R035	04/11/2021	12.53	Call	Bond Future	10,806.3500	10.8063	10,917.8900	10.9179	1.032	0	0	0
2021/10/25	R035	04/11/2021	12.53	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/10/25	R035	04/11/2021	11.08	Call	Bond Future	2,692.0500	2.6920	2,752.5900	2.7526	2.249	0	0	0
2021/10/25	R035	04/11/2021	11.08	Put	Bond Future	108.2800	0.1083	57.2800	0.0573	(47.100)	0	0	782
2021/10/25	R035	04/11/2021	11.20	Put	Bond Future	53.7500	0.0538	23.9500	0.0240	(55.442)	0	0	350
2021/10/25	R035	04/11/2021			Bond Future	10.6661	89.1096	10.6486	89.2212	(0.164)	0.0000	0.0000	38,608
2021/10/25	R035	04/11/2021	10.23	Call	Bond Future	39.8900	0.0399	24.1600	0.0242	(39.433)	0	0	782
2021/10/25	R035	04/11/2021	11.75	Call	Bond Future	6,537.5700	6.5376	6,648.1800	6.6482	1.692	0	0	0
2021/10/25	R035	04/11/2021	10.26	Call	Bond Future	53.1400	0.0531	33.9700	0.0340	(36.075)	0	0	150
2021/10/25	R035	04/11/2021	10.26	Put	Bond Future	2,699.5600	2.6996	2,568.8500	2.5688	(4.842)	0	0	0
2021/10/25	R035	04/11/2021	11.20	Call	Bond Future	3,365.8700	3.3659	3,447.6100	3.4476	2.428	0	0	0
2021/10/25	R035	04/11/2021	13.82	Call	Bond Future	17,165.1700	17.1652	17,276.7100	17.2767	0.650	0	0	0
2021/10/25	R035	04/11/2021	13.82	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	400
2021/10/25	R035	04/11/2021	12.51	Call	Bond Future	10,701.0700	10.7011	10,812.6100	10.8126	1.042	0	0	0
2021/10/25	R035	04/11/2021	12.51	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/10/25	R035	04/11/2021	12.52	Call	Bond Future	10,753.7400	10.7537	10,865.2800	10.8653	1.037	0	0	0
2021/10/25	R035	04/11/2021	12.52	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/10/25	R035	03/02/2022	10.24	Put	Bond Future	4,708.0400	4.7080	4,599.0200	4.5990	(2.316)	0	0	0
2021/10/25	R035	03/02/2022	10.26	Call	Bond Future	625.3000	0.6253	628.9900	0.6290	0.590	0	0	200

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2021/10/25	R035	03/02/2022	10.26	Put	Bond Future	4,607.5500	4.6075	4,498.9400	4.4989	(2.357)	0	0	0
2021/10/25	R035	03/02/2022	10.34	Call	Bond Future	762.5300	0.7625	768.0900	0.7681	0.729	0	0	0
2021/10/25	R035	03/02/2022	10.34	Put	Bond Future	4,218.7700	4.2188	4,112.0300	4.1120	(2.530)	0	0	500
2021/10/25	R035	03/02/2022	10.35	Call	Bond Future	780.9500	0.7809	786.7600	0.7868	0.744	0	0	1,600
2021/10/25	R035	03/02/2022	10.35	Put	Bond Future	4,171.7500	4.1718	4,065.2600	4.0653	(2.553)	0	0	0
2021/10/25	R035	03/02/2022	10.61	Call	Bond Future	1,351.0700	1.3511	1,365.4900	1.3655	1.067	0	0	0
2021/10/25	R035	03/02/2022	10.61	Put	Bond Future	3,064.0800	3.0641	2,966.2000	2.9662	(3.194)	0	0	200
2021/10/25	R035	03/02/2022	10.65	Call	Bond Future	1,453.7600	1.4538	1,469.8200	1.4698	1.105	0	0	0
2021/10/25	R035	03/02/2022	11.03	Call	Bond Future	2,646.4200	2.6464	2,680.8800	2.6809	1.302	0	0	0
2021/10/25	R035	03/02/2022	11.05	Put	Bond Future	1,695.4700	1.6955	1,618.6500	1.6187	(4.531)	0	0	1,600
2021/10/25	R035	03/02/2022	11.11	Call	Bond Future	2,948.8200	2.9488	2,987.4100	2.9874	1.309	0	0	0
2021/10/25	R035	03/02/2022	11.22	Call	Bond Future	3,386.2000	3.3862	3,430.5000	3.4305	1.308	0	0	0
2021/10/25	R035	03/02/2022	11.22	Put	Bond Future	1,336.0000	1.3360	1,268.0000	1.2680	(5.090)	0	0	0
2021/10/25	R035	03/02/2022	11.23	Call	Bond Future	3,427.1100	3.4271	3,471.9300	3.4719	1.308	0	0	0
2021/10/25	R035	03/02/2022	11.23	Put	Bond Future	1,317.1700	1.3172	1,249.6900	1.2497	(5.123)	0	0	0
2021/10/25	R035	03/02/2022	11.28	Call	Bond Future	3,635.3200	3.6353	3,682.6800	3.6827	1.303	0	0	0
2021/10/25	R035	03/02/2022	11.28	Put	Bond Future	1,227.6100	1.2276	1,162.6700	1.1627	(5.290)	0	0	200
2021/10/25	R035	03/02/2022	11.33	Put	Bond Future	1,144.5600	1.1446	1,082.1100	1.0821	(5.456)	0	0	500
2021/10/25	R035	03/02/2022	11.39	Call	Bond Future	4,109.3200	4.1093	4,162.1100	4.1621	1.285	0	0	0
2021/10/25	R035	03/02/2022	11.39	Put	Bond Future	1,051.8700	1.0519	992.3600	0.9924	(5.658)	0	0	683
2021/10/25	R035	03/02/2022	11.73	Call	Bond Future	5,669.0100	5.6690	5,737.0900	5.7371	1.201	0	0	0
2021/10/25	R035	03/02/2022	11.73	Put	Bond Future	648.9600	0.6490	604.7400	0.6047	(6.814)	0	0	280
2021/10/25	R035	03/02/2022	9.92	Call	Bond Future	224.1200	0.2241	223.4700	0.2235	(0.290)	0	0	200
2021/10/25	R035	03/02/2022	9.92	Put	Bond Future	6,491.6600	6.4917	6,378.7100	6.3787	(1.740)	0	0	0
2021/10/25	R035	03/02/2022			Bond Future	10.8829	90.1109	10.8648	90.2232	(0.167)	0.0000	0.0000	95,698
2021/10/25	R035	03/02/2022	10.24	Call	Bond Future	593.6100	0.5936	596.8900	0.5969	0.553	0	0	500
2021/10/25	R035	03/02/2022	10.65	Put	Bond Future	2,912.6500	2.9126	2,816.4100	2.8164	(3.304)	0	0	683
2021/10/25	R035	03/02/2022	11.03	Put	Bond Future	1,743.0300	1.7430	1,665.1900	1.6652	(4.466)	0	0	280
2021/10/25	R035	03/02/2022	11.05	Call	Bond Future	2,720.6400	2.7206	2,756.1200	2.7561	1.304	0	0	0
2021/10/25	R035	03/02/2022	11.11	Put	Bond Future	1,559.8300	1.5598	1,486.1200	1.4861	(4.726)	0	0	200
2021/10/25	R035	03/02/2022	11.24	Call	Bond Future	3,468.0200	3.4680	3,513.3600	3.5134	1.307	0	0	0
2021/10/25	R035	03/02/2022	11.24	Put	Bond Future	1,298.4100	1.2984	1,231.4500	1.2314	(5.157)	0	0	0
2021/10/25	R035	03/02/2022	11.33	Call	Bond Future	3,848.5200	3.8485	3,898.3700	3.8984	1.295	0	0	0
2021/10/25	R035	03/02/2022	10.10	Call	Bond Future	401.1200	0.4011	402.0900	0.4021	0.242	0	0	280
2021/10/25	R035	03/02/2022	10.10	Put	Bond Future	5,448.6600	5.4487	5,337.3300	5.3373	(2.043)	0	0	0
2021/10/25	R035	03/02/2022	11.88	Call	Bond Future	6,383.8200	6.3838	6,457.9300	6.4579	1.161	0	0	0
2021/10/25	R035	03/02/2022	11.88	Put	Bond Future	519.3700	0.5194	481.1800	0.4812	(7.353)	0	0	1,800
2021/10/25	R035	03/02/2022	9.70	Call	Bond Future	100.9900	0.1010	99.7800	0.0998	(1.198)	0	0	683
2021/10/25	R035	03/02/2022	9.70	Put	Bond Future	7,891.3000	7.8913	7,777.7900	7.7778	(1.438)	0	0	0
2021/10/25	R035	05/05/2022	11.63	Call	Bond Future	4,726.7600	4.7268	4,784.2300	4.7842	1.216	0	0	0
2021/10/25	R035	05/05/2022	11.63	Put	Bond Future	1,593.6700	1.5937	1,537.7500	1.5378	(3.509)	0	0	0
2021/10/25	R035	05/05/2022	11.64	Call	Bond Future	4,767.7500	4.7677	4,825.5700	4.8256	1.213	0	0	0
2021/10/25	R035	05/05/2022	11.64	Put	Bond Future	1,577.7300	1.5777	1,522.1600	1.5222	(3.522)	0	0	0
2021/10/25	R035	05/05/2022			Bond Future	11.0947	86.6961	11.0758	86.8095	(0.170)	0.0000	0.0000	8,926
2021/10/25	R035	05/05/2022	11.65	Call	Bond Future	4,808.6200	4.8086	4,866.7800	4.8668	1.209	0	0	0
2021/10/25	R035	05/05/2022	11.65	Put	Bond Future	1,561.7300	1.5617	1,506.5000	1.5065	(3.536)	0	0	0
2021/10/25	R035	04/08/2022	10.73	Call	Bond Future	1,727.9400	1.7279	1,752.6100	1.7526	1.428	0	0	0
2021/10/25	R035	04/08/2022	10.73	Put	Bond Future	5,247.1700	5.2472	5,157.2600	5.1573	(1.713)	0	0	0

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2021/10/25	R035	04/08/2022	11.13	Put	Bond Future	3,824.5900	3.8246	3,746.6500	3.7467	(2.038)	0	0	100
2021/10/25	R035	04/08/2022	9.84	Call	Bond Future	440.0900	0.4401	446.4400	0.4464	1.443	0	0	100
2021/10/25	R035	04/08/2022	9.84	Put	Bond Future	9,725.0000	9.7250	9,616.7700	9.6168	(1.113)	0	0	0
2021/10/25	R035	04/08/2022	10.64	Call	Bond Future	1,532.7500	1.5328	1,554.9500	1.5550	1.448	0	0	0
2021/10/25	R035	04/08/2022	10.64	Put	Bond Future	5,611.6700	5.6117	5,519.2900	5.5193	(1.646)	0	0	100
2021/10/25	R035	04/08/2022	10.72	Call	Bond Future	1,705.7400	1.7057	1,730.1300	1.7301	1.430	0	0	0
2021/10/25	R035	04/08/2022	10.72	Put	Bond Future	5,286.9100	5.2869	5,196.7200	5.1967	(1.706)	0	0	0
2021/10/25	R035	04/08/2022			Bond Future	11.3154	87.7133	11.2958	87.8279	(0.173)	0.0000	0.0000	0
2021/10/25	R035	04/08/2022	10.74	Call	Bond Future	1,750.5900	1.7506	1,775.5400	1.7755	1.425	0	0	0
2021/10/25	R035	04/08/2022	10.74	Put	Bond Future	5,207.9500	5.2079	5,118.3200	5.1183	(1.721)	0	0	0
2021/10/25	R035	04/08/2022	11.13	Call	Bond Future	2,732.3600	2.7324	2,769.0000	2.7690	1.341	0	0	0
2021/10/25	R035	03/11/2022	11.15	Call	Bond Future	2,665.2000	2.6652	2,700.4000	2.7004	1.321	0	0	0
2021/10/25	R035	03/11/2022	11.15	Put	Bond Future	4,922.2300	4.9222	4,841.5400	4.8415	(1.639)	0	0	0
2021/10/25	R035	03/11/2022			Bond Future	11.5407	84.3688	11.5202	84.4847	(0.177)	0.0000	0.0000	0
2021/10/25	R035	03/11/2022	11.13	Call	Bond Future	2,615.3300	2.6153	2,649.9900	2.6500	1.325	0	0	0
2021/10/25	R035	03/11/2022	11.13	Put	Bond Future	4,990.2700	4.9903	4,909.0400	4.9090	(1.628)	0	0	0
2021/10/25	R035	03/11/2022	11.14	Call	Bond Future	2,640.0300	2.6400	2,674.9600	2.6750	1.323	0	0	0
2021/10/25	R035	03/11/2022	11.14	Put	Bond Future	4,955.9900	4.9560	4,875.0300	4.8750	(1.634)	0	0	0
2021/10/25	R186	04/11/2021		Call	Bond Future	13,985.9900	13.9860	14,307.0600	14.3071	2.296	0	0	0
2021/10/25	R186	04/11/2021		Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/10/25	R186	04/11/2021	7.77	Call	Bond Future	56.7800	0.0568	68.4200	0.0684	20.500	0	0	0
2021/10/25	R186	04/11/2021	8.09	Call	Bond Future	468.3800	0.4684	597.1400	0.5971	27.490	0	0	0
2021/10/25	R186	04/11/2021	8.09	Put	Bond Future	442.3000	0.4423	249.9900	0.2500	(43.480)	0	0	0
2021/10/25	R186	04/11/2021	8.10	Call	Bond Future	491.4900	0.4915	625.7100	0.6257	27.309	0	0	0
2021/10/25	R186	04/11/2021	8.10	Put	Bond Future	421.6700	0.4217	234.8200	0.2348	(44.312)	0	0	0
2021/10/25	R186	04/11/2021			Bond Future	8.0840	113.9860	8.0108	114.3071	(0.906)	0.0000	0.0000	18,838
2021/10/25	R186	04/11/2021	7.77	Put	Bond Future	1,442.1700	1.4422	1,132.7400	1.1327	(21.456)	0	0	15,177
2021/10/25	R186	04/11/2021	8.11	Call	Bond Future	515.2700	0.5153	654.9700	0.6550	27.112	0	0	0
2021/10/25	R186	04/11/2021	8.11	Put	Bond Future	401.7200	0.4017	220.3500	0.2204	(45.148)	0	0	0
2021/10/25	R186	04/11/2021	8.77	Call	Bond Future	2,956.3800	2.9564	3,273.3400	3.2733	10.721	0	0	0
2021/10/25	R186	04/11/2021	8.77	Put	Bond Future	4.7100	0.0047	0.6000	0.0006	(87.261)	0	0	15,177
2021/10/25	R186	03/02/2022	7.30	Call	Bond Future	135.9300	0.1359	160.3000	0.1603	17.928	0	0	0
2021/10/25	R186	03/02/2022	7.30	Put	Bond Future	4,455.1100	4.4551	4,155.4800	4.1555	(6.726)	0	0	0
2021/10/25	R186	03/02/2022			Bond Future	8.3166	109.9853	8.2386	110.3093	(0.938)	0.0000	0.0000	53,468
2021/10/25	R186	03/02/2022	7.28	Call	Bond Future	128.1400	0.1281	151.2600	0.1513	18.043	0	0	0
2021/10/25	R186	03/02/2022	7.28	Put	Bond Future	4,534.4300	4.5344	4,233.5500	4.2336	(6.635)	0	0	0
2021/10/25	R186	03/02/2022	7.29	Call	Bond Future	131.9400	0.1319	155.6700	0.1557	17.985	0	0	0
2021/10/25	R186	03/02/2022	7.29	Put	Bond Future	4,494.6700	4.4947	4,194.4000	4.1944	(6.681)	0	0	0
2021/10/25	R186	05/05/2022	8.32	Call	Bond Future	1,298.3300	1.2983	1,427.7600	1.4278	9.969	0	0	0
2021/10/25	R186	05/05/2022	8.32	Put	Bond Future	2,250.4500	2.2504	2,052.3900	2.0524	(8.801)	0	0	0
2021/10/25	R186	05/05/2022	7.28	Call	Bond Future	197.9900	0.1980	228.8700	0.2289	15.597	0	0	435
2021/10/25	R186	05/05/2022	7.28	Put	Bond Future	5,369.8900	5.3699	5,073.2800	5.0733	(5.524)	0	0	0
2021/10/25	R186	05/05/2022	7.48	Call	Bond Future	285.8600	0.2859	328.6000	0.3286	14.951	0	0	3,600
2021/10/25	R186	05/05/2022	7.48	Put	Bond Future	4,630.5200	4.6305	4,345.7700	4.3458	(6.149)	0	0	0
2021/10/25	R186	05/05/2022			Bond Future	8.5617	111.2830	8.4783	111.6105	(0.974)	0.0000	0.0000	4,404
2021/10/25	R186	05/05/2022	8.30	Call	Bond Future	1,263.9200	1.2639	1,391.0200	1.3910	10.056	0	0	0
2021/10/25	R186	05/05/2022	8.30	Put	Bond Future	2,295.3000	2.2953	2,094.9100	2.0949	(8.730)	0	0	0

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2021/10/25	R186	05/05/2022	8.31	Call	Bond Future	1,281.0600	1.2811	1,409.3200	1.4093	10.012	0	0	0
2021/10/25	R186	05/05/2022	8.31	Put	Bond Future	2,272.8000	2.2728	2,073.5700	2.0736	(8.766)	0	0	0
2021/10/25	R186	05/05/2022	8.64	Call	Bond Future	1,920.1000	1.9201	2,086.7800	2.0868	8.681	0	0	0
2021/10/25	R186	05/05/2022	8.64	Put	Bond Future	1,613.8000	1.6138	1,452.9900	1.4530	(9.965)	0	0	4,035
2021/10/25	R186	05/05/2022	7.88	Call	Bond Future	654.0900	0.6541	734.1200	0.7341	12.235	0	0	435
2021/10/25	R186	05/05/2022	7.88	Put	Bond Future	3,366.9300	3.3669	3,119.4700	3.1195	(7.350)	0	0	0
2021/10/25	R186	05/05/2022	6.73	Call	Bond Future	65.5900	0.0656	76.8100	0.0768	17.106	0	0	3,600
2021/10/25	R186	05/05/2022	6.73	Put	Bond Future	7,552.1600	7.5522	7,235.8900	7.2359	(4.188)	0	0	0
2021/10/25	R186	04/08/2022	8.15	Call	Bond Future	969.7800	0.9698	1,068.2800	1.0683	10.157	0	0	0
2021/10/25	R186	04/08/2022	8.15	Put	Bond Future	3,500.9500	3.5010	3,267.7700	3.2678	(6.660)	0	0	0
2021/10/25	R186	04/08/2022	9.78	Call	Bond Future	4,412.1300	4.4121	4,649.7800	4.6498	5.386	0	0	0
2021/10/25	R186	04/08/2022	9.78	Put	Bond Future	955.6400	0.9556	861.6100	0.8616	(9.839)	0	0	3,600
2021/10/25	R186	04/08/2022	7.96	Call	Bond Future	732.8100	0.7328	813.9200	0.8139	11.068	0	0	3,600
2021/10/25	R186	04/08/2022			Bond Future	8.8250	107.3204	8.7354	107.6521	(1.015)	0.0000	0.0000	0
2021/10/25	R186	04/08/2022	7.96	Put	Bond Future	3,990.0900	3.9901	3,739.5200	3.7395	(6.280)	0	0	0
2021/10/25	R186	04/08/2022	8.13	Call	Bond Future	942.9800	0.9430	1,039.6200	1.0396	10.248	0	0	0
2021/10/25	R186	04/08/2022	8.13	Put	Bond Future	3,550.3000	3.5503	3,315.2600	3.3153	(6.620)	0	0	0
2021/10/25	R186	04/08/2022	8.14	Call	Bond Future	956.1600	0.9562	1,053.7200	1.0537	10.203	0	0	0
2021/10/25	R186	04/08/2022	8.14	Put	Bond Future	3,525.4000	3.5254	3,291.2800	3.2913	(6.641)	0	0	0
2021/10/25	R186	04/08/2022	6.96	Call	Bond Future	142.3400	0.1423	163.6800	0.1637	14.992	0	0	3,600
2021/10/25	R186	04/08/2022	6.96	Put	Bond Future	7,322.7300	7.3227	7,012.3900	7.0124	(4.238)	0	0	0
2021/10/25	R186	03/11/2022	8.53	Call	Bond Future	1,412.5300	1.4125	1,532.1900	1.5322	8.471	0	0	0
2021/10/25	R186	03/11/2022	8.53	Put	Bond Future	3,435.5400	3.4355	3,219.9300	3.2199	(6.276)	0	0	0
2021/10/25	R186	03/11/2022	8.54	Call	Bond Future	1,427.1800	1.4272	1,547.6500	1.5476	8.441	0	0	0
2021/10/25	R186	03/11/2022	8.54	Put	Bond Future	3,414.6400	3.4146	3,199.8400	3.1998	(6.291)	0	0	0
2021/10/25	R186	03/11/2022			Bond Future	9.1058	108.6949	9.0094	109.0301	(1.059)	0.0000	0.0000	0
2021/10/25	R186	03/11/2022	8.55	Call	Bond Future	1,441.5000	1.4415	1,562.7600	1.5628	8.412	0	0	0
2021/10/25	R186	03/11/2022	8.55	Put	Bond Future	3,393.4300	3.3934	3,179.4200	3.1794	(6.307)	0	0	0
2021/10/25	R197	04/11/2021			Bond Future	327.6816	327.6816	327.7678	327.7678	0.026	0.0000	0.0000	1,189
2021/10/25	R197	03/02/2022			Bond Future	323.2080	323.2080	323.2933	323.2933	0.026	0.0000	0.0000	1,048
2021/10/25	R197	05/05/2022			Bond Future	327.0986	327.0986	327.1840	327.1840	0.026	0.0000	0.0000	237
2021/10/25	R197	04/08/2022			Bond Future	322.8406	322.8406	322.9285	322.9285	0.027	0.0000	0.0000	0
2021/10/25	R197	03/11/2022			Bond Future	326.8915	326.8915	326.9801	326.9801	0.027	0.0000	0.0000	0
2021/10/25	R202	04/11/2021			Bond Future	240.6718	240.6718	240.7526	240.7526	0.034	0.0000	0.0000	4,415
2021/10/25	R202	03/02/2022			Bond Future	239.0610	239.0610	239.1411	239.1411	0.033	0.0000	0.0000	7,848
2021/10/25	R202	05/05/2022			Bond Future	241.9384	241.9384	242.0188	242.0188	0.033	0.0000	0.0000	413
2021/10/25	R202	04/08/2022			Bond Future	240.5337	240.5337	240.6160	240.6160	0.034	0.0000	0.0000	0
2021/10/25	R202	03/11/2022			Bond Future	243.5514	243.5514	243.6343	243.6343	0.034	0.0000	0.0000	0
2021/10/25	R209	04/11/2021	10.00	Call	Bond Future	3.2600	0.0033	1.2200	0.0012	(62.577)	0	0	0
2021/10/25	R209	04/11/2021	10.00	Put	Bond Future	3,590.4500	3.5905	3,492.9100	3.4929	(2.717)	0	0	3,100
2021/10/25	R209	04/11/2021	10.25	Put	Bond Future	2,170.8700	2.1709	2,056.5100	2.0565	(5.268)	0	0	4,250
2021/10/25	R209	04/11/2021	12.00	Call	Bond Future	7,083.4400	7.0834	7,178.8700	7.1789	1.347	0	0	0
2021/10/25	R209	04/11/2021	12.00	Put	Bond Future	0.0700	0.0001	0.0000	0.0000	(100.000)	0	0	4,000
2021/10/25	R209	04/11/2021	12.17	Call	Bond Future	7,882.5000	7.8825	7,977.9900	7.9780	1.211	0	0	0
2021/10/25	R209	04/11/2021	12.19	Call	Bond Future	7,975.5100	7.9755	8,071.0000	8.0710	1.197	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 Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2021/10/25	R209	04/11/2021	12.19	Put	Bond Future	0.0100	0.0000	0.0000	0.0000	(100.000)	0	0	0
2021/10/25	R209	04/11/2021	10.50	Call	Bond Future	348.5000	0.3485	309.8400	0.3098	(11.093)	0	0	0
2021/10/25	R209	04/11/2021			Bond Future	10.6221	68.7953	10.6049	68.8908	(0.162)	0.0000	0.0000	13,159
2021/10/25	R209	04/11/2021	9.50	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	1,445
2021/10/25	R209	04/11/2021	9.50	Put	Bond Future	6,666.1000	6.6661	6,570.6000	6.5706	(1.433)	0	0	0
2021/10/25	R209	04/11/2021	10.25	Call	Bond Future	56.6300	0.0566	37.7700	0.0378	(33.304)	0	0	0
2021/10/25	R209	04/11/2021	12.17	Put	Bond Future	0.0100	0.0000	0.0000	0.0000	(100.000)	0	0	0
2021/10/25	R209	04/11/2021	12.18	Call	Bond Future	7,929.0300	7.9290	8,024.5200	8.0245	1.204	0	0	0
2021/10/25	R209	04/11/2021	12.18	Put	Bond Future	0.0100	0.0000	0.0000	0.0000	(100.000)	0	0	0
2021/10/25	R209	04/11/2021	10.50	Put	Bond Future	1,032.1900	1.0322	898.0300	0.8980	(12.998)	0	0	150
2021/10/25	R209	03/02/2022	11.03	Call	Bond Future	2,501.7900	2.5018	2,535.1400	2.5351	1.333	0	0	0
2021/10/25	R209	03/02/2022	11.03	Put	Bond Future	1,325.0100	1.3250	1,262.2200	1.2622	(4.739)	0	0	0
2021/10/25	R209	03/02/2022	11.02	Call	Bond Future	2,468.1600	2.4682	2,501.0600	2.5011	1.333	0	0	0
2021/10/25	R209	03/02/2022	11.02	Put	Bond Future	1,344.2600	1.3443	1,281.0200	1.2810	(4.704)	0	0	0
2021/10/25	R209	03/02/2022			Bond Future	10.8101	69.5683	10.7924	69.6645	(0.164)	0.0000	0.0000	18,110
2021/10/25	R209	03/02/2022	11.04	Call	Bond Future	2,535.4600	2.5355	2,569.2800	2.5693	1.334	0	0	0
2021/10/25	R209	03/02/2022	11.04	Put	Bond Future	1,305.8500	1.3059	1,243.5300	1.2435	(4.772)	0	0	0
2021/10/25	R209	05/05/2022	10.75	Call	Bond Future	1,722.8400	1.7228	1,746.9800	1.7470	1.401	0	0	0
2021/10/25	R209	05/05/2022	10.75	Put	Bond Future	3,058.8000	3.0588	2,985.8100	2.9858	(2.386)	0	0	10,050
2021/10/25	R209	05/05/2022	11.43	Call	Bond Future	3,703.1000	3.7031	3,749.9500	3.7500	1.265	0	0	0
2021/10/25	R209	05/05/2022	11.43	Put	Bond Future	1,481.0800	1.4811	1,430.8000	1.4308	(3.395)	0	0	0
2021/10/25	R209	05/05/2022	11.44	Call	Bond Future	3,737.4900	3.7375	3,784.6600	3.7847	1.262	0	0	0
2021/10/25	R209	05/05/2022	11.44	Put	Bond Future	1,465.1500	1.4651	1,415.1900	1.4152	(3.410)	0	0	0
2021/10/25	R209	05/05/2022	9.75	Call	Bond Future	260.0700	0.2601	263.0000	0.2630	1.127	0	0	7,525
2021/10/25	R209	05/05/2022	9.75	Put	Bond Future	7,352.0100	7.3520	7,257.8100	7.2578	(1.281)	0	0	0
2021/10/25	R209	05/05/2022			Bond Future	10.9993	67.2478	10.9809	67.3450	(0.167)	0.0000	0.0000	4,666
2021/10/25	R209	05/05/2022	11.45	Call	Bond Future	3,771.8200	3.7718	3,819.3100	3.8193	1.259	0	0	0
2021/10/25	R209	05/05/2022	11.45	Put	Bond Future	1,449.2100	1.4492	1,399.5700	1.3996	(3.425)	0	0	0
2021/10/25	R209	05/05/2022	12.00	Call	Bond Future	5,815.9600	5.8160	5,878.8200	5.8788	1.081	0	0	0
2021/10/25	R209	05/05/2022	12.00	Put	Bond Future	813.1400	0.8131	778.8700	0.7789	(4.215)	0	0	10,050
2021/10/25	R209	04/08/2022	10.58	Call	Bond Future	1,453.2700	1.4533	1,473.5300	1.4735	1.394	0	0	0
2021/10/25	R209	04/08/2022	10.58	Put	Bond Future	4,717.7000	4.7177	4,639.7900	4.6398	(1.651)	0	0	0
2021/10/25	R209	04/08/2022	10.57	Put	Bond Future	4,754.0900	4.7541	4,675.9400	4.6759	(1.644)	0	0	0
2021/10/25	R209	04/08/2022			Bond Future	11.1922	68.0372	11.1732	68.1354	(0.170)	0.0000	0.0000	0
2021/10/25	R209	04/08/2022	10.59	Call	Bond Future	1,472.4500	1.4725	1,492.9500	1.4929	1.392	0	0	0
2021/10/25	R209	04/08/2022	10.59	Put	Bond Future	4,681.7500	4.6818	4,604.0800	4.6041	(1.659)	0	0	0
2021/10/25	R209	04/08/2022	10.57	Call	Bond Future	1,434.4600	1.4345	1,454.4800	1.4545	1.396	0	0	0
2021/10/25	R209	03/11/2022	11.03	Call	Bond Future	2,388.2500	2.3882	2,419.0400	2.4190	1.289	0	0	0
2021/10/25	R209	03/11/2022	11.03	Put	Bond Future	4,221.0900	4.2211	4,152.5900	4.1526	(1.623)	0	0	0
2021/10/25	R209	03/11/2022			Bond Future	11.3877	65.7752	11.3680	65.8745	(0.173)	0.0000	0.0000	0
2021/10/25	R209	03/11/2022	11.02	Call	Bond Future	2,365.9900	2.3660	2,396.5400	2.3965	1.291	0	0	0
2021/10/25	R209	03/11/2022	11.02	Put	Bond Future	4,251.1100	4.2511	4,182.3700	4.1824	(1.617)	0	0	0
2021/10/25	R209	03/11/2022	11.01	Call	Bond Future	2,343.8400	2.3438	2,374.1500	2.3741	1.293	0	0	0
2021/10/25	R209	03/11/2022	11.01	Put	Bond Future	4,281.2900	4.2813	4,212.3100	4.2123	(1.611)	0	0	0
2021/10/25	R210	04/11/2021			Bond Future	211.6039	211.6039	211.7309	211.7309	0.060	0.0000	0.0000	1,253
2021/10/25	R210	03/02/2022			Bond Future	214.0342	214.0342	214.1615	214.1615	0.059	0.0000	0.0000	1,381
2021/10/25	R210	05/05/2022			Bond Future	213.7574	213.7574	213.8853	213.8853	0.060	0.0000	0.0000	104

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2021/10/25	R210	04/08/2022			Bond Future	216.4441	216.4441	216.5733	216.5733	0.060	0.0000	0.0000	0
2021/10/25	R210	03/11/2022			Bond Future	216.2435	216.2435	216.3756	216.3756	0.061	0.0000	0.0000	0
2021/10/25	R212	04/11/2021			Bond Future	175.8094	175.8094	175.9039	175.9039	0.054	0.0000	0.0000	2,605
2021/10/25	R213	04/11/2021	11.09	Put	Bond Future	0.3400	0.0003	0.0400	0.0000	(88.235)	0	0	0
2021/10/25	R213	04/11/2021	11.10	Put	Bond Future	0.3100	0.0003	0.0300	0.0000	(90.323)	0	0	0
2021/10/25	R213	04/11/2021	11.11	Call	Bond Future	5,905.3500	5.9053	6,050.7000	6.0507	2.461	0	0	0
2021/10/25	R213	04/11/2021			Bond Future	9.9363	83.7667	9.9088	83.9123	(0.277)	0.0000	0.0000	7,073
2021/10/25	R213	04/11/2021	11.09	Call	Bond Future	5,809.4700	5.8095	5,954.7800	5.9548	2.501	0	0	0
2021/10/25	R213	04/11/2021	11.10	Call	Bond Future	5,857.4200	5.8574	6,002.7500	6.0027	2.481	0	0	0
2021/10/25	R213	04/11/2021	11.11	Put	Bond Future	0.2900	0.0003	0.0300	0.0000	(89.655)	0	0	0
2021/10/25	R213	03/02/2022	9.22	Put	Bond Future	5,180.4600	5.1805	5,039.6000	5.0396	(2.719)	0	0	0
2021/10/25	R213	03/02/2022	9.58	Put	Bond Future	3,595.1900	3.5952	3,465.9200	3.4659	(3.596)	0	0	200
2021/10/25	R213	03/02/2022	9.98	Call	Bond Future	1,321.2400	1.3212	1,360.2100	1.3602	2.950	0	0	0
2021/10/25	R213	03/02/2022	9.98	Put	Bond Future	2,220.3100	2.2203	2,112.5300	2.1125	(4.854)	0	0	0
2021/10/25	R213	03/02/2022	10.00	Call	Bond Future	1,367.2200	1.3672	1,407.4500	1.4075	2.942	0	0	0
2021/10/25	R213	03/02/2022	10.00	Put	Bond Future	2,162.6600	2.1627	2,056.1400	2.0561	(4.925)	0	0	430
2021/10/25	R213	03/02/2022	10.60	Put	Bond Future	926.8400	0.9268	859.8700	0.8599	(7.226)	0	0	430
2021/10/25	R213	03/02/2022	10.67	Call	Bond Future	3,417.5700	3.4176	3,501.5700	3.5016	2.458	0	0	0
2021/10/25	R213	03/02/2022	10.67	Put	Bond Future	836.7000	0.8367	773.9500	0.7739	(7.500)	0	0	220
2021/10/25	R213	03/02/2022	8.63	Call	Bond Future	30.5000	0.0305	30.7700	0.0308	0.885	0	0	200
2021/10/25	R213	03/02/2022	8.63	Put	Bond Future	8,329.2400	8.3292	8,182.7600	8.1828	(1.759)	0	0	0
2021/10/25	R213	03/02/2022	8.80	Call	Bond Future	53.6100	0.0536	54.4800	0.0545	1.623	0	0	102
2021/10/25	R213	03/02/2022	8.80	Put	Bond Future	7,375.0000	7.3750	7,229.1200	7.2291	(1.978)	0	0	0
2021/10/25	R213	03/02/2022			Bond Future	10.1546	84.7080	10.1259	84.8547	(0.282)	0.0000	0.0000	16,478
2021/10/25	R213	03/02/2022	9.22	Call	Bond Future	216.1600	0.2162	222.0500	0.2220	2.725	0	0	430
2021/10/25	R213	03/02/2022	9.58	Call	Bond Future	587.8800	0.5879	605.3600	0.6054	2.973	0	0	0
2021/10/25	R213	03/02/2022	9.76	Call	Bond Future	877.1000	0.8771	903.2400	0.9032	2.980	0	0	0
2021/10/25	R213	03/02/2022	9.76	Put	Bond Future	2,927.2200	2.9272	2,806.6100	2.8066	(4.120)	0	0	102
2021/10/25	R213	03/02/2022	9.96	Call	Bond Future	1,276.3500	1.2764	1,314.0700	1.3141	2.955	0	0	0
2021/10/25	R213	03/02/2022	9.96	Put	Bond Future	2,279.2100	2.2792	2,170.1800	2.1702	(4.784)	0	0	0
2021/10/25	R213	03/02/2022	9.97	Call	Bond Future	1,298.7700	1.2988	1,337.1100	1.3371	2.952	0	0	0
2021/10/25	R213	03/02/2022	9.97	Put	Bond Future	2,249.7100	2.2497	2,141.3000	2.1413	(4.819)	0	0	0
2021/10/25	R213	03/02/2022	10.15	Call	Bond Future	1,741.2900	1.7413	1,791.3700	1.7914	2.876	0	0	0
2021/10/25	R213	03/02/2022	10.15	Put	Bond Future	1,764.8700	1.7649	1,668.2000	1.6682	(5.477)	0	0	200
2021/10/25	R213	03/02/2022	10.17	Call	Bond Future	1,794.8300	1.7948	1,846.2600	1.8463	2.865	0	0	0
2021/10/25	R213	03/02/2022	10.17	Put	Bond Future	1,716.2000	1.7162	1,620.8800	1.6209	(5.554)	0	0	220
2021/10/25	R213	03/02/2022	10.25	Call	Bond Future	2,017.8500	2.0178	2,074.7300	2.0747	2.819	0	0	0
2021/10/25	R213	03/02/2022	10.25	Put	Bond Future	1,532.0400	1.5320	1,442.1700	1.4422	(5.866)	0	0	102
2021/10/25	R213	03/02/2022	10.60	Call	Bond Future	3,163.4500	3.1635	3,243.2300	3.2432	2.522	0	0	0
2021/10/25	R213	03/02/2022	9.15	Call	Bond Future	171.5200	0.1715	176.0300	0.1760	2.629	0	0	220
2021/10/25	R213	03/02/2022	9.15	Put	Bond Future	5,523.0700	5.5231	5,380.8300	5.3808	(2.575)	0	0	0
2021/10/25	R213	05/05/2022	10.63	Call	Bond Future	3,004.8500	3.0049	3,077.3800	3.0774	2.414	0	0	0
2021/10/25	R213	05/05/2022	10.65	Put	Bond Future	1,690.1800	1.6902	1,615.4700	1.6155	(4.420)	0	0	0
2021/10/25	R213	05/05/2022			Bond Future	10.3693	82.1754	10.3394	82.3236	(0.288)	0.0000	0.0000	0
2021/10/25	R213	05/05/2022	10.63	Put	Bond Future	1,725.9300	1.7259	1,650.2400	1.6502	(4.385)	0	0	0
2021/10/25	R213	05/05/2022	10.64	Call	Bond Future	3,035.5500	3.0356	3,108.5600	3.1086	2.405	0	0	0

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2021/10/25	R213	05/05/2022	10.64	Put	Bond Future	1,708.0900	1.7081	1,632.8800	1.6329	(4.403)	0	0	0
2021/10/25	R213	05/05/2022	10.65	Call	Bond Future	3,066.1300	3.0661	3,139.6400	3.1396	2.397	0	0	0
2021/10/25	R213	04/08/2022	9.88	Call	Bond Future	1,197.1900	1.1972	1,231.9300	1.2319	2.902	0	0	0
2021/10/25	R213	04/08/2022	9.89	Call	Bond Future	1,213.8000	1.2138	1,248.9200	1.2489	2.893	0	0	0
2021/10/25	R213	04/08/2022	9.90	Put	Bond Future	4,654.8800	4.6549	4,540.3700	4.5404	(2.460)	0	0	0
2021/10/25	R213	04/08/2022			Bond Future	10.5944	83.1424	10.5632	83.2924	(0.295)	0.0000	0.0000	0
2021/10/25	R213	04/08/2022	9.88	Put	Bond Future	4,723.1600	4.7232	4,607.8900	4.6079	(2.441)	0	0	0
2021/10/25	R213	04/08/2022	9.89	Put	Bond Future	4,689.0600	4.6891	4,574.1700	4.5742	(2.450)	0	0	0
2021/10/25	R213	04/08/2022	9.90	Call	Bond Future	1,230.3000	1.2303	1,265.8000	1.2658	2.885	0	0	0
2021/10/25	R213	03/11/2022	10.38	Call	Bond Future	2,064.7800	2.0648	2,115.5600	2.1156	2.459	0	0	0
2021/10/25	R213	03/11/2022	10.38	Put	Bond Future	4,179.1100	4.1791	4,078.2600	4.0783	(2.413)	0	0	0
2021/10/25	R213	03/11/2022	10.39	Call	Bond Future	2,084.6200	2.0846	2,135.7500	2.1357	2.453	0	0	0
2021/10/25	R213	03/11/2022	10.39	Put	Bond Future	4,150.9100	4.1509	4,050.4100	4.0504	(2.421)	0	0	0
2021/10/25	R213	03/11/2022			Bond Future	10.8274	80.6818	10.7948	80.8334	(0.301)	0.0000	0.0000	0
2021/10/25	R213	03/11/2022	10.40	Call	Bond Future	2,104.8800	2.1049	2,156.3800	2.1564	2.447	0	0	0
2021/10/25	R213	03/11/2022	10.40	Put	Bond Future	4,123.1600	4.1232	4,023.0300	4.0230	(2.428)	0	0	0
2021/10/25	R214	04/11/2021	12.46	Call	Bond Future	7,481.4600	7.4815	7,549.9700	7.5500	0.916	0	0	0
2021/10/25	R214	04/11/2021	12.46	Put	Bond Future	0.0600	0.0001	0.0000	0.0000	(100.000)	0	0	0
2021/10/25	R214	04/11/2021	12.47	Call	Bond Future	7,527.6900	7.5277	7,596.2000	7.5962	0.910	0	0	0
2021/10/25	R214	04/11/2021			Bond Future	10.9971	65.5190	10.9850	65.5876	(0.110)	0.0000	0.0000	4,541
2021/10/25	R214	04/11/2021	12.47	Put	Bond Future	0.0600	0.0001	0.0000	0.0000	(100.000)	0	0	0
2021/10/25	R214	04/11/2021	12.48	Call	Bond Future	7,573.8400	7.5738	7,642.3600	7.6424	0.905	0	0	0
2021/10/25	R214	04/11/2021	12.48	Put	Bond Future	0.0500	0.0001	0.0000	0.0000	(100.000)	0	0	0
2021/10/25	R214	03/02/2022	11.39	Put	Bond Future	1,420.5900	1.4206	1,366.4300	1.3664	(3.813)	0	0	0
2021/10/25	R214	03/02/2022	11.40	Put	Bond Future	1,401.0800	1.4011	1,347.2500	1.3472	(3.842)	0	0	0
2021/10/25	R214	03/02/2022	11.41	Call	Bond Future	2,593.4000	2.5934	2,608.8300	2.6088	0.595	0	0	0
2021/10/25	R214	03/02/2022			Bond Future	11.1860	66.2553	11.1735	66.3242	(0.112)	0.0000	0.0000	19,040
2021/10/25	R214	03/02/2022	11.39	Call	Bond Future	2,525.6300	2.5256	2,540.4000	2.5404	0.585	0	0	0
2021/10/25	R214	03/02/2022	11.40	Call	Bond Future	2,559.5000	2.5595	2,574.6000	2.5746	0.590	0	0	0
2021/10/25	R214	03/02/2022	11.41	Put	Bond Future	1,381.6700	1.3817	1,328.1700	1.3282	(3.872)	0	0	0
2021/10/25	R214	05/05/2022	11.73	Put	Bond Future	1,669.5400	1.6695	1,626.0500	1.6260	(2.605)	0	0	0
2021/10/25	R214	05/05/2022	11.74	Put	Bond Future	1,652.1500	1.6522	1,608.8900	1.6089	(2.618)	0	0	0
2021/10/25	R214	05/05/2022	11.75	Call	Bond Future	3,622.7000	3.6227	3,649.2800	3.6493	0.734	0	0	0
2021/10/25	R214	05/05/2022			Bond Future	11.3692	63.7573	11.3562	63.8269	(0.114)	0.0000	0.0000	441
2021/10/25	R214	05/05/2022	11.73	Call	Bond Future	3,555.2600	3.5553	3,581.3800	3.5814	0.735	0	0	0
2021/10/25	R214	05/05/2022	11.74	Call	Bond Future	3,588.8400	3.5888	3,615.1900	3.6152	0.734	0	0	0
2021/10/25	R214	05/05/2022	11.75	Put	Bond Future	1,635.1100	1.6351	1,592.0800	1.5921	(2.632)	0	0	0
2021/10/25	R214	04/08/2022	10.98	Put	Bond Future	4,654.4800	4.6545	4,595.3000	4.5953	(1.271)	0	0	0
2021/10/25	R214	04/08/2022	10.99	Call	Bond Future	1,536.4200	1.5364	1,547.7200	1.5477	0.735	0	0	0
2021/10/25	R214	04/08/2022			Bond Future	11.5586	64.5045	11.5451	64.5749	(0.117)	0.0000	0.0000	0
2021/10/25	R214	04/08/2022	10.97	Call	Bond Future	1,496.5100	1.4965	1,507.4900	1.5075	0.734	0	0	0
2021/10/25	R214	04/08/2022	10.97	Put	Bond Future	4,691.0200	4.6910	4,631.6800	4.6317	(1.265)	0	0	0
2021/10/25	R214	04/08/2022	10.98	Call	Bond Future	1,516.3900	1.5164	1,527.5300	1.5275	0.735	0	0	0
2021/10/25	R214	04/08/2022	10.99	Put	Bond Future	4,618.1700	4.6182	4,559.1500	4.5592	(1.278)	0	0	0
2021/10/25	R214	03/11/2022	11.34	Call	Bond Future	2,287.1100	2.2871	2,304.6500	2.3047	0.767	0	0	0
2021/10/25	R214	03/11/2022	11.36	Put	Bond Future	4,366.8500	4.3669	4,313.6500	4.3137	(1.218)	0	0	0
2021/10/25	R214	03/11/2022			Bond Future	11.7501	62.0593	11.7361	62.1304	(0.119)	0.0000	0.0000	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2021/10/25	R214	03/11/2022	11.34	Put	Bond Future	4,429.2500	4.4293	4,375.7200	4.3757	(1.209)	0	0	0
2021/10/25	R214	03/11/2022	11.35	Call	Bond Future	2,309.3300	2.3093	2,327.0300	2.3270	0.766	0	0	0
2021/10/25	R214	03/11/2022	11.35	Put	Bond Future	4,397.8400	4.3978	4,344.4700	4.3445	(1.214)	0	0	0
2021/10/25	R214	03/11/2022	11.36	Call	Bond Future	2,331.9100	2.3319	2,349.7800	2.3498	0.766	0	0	0
2021/10/25	R248	04/11/2021	10.20	Put	Bond Future	5,713.3800	5.7134	5,697.7700	5.6978	(0.273)	0	0	0
2021/10/25	R248	04/11/2021	12.85	Call	Bond Future	11,817.8700	11.8179	11,832.6800	11.8327	0.125	0	0	0
2021/10/25	R248	04/11/2021	12.85	Put	Bond Future	0.0100	0.0000	0.0000	0.0000	(100.000)	0	0	0
2021/10/25	R248	04/11/2021	10.80	Call	Bond Future	345.7500	0.3458	270.3400	0.2703	(21.811)	0	0	1,050
2021/10/25	R248	04/11/2021	10.80	Put	Bond Future	1,445.8300	1.4458	1,355.6000	1.3556	(6.241)	0	0	0
2021/10/25	R248	04/11/2021			Bond Future	10.9518	82.7761	10.9498	82.7909	(0.019)	0.0000	0.0000	92,551
2021/10/25	R248	04/11/2021	9.60	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/10/25	R248	04/11/2021	9.60	Put	Bond Future	10,788.8400	10.7888	10,774.0200	10.7740	(0.137)	0	0	0
2021/10/25	R248	04/11/2021	10.20	Call	Bond Future	0.9900	0.0010	0.2000	0.0002	(79.798)	0	0	1,050
2021/10/25	R248	04/11/2021	10.30	Call	Bond Future	3.3800	0.0034	0.9500	0.0010	(71.893)	0	0	0
2021/10/25	R248	04/11/2021	10.30	Put	Bond Future	4,916.3200	4.9163	4,899.0700	4.8991	(0.351)	0	0	0
2021/10/25	R248	04/11/2021	12.84	Call	Bond Future	11,763.8400	11.7638	11,778.6500	11.7787	0.126	0	0	0
2021/10/25	R248	04/11/2021	12.84	Put	Bond Future	0.0100	0.0000	0.0000	0.0000	(100.000)	0	0	0
2021/10/25	R248	04/11/2021	12.83	Call	Bond Future	11,709.7300	11.7097	11,724.5400	11.7245	0.126	0	0	0
2021/10/25	R248	04/11/2021	12.83	Put	Bond Future	0.0100	0.0000	0.0000	0.0000	(100.000)	0	0	0
2021/10/25	R248	03/02/2022	10.40	Call	Bond Future	468.7400	0.4687	451.7200	0.4517	(3.631)	0	0	100
2021/10/25	R248	03/02/2022	10.50	Call	Bond Future	620.7900	0.6208	601.3000	0.6013	(3.140)	0	0	0
2021/10/25	R248	03/02/2022	10.50	Put	Bond Future	5,286.7300	5.2867	5,252.7800	5.2528	(0.642)	0	0	0
2021/10/25	R248	03/02/2022	10.90	Call	Bond Future	1,543.6900	1.5437	1,517.5800	1.5176	(1.691)	0	0	900
2021/10/25	R248	03/02/2022	10.90	Put	Bond Future	3,234.5200	3.2345	3,193.9500	3.1939	(1.254)	0	0	0
2021/10/25	R248	03/02/2022	11.47	Call	Bond Future	3,695.6400	3.6956	3,672.5700	3.6726	(0.624)	0	0	0
2021/10/25	R248	03/02/2022	10.20	Put	Bond Future	7,269.8500	7.2699	7,243.5100	7.2435	(0.362)	0	0	0
2021/10/25	R248	03/02/2022	11.48	Call	Bond Future	3,741.0400	3.7410	3,718.1200	3.7181	(0.613)	0	0	0
2021/10/25	R248	03/02/2022	11.49	Put	Bond Future	1,410.7500	1.4107	1,373.5200	1.3735	(2.639)	0	0	0
2021/10/25	R248	03/02/2022	9.80	Call	Bond Future	59.1800	0.0592	54.6100	0.0546	(7.722)	0	0	0
2021/10/25	R248	03/02/2022	9.80	Put	Bond Future	10,405.6700	10.4057	10,386.6400	10.3866	(0.183)	0	0	0
2021/10/25	R248	03/02/2022	10.00	Call	Bond Future	114.7700	0.1148	107.5500	0.1076	(6.291)	0	0	1,300
2021/10/25	R248	03/02/2022	10.00	Put	Bond Future	8,772.9200	8.7729	8,751.2400	8.7512	(0.247)	0	0	0
2021/10/25	R248	03/02/2022			Bond Future	11.1389	83.7063	11.1368	83.7207	(0.019)	0.0000	0.0000	177,259
2021/10/25	R248	03/02/2022	10.40	Put	Bond Future	5,908.0200	5.9080	5,876.5400	5.8765	(0.533)	0	0	0
2021/10/25	R248	03/02/2022	10.70	Call	Bond Future	1,022.0200	1.0220	998.3200	0.9983	(2.319)	0	0	1,300
2021/10/25	R248	03/02/2022	10.70	Put	Bond Future	4,177.2200	4.1772	4,139.0600	4.1391	(0.914)	0	0	0
2021/10/25	R248	03/02/2022	11.00	Call	Bond Future	1,850.2500	1.8503	1,823.6900	1.8237	(1.435)	0	0	100
2021/10/25	R248	03/02/2022	11.00	Put	Bond Future	2,825.7300	2.8257	2,784.7100	2.7847	(1.452)	0	0	0
2021/10/25	R248	03/02/2022	11.47	Put	Bond Future	1,451.8800	1.4519	1,414.3500	1.4144	(2.585)	0	0	0
2021/10/25	R248	03/02/2022	10.20	Call	Bond Future	246.7400	0.2467	234.8600	0.2349	(4.815)	0	0	900
2021/10/25	R248	03/02/2022	11.48	Put	Bond Future	1,431.2500	1.4313	1,393.8700	1.3939	(2.612)	0	0	0
2021/10/25	R248	03/02/2022	11.49	Call	Bond Future	3,786.4600	3.7865	3,763.6900	3.7637	(0.601)	0	0	0
2021/10/25	R248	05/05/2022	11.79	Call	Bond Future	4,888.8900	4.8889	4,876.3200	4.8763	(0.257)	0	0	0
2021/10/25	R248	05/05/2022	11.79	Put	Bond Future	1,824.9100	1.8249	1,797.8800	1.7979	(1.481)	0	0	0
2021/10/25	R248	05/05/2022	11.80	Call	Bond Future	4,933.3000	4.9333	4,920.8100	4.9208	(0.253)	0	0	0
2021/10/25	R248	05/05/2022			Bond Future	11.3203	80.2790	11.3181	80.2934	(0.019)	0.0000	0.0000	2,035
2021/10/25	R248	05/05/2022	11.80	Put	Bond Future	1,806.4100	1.8064	1,779.4600	1.7795	(1.492)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2021/10/25	R248	05/05/2022	11.81	Call	Bond Future	4,977.8200	4.9778	4,965.4200	4.9654	(0.249)	0	0	0
2021/10/25	R248	05/05/2022	11.81	Put	Bond Future	1,788.1000	1.7881	1,761.2400	1.7612	(1.502)	0	0	0
2021/10/25	R248	04/08/2022	10.98	Call	Bond Future	1,965.1200	1.9651	1,953.5400	1.9535	(0.589)	0	0	0
2021/10/25	R248	04/08/2022	10.98	Put	Bond Future	5,571.9600	5.5720	5,545.9400	5.5459	(0.467)	0	0	0
2021/10/25	R248	04/08/2022	10.99	Call	Bond Future	1,990.6700	1.9907	1,979.0800	1.9791	(0.582)	0	0	0
2021/10/25	R248	04/08/2022	10.99	Put	Bond Future	5,526.5000	5.5265	5,500.4700	5.5005	(0.471)	0	0	0
2021/10/25	R248	04/08/2022			Bond Future	11.5081	81.2201	11.5059	81.2346	(0.019)	0.0000	0.0000	0
2021/10/25	R248	04/08/2022	11.00	Call	Bond Future	2,016.6800	2.0167	2,005.0600	2.0051	(0.576)	0	0	0
2021/10/25	R248	04/08/2022	11.00	Put	Bond Future	5,481.6000	5.4816	5,455.5400	5.4555	(0.475)	0	0	0
2021/10/25	R248	03/11/2022	11.30	Put	Bond Future	5,436.9700	5.4370	5,413.1900	5.4132	(0.437)	0	0	0
2021/10/25	R248	03/11/2022	11.31	Put	Bond Future	5,397.4500	5.3975	5,373.6700	5.3737	(0.441)	0	0	0
2021/10/25	R248	03/11/2022	11.32	Call	Bond Future	2,878.6900	2.8787	2,869.4600	2.8695	(0.321)	0	0	0
2021/10/25	R248	03/11/2022			Bond Future	11.6981	77.8556	11.6958	77.8702	(0.019)	0.0000	0.0000	0
2021/10/25	R248	03/11/2022	11.30	Call	Bond Future	2,822.3900	2.8224	2,813.1500	2.8131	(0.327)	0	0	0
2021/10/25	R248	03/11/2022	11.31	Call	Bond Future	2,850.4700	2.8505	2,841.2300	2.8412	(0.324)	0	0	0
2021/10/25	R248	03/11/2022	11.32	Put	Bond Future	5,358.1700	5.3582	5,334.4000	5.3344	(0.444)	0	0	0

Total

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