



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 06/08/2021 TO 06/08/2021

Deal Date	Contract Details	Strike	C/P	Product	Previous Days Closing Yield	Previous Days ClosingPrice	Today's Closing Yield	Today's Closing	% Movement in MTM	Today's High	Today's Low	Open Interest
2021/08/06	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/08/06	0908	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/08/06	0957	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/08/06	0986	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/08/06	1386	28/02/2031		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/08/06	1409	28/02/2041		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/08/06	2025	05/08/2021		Bond Future	153.6634	153.6634	153.6634	153.6634	0.000	0.0000	0.0000	0
2021/08/06	2025	04/11/2021		Bond Future	155.3408	155.3408	155.3874	155.3874	0.030	0.0000	0.0000	4,840
2021/08/06	2025	03/02/2022		Bond Future	155.5998	155.5998	155.6492	155.6492	0.032	0.0000	0.0000	0
2021/08/06	2025	05/05/2022		Bond Future	157.4750	157.4750	157.5248	157.5248	0.032	0.0000	0.0000	0
2021/08/06	2025	04/08/2022		Bond Future	157.8290	157.8290	157.8796	157.8796	0.032	0.0000	0.0000	0
2021/08/06	2029	05/08/2021		Bond Future	114.1294	114.1294	114.1294	114.1294	0.000	0.0000	0.0000	0
2021/08/06	2029	04/11/2021		Bond Future	114.2058	114.2058	113.9643	113.9643	(0.211)	0.0000	0.0000	2,964

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2021/08/06	2029	03/02/2022			Bond Future	115.5499		115.3051		(0.212)	0.0000	0.0000	0
2021/08/06	2029	05/05/2022			Bond Future	115.7531		115.5081		(0.212)	0.0000	0.0000	0
2021/08/06	2029	04/08/2022			Bond Future	117.1913		116.9433		(0.212)	0.0000	0.0000	0
2021/08/06	2030	05/08/2021			Bond Future	8.8700	95.1286	8.8700	95.1286	0.000	0.0000	0.0000	0
2021/08/06	2030	04/11/2021	10.60	Call	Bond Future	8,189.5600	8.1896	7,768.6100	7.7686	(5.140)	0	0	0
2021/08/06	2030	04/11/2021	10.60	Put	Bond Future	147.2100	0.1472	172.3800	0.1724	17.098	0	0	0
2021/08/06	2030	04/11/2021	10.59	Put	Bond Future	149.8500	0.1498	175.4500	0.1755	17.084	0	0	0
2021/08/06	2030	04/11/2021	8.27	Put	Bond Future	4,793.7800	4.7938	5,165.6700	5.1657	7.758	0	0	0
2021/08/06	2030	04/11/2021	8.27	Call	Bond Future	378.8300	0.3788	304.6000	0.3046	(19.595)	0	0	300
2021/08/06	2030	04/11/2021	8.77	Put	Bond Future	2,717.2900	2.7173	2,994.4500	2.9944	10.200	0	0	0
2021/08/06	2030	04/11/2021	11.44	Put	Bond Future	23.8300	0.0238	28.5200	0.0285	19.681	0	0	300
2021/08/06	2030	04/11/2021	11.26	Call	Bond Future	11,235.2600	11.2353	10,796.3200	10.7963	(3.907)	0	0	0
2021/08/06	2030	04/11/2021	9.20	Call	Bond Future	2,309.0200	2.3090	2,048.8600	2.0489	(11.267)	0	0	29
2021/08/06	2030	04/11/2021	9.30	Put	Bond Future	1,281.4800	1.2815	1,447.6700	1.4477	12.969	0	0	0
2021/08/06	2030	04/11/2021	9.35	Call	Bond Future	2,816.1600	2.8162	2,526.7700	2.5268	(10.276)	0	0	0
2021/08/06	2030	04/11/2021	9.35	Put	Bond Future	1,187.4700	1.1875	1,344.2000	1.3442	13.199	0	0	9,100
2021/08/06	2030	04/11/2021			Bond Future	9.0502	96.1722	9.1317	95.7261	0.900	0.0000	0.0000	97,529
2021/08/06	2030	04/11/2021	10.61	Call	Bond Future	8,235.9100	8.2359	7,814.5500	7.8146	(5.116)	0	0	0
2021/08/06	2030	04/11/2021	10.61	Put	Bond Future	144.6000	0.1446	169.3600	0.1694	17.123	0	0	0
2021/08/06	2030	04/11/2021	10.59	Call	Bond Future	8,143.2100	8.1432	7,722.6900	7.7227	(5.164)	0	0	0
2021/08/06	2030	04/11/2021	8.77	Call	Bond Future	1,161.1800	1.1612	992.2200	0.9922	(14.551)	0	0	300
2021/08/06	2030	04/11/2021	11.44	Call	Bond Future	12,055.2600	12.0553	11,613.8300	11.6138	(3.662)	0	0	0
2021/08/06	2030	04/11/2021	11.26	Put	Bond Future	38.0400	0.0380	45.2200	0.0452	18.875	0	0	29
2021/08/06	2030	04/11/2021	9.90	Put	Bond Future	493.4700	0.4935	568.9600	0.5690	15.298	0	0	0
2021/08/06	2030	04/11/2021	9.90	Call	Bond Future	5,017.5700	5.0176	4,646.9400	4.6469	(7.387)	0	0	29
2021/08/06	2030	04/11/2021	9.20	Put	Bond Future	1,490.8000	1.4908	1,676.7600	1.6768	12.474	0	0	0
2021/08/06	2030	04/11/2021	8.75	Put	Bond Future	2,787.2800	2.7873	3,068.6700	3.0687	10.096	0	0	0
2021/08/06	2030	04/11/2021	8.75	Call	Bond Future	1,118.8700	1.1189	954.1400	0.9541	(14.723)	0	0	3,250
2021/08/06	2030	04/11/2021	9.30	Call	Bond Future	2,641.0200	2.6410	2,361.0900	2.3611	(10.599)	0	0	0
2021/08/06	2030	03/02/2022	9.45	Call	Bond Future	3,101.7400	3.1017	2,838.0800	2.8381	(8.500)	0	0	0
2021/08/06	2030	03/02/2022	9.45	Put	Bond Future	1,999.7300	1.9997	2,187.6000	2.1876	9.395	0	0	0
2021/08/06	2030	03/02/2022	9.35	Call	Bond Future	2,802.9400	2.8029	2,554.1700	2.5542	(8.875)	0	0	0
2021/08/06	2030	03/02/2022	9.35	Put	Bond Future	2,225.8200	2.2258	2,428.5800	2.4286	9.109	0	0	101
2021/08/06	2030	03/02/2022	8.39	Put	Bond Future	5,417.1700	5.4172	5,766.0300	5.7660	6.440	0	0	0
2021/08/06	2030	03/02/2022	8.39	Call	Bond Future	755.7400	0.7557	653.0700	0.6531	(13.585)	0	0	101
2021/08/06	2030	03/02/2022	8.85	Put	Bond Future	3,651.8600	3.6519	3,932.5800	3.9326	7.687	0	0	0
2021/08/06	2030	03/02/2022	8.85	Call	Bond Future	1,546.4400	1.5464	1,375.6300	1.3756	(11.045)	0	0	1,000
2021/08/06	2030	03/02/2022			Bond Future	9.2409	93.2764	9.3262	92.8249	0.923	0.0000	0.0000	0
2021/08/06	2030	03/02/2022	9.44	Call	Bond Future	3,071.1900	3.0712	2,809.0000	2.8090	(8.537)	0	0	0
2021/08/06	2030	03/02/2022	9.44	Put	Bond Future	2,021.5000	2.0215	2,210.8400	2.2108	9.366	0	0	0
2021/08/06	2030	03/02/2022	9.43	Call	Bond Future	3,040.7900	3.0408	2,780.0700	2.7801	(8.574)	0	0	0
2021/08/06	2030	03/02/2022	9.43	Put	Bond Future	2,043.4500	2.0434	2,234.2600	2.2343	9.338	0	0	0
2021/08/06	2030	03/02/2022	9.78	Call	Bond Future	4,209.2500	4.2093	3,900.6500	3.9006	(7.331)	0	0	0
2021/08/06	2030	03/02/2022	9.78	Put	Bond Future	1,401.9400	1.4019	1,544.8700	1.5449	10.195	0	0	101
2021/08/06	2030	03/02/2022	10.85	Call	Bond Future	8,502.2700	8.5023	8,102.3600	8.1024	(4.704)	0	0	0
2021/08/06	2030	03/02/2022	10.85	Put	Bond Future	437.5100	0.4375	489.1300	0.4891	11.799	0	0	1,000
2021/08/06	2030	03/02/2022	9.60	Put	Bond Future	1,702.8300	1.7028	1,869.3600	1.8694	9.780	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2021/08/06	2030	03/02/2022	9.60	Call	Bond Future	3,585.0400	3.5850	3,300.0400	3.3000	(7.950)	0	0	1,000
2021/08/06	2030	05/05/2022	10.21	Call	Bond Future	5,310.0700	5.3101	4,986.0800	4.9861	(6.101)	0	0	0
2021/08/06	2030	05/05/2022	10.21	Put	Bond Future	1,476.6600	1.4767	1,609.7500	1.6097	9.013	0	0	0
2021/08/06	2030	05/05/2022	9.95	Call	Bond Future	4,408.7100	4.4087	4,111.6500	4.1117	(6.738)	0	0	0
2021/08/06	2030	05/05/2022	8.47	Call	Bond Future	925.1400	0.9251	816.4600	0.8165	(11.747)	0	0	1,073
2021/08/06	2030	05/05/2022	8.14	Put	Bond Future	7,586.1900	7.5862	7,967.1900	7.9672	5.022	0	0	0
2021/08/06	2030	05/05/2022	8.14	Call	Bond Future	588.7900	0.5888	512.7100	0.5127	(12.921)	0	0	1,800
2021/08/06	2030	05/05/2022	8.89	Put	Bond Future	4,501.2900	4.5013	4,796.8300	4.7968	6.566	0	0	0
2021/08/06	2030	05/05/2022	8.81	Put	Bond Future	4,778.1600	4.7782	5,084.2500	5.0843	6.406	0	0	0
2021/08/06	2030	05/05/2022			Bond Future	9.4421	94.3792	9.5315	93.9222	0.947	0.0000	0.0000	0
2021/08/06	2030	05/05/2022	10.20	Call	Bond Future	5,274.2900	5.2743	4,951.2600	4.9513	(6.125)	0	0	0
2021/08/06	2030	05/05/2022	10.20	Put	Bond Future	1,489.4800	1.4895	1,623.5300	1.6235	9.000	0	0	200
2021/08/06	2030	05/05/2022	10.19	Call	Bond Future	5,238.5800	5.2386	4,916.5300	4.9165	(6.148)	0	0	0
2021/08/06	2030	05/05/2022	10.19	Put	Bond Future	1,502.4000	1.5024	1,637.4300	1.6374	8.988	0	0	0
2021/08/06	2030	05/05/2022	9.95	Put	Bond Future	1,850.1200	1.8501	2,010.1400	2.0101	8.649	0	0	1,073
2021/08/06	2030	05/05/2022	9.35	Call	Bond Future	2,649.6500	2.6496	2,426.6800	2.4267	(8.415)	0	0	0
2021/08/06	2030	05/05/2022	9.35	Put	Bond Future	3,123.7800	3.1238	3,357.8900	3.3579	7.494	0	0	1,073
2021/08/06	2030	05/05/2022	8.47	Put	Bond Future	6,087.3200	6.0873	6,435.7200	6.4357	5.723	0	0	0
2021/08/06	2030	05/05/2022	8.89	Call	Bond Future	1,613.2000	1.6132	1,451.6600	1.4517	(10.014)	0	0	1,800
2021/08/06	2030	05/05/2022	11.04	Call	Bond Future	8,474.8500	8.4749	8,088.8900	8.0889	(4.554)	0	0	0
2021/08/06	2030	05/05/2022	11.04	Put	Bond Future	724.1600	0.7242	795.2800	0.7953	9.821	0	0	1,800
2021/08/06	2030	05/05/2022	8.81	Call	Bond Future	1,462.1400	1.4621	1,311.1500	1.3112	(10.327)	0	0	200
2021/08/06	2030	05/05/2022	7.73	Put	Bond Future	9,652.1100	9.6521	10,063.9000	10.0639	4.266	0	0	0
2021/08/06	2030	05/05/2022	7.73	Call	Bond Future	313.3800	0.3134	268.0900	0.2681	(14.452)	0	0	200
2021/08/06	2030	04/08/2022	9.56	Call	Bond Future	2,980.5200	2.9805	2,753.0800	2.7531	(7.631)	0	0	0
2021/08/06	2030	04/08/2022	9.56	Put	Bond Future	3,470.9300	3.4709	3,706.4100	3.7064	6.784	0	0	0
2021/08/06	2030	04/08/2022			Bond Future	9.6588	91.4782	9.7527	91.0153	0.972	0.0000	0.0000	0
2021/08/06	2030	04/08/2022	9.55	Call	Bond Future	2,955.5700	2.9556	2,729.2800	2.7293	(7.656)	0	0	0
2021/08/06	2030	04/08/2022	9.55	Put	Bond Future	3,495.7900	3.4958	3,732.4200	3.7324	6.769	0	0	0
2021/08/06	2030	04/08/2022	9.54	Call	Bond Future	2,930.7200	2.9307	2,705.6000	2.7056	(7.681)	0	0	0
2021/08/06	2030	04/08/2022	9.54	Put	Bond Future	3,520.7800	3.5208	3,758.5800	3.7586	6.754	0	0	0
2021/08/06	2032	05/08/2021			Bond Future	9.5850	94.1959	9.5850	94.1959	0.000	0.0000	0.0000	0
2021/08/06	2032	04/11/2021	11.70	Call	Bond Future	10,766.3700	10.7664	10,237.2200	10.2372	(4.915)	0	0	0
2021/08/06	2032	04/11/2021	11.71	Put	Bond Future	93.3300	0.0933	111.5400	0.1115	19.511	0	0	0
2021/08/06	2032	04/11/2021	11.69	Call	Bond Future	10,717.3300	10.7173	10,188.4800	10.1885	(4.935)	0	0	0
2021/08/06	2032	04/11/2021	9.83	Call	Bond Future	2,245.6500	2.2456	1,950.2100	1.9502	(13.156)	0	0	700
2021/08/06	2032	04/11/2021			Bond Future	9.7679	91.1189	9.8595	90.5712	0.937	0.0000	0.0000	123,150
2021/08/06	2032	04/11/2021	11.70	Put	Bond Future	94.9000	0.0949	113.4100	0.1134	19.505	0	0	0
2021/08/06	2032	04/11/2021	11.71	Call	Bond Future	10,815.4500	10.8155	10,286.0000	10.2860	(4.895)	0	0	0
2021/08/06	2032	04/11/2021	11.69	Put	Bond Future	96.5500	0.0965	115.3600	0.1154	19.482	0	0	0
2021/08/06	2032	04/11/2021	9.33	Put	Bond Future	3,603.6500	3.6037	3,986.8400	3.9868	10.633	0	0	0
2021/08/06	2032	04/11/2021	9.33	Call	Bond Future	919.4400	0.9194	754.9700	0.7550	(17.888)	0	0	700
2021/08/06	2032	04/11/2021	9.83	Put	Bond Future	1,873.7700	1.8738	2,125.9900	2.1260	13.461	0	0	0
2021/08/06	2032	04/11/2021	12.81	Call	Bond Future	16,039.0300	16.0390	15,492.7900	15.4928	(3.406)	0	0	0
2021/08/06	2032	04/11/2021	12.81	Put	Bond Future	5.7600	0.0058	7.1800	0.0072	24.653	0	0	700
2021/08/06	2032	03/02/2022	10.43	Call	Bond Future	4,372.9000	4.3729	4,007.2400	4.0072	(8.362)	0	0	0
2021/08/06	2032	03/02/2022	10.43	Put	Bond Future	1,704.7300	1.7047	1,893.3600	1.8934	11.065	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2021/08/06	2032	03/02/2022	10.42	Call	Bond Future	4,334.7500	4.3348	3,970.6600	3.9707	(8.399)	0	0	0
2021/08/06	2032	03/02/2022	10.42	Put	Bond Future	1,722.6000	1.7226	1,912.8000	1.9128	11.041	0	0	0
2021/08/06	2032	03/02/2022	10.45	Put	Bond Future	1,669.2600	1.6693	1,854.7700	1.8548	11.113	0	0	198
2021/08/06	2032	03/02/2022	9.81	Call	Bond Future	2,323.2800	2.3233	2,068.2200	2.0682	(10.978)	0	0	0
2021/08/06	2032	03/02/2022	9.81	Put	Bond Future	3,222.2100	3.2222	3,521.4400	3.5214	9.286	0	0	198
2021/08/06	2032	03/02/2022	8.91	Put	Bond Future	6,976.9400	6.9769	7,440.1600	7.4402	6.639	0	0	0
2021/08/06	2032	03/02/2022	10.66	Call	Bond Future	5,287.2700	5.2873	4,888.1400	4.8881	(7.549)	0	0	0
2021/08/06	2032	03/02/2022	10.66	Put	Bond Future	1,344.0300	1.3440	1,499.1900	1.4992	11.544	0	0	97
2021/08/06	2032	03/02/2022	10.35	Put	Bond Future	1,853.2200	1.8532	2,054.6700	2.0547	10.870	0	0	400
2021/08/06	2032	03/02/2022	9.58	Put	Bond Future	3,996.3100	3.9963	4,340.2600	4.3403	8.607	0	0	0
2021/08/06	2032	03/02/2022	9.58	Call	Bond Future	1,724.1600	1.7242	1,513.8200	1.5138	(12.200)	0	0	400
2021/08/06	2032	03/02/2022	11.13	Call	Bond Future	7,298.6200	7.2986	6,846.1400	6.8461	(6.200)	0	0	0
2021/08/06	2032	03/02/2022	11.13	Put	Bond Future	827.5000	0.8275	929.3100	0.9293	12.303	0	0	210
2021/08/06	2032	03/02/2022	10.53	Call	Bond Future	4,761.4500	4.7614	4,380.5900	4.3806	(7.999)	0	0	0
2021/08/06	2032	03/02/2022	10.53	Put	Bond Future	1,535.7700	1.5358	1,709.2000	1.7092	11.293	0	0	210
2021/08/06	2032	03/02/2022			Bond Future	9.9631	92.1695	10.0586	91.6152	0.958	0.0000	0.0000	0
2021/08/06	2032	03/02/2022	10.44	Call	Bond Future	4,410.9300	4.4109	4,043.7100	4.0437	(8.325)	0	0	0
2021/08/06	2032	03/02/2022	10.44	Put	Bond Future	1,686.7900	1.6868	1,873.8600	1.8739	11.090	0	0	0
2021/08/06	2032	03/02/2022	10.45	Call	Bond Future	4,449.3200	4.4493	4,080.5400	4.0805	(8.288)	0	0	0
2021/08/06	2032	03/02/2022	8.91	Call	Bond Future	542.5800	0.5426	451.5100	0.4515	(16.785)	0	0	198
2021/08/06	2032	03/02/2022	10.14	Call	Bond Future	3,332.6900	3.3327	3,015.9800	3.0160	(9.503)	0	0	0
2021/08/06	2032	03/02/2022	10.14	Put	Bond Future	2,309.0000	2.3090	2,546.5800	2.5466	10.289	0	0	97
2021/08/06	2032	03/02/2022	9.14	Put	Bond Future	5,816.7300	5.8167	6,243.8800	6.2439	7.343	0	0	0
2021/08/06	2032	03/02/2022	9.14	Call	Bond Future	838.9700	0.8390	711.8300	0.7118	(15.154)	0	0	97
2021/08/06	2032	03/02/2022	10.95	Call	Bond Future	6,511.3300	6.5113	6,077.0100	6.0770	(6.670)	0	0	0
2021/08/06	2032	03/02/2022	10.95	Put	Bond Future	996.2200	0.9962	1,116.1900	1.1162	12.043	0	0	400
2021/08/06	2032	03/02/2022	10.35	Call	Bond Future	4,071.8800	4.0719	3,719.0400	3.7190	(8.665)	0	0	0
2021/08/06	2032	03/02/2022	9.62	Put	Bond Future	3,853.1900	3.8532	4,189.3400	4.1893	8.724	0	0	0
2021/08/06	2032	03/02/2022	9.62	Call	Bond Future	1,821.8500	1.8219	1,603.7100	1.6037	(11.974)	0	0	210
2021/08/06	2032	05/05/2022	11.03	Call	Bond Future	6,278.8100	6.2788	5,872.0600	5.8721	(6.478)	0	0	0
2021/08/06	2032	05/05/2022	11.03	Put	Bond Future	1,560.3500	1.5603	1,714.6100	1.7146	9.886	0	0	0
2021/08/06	2032	05/05/2022	11.02	Put	Bond Future	1,573.5000	1.5735	1,728.8600	1.7289	9.874	0	0	0
2021/08/06	2032	05/05/2022			Bond Future	10.1647	89.1126	10.2643	88.5516	0.980	0.0000	0.0000	0
2021/08/06	2032	05/05/2022	11.04	Call	Bond Future	6,318.2900	6.3183	5,910.4400	5.9104	(6.455)	0	0	0
2021/08/06	2032	05/05/2022	11.04	Put	Bond Future	1,547.3100	1.5473	1,700.4700	1.7005	9.898	0	0	0
2021/08/06	2032	05/05/2022	11.02	Call	Bond Future	6,239.3900	6.2394	5,833.7400	5.8337	(6.501)	0	0	0
2021/08/06	2032	04/08/2022	10.21	Put	Bond Future	4,140.5700	4.1406	4,437.5800	4.4376	7.173	0	0	0
2021/08/06	2032	04/08/2022	10.22	Call	Bond Future	3,257.9200	3.2579	2,985.4600	2.9855	(8.363)	0	0	0
2021/08/06	2032	04/08/2022	10.20	Put	Bond Future	4,169.6000	4.1696	4,468.0100	4.4680	7.157	0	0	0
2021/08/06	2032	04/08/2022			Bond Future	10.3746	90.1501	10.4787	89.5821	1.003	0.0000	0.0000	0
2021/08/06	2032	04/08/2022	10.21	Call	Bond Future	3,231.2200	3.2312	2,960.1400	2.9601	(8.389)	0	0	0
2021/08/06	2032	04/08/2022	10.22	Put	Bond Future	4,111.6800	4.1117	4,407.3100	4.4073	7.190	0	0	0
2021/08/06	2032	04/08/2022	10.20	Call	Bond Future	3,204.6200	3.2046	2,934.9400	2.9349	(8.415)	0	0	0
2021/08/06	2033	05/08/2021			Bond Future	107.8284	107.8284	107.8284	107.8284	0.000	0.0000	0.0000	0
2021/08/06	2033	04/11/2021			Bond Future	107.7574	107.7574	107.5416	107.5416	(0.200)	0.0000	0.0000	8,979
2021/08/06	2033	03/02/2022			Bond Future	109.0255	109.0255	108.8067	108.8067	(0.201)	0.0000	0.0000	0
2021/08/06	2033	05/05/2022			Bond Future	109.0709	109.0709	108.8523	108.8523	(0.200)	0.0000	0.0000	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2021/08/06	2033	04/08/2022			Bond Future	110.4261	110.4261	110.2046	110.2046	(0.201)	0.0000	0.0000	0
2021/08/06	2037	05/08/2021			Bond Future	10.4550	85.4138	10.4550	85.4138	0.000	0.0000	0.0000	0
2021/08/06	2037	04/11/2021	12.82	Put	Bond Future	71.1200	0.0711	88.0800	0.0881	23.847	0	0	0
2021/08/06	2037	04/11/2021	12.83	Call	Bond Future	12,932.4200	12.9324	12,250.2600	12.2503	(5.275)	0	0	0
2021/08/06	2037	04/11/2021	12.30	Call	Bond Future	10,259.6600	10.2597	9,602.0000	9.6020	(6.410)	0	0	0
2021/08/06	2037	04/11/2021	12.30	Put	Bond Future	189.9500	0.1900	231.0800	0.2311	21.653	0	0	600
2021/08/06	2037	04/11/2021	11.49	Put	Bond Future	651.6400	0.6516	777.7600	0.7778	19.354	0	0	0
2021/08/06	2037	04/11/2021	11.49	Call	Bond Future	6,117.1900	6.1172	5,544.5200	5.5445	(9.362)	0	0	600
2021/08/06	2037	04/11/2021			Bond Future	10.6167	86.4955	10.7236	85.7967	1.007	0.0000	0.0000	126,488
2021/08/06	2037	04/11/2021	12.82	Call	Bond Future	12,882.7800	12.8828	12,200.9500	12.2010	(5.293)	0	0	0
2021/08/06	2037	04/11/2021	12.83	Put	Bond Future	69.5700	0.0696	86.2000	0.0862	23.904	0	0	0
2021/08/06	2037	04/11/2021	12.81	Call	Bond Future	12,833.1200	12.8331	12,151.6200	12.1516	(5.310)	0	0	0
2021/08/06	2037	04/11/2021	12.81	Put	Bond Future	72.7000	0.0727	89.9900	0.0900	23.783	0	0	0
2021/08/06	2037	03/02/2022	11.46	Call	Bond Future	5,630.2000	5.6302	5,132.4300	5.1324	(8.841)	0	0	0
2021/08/06	2037	03/02/2022	11.47	Put	Bond Future	1,597.0000	1.5970	1,804.6500	1.8047	13.003	0	0	0
2021/08/06	2037	03/02/2022	11.45	Call	Bond Future	5,586.4600	5.5865	5,090.4100	5.0904	(8.880)	0	0	0
2021/08/06	2037	03/02/2022			Bond Future	10.8087	83.2380	10.9198	82.5308	1.029	0.0000	0.0000	0
2021/08/06	2037	03/02/2022	11.46	Put	Bond Future	1,612.7700	1.6128	1,822.1400	1.8221	12.982	0	0	0
2021/08/06	2037	03/02/2022	11.47	Call	Bond Future	5,673.8200	5.6738	5,174.3300	5.1743	(8.803)	0	0	0
2021/08/06	2037	03/02/2022	11.45	Put	Bond Future	1,628.4900	1.6285	1,839.5800	1.8396	12.962	0	0	0
2021/08/06	2037	05/05/2022	11.83	Call	Bond Future	6,764.2100	6.7642	6,254.9400	6.2549	(7.529)	0	0	0
2021/08/06	2037	05/05/2022	11.84	Put	Bond Future	1,853.5700	1.8536	2,058.6000	2.0586	11.061	0	0	0
2021/08/06	2037	05/05/2022	11.82	Call	Bond Future	6,722.2500	6.7223	6,214.3700	6.2144	(7.555)	0	0	0
2021/08/06	2037	05/05/2022			Bond Future	11.0068	84.2224	11.1225	83.5067	1.051	0.0000	0.0000	0
2021/08/06	2037	05/05/2022	11.83	Put	Bond Future	1,868.0600	1.8681	2,074.4700	2.0745	11.049	0	0	0
2021/08/06	2037	05/05/2022	11.84	Call	Bond Future	6,806.4800	6.8065	6,295.8300	6.2958	(7.502)	0	0	0
2021/08/06	2037	05/05/2022	11.82	Put	Bond Future	1,882.9200	1.8829	2,090.7200	2.0907	11.036	0	0	0
2021/08/06	2037	04/08/2022	10.90	Call	Bond Future	3,159.0400	3.1590	2,839.0200	2.8390	(10.130)	0	0	0
2021/08/06	2037	04/08/2022	10.91	Put	Bond Future	5,075.9700	5.0760	5,478.7500	5.4788	7.935	0	0	0
2021/08/06	2037	04/08/2022	10.89	Call	Bond Future	3,131.4800	3.1315	2,813.2700	2.8133	(10.162)	0	0	0
2021/08/06	2037	04/08/2022	10.89	Put	Bond Future	5,146.0600	5.1461	5,552.4500	5.5525	7.897	0	0	0
2021/08/06	2037	04/08/2022			Bond Future	11.2170	80.9462	11.3376	80.2216	1.075	0.0000	0.0000	0
2021/08/06	2037	04/08/2022	10.90	Put	Bond Future	5,110.9200	5.1109	5,515.5000	5.5155	7.916	0	0	50
2021/08/06	2037	04/08/2022	10.91	Call	Bond Future	3,186.7100	3.1867	2,864.8900	2.8649	(10.099)	0	0	0
2021/08/06	2037	04/08/2022	11.42	Call	Bond Future	4,745.1000	4.7451	4,334.8900	4.3349	(8.645)	0	0	0
2021/08/06	2037	04/08/2022	11.42	Put	Bond Future	3,531.2000	3.5312	3,845.5900	3.8456	8.903	0	0	50
2021/08/06	2037	04/08/2022	10.10	Put	Bond Future	8,579.7200	8.5797	9,124.4500	9.1245	6.349	0	0	0
2021/08/06	2037	04/08/2022	10.10	Call	Bond Future	1,382.9800	1.3830	1,203.1100	1.2031	(13.006)	0	0	50
2021/08/06	2038	05/08/2021			Bond Future	119.2408	119.2408	119.2408	119.2408	0.000	0.0000	0.0000	0
2021/08/06	2038	04/11/2021			Bond Future	120.7796	120.7796	120.6237	120.6237	(0.129)	0.0000	0.0000	7,634
2021/08/06	2038	03/02/2022			Bond Future	120.4360	120.4360	120.2810	120.2810	(0.129)	0.0000	0.0000	0
2021/08/06	2038	05/05/2022			Bond Future	121.8875	121.8875	121.7304	121.7304	(0.129)	0.0000	0.0000	0
2021/08/06	2038	04/08/2022			Bond Future	121.5992	121.5992	121.4404	121.4404	(0.131)	0.0000	0.0000	0
2021/08/06	2040	05/08/2021			Bond Future	10.6100	87.3364	10.6100	87.3364	0.000	0.0000	0.0000	0
2021/08/06	2040	04/11/2021	12.90	Call	Bond Future	13,280.1200	13.2801	12,519.1200	12.5191	(5.730)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2021/08/06	2040	04/11/2021	12.90	Put	Bond Future	93.0400	0.0930	115.9600	0.1160	24.635	0	0	0
2021/08/06	2040	04/11/2021	12.89	Call	Bond Future	13,228.1900	13.2282	12,467.6200	12.4676	(5.750)	0	0	0
2021/08/06	2040	04/11/2021	12.89	Put	Bond Future	95.0200	0.0950	118.3700	0.1184	24.574	0	0	0
2021/08/06	2040	04/11/2021			Bond Future	10.7627	88.4871	10.8748	87.7032	1.042	0.0000	0.0000	85,568
2021/08/06	2040	04/11/2021	12.91	Call	Bond Future	13,332.0100	13.3320	12,570.5900	12.5706	(5.711)	0	0	0
2021/08/06	2040	04/11/2021	12.91	Put	Bond Future	91.0900	0.0911	113.5900	0.1136	24.701	0	0	0
2021/08/06	2040	03/02/2022	11.58	Put	Bond Future	1,715.9600	1.7160	1,954.1800	1.9542	13.883	0	0	0
2021/08/06	2040	03/02/2022	11.59	Call	Bond Future	5,906.3500	5.9063	5,349.4200	5.3494	(9.429)	0	0	0
2021/08/06	2040	03/02/2022	11.57	Put	Bond Future	1,733.0800	1.7331	1,973.2800	1.9733	13.860	0	0	0
2021/08/06	2040	03/02/2022			Bond Future	10.9505	85.0023	11.0671	84.2091	1.066	0.0000	0.0000	0
2021/08/06	2040	03/02/2022	11.58	Call	Bond Future	5,860.0900	5.8601	5,305.1300	5.3051	(9.470)	0	0	0
2021/08/06	2040	03/02/2022	11.59	Put	Bond Future	1,699.0100	1.6990	1,935.2600	1.9353	13.905	0	0	0
2021/08/06	2040	03/02/2022	11.57	Call	Bond Future	5,813.9200	5.8139	5,260.9400	5.2609	(9.511)	0	0	0
2021/08/06	2040	05/05/2022	11.91	Put	Bond Future	2,140.9800	2.1410	2,383.2800	2.3833	11.317	0	0	0
2021/08/06	2040	05/05/2022	11.92	Call	Bond Future	7,053.6900	7.0537	6,491.6600	6.4917	(7.968)	0	0	0
2021/08/06	2040	05/05/2022	11.92	Put	Bond Future	2,124.4800	2.1245	2,365.2100	2.3652	11.331	0	0	0
2021/08/06	2040	05/05/2022	10.57	Put	Bond Future	6,147.6400	6.1476	6,667.2700	6.6673	8.453	0	0	0
2021/08/06	2040	05/05/2022	10.57	Call	Bond Future	2,183.3600	2.1834	1,900.2300	1.9002	(12.968)	0	0	1,200
2021/08/06	2040	05/05/2022	13.04	Call	Bond Future	12,195.4600	12.1955	11,507.6200	11.5076	(5.640)	0	0	0
2021/08/06	2040	05/05/2022	13.04	Put	Bond Future	932.9700	0.9330	1,047.8900	1.0479	12.318	0	0	1,200
2021/08/06	2040	05/05/2022			Bond Future	11.1438	86.0075	11.2652	85.2048	1.089	0.0000	0.0000	0
2021/08/06	2040	05/05/2022	11.91	Call	Bond Future	7,009.6600	7.0097	6,449.2000	6.4492	(7.996)	0	0	0
2021/08/06	2040	05/05/2022	11.90	Call	Bond Future	6,965.6800	6.9657	6,406.8000	6.4068	(8.023)	0	0	0
2021/08/06	2040	05/05/2022	11.90	Put	Bond Future	2,157.6100	2.1576	2,401.4900	2.4015	11.303	0	0	0
2021/08/06	2040	05/05/2022	9.82	Put	Bond Future	10,351.5600	10.3516	11,026.3100	11.0263	6.518	0	0	0
2021/08/06	2040	05/05/2022	9.82	Call	Bond Future	748.3600	0.7484	620.3500	0.6203	(17.105)	0	0	1,200
2021/08/06	2040	04/08/2022	11.05	Call	Bond Future	3,446.6800	3.4467	3,083.7400	3.0837	(10.530)	0	0	0
2021/08/06	2040	04/08/2022	11.05	Put	Bond Future	5,415.2200	5.4152	5,864.8900	5.8649	8.304	0	0	0
2021/08/06	2040	04/08/2022			Bond Future	11.3486	82.5013	11.4752	81.6887	1.115	0.0000	0.0000	0
2021/08/06	2040	04/08/2022	11.04	Call	Bond Future	3,417.0700	3.4171	3,056.1400	3.0561	(10.563)	0	0	0
2021/08/06	2040	04/08/2022	11.04	Put	Bond Future	5,452.8000	5.4528	5,904.4800	5.9045	8.283	0	0	0
2021/08/06	2040	04/08/2022	11.03	Call	Bond Future	3,387.5800	3.3876	3,028.6700	3.0287	(10.595)	0	0	0
2021/08/06	2040	04/08/2022	11.03	Put	Bond Future	5,490.5900	5.4906	5,944.2900	5.9443	8.263	0	0	0
2021/08/06	2044	05/08/2021			Bond Future	10.6800	83.9284	10.6800	83.9284	0.000	0.0000	0.0000	0
2021/08/06	2044	04/11/2021	12.91	Call	Bond Future	13,012.0500	13.0120	12,243.5200	12.2435	(5.906)	0	0	0
2021/08/06	2044	04/11/2021	12.91	Put	Bond Future	108.8000	0.1088	135.1800	0.1352	24.246	0	0	0
2021/08/06	2044	04/11/2021			Bond Future	10.8249	85.0458	10.9371	84.2509	1.037	0.0000	0.0000	61,271
2021/08/06	2044	04/11/2021	12.90	Call	Bond Future	12,960.8100	12.9608	12,192.7600	12.1928	(5.926)	0	0	0
2021/08/06	2044	04/11/2021	12.90	Put	Bond Future	111.0400	0.1110	137.9000	0.1379	24.189	0	0	0
2021/08/06	2044	04/11/2021	12.89	Call	Bond Future	12,909.5400	12.9095	12,141.9700	12.1420	(5.946)	0	0	0
2021/08/06	2044	04/11/2021	12.89	Put	Bond Future	113.3200	0.1133	140.6600	0.1407	24.126	0	0	0
2021/08/06	2044	03/02/2022	11.60	Call	Bond Future	5,763.6900	5.7637	5,207.3200	5.2073	(9.653)	0	0	0
2021/08/06	2044	03/02/2022	11.60	Put	Bond Future	1,797.6000	1.7976	2,045.5700	2.0456	13.795	0	0	0
2021/08/06	2044	03/02/2022	11.59	Call	Bond Future	5,717.6600	5.7177	5,163.3300	5.1633	(9.695)	0	0	0
2021/08/06	2044	03/02/2022	11.59	Put	Bond Future	1,815.4700	1.8155	2,065.4800	2.0655	13.771	0	0	0
2021/08/06	2044	03/02/2022			Bond Future	11.0045	81.6464	11.1213	80.8421	1.061	0.0000	0.0000	0
2021/08/06	2044	03/02/2022	11.61	Call	Bond Future	5,810.0100	5.8100	5,251.6100	5.2516	(9.611)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2021/08/06	2044	03/02/2022	11.61	Put	Bond Future	1,780.1100	1.7801	2,026.0500	2.0260	13.816	0	0	0
2021/08/06	2044	05/05/2022	11.92	Call	Bond Future	6,916.0800	6.9161	6,352.7200	6.3527	(8.146)	0	0	0
2021/08/06	2044	05/05/2022	11.92	Put	Bond Future	2,220.9600	2.2210	2,471.5500	2.4716	11.283	0	0	0
2021/08/06	2044	05/05/2022	11.91	Call	Bond Future	6,872.1800	6.8722	6,310.4500	6.3104	(8.174)	0	0	0
2021/08/06	2044	05/05/2022	11.91	Put	Bond Future	2,238.1400	2.2381	2,490.3600	2.4904	11.269	0	0	0
2021/08/06	2044	05/05/2022			Bond Future	11.1890	82.6120	11.3106	81.7980	1.086	0.0000	0.0000	0
2021/08/06	2044	05/05/2022	11.93	Call	Bond Future	6,960.2800	6.9603	6,395.3100	6.3953	(8.117)	0	0	0
2021/08/06	2044	05/05/2022	11.93	Put	Bond Future	2,204.1700	2.2042	2,453.1500	2.4531	11.296	0	0	0
2021/08/06	2044	04/08/2022	11.09	Call	Bond Future	3,473.7200	3.4737	3,104.4900	3.1045	(10.629)	0	0	0
2021/08/06	2044	04/08/2022	11.09	Put	Bond Future	5,444.7900	5.4448	5,899.6100	5.8996	8.353	0	0	0
2021/08/06	2044	04/08/2022	11.08	Call	Bond Future	3,443.7800	3.4438	3,076.6000	3.0766	(10.662)	0	0	0
2021/08/06	2044	04/08/2022	11.08	Put	Bond Future	5,483.2700	5.4833	5,940.1400	5.9401	8.332	0	0	0
2021/08/06	2044	04/08/2022			Bond Future	11.3843	79.1914	11.5110	78.3674	1.113	0.0000	0.0000	0
2021/08/06	2044	04/08/2022	11.10	Call	Bond Future	3,503.7900	3.5038	3,132.5000	3.1325	(10.597)	0	0	0
2021/08/06	2044	04/08/2022	11.10	Put	Bond Future	5,406.5400	5.4065	5,859.3000	5.8593	8.374	0	0	0
2021/08/06	2046	05/08/2021			Bond Future	108.3403	108.3403	108.3403	108.3403	0.000	0.0000	0.0000	0
2021/08/06	2046	04/11/2021			Bond Future	107.6854	107.6854	107.1393	107.1393	(0.507)	0.0000	0.0000	18,100
2021/08/06	2046	03/02/2022			Bond Future	108.9527	108.9527	108.4000	108.4000	(0.507)	0.0000	0.0000	0
2021/08/06	2046	05/05/2022			Bond Future	108.3973	108.3973	107.8421	107.8421	(0.512)	0.0000	0.0000	0
2021/08/06	2046	04/08/2022			Bond Future	109.7444	109.7444	109.1822	109.1822	(0.512)	0.0000	0.0000	0
2021/08/06	2050	05/08/2021			Bond Future	109.8859	109.8859	109.8859	109.8859	0.000	0.0000	0.0000	0
2021/08/06	2050	04/11/2021			Bond Future	111.0854	111.0854	110.7774	110.7774	(0.277)	0.0000	0.0000	10,845
2021/08/06	2050	03/02/2022			Bond Future	110.4314	110.4314	110.1217	110.1217	(0.280)	0.0000	0.0000	0
2021/08/06	2050	05/05/2022			Bond Future	111.7624	111.7624	111.4488	111.4488	(0.281)	0.0000	0.0000	0
2021/08/06	2050	04/08/2022			Bond Future	111.1485	111.1485	110.8315	110.8315	(0.285)	0.0000	0.0000	0
2021/08/06	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/08/06	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/08/06	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/08/06	AL37	04/11/2021			Index Future	807.1400	807.1400	804.4140	804.4140	(0.338)	0.0000	0.0000	0
2021/08/06	AL37	03/02/2022			Index Future	816.4440	816.4440	813.6830	813.6830	(0.338)	0.0000	0.0000	0
2021/08/06	AL37	05/05/2022			Index Future	826.0870	826.0870	823.2930	823.2930	(0.338)	0.0000	0.0000	0
2021/08/06	AL37	04/08/2022			Index Future	836.0530	836.0530	833.2240	833.2240	(0.338)	0.0000	0.0000	0
2021/08/06	AL7T	04/11/2021			Index Future	923.1140	923.1140	918.3010	918.3010	(0.521)	0.0000	0.0000	0
2021/08/06	AL7T	03/02/2022			Index Future	933.7540	933.7540	928.8830	928.8830	(0.522)	0.0000	0.0000	0
2021/08/06	AL7T	05/05/2022			Index Future	944.7840	944.7840	939.8530	939.8530	(0.522)	0.0000	0.0000	0
2021/08/06	AL7T	04/08/2022			Index Future	956.1820	956.1820	951.1900	951.1900	(0.522)	0.0000	0.0000	0
2021/08/06	ALBI	04/11/2021			Index Future	810.6690	810.6690	805.7190	805.7190	(0.611)	0.0000	0.0000	115
2021/08/06	ALBI	03/02/2022			Index Future	820.0130	820.0130	815.0030	815.0030	(0.611)	0.0000	0.0000	0
2021/08/06	ALBI	05/05/2022			Index Future	829.6990	829.6990	824.6280	824.6280	(0.611)	0.0000	0.0000	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days ClosingPrice	Today's Closing Yield	Today's Closing	% Movement in MTM	Today's High	Today's Low	Open Interest
2021/08/06	ALBI	04/08/2022			Index Future	839.7090	839.7090	834.5760	834.5760	(0.611)	0.0000	0.0000	0
2021/08/06	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/08/06	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/08/06	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/08/06	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/08/06	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/08/06	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/08/06	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/08/06	C040	06/10/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/08/06	C040	31/01/2040			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/08/06	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/08/06	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/08/06	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/08/06	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/08/06	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/08/06	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/08/06	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2021/08/06	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/08/06	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/08/06	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/08/06	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/08/06	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/08/06	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/08/06	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0



Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2021/08/06	C303	28/02/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/08/06	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/08/06	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/08/06	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/08/06	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/08/06	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/08/06	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/08/06	ES33	05/08/2021			Bond Future	11.1400	79.1516	11.1400	79.1516	0.000	0.0000	0.0000	0
2021/08/06	ES33	04/11/2021			Bond Future	11.3481	76.3779	11.4496	75.8449	0.894	0.0000	0.0000	350
2021/08/06	ES33	03/02/2022			Bond Future	11.5894	77.2770	11.6953	76.7375	0.914	0.0000	0.0000	0
2021/08/06	ES33	05/05/2022			Bond Future	11.8337	74.4312	11.9442	73.8850	0.934	0.0000	0.0000	0
2021/08/06	ES33	04/08/2022			Bond Future	12.0890	75.3088	12.2044	74.7556	0.955	0.0000	0.0000	0
2021/08/06	ES42	05/08/2021			Bond Future	11.7050	77.6952	11.7050	77.6952	0.000	0.0000	0.0000	0
2021/08/06	ES42	04/11/2021			Bond Future	11.8970	74.4717	12.0093	73.8078	0.943	0.0000	0.0000	4,779
2021/08/06	ES42	03/02/2022			Bond Future	12.1196	75.3490	12.2368	74.6771	0.967	0.0000	0.0000	0
2021/08/06	ES42	05/05/2022			Bond Future	12.3530	71.9992	12.4755	71.3190	0.991	0.0000	0.0000	0
2021/08/06	ES42	04/08/2022			Bond Future	12.5902	72.8465	12.7182	72.1577	1.017	0.0000	0.0000	0
2021/08/06	GOVI	04/11/2021	728.41	Call	GOVI	723,310.0000	72.3310	675,010.0000	67.5010	(6.678)	0	0	0
2021/08/06	GOVI	04/11/2021	728.41	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/08/06	GOVI	04/11/2021	728.40	Call	GOVI	723,410.0000	72.3410	675,110.0000	67.5110	(6.677)	0	0	0
2021/08/06	GOVI	04/11/2021	728.40	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/08/06	GOVI	04/11/2021			GOVI	800.7410	800.7410	795.9110	795.9110	(0.603)	0.0000	0.0000	984
2021/08/06	GOVI	04/11/2021	728.42	Call	GOVI	723,210.0000	72.3210	674,910.0000	67.4910	(6.679)	0	0	0
2021/08/06	GOVI	04/11/2021	728.42	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/08/06	GOVI	03/02/2022	792.76	Call	GOVI	172,110.0000	17.2110	123,220.0000	12.3220	(28.406)	0	0	0
2021/08/06	GOVI	03/02/2022	792.76	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/08/06	GOVI	03/02/2022			GOVI	809.9710	809.9710	805.0820	805.0820	(0.604)	0.0000	0.0000	0
2021/08/06	GOVI	03/02/2022	792.75	Call	GOVI	172,210.0000	17.2210	123,320.0000	12.3320	(28.390)	0	0	0
2021/08/06	GOVI	03/02/2022	792.75	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/08/06	GOVI	03/02/2022	792.74	Call	GOVI	172,310.0000	17.2310	123,420.0000	12.3420	(28.373)	0	0	0
2021/08/06	GOVI	03/02/2022	792.74	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/08/06	GOVI	05/05/2022	788.25	Call	GOVI	312,880.0000	31.2880	263,410.0000	26.3410	(15.811)	0	0	0
2021/08/06	GOVI	05/05/2022	788.25	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/08/06	GOVI	05/05/2022			GOVI	819.5380	819.5380	814.5910	814.5910	(0.604)	0.0000	0.0000	0
2021/08/06	GOVI	05/05/2022	788.24	Call	GOVI	312,980.0000	31.2980	263,510.0000	26.3510	(15.806)	0	0	0
2021/08/06	GOVI	05/05/2022	788.24	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/08/06	GOVI	05/05/2022	788.23	Call	GOVI	313,080.0000	31.3080	263,610.0000	26.3610	(15.801)	0	0	0
2021/08/06	GOVI	05/05/2022	788.23	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing	% Movement in MTM	Today's High	Today's Low	Open Interest
2021/08/06	GOVI	04/08/2022	819.28	Call	GOVI	101,450.0000	10.1450	51,370.0000	5.1370	(49.364)	0	0	0
2021/08/06	GOVI	04/08/2022	819.28	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/08/06	GOVI	04/08/2022			GOVI	829.4250	829.4250	824.4170	824.4170	(0.604)	0.0000	0.0000	0
2021/08/06	GOVI	04/08/2022	819.27	Call	GOVI	101,550.0000	10.1550	51,470.0000	5.1470	(49.316)	0	0	0
2021/08/06	GOVI	04/08/2022	819.27	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/08/06	GOVI	04/08/2022	819.26	Call	GOVI	101,650.0000	10.1650	51,570.0000	5.1570	(49.267)	0	0	0
2021/08/06	GOVI	04/08/2022	819.26	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/08/06	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2021/08/06	IGOV	04/11/2021			Index Future	295.6240	295.6240	295.1930	295.1930	(0.146)	0.0000	0.0000	475
2021/08/06	IGOV	03/02/2022			Index Future	299.1030	299.1030	298.6670	298.6670	(0.146)	0.0000	0.0000	0
2021/08/06	IGOV	05/05/2022			Index Future	302.7070	302.7070	302.2650	302.2650	(0.146)	0.0000	0.0000	0
2021/08/06	IGOV	04/08/2022			Index Future	306.4300	306.4300	305.9820	305.9820	(0.146)	0.0000	0.0000	0
2021/08/06	IS05	21/09/2021			Interest Rate Swap	89.4200	89.4200	89.4200	89.4200	0.000	0.0000	0.0000	0
2021/08/06	IS05	21/12/2021			Interest Rate Swap	90.7000	90.7000	90.7000	90.7000	0.000	0.0000	0.0000	51
2021/08/06	IS05	15/03/2022			Interest Rate Swap	90.1300	90.1300	90.1300	90.1300	0.000	0.0000	0.0000	0
2021/08/06	IS05	21/06/2022			Interest Rate Swap	90.2900	90.2900	90.2900	90.2900	0.000	0.0000	0.0000	0
2021/08/06	IS05	20/09/2022			Interest Rate Swap	93.5000	93.5000	93.5000	93.5000	0.000	0.0000	0.0000	0
2021/08/06	IS05	20/12/2022			Interest Rate Swap	94.0600	94.0600	94.0600	94.0600	0.000	0.0000	0.0000	0
2021/08/06	IS05	22/03/2023			Interest Rate Swap	86.5400	86.5400	86.5400	86.5400	0.000	0.0000	0.0000	0
2021/08/06	IS05	20/06/2023			Interest Rate Swap	92.1700	92.1700	92.1700	92.1700	0.000	0.0000	0.0000	0
2021/08/06	IS05	19/09/2023			Interest Rate Swap	94.8800	94.8800	94.8800	94.8800	0.000	0.0000	0.0000	0
2021/08/06	IS10	17/12/2025			Interest Rate Swap	80.2800	80.2800	80.2800	80.2800	0.000	0.0000	0.0000	0
2021/08/06	IS10	16/03/2026			Interest Rate Swap	76.8200	76.8200	76.8200	76.8200	0.000	0.0000	0.0000	0
2021/08/06	IS10	15/06/2026			Interest Rate Swap	75.2400	75.2400	75.2400	75.2400	0.000	0.0000	0.0000	0
2021/08/06	IS10	21/09/2026			Interest Rate Swap	77.2700	77.2700	77.2700	77.2700	0.000	0.0000	0.0000	0
2021/08/06	IS10	21/12/2026			Interest Rate Swap	81.3000	81.3000	81.3000	81.3000	0.000	0.0000	0.0000	0
2021/08/06	IS10	15/03/2027			Interest Rate Swap	79.8000	79.8000	79.8000	79.8000	0.000	0.0000	0.0000	0
2021/08/06	IS10	21/06/2027			Interest Rate Swap	81.8600	81.8600	81.8600	81.8600	0.000	0.0000	0.0000	0
2021/08/06	IS10	20/09/2027			Interest Rate Swap	87.6100	87.6100	87.6100	87.6100	0.000	0.0000	0.0000	0
2021/08/06	IS10	20/12/2027			Interest Rate Swap	87.9400	87.9400	87.9400	87.9400	0.000	0.0000	0.0000	0
2021/08/06	IS10	22/03/2028			Interest Rate Swap	80.8900	80.8900	80.8900	80.8900	0.000	0.0000	0.0000	0
2021/08/06	IS10	20/06/2028			Interest Rate Swap	88.6800	88.6800	88.6800	88.6800	0.000	0.0000	0.0000	0
2021/08/06	IS10	19/09/2028			Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0.000	0.0000	0.0000	0
2021/08/06	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2021/08/06	JBAF	18/08/2021			Jibar Tradeable Future	3.6950	96.3050	3.6850	96.3150	(0.271)	0.0000	0.0000	0
2021/08/06	JBAF	15/09/2021			Jibar Tradeable Future	3.7250	96.2750	3.7150	96.2850	(0.268)	0.0000	0.0000	30,000
2021/08/06	JBAF	20/10/2021			Jibar Tradeable Future	3.8100	96.1900	3.8100	96.1900	0.000	0.0000	0.0000	0
2021/08/06	JBAF	17/11/2021			Jibar Tradeable Future	3.8300	96.1700	3.8500	96.1500	0.522	0.0000	0.0000	0
2021/08/06	JBAF	15/12/2021			Jibar Tradeable Future	3.9650	96.0350	3.9750	96.0250	0.252	0.0000	0.0000	0
2021/08/06	JBAF	19/01/2022			Jibar Tradeable Future	4.0100	95.9900	4.0300	95.9700	0.499	0.0000	0.0000	0
2021/08/06	JBAF	16/03/2022			Jibar Tradeable Future	4.2100	95.7900	4.2200	95.7800	0.238	0.0000	0.0000	0
2021/08/06	JBAF	15/06/2022			Jibar Tradeable Future	4.5650	95.4350	4.6100	95.3900	0.986	0.0000	0.0000	471

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing	% Movement in MTM	Today's High	Today's Low	Open Interest
2021/08/06	JBAF	21/09/2022			Jibar Tradeable Future	4.7800	95.2200	4.8300	95.1700	1.046	0.0000	0.0000	0
2021/08/06	JBAF	21/12/2022			Jibar Tradeable Future	5.0700	94.9300	5.1350	94.8650	1.282	0.0000	0.0000	0
2021/08/06	JBAF	15/03/2023			Jibar Tradeable Future	5.2650	94.7350	5.3250	94.6750	1.140	0.0000	0.0000	0
2021/08/06	JBAF	21/06/2023			Jibar Tradeable Future	5.4750	94.5250	5.5450	94.4550	1.279	0.0000	0.0000	0
2021/08/06	R023	05/08/2021			Bond Future	4.9800	107.5435	4.9800	107.5435	0.000	0.0000	0.0000	0
2021/08/06	R023	04/11/2021	4.91	Call	Bond Future	81.9400	0.0819	85.6400	0.0856	4.515	0	0	0
2021/08/06	R023	04/11/2021	4.91	Put	Bond Future	407.0600	0.4071	393.5300	0.3935	(3.324)	0	0	0
2021/08/06	R023	04/11/2021	4.90	Call	Bond Future	77.9500	0.0780	81.5200	0.0815	4.580	0	0	0
2021/08/06	R023	04/11/2021	4.90	Put	Bond Future	415.9100	0.4159	402.2500	0.4023	(3.284)	0	0	0
2021/08/06	R023	04/11/2021			Bond Future	5.1637	104.7146	5.1503	104.7318	(0.261)	0.0000	0.0000	13,768
2021/08/06	R023	04/11/2021	4.92	Call	Bond Future	86.2300	0.0862	90.0700	0.0901	4.453	0	0	0
2021/08/06	R023	04/11/2021	4.92	Put	Bond Future	398.5100	0.3985	385.1200	0.3851	(3.360)	0	0	0
2021/08/06	R023	03/02/2022	5.08	Call	Bond Future	149.2700	0.1493	154.7900	0.1548	3.698	0	0	0
2021/08/06	R023	03/02/2022	5.08	Put	Bond Future	379.7500	0.3798	368.2200	0.3682	(3.036)	0	0	0
2021/08/06	R023	03/02/2022			Bond Future	5.3028	105.9215	5.2863	105.9386	(0.311)	0.0000	0.0000	0
2021/08/06	R023	03/02/2022	5.07	Call	Bond Future	145.0800	0.1451	150.4900	0.1505	3.729	0	0	0
2021/08/06	R023	03/02/2022	5.07	Put	Bond Future	385.9300	0.3859	374.2900	0.3743	(3.016)	0	0	0
2021/08/06	R023	03/02/2022	5.06	Call	Bond Future	140.6800	0.1407	145.9900	0.1460	3.775	0	0	0
2021/08/06	R023	03/02/2022	5.06	Put	Bond Future	391.8900	0.3919	380.1500	0.3802	(2.996)	0	0	0
2021/08/06	R023	05/05/2022	6.31	Call	Bond Future	759.4800	0.7595	772.7200	0.7727	1.743	0	0	0
2021/08/06	R023	05/05/2022	6.31	Put	Bond Future	93.6600	0.0937	89.8100	0.0898	(4.111)	0	0	0
2021/08/06	R023	05/05/2022			Bond Future	5.4655	103.2628	5.4440	103.2799	(0.394)	0.0000	0.0000	0
2021/08/06	R023	05/05/2022	6.30	Call	Bond Future	752.7700	0.7528	765.9600	0.7660	1.752	0	0	0
2021/08/06	R023	05/05/2022	6.30	Put	Bond Future	94.7900	0.0948	90.8900	0.0909	(4.114)	0	0	0
2021/08/06	R023	05/05/2022	6.29	Call	Bond Future	746.0500	0.7461	759.2000	0.7592	1.763	0	0	0
2021/08/06	R023	05/05/2022	6.29	Put	Bond Future	95.9200	0.0959	91.9800	0.0920	(4.108)	0	0	0
2021/08/06	R023	04/08/2022	6.05	Call	Bond Future	367.1500	0.3672	377.4000	0.3774	2.792	0	0	0
2021/08/06	R023	04/08/2022	6.05	Put	Bond Future	187.6000	0.1876	180.5200	0.1805	(3.774)	0	0	0
2021/08/06	R023	04/08/2022			Bond Future	5.7246	104.4903	5.6932	104.5076	(0.548)	0.0000	0.0000	0
2021/08/06	R023	04/08/2022	6.04	Call	Bond Future	363.4300	0.3634	373.6200	0.3736	2.804	0	0	0
2021/08/06	R023	04/08/2022	6.04	Put	Bond Future	189.3900	0.1894	182.2500	0.1823	(3.770)	0	0	0
2021/08/06	R023	04/08/2022	6.03	Call	Bond Future	359.7300	0.3597	369.8700	0.3699	2.819	0	0	0
2021/08/06	R023	04/08/2022	6.03	Put	Bond Future	191.1900	0.1912	184.0000	0.1840	(3.761)	0	0	0
2021/08/06	R035	05/08/2021			Bond Future	10.1900	94.3946	10.1900	94.3946	0.000	0.0000	0.0000	0
2021/08/06	R035	04/11/2021	12.53	Call	Bond Future	12,801.5400	12.8015	12,185.2400	12.1852	(4.814)	0	0	0
2021/08/06	R035	04/11/2021	12.53	Put	Bond Future	74.9200	0.0749	90.6100	0.0906	20.942	0	0	0
2021/08/06	R035	04/11/2021	11.75	Put	Bond Future	298.4300	0.2984	354.0400	0.3540	18.634	0	0	782
2021/08/06	R035	04/11/2021	11.08	Call	Bond Future	5,333.7500	5.3338	4,840.3500	4.8404	(9.251)	0	0	0
2021/08/06	R035	04/11/2021	11.08	Put	Bond Future	829.7100	0.8297	968.3000	0.9683	16.703	0	0	782
2021/08/06	R035	04/11/2021	10.23	Put	Bond Future	2,764.6500	2.7646	3,115.6000	3.1156	12.694	0	0	0
2021/08/06	R035	04/11/2021	10.12	Put	Bond Future	3,186.2500	3.1863	3,570.1600	3.5702	12.049	0	0	0
2021/08/06	R035	04/11/2021	10.12	Call	Bond Future	1,521.0300	1.5210	1,272.9500	1.2730	(16.310)	0	0	400
2021/08/06	R035	04/11/2021	10.62	Put	Bond Future	1,611.6900	1.6117	1,851.1100	1.8511	14.855	0	0	0
2021/08/06	R035	04/11/2021	10.62	Call	Bond Future	3,237.3800	3.2374	2,844.8100	2.8448	(12.126)	0	0	400
2021/08/06	R035	04/11/2021	11.20	Put	Bond Future	695.4300	0.6954	814.2400	0.8142	17.084	0	0	350
2021/08/06	R035	04/11/2021	10.60	Call	Bond Future	3,155.4200	3.1554	2,768.1200	2.7681	(12.274)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing	% Movement in MTM	Today's High	Today's Low	Open Interest
2021/08/06	R035	04/11/2021	10.60	Put	Bond Future	1,658.0600		1.6581	1,902.7500	1.9028	14.758	0	0	350
2021/08/06	R035	04/11/2021	10.11	Put	Bond Future	3,226.7300		3.2267	3,613.6200	3.6136	11.990	0	0	0
2021/08/06	R035	04/11/2021	10.11	Call	Bond Future	1,493.9000		1.4939	1,248.8000	1.2488	(16.407)	0	0	350
2021/08/06	R035	04/11/2021			Bond Future	10.3697		91.0299	10.4662	90.3979	0.931	0.0000	0.0000	81,398
2021/08/06	R035	04/11/2021	12.52	Call	Bond Future	12,750.6200		12.7506	12,134.6300	12.1346	(4.831)	0	0	0
2021/08/06	R035	04/11/2021	12.52	Put	Bond Future	76.6100		0.0766	92.6100	0.0926	20.885	0	0	0
2021/08/06	R035	04/11/2021	12.51	Call	Bond Future	12,699.6700		12.6997	12,084.0000	12.0840	(4.848)	0	0	0
2021/08/06	R035	04/11/2021	12.51	Put	Bond Future	78.3300		0.0783	94.6500	0.0946	20.835	0	0	0
2021/08/06	R035	04/11/2021	11.75	Call	Bond Future	8,755.1600		8.7552	8,178.7800	8.1788	(6.583)	0	0	0
2021/08/06	R035	04/11/2021	10.23	Call	Bond Future	1,838.4400		1.8384	1,557.4000	1.5574	(15.287)	0	0	782
2021/08/06	R035	04/11/2021	13.82	Call	Bond Future	19,088.2500		19.0883	18,457.0200	18.4570	(3.307)	0	0	0
2021/08/06	R035	04/11/2021	13.82	Put	Bond Future	2.8100		0.0028	3.5700	0.0036	27.046	0	0	400
2021/08/06	R035	04/11/2021	11.20	Call	Bond Future	5,927.8200		5.9278	5,414.6400	5.4146	(8.657)	0	0	0
2021/08/06	R035	03/02/2022	11.23	Call	Bond Future	5,694.4100		5.6944	5,242.5800	5.2426	(7.935)	0	0	0
2021/08/06	R035	03/02/2022	11.23	Put	Bond Future	1,616.2200		1.6162	1,804.0200	1.8040	11.620	0	0	0
2021/08/06	R035	03/02/2022	11.22	Call	Bond Future	5,650.5700		5.6506	5,200.2900	5.2003	(7.969)	0	0	0
2021/08/06	R035	03/02/2022	11.22	Put	Bond Future	1,632.1200		1.6321	1,821.4700	1.8215	11.601	0	0	0
2021/08/06	R035	03/02/2022	11.39	Call	Bond Future	6,407.6400		6.4076	5,932.3900	5.9324	(7.417)	0	0	0
2021/08/06	R035	03/02/2022	11.39	Put	Bond Future	1,381.9400		1.3819	1,546.3200	1.5463	11.895	0	0	683
2021/08/06	R035	03/02/2022	10.65	Call	Bond Future	3,378.4500		3.3785	3,033.0700	3.0331	(10.223)	0	0	0
2021/08/06	R035	03/02/2022	11.73	Call	Bond Future	7,981.3200		7.9813	7,464.6100	7.4646	(6.474)	0	0	0
2021/08/06	R035	03/02/2022	11.73	Put	Bond Future	993.0200		0.9930	1,115.9400	1.1159	12.378	0	0	280
2021/08/06	R035	03/02/2022	11.03	Call	Bond Future	4,836.5800		4.8366	4,417.7200	4.4177	(8.660)	0	0	0
2021/08/06	R035	03/02/2022	11.28	Call	Bond Future	5,914.9500		5.9150	5,455.5200	5.4555	(7.767)	0	0	0
2021/08/06	R035	03/02/2022	11.28	Put	Bond Future	1,538.9900		1.5390	1,719.1900	1.7192	11.709	0	0	200
2021/08/06	R035	03/02/2022	10.26	Put	Bond Future	4,175.9700		4.1760	4,554.2200	4.5542	9.058	0	0	0
2021/08/06	R035	03/02/2022	10.26	Call	Bond Future	2,161.9700		2.1620	1,900.5900	1.9006	(12.090)	0	0	200
2021/08/06	R035	03/02/2022	11.05	Put	Bond Future	1,927.0200		1.9270	2,144.3100	2.1443	11.276	0	0	1,600
2021/08/06	R035	03/02/2022	10.35	Put	Bond Future	3,839.7000		3.8397	4,198.2600	4.1983	9.338	0	0	0
2021/08/06	R035	03/02/2022	10.35	Call	Bond Future	2,417.1500		2.4172	2,136.0800	2.1361	(11.628)	0	0	1,600
2021/08/06	R035	03/02/2022			Bond Future	10.5700		92.0792	10.6706	91.4396	0.952	0.0000	0.0000	0
2021/08/06	R035	03/02/2022	11.24	Call	Bond Future	5,738.3400		5.7383	5,284.9600	5.2850	(7.901)	0	0	0
2021/08/06	R035	03/02/2022	11.24	Put	Bond Future	1,600.4800		1.6005	1,786.7300	1.7867	11.637	0	0	0
2021/08/06	R035	03/02/2022	10.65	Put	Bond Future	2,869.0900		2.8691	3,163.3400	3.1633	10.256	0	0	683
2021/08/06	R035	03/02/2022	9.70	Put	Bond Future	6,720.2900		6.7203	7,218.4000	7.2184	7.412	0	0	0
2021/08/06	R035	03/02/2022	9.70	Call	Bond Future	898.2300		0.8982	756.7100	0.7567	(15.755)	0	0	683
2021/08/06	R035	03/02/2022	11.03	Put	Bond Future	1,964.9400		1.9649	2,185.7100	2.1857	11.235	0	0	280
2021/08/06	R035	03/02/2022	10.10	Put	Bond Future	4,818.4400		4.8184	5,231.9400	5.2319	8.582	0	0	0
2021/08/06	R035	03/02/2022	10.10	Call	Bond Future	1,739.1500		1.7391	1,513.0200	1.5130	(13.002)	0	0	280
2021/08/06	R035	03/02/2022	11.88	Call	Bond Future	8,692.3200		8.6923	8,160.5900	8.1606	(6.117)	0	0	0
2021/08/06	R035	03/02/2022	11.88	Put	Bond Future	859.6200		0.8596	967.5200	0.9675	12.552	0	0	1,800
2021/08/06	R035	03/02/2022	11.05	Call	Bond Future	4,920.4400		4.9204	4,498.1000	4.4981	(8.583)	0	0	0
2021/08/06	R035	05/05/2022	11.64	Call	Bond Future	6,986.0400		6.9860	6,518.7200	6.5187	(6.689)	0	0	0
2021/08/06	R035	05/05/2022	11.64	Put	Bond Future	1,802.6600		1.8027	1,982.6400	1.9826	9.984	0	0	0
2021/08/06	R035	05/05/2022	11.63	Call	Bond Future	6,943.5200		6.9435	6,477.4300	6.4774	(6.713)	0	0	0
2021/08/06	R035	05/05/2022	11.63	Put	Bond Future	1,817.0700		1.8171	1,998.2800	1.9983	9.973	0	0	0
2021/08/06	R035	05/05/2022			Bond Future	10.7686		88.6895	10.8733	88.0422	0.972	0.0000	0.0000	0
2021/08/06	R035	05/05/2022	11.65	Call	Bond Future	7,028.3500		7.0284	6,559.8100	6.5598	(6.666)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2021/08/06	R035	05/05/2022	11.65	Put	Bond Future	1,788.1000	1.7881	1,966.8600	1.9669	9.997	0	0	0
2021/08/06	R035	04/08/2022	10.73	Call	Bond Future	3,357.1700	3.3572	3,056.4200	3.0564	(8.958)	0	0	0
2021/08/06	R035	04/08/2022	10.73	Put	Bond Future	4,870.3100	4.8703	5,225.0300	5.2250	7.283	0	0	0
2021/08/06	R035	04/08/2022	10.72	Call	Bond Future	3,328.8100	3.3288	3,029.6700	3.0297	(8.986)	0	0	0
2021/08/06	R035	04/08/2022	10.72	Put	Bond Future	4,903.8900	4.9039	5,260.2200	5.2602	7.266	0	0	0
2021/08/06	R035	04/08/2022	11.13	Put	Bond Future	3,668.9200	3.6689	3,961.1200	3.9611	7.964	0	0	100
2021/08/06	R035	04/08/2022	10.64	Call	Bond Future	3,105.9900	3.1060	2,819.7700	2.8198	(9.215)	0	0	0
2021/08/06	R035	04/08/2022	10.64	Put	Bond Future	5,178.8200	5.1788	5,548.0700	5.5481	7.130	0	0	100
2021/08/06	R035	04/08/2022	9.84	Put	Bond Future	8,633.7700	8.6338	9,128.7100	9.1287	5.733	0	0	0
2021/08/06	R035	04/08/2022	9.84	Call	Bond Future	1,354.9500	1.3550	1,194.4200	1.1944	(11.848)	0	0	100
2021/08/06	R035	04/08/2022			Bond Future	10.9775	89.7194	11.0866	89.0639	0.994	0.0000	0.0000	0
2021/08/06	R035	04/08/2022	10.74	Call	Bond Future	3,386.0100	3.3860	3,083.6500	3.0837	(8.930)	0	0	0
2021/08/06	R035	04/08/2022	10.74	Put	Bond Future	4,837.2800	4.8373	5,190.3900	5.1904	7.300	0	0	0
2021/08/06	R035	04/08/2022	11.13	Call	Bond Future	4,582.7800	4.5828	4,219.5100	4.2195	(7.927)	0	0	0
2021/08/06	R186	05/08/2021			Bond Future	7.3500	115.1956	7.3500	115.1956	0.000	0.0000	0.0000	0
2021/08/06	R186	04/11/2021	8.10	Call	Bond Future	3,059.6600	3.0597	2,751.7300	2.7517	(10.064)	0	0	0
2021/08/06	R186	04/11/2021	8.10	Put	Bond Future	455.4300	0.4554	544.2100	0.5442	19.494	0	0	0
2021/08/06	R186	04/11/2021	8.09	Call	Bond Future	3,024.9000	3.0249	2,718.4000	2.7184	(10.133)	0	0	0
2021/08/06	R186	04/11/2021	8.09	Put	Bond Future	464.4100	0.4644	554.6200	0.5546	19.425	0	0	0
2021/08/06	R186	04/11/2021	7.77	Call	Bond Future	2,002.8200	2.0028	1,751.1400	1.7511	(12.566)	0	0	0
2021/08/06	R186	04/11/2021			Bond Future	7.5132	116.5204	7.6015	116.1237	1.175	0.0000	0.0000	74,854
2021/08/06	R186	04/11/2021	8.11	Call	Bond Future	3,094.5700	3.0946	2,785.2100	2.7852	(9.997)	0	0	0
2021/08/06	R186	04/11/2021	8.11	Put	Bond Future	446.6100	0.4466	533.9600	0.5340	19.558	0	0	0
2021/08/06	R186	04/11/2021	7.77	Put	Bond Future	853.8000	0.8538	998.8300	0.9988	16.986	0	0	15,177
2021/08/06	R186	04/11/2021	8.77	Call	Bond Future	5,598.3800	5.5984	5,227.8700	5.2279	(6.618)	0	0	0
2021/08/06	R186	04/11/2021	8.77	Put	Bond Future	112.3000	0.1123	138.5000	0.1385	23.330	0	0	15,177
2021/08/06	R186	03/02/2022	7.30	Call	Bond Future	1,032.8800	1.0329	892.5600	0.8926	(13.585)	0	0	0
2021/08/06	R186	03/02/2022	7.30	Put	Bond Future	2,755.9800	2.7560	3,017.3800	3.0174	9.485	0	0	0
2021/08/06	R186	03/02/2022			Bond Future	7.6996	112.5814	7.7939	112.1797	1.224	0.0000	0.0000	0
2021/08/06	R186	03/02/2022	7.29	Call	Bond Future	1,017.2200	1.0172	878.3900	0.8784	(13.648)	0	0	0
2021/08/06	R186	03/02/2022	7.29	Put	Bond Future	2,783.8700	2.7839	3,046.7600	3.0468	9.443	0	0	0
2021/08/06	R186	03/02/2022	7.28	Call	Bond Future	1,001.7200	1.0017	864.3800	0.8644	(13.710)	0	0	0
2021/08/06	R186	03/02/2022	7.28	Put	Bond Future	2,811.9300	2.8119	3,076.3100	3.0763	9.402	0	0	0
2021/08/06	R186	05/05/2022	8.32	Call	Bond Future	3,059.9900	3.0600	2,804.7400	2.8047	(8.342)	0	0	0
2021/08/06	R186	05/05/2022	8.32	Put	Bond Future	1,382.9400	1.3829	1,534.3400	1.5343	10.948	0	0	0
2021/08/06	R186	05/05/2022			Bond Future	7.9007	113.9122	8.0016	113.5055	1.277	0.0000	0.0000	0
2021/08/06	R186	05/05/2022	8.31	Call	Bond Future	3,033.8200	3.0338	2,779.7000	2.7797	(8.376)	0	0	0
2021/08/06	R186	05/05/2022	8.31	Put	Bond Future	1,396.3900	1.3964	1,548.9200	1.5489	10.923	0	0	0
2021/08/06	R186	05/05/2022	8.30	Call	Bond Future	3,007.7400	3.0077	2,754.7500	2.7548	(8.411)	0	0	0
2021/08/06	R186	05/05/2022	8.30	Put	Bond Future	1,409.9500	1.4100	1,563.6100	1.5636	10.898	0	0	0
2021/08/06	R186	04/08/2022	8.15	Call	Bond Future	2,386.0900	2.3861	2,174.9500	2.1750	(8.849)	0	0	0
2021/08/06	R186	04/08/2022	8.15	Put	Bond Future	2,268.1100	2.2681	2,469.1200	2.4691	8.862	0	0	0
2021/08/06	R186	04/08/2022			Bond Future	8.1190	109.9696	8.2274	109.5574	1.335	0.0000	0.0000	0
2021/08/06	R186	04/08/2022	8.14	Call	Bond Future	2,365.4500	2.3654	2,155.3900	2.1554	(8.880)	0	0	0
2021/08/06	R186	04/08/2022	8.14	Put	Bond Future	2,285.5400	2.2855	2,487.6300	2.4876	8.842	0	0	0
2021/08/06	R186	04/08/2022	8.13	Call	Bond Future	2,345.3400	2.3453	2,136.3600	2.1364	(8.910)	0	0	0
2021/08/06	R186	04/08/2022	8.13	Put	Bond Future	2,303.5100	2.3035	2,506.6800	2.5067	8.820	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing	% Movement in MTM	Today's High	Today's Low	Open Interest
2021/08/06	R197	05/08/2021			Bond Future	322.4269	322.4269	322.4269	322.4269	0.000	0.0000	0.0000	0
2021/08/06	R197	04/11/2021			Bond Future	325.9464	325.9464	325.9277	325.9277	(0.006)	0.0000	0.0000	1,274
2021/08/06	R197	03/02/2022			Bond Future	321.6316	321.6316	321.6183	321.6183	(0.004)	0.0000	0.0000	0
2021/08/06	R197	05/05/2022			Bond Future	325.5083	325.5083	325.4943	325.4943	(0.004)	0.0000	0.0000	0
2021/08/06	R197	04/08/2022			Bond Future	321.2364	321.2364	321.2288	321.2288	(0.002)	0.0000	0.0000	0
2021/08/06	R202	05/08/2021			Bond Future	236.1459	236.1459	236.1459	236.1459	0.000	0.0000	0.0000	0
2021/08/06	R202	04/11/2021			Bond Future	238.7237	238.7237	238.7270	238.7270	0.001	0.0000	0.0000	9,704
2021/08/06	R202	03/02/2022			Bond Future	237.2036	237.2036	237.2100	237.2100	0.003	0.0000	0.0000	0
2021/08/06	R202	05/05/2022			Bond Future	240.0623	240.0623	240.0683	240.0683	0.002	0.0000	0.0000	0
2021/08/06	R202	04/08/2022			Bond Future	238.6278	238.6278	238.6373	238.6373	0.004	0.0000	0.0000	0
2021/08/06	R209	05/08/2021			Bond Future	10.1900	72.6174	10.1900	72.6174	0.000	0.0000	0.0000	0
2021/08/06	R209	04/11/2021	12.19	Call	Bond Future	9,694.4800	9.6945	9,138.3300	9.1383	(5.737)	0	0	0
2021/08/06	R209	04/11/2021	12.19	Put	Bond Future	113.3400	0.1133	137.6100	0.1376	21.413	0	0	0
2021/08/06	R209	04/11/2021	12.17	Call	Bond Future	9,605.1100	9.6051	9,049.7100	9.0497	(5.782)	0	0	0
2021/08/06	R209	04/11/2021	12.00	Call	Bond Future	8,842.3400	8.8423	8,294.2400	8.2942	(6.199)	0	0	0
2021/08/06	R209	04/11/2021	12.00	Put	Bond Future	153.3300	0.1533	185.6500	0.1857	21.079	0	0	9,000
2021/08/06	R209	04/11/2021	10.50	Call	Bond Future	2,467.4800	2.4675	2,128.8500	2.1288	(13.724)	0	0	0
2021/08/06	R209	04/11/2021	10.00	Call	Bond Future	1,087.8100	1.0878	887.0800	0.8871	(18.453)	0	0	0
2021/08/06	R209	04/11/2021	10.00	Put	Bond Future	3,069.3600	3.0694	3,449.0500	3.4490	12.370	0	0	3,100
2021/08/06	R209	04/11/2021			Bond Future	10.3381	70.4010	10.4396	69.8205	0.983	0.0000	0.0000	33,567
2021/08/06	R209	04/11/2021	12.18	Call	Bond Future	9,649.7900	9.6498	9,094.0100	9.0940	(5.760)	0	0	0
2021/08/06	R209	04/11/2021	12.18	Put	Bond Future	115.1300	0.1151	139.7700	0.1398	21.402	0	0	0
2021/08/06	R209	04/11/2021	12.17	Put	Bond Future	116.9800	0.1170	142.0000	0.1420	21.388	0	0	0
2021/08/06	R209	04/11/2021	10.50	Put	Bond Future	1,545.5300	1.5455	1,787.3200	1.7873	15.644	0	0	9,400
2021/08/06	R209	04/11/2021	9.50	Put	Bond Future	5,368.3100	5.3683	5,870.6100	5.8706	9.357	0	0	0
2021/08/06	R209	04/11/2021	9.50	Call	Bond Future	307.8500	0.3079	229.7300	0.2297	(25.376)	0	0	6,000
2021/08/06	R209	03/02/2022	11.03	Call	Bond Future	4,375.3300	4.3753	3,979.3700	3.9794	(9.050)	0	0	0
2021/08/06	R209	03/02/2022	11.03	Put	Bond Future	1,554.1800	1.5542	1,745.5600	1.7456	12.314	0	0	0
2021/08/06	R209	03/02/2022	11.02	Call	Bond Future	4,338.2400	4.3382	3,943.8700	3.9439	(9.091)	0	0	0
2021/08/06	R209	03/02/2022	11.02	Put	Bond Future	1,569.9700	1.5700	1,762.9400	1.7629	12.291	0	0	0
2021/08/06	R209	03/02/2022			Bond Future	10.5119	71.2127	10.6173	70.6254	1.002	0.0000	0.0000	0
2021/08/06	R209	03/02/2022	11.04	Call	Bond Future	4,412.5200	4.4125	4,014.9800	4.0150	(9.009)	0	0	0
2021/08/06	R209	03/02/2022	11.04	Put	Bond Future	1,538.5400	1.5385	1,728.3400	1.7283	12.336	0	0	0
2021/08/06	R209	05/05/2022	11.44	Call	Bond Future	5,594.6300	5.5946	5,176.5600	5.1766	(7.473)	0	0	0
2021/08/06	R209	05/05/2022	11.44	Put	Bond Future	1,656.9200	1.6569	1,833.2000	1.8332	10.639	0	0	0
2021/08/06	R209	05/05/2022	11.43	Call	Bond Future	5,558.2200	5.5582	5,141.3800	5.1414	(7.500)	0	0	0
2021/08/06	R209	05/05/2022	11.43	Put	Bond Future	1,670.8300	1.6708	1,848.3400	1.8483	10.624	0	0	0
2021/08/06	R209	05/05/2022			Bond Future	10.6896	68.9132	10.7989	68.3189	1.022	0.0000	0.0000	0
2021/08/06	R209	05/05/2022	11.45	Call	Bond Future	5,631.3000	5.6313	5,212.0200	5.2120	(7.446)	0	0	0
2021/08/06	R209	05/05/2022	11.45	Put	Bond Future	1,643.3200	1.6433	1,818.3900	1.8184	10.653	0	0	0
2021/08/06	R209	04/08/2022	10.58	Call	Bond Future	2,812.7500	2.8127	2,542.8800	2.5429	(9.595)	0	0	0
2021/08/06	R209	04/08/2022	10.58	Put	Bond Future	4,400.5800	4.4006	4,732.5000	4.7325	7.543	0	0	0
2021/08/06	R209	04/08/2022	10.57	Put	Bond Future	4,431.5800	4.4316	4,765.0000	4.7650	7.524	0	0	0
2021/08/06	R209	04/08/2022			Bond Future	10.8726	69.7138	10.9860	69.1120	1.043	0.0000	0.0000	0
2021/08/06	R209	04/08/2022	10.59	Call	Bond Future	2,837.0500	2.8370	2,565.6900	2.5657	(9.565)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing	% Movement in MTM	Today's High	Today's Low	Open Interest
2021/08/06	R209	04/08/2022	10.59	Put	Bond Future	4,369.7500	4.3698	4,700.1800	4.7002	7.562	0	0	0
2021/08/06	R209	04/08/2022	10.57	Call	Bond Future	2,788.5500	2.7886	2,520.1800	2.5202	(9.624)	0	0	0
2021/08/06	R210	05/08/2021			Bond Future	210.9735	210.9735	210.9735	210.9735	0.000	0.0000	0.0000	0
2021/08/06	R210	04/11/2021			Bond Future	210.4908	210.4908	209.9777	209.9777	(0.244)	0.0000	0.0000	1,486
2021/08/06	R210	03/02/2022			Bond Future	212.9681	212.9681	212.4482	212.4482	(0.244)	0.0000	0.0000	0
2021/08/06	R210	05/05/2022			Bond Future	212.7018	212.7018	212.1823	212.1823	(0.244)	0.0000	0.0000	0
2021/08/06	R210	04/08/2022			Bond Future	215.3449	215.3449	214.8187	214.8187	(0.244)	0.0000	0.0000	0
2021/08/06	R212	05/08/2021			Bond Future	173.1565	173.1565	173.1565	173.1565	0.000	0.0000	0.0000	0
2021/08/06	R212	04/11/2021			Bond Future	175.0507	175.0507	175.0343	175.0343	(0.009)	0.0000	0.0000	1,025
2021/08/06	R213	05/08/2021			Bond Future	9.2300	89.1536	9.2300	89.1536	0.000	0.0000	0.0000	0
2021/08/06	R213	04/11/2021	11.10	Put	Bond Future	130.2600	0.1303	155.2100	0.1552	19.154	0	0	0
2021/08/06	R213	04/11/2021	11.11	Call	Bond Future	8,870.8400	8.8708	8,392.1900	8.3922	(5.396)	0	0	0
2021/08/06	R213	04/11/2021	11.09	Put	Bond Future	132.5000	0.1325	157.8500	0.1579	19.132	0	0	0
2021/08/06	R213	04/11/2021			Bond Future	9.4105	86.6045	9.5021	86.1013	0.973	0.0000	0.0000	9,537
2021/08/06	R213	04/11/2021	11.10	Call	Bond Future	8,825.1000	8.8251	8,346.8500	8.3468	(5.419)	0	0	0
2021/08/06	R213	04/11/2021	11.11	Put	Bond Future	128.0500	0.1280	152.6000	0.1526	19.172	0	0	0
2021/08/06	R213	04/11/2021	11.09	Call	Bond Future	8,779.3600	8.7794	8,301.5100	8.3015	(5.443)	0	0	0
2021/08/06	R213	03/02/2022	9.98	Call	Bond Future	3,716.1900	3.7162	3,393.5300	3.3935	(8.683)	0	0	0
2021/08/06	R213	03/02/2022	9.98	Put	Bond Future	1,720.6200	1.7206	1,907.2600	1.9073	10.847	0	0	0
2021/08/06	R213	03/02/2022	9.58	Put	Bond Future	2,595.0000	2.5950	2,847.0800	2.8471	9.714	0	0	200
2021/08/06	R213	03/02/2022	8.63	Put	Bond Future	6,012.0900	6.0121	6,424.5400	6.4245	6.860	0	0	0
2021/08/06	R213	03/02/2022	8.63	Call	Bond Future	607.9900	0.6080	511.1400	0.5111	(15.930)	0	0	200
2021/08/06	R213	03/02/2022	8.80	Put	Bond Future	5,260.6500	5.2607	5,647.3300	5.6473	7.350	0	0	0
2021/08/06	R213	03/02/2022	8.80	Call	Bond Future	833.9000	0.8339	711.2800	0.7113	(14.704)	0	0	102
2021/08/06	R213	03/02/2022	10.60	Put	Bond Future	903.3200	0.9033	1,012.5000	1.0125	12.087	0	0	430
2021/08/06	R213	03/02/2022	10.00	Call	Bond Future	3,784.1600	3.7842	3,458.5000	3.4585	(8.606)	0	0	0
2021/08/06	R213	03/02/2022	10.00	Put	Bond Future	1,684.9600	1.6850	1,868.6000	1.8686	10.899	0	0	430
2021/08/06	R213	03/02/2022	9.22	Put	Bond Future	3,669.5700	3.6696	3,984.9400	3.9849	8.594	0	0	0
2021/08/06	R213	03/02/2022	10.67	Call	Bond Future	6,315.2200	6.3152	5,908.3400	5.9083	(6.443)	0	0	0
2021/08/06	R213	03/02/2022	10.67	Put	Bond Future	839.7100	0.8397	942.1300	0.9421	12.197	0	0	220
2021/08/06	R213	03/02/2022			Bond Future	9.6011	87.6026	9.6967	87.0933	0.996	0.0000	0.0000	0
2021/08/06	R213	03/02/2022	9.97	Call	Bond Future	3,682.5000	3.6825	3,361.3600	3.3614	(8.721)	0	0	0
2021/08/06	R213	03/02/2022	9.97	Put	Bond Future	1,738.8000	1.7388	1,926.9600	1.9270	10.821	0	0	0
2021/08/06	R213	03/02/2022	9.96	Call	Bond Future	3,648.9400	3.6489	3,329.3200	3.3293	(8.759)	0	0	0
2021/08/06	R213	03/02/2022	9.96	Put	Bond Future	1,757.1600	1.7572	1,946.8400	1.9468	10.795	0	0	0
2021/08/06	R213	03/02/2022	10.15	Call	Bond Future	4,315.6400	4.3156	3,968.5800	3.9686	(8.042)	0	0	0
2021/08/06	R213	03/02/2022	10.15	Put	Bond Future	1,444.5800	1.4446	1,606.8200	1.6068	11.231	0	0	200
2021/08/06	R213	03/02/2022	9.58	Call	Bond Future	2,482.3300	2.4823	2,225.1100	2.2251	(10.362)	0	0	0
2021/08/06	R213	03/02/2022	10.25	Call	Bond Future	4,682.8500	4.6829	4,322.5400	4.3225	(7.694)	0	0	0
2021/08/06	R213	03/02/2022	10.25	Put	Bond Future	1,302.4000	1.3024	1,451.3900	1.4514	11.440	0	0	102
2021/08/06	R213	03/02/2022	9.76	Call	Bond Future	3,003.1400	3.0031	2,715.3900	2.7154	(9.582)	0	0	0
2021/08/06	R213	03/02/2022	9.76	Put	Bond Future	2,158.6200	2.1586	2,380.1700	2.3802	10.264	0	0	102
2021/08/06	R213	03/02/2022	10.60	Call	Bond Future	6,034.5700	6.0346	5,634.4500	5.6345	(6.630)	0	0	0
2021/08/06	R213	03/02/2022	9.22	Call	Bond Future	1,599.9100	1.5999	1,405.9800	1.4060	(12.121)	0	0	430
2021/08/06	R213	03/02/2022	10.17	Call	Bond Future	4,388.2700	4.3883	4,038.4800	4.0385	(7.971)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2021/08/06	R213	03/02/2022	10.17	Put	Bond Future	1,415.0000	1.4150	1,574.5100	1.5745	11.273	0	0	220
2021/08/06	R213	03/02/2022	9.15	Put	Bond Future	3,908.7000	3.9087	4,236.3800	4.2364	8.383	0	0	0
2021/08/06	R213	03/02/2022	9.15	Call	Bond Future	1,451.7900	1.4518	1,270.1700	1.2702	(12.510)	0	0	220
2021/08/06	R213	05/05/2022	10.65	Put	Bond Future	1,423.3100	1.4233	1,565.4900	1.5655	9.989	0	0	0
2021/08/06	R213	05/05/2022	10.63	Call	Bond Future	5,657.1100	5.6571	5,285.8700	5.2859	(6.562)	0	0	0
2021/08/06	R213	05/05/2022			Bond Future	9.7915	85.1059	9.8912	84.5905	1.019	0.0000	0.0000	0
2021/08/06	R213	05/05/2022	10.64	Call	Bond Future	5,693.3200	5.6933	5,321.0400	5.3210	(6.539)	0	0	0
2021/08/06	R213	05/05/2022	10.64	Put	Bond Future	1,435.3000	1.4353	1,578.4900	1.5785	9.976	0	0	0
2021/08/06	R213	05/05/2022	10.65	Call	Bond Future	5,729.8200	5.7298	5,356.5300	5.3565	(6.515)	0	0	0
2021/08/06	R213	05/05/2022	10.63	Put	Bond Future	1,447.6300	1.4476	1,591.8600	1.5919	9.963	0	0	0
2021/08/06	R213	04/08/2022	9.89	Call	Bond Future	3,010.0300	3.0100	2,754.6000	2.7546	(8.486)	0	0	0
2021/08/06	R213	04/08/2022	9.90	Put	Bond Future	3,503.8300	3.5038	3,769.1200	3.7691	7.571	0	0	0
2021/08/06	R213	04/08/2022	9.88	Call	Bond Future	2,985.2600	2.9853	2,731.1300	2.7311	(8.513)	0	0	0
2021/08/06	R213	04/08/2022			Bond Future	9.9928	86.0984	10.0971	85.5764	1.043	0.0000	0.0000	0
2021/08/06	R213	04/08/2022	9.89	Put	Bond Future	3,529.2900	3.5293	3,795.8800	3.7959	7.554	0	0	0
2021/08/06	R213	04/08/2022	9.90	Call	Bond Future	3,035.2500	3.0352	2,778.5200	2.7785	(8.458)	0	0	0
2021/08/06	R213	04/08/2022	9.88	Put	Bond Future	3,555.2300	3.5552	3,823.1200	3.8231	7.535	0	0	0
2021/08/06	R214	05/08/2021			Bond Future	10.6350	69.1334	10.6350	69.1334	0.000	0.0000	0.0000	0
2021/08/06	R214	04/11/2021	12.47	Call	Bond Future	8,944.8900	8.9449	8,335.7300	8.3357	(6.810)	0	0	0
2021/08/06	R214	04/11/2021	12.46	Call	Bond Future	8,901.0700	8.9011	8,292.4400	8.2924	(6.838)	0	0	0
2021/08/06	R214	04/11/2021	12.46	Put	Bond Future	164.1700	0.1642	202.2200	0.2022	23.177	0	0	0
2021/08/06	R214	04/11/2021			Bond Future	10.7780	66.7745	10.8901	66.1278	1.039	0.0000	0.0000	18,091
2021/08/06	R214	04/11/2021	12.47	Put	Bond Future	161.7600	0.1618	199.2800	0.1993	23.195	0	0	0
2021/08/06	R214	04/11/2021	12.48	Call	Bond Future	8,988.6800	8.9887	8,379.0000	8.3790	(6.783)	0	0	0
2021/08/06	R214	04/11/2021	12.48	Put	Bond Future	159.3900	0.1594	196.3900	0.1964	23.214	0	0	0
2021/08/06	R214	03/02/2022	11.40	Put	Bond Future	1,782.5200	1.7825	2,012.1700	2.0122	12.883	0	0	0
2021/08/06	R214	03/02/2022	11.41	Call	Bond Future	4,266.1800	4.2662	3,839.6800	3.8397	(9.997)	0	0	0
2021/08/06	R214	03/02/2022	11.39	Put	Bond Future	1,799.6800	1.7997	2,031.1100	2.0311	12.860	0	0	0
2021/08/06	R214	03/02/2022			Bond Future	10.9550	67.5442	11.0714	66.8898	1.062	0.0000	0.0000	0
2021/08/06	R214	03/02/2022	11.40	Call	Bond Future	4,229.8600	4.2299	3,805.1400	3.8051	(10.041)	0	0	0
2021/08/06	R214	03/02/2022	11.41	Put	Bond Future	1,765.5300	1.7655	1,993.4000	1.9934	12.907	0	0	0
2021/08/06	R214	03/02/2022	11.39	Call	Bond Future	4,193.6400	4.1936	3,770.7000	3.7707	(10.085)	0	0	0
2021/08/06	R214	05/05/2022	11.74	Put	Bond Future	1,973.0600	1.9731	2,192.1100	2.1921	11.102	0	0	0
2021/08/06	R214	05/05/2022	11.75	Call	Bond Future	5,250.8300	5.2508	4,806.2500	4.8063	(8.467)	0	0	0
2021/08/06	R214	05/05/2022	11.73	Put	Bond Future	1,988.5500	1.9885	2,209.0300	2.2090	11.087	0	0	0
2021/08/06	R214	05/05/2022			Bond Future	11.1293	65.0628	11.2500	64.4006	1.085	0.0000	0.0000	0
2021/08/06	R214	05/05/2022	11.74	Call	Bond Future	5,215.3000	5.2153	4,772.1300	4.7721	(8.497)	0	0	0
2021/08/06	R214	05/05/2022	11.75	Put	Bond Future	1,957.6900	1.9577	2,175.3300	2.1753	11.117	0	0	0
2021/08/06	R214	05/05/2022	11.73	Call	Bond Future	5,179.8200	5.1798	4,738.0800	4.7381	(8.528)	0	0	0
2021/08/06	R214	04/08/2022	10.98	Put	Bond Future	4,578.1000	4.5781	4,954.5900	4.9546	8.224	0	0	0
2021/08/06	R214	04/08/2022	10.99	Call	Bond Future	2,777.3200	2.7773	2,481.7200	2.4817	(10.643)	0	0	0
2021/08/06	R214	04/08/2022			Bond Future	11.3111	65.8173	11.4364	65.1469	1.109	0.0000	0.0000	0
2021/08/06	R214	04/08/2022	10.98	Call	Bond Future	2,752.7400	2.7527	2,458.8300	2.4588	(10.677)	0	0	0
2021/08/06	R214	04/08/2022	10.99	Put	Bond Future	4,546.3400	4.5463	4,921.1400	4.9211	8.244	0	0	0
2021/08/06	R214	04/08/2022	10.97	Call	Bond Future	2,728.2700	2.7283	2,436.0500	2.4360	(10.711)	0	0	0
2021/08/06	R214	04/08/2022	10.97	Put	Bond Future	4,610.0500	4.6100	4,988.2300	4.9882	8.203	0	0	0



Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing	% Movement in MTM	Today's High	Today's Low	Open Interest
2021/08/06	R248	05/08/2021			Bond Future	10.6000	87.5595	10.6000	87.5595	0.000	0.0000	0.0000	0
2021/08/06	R248	04/11/2021	12.85	Call	Bond Future	13,422.8200	13.4228	12,626.0600	12.6261	(5.936)	0	0	0
2021/08/06	R248	04/11/2021	12.85	Put	Bond Future	107.0600	0.1071	133.4000	0.1334	24.603	0	0	0
2021/08/06	R248	04/11/2021	10.80	Put	Bond Future	2,272.2200	2.2722	2,658.9700	2.6590	17.021	0	0	0
2021/08/06	R248	04/11/2021	10.80	Call	Bond Future	2,670.0400	2.6700	2,233.6900	2.2337	(16.342)	0	0	1,050
2021/08/06	R248	04/11/2021	10.20	Put	Bond Future	5,047.7000	5.0477	5,674.3700	5.6744	12.415	0	0	0
2021/08/06	R248	04/11/2021			Bond Future	10.7460	84.2740	10.8583	83.4509	1.045	0.0000	0.0000	167,643
2021/08/06	R248	04/11/2021	12.84	Call	Bond Future	13,370.9900	13.3710	12,574.7000	12.5747	(5.955)	0	0	0
2021/08/06	R248	04/11/2021	12.84	Put	Bond Future	109.2600	0.1093	136.0700	0.1361	24.538	0	0	0
2021/08/06	R248	04/11/2021	12.83	Call	Bond Future	13,319.1100	13.3191	12,523.3100	12.5233	(5.975)	0	0	0
2021/08/06	R248	04/11/2021	12.83	Put	Bond Future	111.4900	0.1115	138.7900	0.1388	24.487	0	0	0
2021/08/06	R248	04/11/2021	10.30	Put	Bond Future	4,472.8900	4.4729	5,061.7000	5.0617	13.164	0	0	0
2021/08/06	R248	04/11/2021	10.30	Call	Bond Future	1,057.8500	1.0578	823.5600	0.8236	(22.148)	0	0	0
2021/08/06	R248	04/11/2021	9.60	Put	Bond Future	9,425.6600	9.4257	10,204.5600	10.2046	8.264	0	0	0
2021/08/06	R248	04/11/2021	9.60	Call	Bond Future	134.7200	0.1347	90.5200	0.0905	(32.809)	0	0	0
2021/08/06	R248	04/11/2021	10.20	Call	Bond Future	833.2100	0.8332	636.7800	0.6368	(23.575)	0	0	1,050
2021/08/06	R248	03/02/2022	11.48	Call	Bond Future	5,811.2800	5.8113	5,244.3700	5.2444	(9.755)	0	0	0
2021/08/06	R248	03/02/2022	11.49	Put	Bond Future	1,943.3900	1.9434	2,207.2900	2.2073	13.579	0	0	0
2021/08/06	R248	03/02/2022	11.47	Call	Bond Future	5,764.1500	5.7641	5,199.3700	5.1994	(9.798)	0	0	0
2021/08/06	R248	03/02/2022	9.80	Put	Bond Future	9,362.4700	9.3625	10,079.1400	10.0791	7.655	0	0	0
2021/08/06	R248	03/02/2022	9.80	Call	Bond Future	555.1700	0.5552	438.8900	0.4389	(20.945)	0	0	1,300
2021/08/06	R248	03/02/2022	10.50	Put	Bond Future	5,141.9200	5.1419	5,671.8000	5.6718	10.305	0	0	0
2021/08/06	R248	03/02/2022	10.50	Call	Bond Future	2,015.1700	2.0152	1,712.1000	1.7121	(15.039)	0	0	1,300
2021/08/06	R248	03/02/2022			Bond Future	10.9211	85.2455	11.0380	84.4125	1.071	0.0000	0.0000	0
2021/08/06	R248	03/02/2022	11.48	Put	Bond Future	1,962.3000	1.9623	2,228.3400	2.2283	13.558	0	0	0
2021/08/06	R248	03/02/2022	11.49	Call	Bond Future	5,858.2900	5.8583	5,289.2400	5.2892	(9.714)	0	0	0
2021/08/06	R248	03/02/2022	11.47	Put	Bond Future	1,981.2000	1.9812	2,249.3700	2.2494	13.536	0	0	0
2021/08/06	R248	05/05/2022	11.80	Call	Bond Future	6,934.2600	6.9343	6,352.2200	6.3522	(8.394)	0	0	0
2021/08/06	R248	05/05/2022	11.79	Call	Bond Future	6,889.0800	6.8891	6,308.7700	6.3088	(8.424)	0	0	0
2021/08/06	R248	05/05/2022	11.79	Put	Bond Future	2,266.0300	2.2660	2,528.6000	2.5286	11.587	0	0	0
2021/08/06	R248	05/05/2022			Bond Future	11.0934	81.8381	11.2151	80.9952	1.097	0.0000	0.0000	0
2021/08/06	R248	05/05/2022	11.80	Put	Bond Future	2,248.3000	2.2483	2,509.1400	2.5091	11.602	0	0	0
2021/08/06	R248	05/05/2022	11.81	Call	Bond Future	6,979.5200	6.9795	6,395.7500	6.3958	(8.364)	0	0	0
2021/08/06	R248	05/05/2022	11.81	Put	Bond Future	2,230.7300	2.2307	2,489.8400	2.4898	11.615	0	0	0
2021/08/06	R248	04/08/2022	10.99	Call	Bond Future	3,530.4800	3.5305	3,148.3900	3.1484	(10.823)	0	0	0
2021/08/06	R248	04/08/2022	10.99	Put	Bond Future	5,499.1600	5.4992	5,970.4200	5.9704	8.570	0	0	0
2021/08/06	R248	04/08/2022	10.98	Call	Bond Future	3,499.2600	3.4993	3,119.3600	3.1194	(10.857)	0	0	0
2021/08/06	R248	04/08/2022	10.98	Put	Bond Future	5,538.9500	5.5389	6,012.4000	6.0124	8.548	0	0	0
2021/08/06	R248	04/08/2022			Bond Future	11.2735	82.7873	11.4002	81.9339	1.124	0.0000	0.0000	0
2021/08/06	R248	04/08/2022	11.00	Call	Bond Future	3,562.1600	3.5622	3,177.8900	3.1779	(10.788)	0	0	0
2021/08/06	R248	04/08/2022	11.00	Put	Bond Future	5,459.9300	5.4599	5,929.0100	5.9290	8.591	0	0	0

**Total**

**1111159**