



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 01/09/2021 TO 01/09/2021

Deal Date	Contract Details	Strike	C/P	Product	Previous Days Closing Yield	Previous Days ClosingPrice	Today's Closing Yield	Today's Closing	% Movement in MTM	Today's High	Today's Low	Open Interest
2021/09/01	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/09/01	0908	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/09/01	0957	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/09/01	0986	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/09/01	1386	28/02/2031		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/09/01	1409	28/02/2041		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/09/01	2025	04/11/2021		Bond Future	155.1332	155.1332	155.2203	155.2203	0.056	0.0000	0.0000	4,840
2021/09/01	2025	03/02/2022		Bond Future	155.3484	155.3484	155.4352	155.4352	0.056	0.0000	0.0000	0
2021/09/01	2025	05/05/2022		Bond Future	157.2105	157.2105	157.2975	157.2975	0.055	0.0000	0.0000	0
2021/09/01	2025	04/08/2022		Bond Future	157.5414	157.5414	157.6288	157.6288	0.055	0.0000	0.0000	0
2021/09/01	2029	04/11/2021		Bond Future	114.1127	114.1127	114.2885	114.2885	0.154	0.0000	0.0000	2,964
2021/09/01	2029	03/02/2022		Bond Future	115.4343	115.4343	115.6112	115.6112	0.153	0.0000	0.0000	0
2021/09/01	2029	05/05/2022		Bond Future	115.6204	115.6204	115.7986	115.7986	0.154	0.0000	0.0000	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2021/09/01	2029	04/08/2022			Bond Future	117.0518	117.0518	117.2319	117.2319	0.154	0.0000	0.0000	0
2021/09/01	2030	04/11/2021	10.60	Call	Bond Future	8,940.4800	8.9405	8,943.5400	8.9435	0.034	0	0	0
2021/09/01	2030	04/11/2021	10.60	Put	Bond Future	39.2900	0.0393	37.3000	0.0373	(5.065)	0	0	0
2021/09/01	2030	04/11/2021	10.59	Put	Bond Future	40.2800	0.0403	38.2500	0.0383	(5.040)	0	0	0
2021/09/01	2030	04/11/2021	8.27	Put	Bond Future	3,911.4200	3.9114	3,899.7700	3.8998	(0.298)	0	0	0
2021/09/01	2030	04/11/2021	8.27	Call	Bond Future	355.3100	0.3553	348.7100	0.3487	(1.858)	0	0	300
2021/09/01	2030	04/11/2021	8.77	Put	Bond Future	1,936.2300	1.9362	1,921.5100	1.9215	(0.760)	0	0	0
2021/09/01	2030	04/11/2021	11.44	Put	Bond Future	3.0900	0.0031	2.8300	0.0028	(8.414)	0	0	300
2021/09/01	2030	04/11/2021	11.26	Call	Bond Future	12,061.9900	12.0620	12,066.6000	12.0666	0.038	0	0	0
2021/09/01	2030	04/11/2021	9.20	Call	Bond Future	2,570.6300	2.5706	2,562.7600	2.5628	(0.306)	0	0	29
2021/09/01	2030	04/11/2021	9.30	Put	Bond Future	732.9700	0.7330	720.9300	0.7209	(1.643)	0	0	0
2021/09/01	2030	04/11/2021	9.35	Call	Bond Future	3,150.6600	3.1507	3,144.1300	3.1441	(0.207)	0	0	0
2021/09/01	2030	04/11/2021	9.35	Put	Bond Future	663.1300	0.6631	651.5500	0.6516	(1.746)	0	0	9,100
2021/09/01	2030	04/11/2021			Bond Future	8.8949	97.0310	8.8939	97.0361	(0.010)	0.0000	0.0000	99,824
2021/09/01	2030	04/11/2021	10.61	Call	Bond Future	8,988.4800	8.9885	8,991.5700	8.9916	0.034	0	0	0
2021/09/01	2030	04/11/2021	10.61	Put	Bond Future	38.3300	0.0383	36.3700	0.0364	(5.113)	0	0	0
2021/09/01	2030	04/11/2021	10.59	Call	Bond Future	8,892.4800	8.8925	8,895.5000	8.8955	0.034	0	0	0
2021/09/01	2030	04/11/2021	8.77	Call	Bond Future	1,238.9600	1.2390	1,229.2900	1.2293	(0.780)	0	0	300
2021/09/01	2030	04/11/2021	11.44	Call	Bond Future	12,893.3600	12.8934	12,898.1500	12.8982	0.037	0	0	0
2021/09/01	2030	04/11/2021	11.26	Put	Bond Future	5.9300	0.0059	5.4900	0.0055	(7.420)	0	0	29
2021/09/01	2030	04/11/2021	9.90	Put	Bond Future	207.0000	0.2070	200.6900	0.2007	(3.048)	0	0	0
2021/09/01	2030	04/11/2021	9.90	Call	Bond Future	5,589.9400	5.5899	5,588.6800	5.5887	(0.023)	0	0	29
2021/09/01	2030	04/11/2021	9.20	Put	Bond Future	893.5700	0.8936	880.6500	0.8806	(1.446)	0	0	0
2021/09/01	2030	04/11/2021	8.75	Put	Bond Future	1,999.5700	1.9996	1,984.8700	1.9849	(0.735)	0	0	0
2021/09/01	2030	04/11/2021	8.75	Call	Bond Future	1,190.0000	1.1900	1,180.3500	1.1803	(0.811)	0	0	3,250
2021/09/01	2030	04/11/2021	9.30	Call	Bond Future	2,951.3500	2.9513	2,944.3600	2.9444	(0.237)	0	0	0
2021/09/01	2030	03/02/2022	9.45	Call	Bond Future	3,492.6900	3.4927	3,488.1700	3.4882	(0.129)	0	0	0
2021/09/01	2030	03/02/2022	9.45	Put	Bond Future	1,540.0900	1.5401	1,531.2700	1.5313	(0.573)	0	0	0
2021/09/01	2030	03/02/2022	9.35	Call	Bond Future	3,155.8400	3.1558	3,151.0500	3.1511	(0.152)	0	0	0
2021/09/01	2030	03/02/2022	9.35	Put	Bond Future	1,728.1300	1.7281	1,719.0400	1.7190	(0.526)	0	0	101
2021/09/01	2030	03/02/2022	8.39	Put	Bond Future	4,668.5700	4.6686	4,659.5600	4.6596	(0.193)	0	0	0
2021/09/01	2030	03/02/2022	8.39	Call	Bond Future	857.7300	0.8577	853.0200	0.8530	(0.549)	0	0	101
2021/09/01	2030	03/02/2022	8.85	Put	Bond Future	3,003.7700	3.0038	2,994.0300	2.9940	(0.324)	0	0	0
2021/09/01	2030	03/02/2022	8.85	Call	Bond Future	1,748.9400	1.7489	1,743.5000	1.7435	(0.311)	0	0	1,000
2021/09/01	2030	03/02/2022			Bond Future	9.0816	94.1270	9.0808	94.1313	(0.009)	0.0000	0.0000	0
2021/09/01	2030	03/02/2022	9.44	Call	Bond Future	3,458.2700	3.4583	3,453.7200	3.4537	(0.132)	0	0	0
2021/09/01	2030	03/02/2022	9.44	Put	Bond Future	1,557.9900	1.5580	1,549.1400	1.5491	(0.568)	0	0	0
2021/09/01	2030	03/02/2022	9.43	Call	Bond Future	3,423.9900	3.4240	3,419.4100	3.4194	(0.134)	0	0	0
2021/09/01	2030	03/02/2022	9.43	Put	Bond Future	1,576.0600	1.5761	1,567.1800	1.5672	(0.563)	0	0	0
2021/09/01	2030	03/02/2022	9.78	Call	Bond Future	4,708.0300	4.7080	4,704.5800	4.7046	(0.073)	0	0	0
2021/09/01	2030	03/02/2022	9.78	Put	Bond Future	1,050.1300	1.0501	1,042.3800	1.0424	(0.738)	0	0	101
2021/09/01	2030	03/02/2022	10.85	Call	Bond Future	9,205.7500	9.2058	9,206.1100	9.2061	0.004	0	0	0
2021/09/01	2030	03/02/2022	10.85	Put	Bond Future	290.4000	0.2904	286.4600	0.2865	(1.357)	0	0	1,000
2021/09/01	2030	03/02/2022	9.60	Put	Bond Future	1,295.2400	1.2952	1,286.8800	1.2869	(0.645)	0	0	0
2021/09/01	2030	03/02/2022	9.60	Call	Bond Future	4,028.0400	4.0280	4,023.9800	4.0240	(0.101)	0	0	1,000
2021/09/01	2030	05/05/2022	10.21	Call	Bond Future	5,894.6400	5.8946	5,892.5200	5.8925	(0.036)	0	0	0
2021/09/01	2030	05/05/2022	10.21	Put	Bond Future	1,206.8700	1.2069	1,200.9600	1.2010	(0.490)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing	% Movement in MTM	Today's High	Today's Low	Open Interest
2021/09/01	2030	05/05/2022	9.95	Call	Bond Future	4,941.9200	4.9419	4,939.2300	4.9392	(0.054)	0	0	0
2021/09/01	2030	05/05/2022	8.47	Call	Bond Future	1,093.5800	1.0936	1,090.1100	1.0901	(0.317)	0	0	1,073
2021/09/01	2030	05/05/2022	8.14	Put	Bond Future	6,815.2900	6.8153	6,808.5900	6.8086	(0.098)	0	0	0
2021/09/01	2030	05/05/2022	8.14	Call	Bond Future	672.2500	0.6722	669.3400	0.6693	(0.433)	0	0	1,800
2021/09/01	2030	05/05/2022	8.89	Put	Bond Future	3,908.6200	3.9086	3,900.9500	3.9010	(0.196)	0	0	0
2021/09/01	2030	05/05/2022	8.81	Put	Bond Future	4,168.3000	4.1683	4,160.6700	4.1607	(0.183)	0	0	0
2021/09/01	2030	05/05/2022			Bond Future	9.2765	95.2336	9.2758	95.2374	(0.008)	0.0000	0.0000	0
2021/09/01	2030	05/05/2022	10.20	Call	Bond Future	5,857.1300	5.8571	5,854.9900	5.8550	(0.037)	0	0	0
2021/09/01	2030	05/05/2022	10.20	Put	Bond Future	1,217.9600	1.2180	1,212.0300	1.2120	(0.487)	0	0	200
2021/09/01	2030	05/05/2022	10.19	Call	Bond Future	5,819.6900	5.8197	5,817.5200	5.8175	(0.037)	0	0	0
2021/09/01	2030	05/05/2022	10.19	Put	Bond Future	1,229.1500	1.2292	1,223.1900	1.2232	(0.485)	0	0	0
2021/09/01	2030	05/05/2022	9.95	Put	Bond Future	1,528.9700	1.5290	1,522.4900	1.5225	(0.424)	0	0	1,073
2021/09/01	2030	05/05/2022	9.35	Call	Bond Future	3,015.1100	3.0151	3,011.4400	3.0114	(0.122)	0	0	0
2021/09/01	2030	05/05/2022	9.35	Put	Bond Future	2,634.8800	2.6349	2,627.4200	2.6274	(0.283)	0	0	1,073
2021/09/01	2030	05/05/2022	8.47	Put	Bond Future	5,401.4000	5.4014	5,394.1400	5.3941	(0.134)	0	0	0
2021/09/01	2030	05/05/2022	8.89	Call	Bond Future	1,874.8900	1.8749	1,871.0100	1.8710	(0.207)	0	0	1,800
2021/09/01	2030	05/05/2022	11.04	Call	Bond Future	9,178.4200	9.1784	9,178.1000	9.1781	(0.003)	0	0	0
2021/09/01	2030	05/05/2022	11.04	Put	Bond Future	573.3700	0.5734	569.2600	0.5693	(0.717)	0	0	1,800
2021/09/01	2030	05/05/2022	8.81	Call	Bond Future	1,706.6400	1.7066	1,702.8000	1.7028	(0.225)	0	0	200
2021/09/01	2030	05/05/2022	7.73	Put	Bond Future	8,842.0100	8.8420	8,836.0800	8.8361	(0.067)	0	0	0
2021/09/01	2030	05/05/2022	7.73	Call	Bond Future	357.6400	0.3576	355.5000	0.3555	(0.598)	0	0	200
2021/09/01	2030	04/08/2022	9.56	Call	Bond Future	3,372.0000	3.3720	3,369.1100	3.3691	(0.086)	0	0	0
2021/09/01	2030	04/08/2022	9.56	Put	Bond Future	3,001.6500	3.0017	2,995.3600	2.9954	(0.210)	0	0	0
2021/09/01	2030	04/08/2022			Bond Future	9.4858	92.3390	9.4851	92.3424	(0.007)	0.0000	0.0000	0
2021/09/01	2030	04/08/2022	9.55	Call	Bond Future	3,345.3300	3.3453	3,342.4400	3.3424	(0.086)	0	0	0
2021/09/01	2030	04/08/2022	9.55	Put	Bond Future	3,024.7900	3.0248	3,018.5000	3.0185	(0.208)	0	0	0
2021/09/01	2030	04/08/2022	9.54	Call	Bond Future	3,318.7700	3.3188	3,315.8700	3.3159	(0.087)	0	0	0
2021/09/01	2030	04/08/2022	9.54	Put	Bond Future	3,048.0700	3.0481	3,041.7700	3.0418	(0.207)	0	0	0
2021/09/01	2032	04/11/2021	11.70	Call	Bond Future	11,958.7600	11.9588	11,996.3900	11.9964	0.315	0	0	0
2021/09/01	2032	04/11/2021	11.71	Put	Bond Future	16.1000	0.0161	14.8100	0.0148	(8.012)	0	0	0
2021/09/01	2032	04/11/2021	11.69	Call	Bond Future	11,908.6100	11.9086	11,946.2000	11.9462	0.316	0	0	0
2021/09/01	2032	04/11/2021	9.83	Call	Bond Future	2,734.5200	2.7345	2,747.0400	2.7470	0.458	0	0	700
2021/09/01	2032	04/11/2021			Bond Future	9.5585	92.3895	9.5521	92.4285	(0.067)	0.0000	0.0000	126,484
2021/09/01	2032	04/11/2021	11.70	Put	Bond Future	16.6200	0.0166	15.3000	0.0153	(7.942)	0	0	0
2021/09/01	2032	04/11/2021	11.71	Call	Bond Future	12,008.8900	12.0089	12,046.5500	12.0465	0.314	0	0	0
2021/09/01	2032	04/11/2021	11.69	Put	Bond Future	17.1600	0.0172	15.8000	0.0158	(7.925)	0	0	0
2021/09/01	2032	04/11/2021	9.33	Put	Bond Future	2,531.8400	2.5318	2,495.0800	2.4951	(1.452)	0	0	0
2021/09/01	2032	04/11/2021	9.33	Call	Bond Future	1,118.3000	1.1183	1,120.4900	1.1205	0.196	0	0	700
2021/09/01	2032	04/11/2021	9.83	Put	Bond Future	1,091.9700	1.0920	1,065.5400	1.0655	(2.420)	0	0	0
2021/09/01	2032	04/11/2021	12.81	Call	Bond Future	17,304.2200	17.3042	17,343.1300	17.3431	0.225	0	0	0
2021/09/01	2032	04/11/2021	12.81	Put	Bond Future	0.2800	0.0003	0.2400	0.0002	(14.286)	0	0	700
2021/09/01	2032	03/02/2022	10.43	Call	Bond Future	5,145.7200	5.1457	5,166.4100	5.1664	0.402	0	0	0
2021/09/01	2032	03/02/2022	10.43	Put	Bond Future	1,209.8600	1.2099	1,192.0300	1.1920	(1.474)	0	0	0
2021/09/01	2032	03/02/2022	10.42	Call	Bond Future	5,103.3300	5.1033	5,123.9000	5.1239	0.403	0	0	0
2021/09/01	2032	03/02/2022	10.42	Put	Bond Future	1,223.4900	1.2235	1,205.5400	1.2055	(1.467)	0	0	0
2021/09/01	2032	03/02/2022	10.45	Put	Bond Future	1,182.8500	1.1828	1,165.2700	1.1653	(1.486)	0	0	198
2021/09/01	2032	03/02/2022	9.81	Call	Bond Future	2,804.9500	2.8050	2,817.2800	2.8173	0.440	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2021/09/01	2032	03/02/2022	9.81	Put	Bond Future	2,436.1900	2.4362	2,410.0000	2.4100	(1.075)	0	0	198
2021/09/01	2032	03/02/2022	8.91	Put	Bond Future	5,847.0100	5.8470	5,811.0400	5.8110	(0.615)	0	0	0
2021/09/01	2032	03/02/2022	10.66	Call	Bond Future	6,142.6000	6.1426	6,166.0000	6.1660	0.381	0	0	0
2021/09/01	2032	03/02/2022	10.66	Put	Bond Future	931.6700	0.9317	916.5500	0.9166	(1.623)	0	0	97
2021/09/01	2032	03/02/2022	10.35	Put	Bond Future	1,324.1000	1.3241	1,305.2800	1.3053	(1.421)	0	0	400
2021/09/01	2032	03/02/2022	9.58	Put	Bond Future	3,119.9100	3.1199	3,090.6400	3.0906	(0.938)	0	0	0
2021/09/01	2032	03/02/2022	9.58	Call	Bond Future	2,115.4500	2.1154	2,124.7000	2.1247	0.437	0	0	400
2021/09/01	2032	03/02/2022	11.13	Call	Bond Future	8,282.5100	8.2825	8,310.5200	8.3105	0.338	0	0	0
2021/09/01	2032	03/02/2022	11.13	Put	Bond Future	543.7000	0.5437	533.1900	0.5332	(1.933)	0	0	210
2021/09/01	2032	03/02/2022	10.53	Call	Bond Future	5,573.6500	5.5737	5,595.5500	5.5955	0.393	0	0	0
2021/09/01	2032	03/02/2022	10.53	Put	Bond Future	1,080.2800	1.0803	1,063.6600	1.0637	(1.538)	0	0	210
2021/09/01	2032	03/02/2022	10.65	Call	Bond Future	6,098.4500	6.0985	6,121.7300	6.1217	0.382	0	0	0
2021/09/01	2032	03/02/2022	10.65	Put	Bond Future	942.4300	0.9424	927.1900	0.9272	(1.617)	0	0	1,050
2021/09/01	2032	03/02/2022	9.67	Call	Bond Future	2,373.2500	2.3732	2,383.6700	2.3837	0.439	0	0	0
2021/09/01	2032	03/02/2022			Bond Future	9.7478	93.4372	9.7413	93.4757	(0.066)	0.0000	0.0000	0
2021/09/01	2032	03/02/2022	10.44	Call	Bond Future	5,188.0100	5.1880	5,208.8300	5.2088	0.401	0	0	0
2021/09/01	2032	03/02/2022	10.44	Put	Bond Future	1,196.1800	1.1962	1,178.4800	1.1785	(1.480)	0	0	0
2021/09/01	2032	03/02/2022	10.45	Call	Bond Future	5,230.6000	5.2306	5,251.5400	5.2515	0.400	0	0	0
2021/09/01	2032	03/02/2022	8.91	Call	Bond Future	680.3400	0.6803	682.8900	0.6829	0.375	0	0	198
2021/09/01	2032	03/02/2022	10.14	Call	Bond Future	3,970.3600	3.9704	3,987.2800	3.9873	0.426	0	0	0
2021/09/01	2032	03/02/2022	10.14	Put	Bond Future	1,678.9800	1.6790	1,657.3800	1.6574	(1.286)	0	0	97
2021/09/01	2032	03/02/2022	9.14	Put	Bond Future	4,781.0000	4.7810	4,746.8600	4.7469	(0.714)	0	0	0
2021/09/01	2032	03/02/2022	9.14	Call	Bond Future	1,070.9300	1.0709	1,075.3100	1.0753	0.409	0	0	97
2021/09/01	2032	03/02/2022	10.95	Call	Bond Future	7,451.2700	7.4513	7,477.6600	7.4777	0.354	0	0	0
2021/09/01	2032	03/02/2022	10.95	Put	Bond Future	668.4700	0.6685	656.3400	0.6563	(1.815)	0	0	400
2021/09/01	2032	03/02/2022	10.35	Call	Bond Future	4,810.4500	4.8105	4,830.1500	4.8301	0.410	0	0	0
2021/09/01	2032	03/02/2022	9.62	Put	Bond Future	2,991.6700	2.9917	2,962.9100	2.9629	(0.961)	0	0	0
2021/09/01	2032	03/02/2022	9.62	Call	Bond Future	2,228.0200	2.2280	2,237.7800	2.2378	0.438	0	0	210
2021/09/01	2032	03/02/2022	9.67	Put	Bond Future	2,837.0700	2.8371	2,808.9700	2.8090	(0.990)	0	0	1,050
2021/09/01	2032	03/02/2022	9.57	Put	Bond Future	3,152.5500	3.1525	3,123.1500	3.1231	(0.933)	0	0	0
2021/09/01	2032	03/02/2022	9.57	Call	Bond Future	2,087.7500	2.0878	2,096.8700	2.0969	0.437	0	0	1,050
2021/09/01	2032	05/05/2022	11.03	Call	Bond Future	7,188.9800	7.1890	7,213.4700	7.2135	0.341	0	0	0
2021/09/01	2032	05/05/2022	11.03	Put	Bond Future	1,194.0900	1.1941	1,180.1700	1.1802	(1.166)	0	0	0
2021/09/01	2032	05/05/2022	11.02	Put	Bond Future	1,204.6400	1.2046	1,190.6400	1.1906	(1.162)	0	0	0
2021/09/01	2032	05/05/2022	11.18	Call	Bond Future	7,825.6500	7.8257	7,851.3300	7.8513	0.328	0	0	0
2021/09/01	2032	05/05/2022	11.18	Put	Bond Future	1,047.5100	1.0475	1,034.7800	1.0348	(1.215)	0	0	780
2021/09/01	2032	05/05/2022			Bond Future	9.9412	90.3890	9.9345	90.4274	(0.067)	0.0000	0.0000	0
2021/09/01	2032	05/05/2022	11.04	Call	Bond Future	7,231.0500	7.2311	7,255.6300	7.2556	0.340	0	0	0
2021/09/01	2032	05/05/2022	11.04	Put	Bond Future	1,183.6400	1.1836	1,169.8100	1.1698	(1.168)	0	0	0
2021/09/01	2032	05/05/2022	11.02	Call	Bond Future	7,146.9600	7.1470	7,171.3700	7.1714	0.342	0	0	0
2021/09/01	2032	05/05/2022	9.58	Put	Bond Future	4,273.7700	4.2738	4,245.0600	4.2451	(0.672)	0	0	0
2021/09/01	2032	05/05/2022	9.58	Call	Bond Future	2,158.5000	2.1585	2,168.2000	2.1682	0.449	0	0	780
2021/09/01	2032	05/05/2022	10.18	Put	Bond Future	2,548.2900	2.5483	2,526.0500	2.5260	(0.873)	0	0	0
2021/09/01	2032	05/05/2022	10.18	Call	Bond Future	3,911.2100	3.9112	3,927.3800	3.9274	0.413	0	0	780
2021/09/01	2032	04/08/2022	10.21	Put	Bond Future	3,401.6100	3.4016	3,378.4700	3.3785	(0.680)	0	0	0
2021/09/01	2032	04/08/2022	10.22	Call	Bond Future	3,810.1500	3.8101	3,825.6500	3.8256	0.407	0	0	0
2021/09/01	2032	04/08/2022	10.20	Put	Bond Future	3,427.5500	3.4275	3,404.3200	3.4043	(0.678)	0	0	0
2021/09/01	2032	04/08/2022			Bond Future	10.1421	91.4383	10.1352	91.4768	(0.068)	0.0000	0.0000	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2021/09/01	2032	04/08/2022	10.21	Call	Bond Future	3,780.3600	3.7804	3,795.7600	3.7958	0.407	0	0	0
2021/09/01	2032	04/08/2022	10.22	Put	Bond Future	3,375.8100	3.3758	3,352.7700	3.3528	(0.683)	0	0	0
2021/09/01	2032	04/08/2022	10.20	Call	Bond Future	3,750.6700	3.7507	3,765.9800	3.7660	0.408	0	0	0
2021/09/01	2033	04/11/2021			Bond Future	108.1780	108.1780	108.2552	108.2552	0.071	0.0000	0.0000	8,979
2021/09/01	2033	03/02/2022			Bond Future	109.4309	109.4309	109.5080	109.5080	0.070	0.0000	0.0000	0
2021/09/01	2033	05/05/2022			Bond Future	109.4647	109.4647	109.5421	109.5421	0.071	0.0000	0.0000	0
2021/09/01	2033	04/08/2022			Bond Future	110.8198	110.8198	110.8978	110.8978	0.070	0.0000	0.0000	0
2021/09/01	2037	04/11/2021	12.82	Put	Bond Future	8.8500	0.0089	9.6300	0.0096	8.814	0	0	0
2021/09/01	2037	04/11/2021	12.83	Call	Bond Future	14,701.0300	14.7010	14,394.6400	14.3946	(2.084)	0	0	0
2021/09/01	2037	04/11/2021	12.30	Call	Bond Future	11,941.0300	11.9410	11,637.4800	11.6375	(2.542)	0	0	0
2021/09/01	2037	04/11/2021	12.30	Put	Bond Future	41.7100	0.0417	45.3100	0.0453	8.631	0	0	600
2021/09/01	2037	04/11/2021	11.49	Put	Bond Future	236.2100	0.2362	256.8100	0.2568	8.721	0	0	0
2021/09/01	2037	04/11/2021	11.49	Call	Bond Future	7,531.3700	7.5314	7,244.8200	7.2448	(3.805)	0	0	600
2021/09/01	2037	04/11/2021			Bond Future	10.3430	88.3251	10.3883	88.0180	0.438	0.0000	0.0000	121,563
2021/09/01	2037	04/11/2021	12.82	Call	Bond Future	14,650.1200	14.6501	14,343.7500	14.3438	(2.091)	0	0	0
2021/09/01	2037	04/11/2021	12.83	Put	Bond Future	8.5700	0.0086	9.3300	0.0093	8.868	0	0	0
2021/09/01	2037	04/11/2021	12.81	Call	Bond Future	14,599.1600	14.5992	14,292.8200	14.2928	(2.098)	0	0	0
2021/09/01	2037	04/11/2021	12.81	Put	Bond Future	9.1300	0.0091	9.9400	0.0099	8.872	0	0	0
2021/09/01	2037	03/02/2022	11.46	Call	Bond Future	6,901.7600	6.9018	6,651.1700	6.6512	(3.631)	0	0	0
2021/09/01	2037	03/02/2022	11.47	Put	Bond Future	1,038.8000	1.0388	1,099.0200	1.0990	5.797	0	0	0
2021/09/01	2037	03/02/2022	11.45	Call	Bond Future	6,853.7800	6.8538	6,603.8000	6.6038	(3.647)	0	0	0
2021/09/01	2037	03/02/2022			Bond Future	10.5267	85.0722	10.5739	84.7608	0.449	0.0000	0.0000	0
2021/09/01	2037	03/02/2022	11.46	Put	Bond Future	1,050.1500	1.0502	1,110.9800	1.1110	5.793	0	0	0
2021/09/01	2037	03/02/2022	11.47	Call	Bond Future	6,949.8000	6.9498	6,698.6000	6.6986	(3.614)	0	0	0
2021/09/01	2037	03/02/2022	11.45	Put	Bond Future	1,061.6300	1.0616	1,123.0700	1.1231	5.787	0	0	0
2021/09/01	2037	05/05/2022	11.83	Call	Bond Future	8,106.5100	8.1065	7,856.6600	7.8567	(3.082)	0	0	0
2021/09/01	2037	05/05/2022	11.84	Put	Bond Future	1,349.1100	1.3491	1,414.4000	1.4144	4.839	0	0	0
2021/09/01	2037	05/05/2022	11.82	Call	Bond Future	8,061.0800	8.0611	7,811.7400	7.8117	(3.093)	0	0	0
2021/09/01	2037	05/05/2022			Bond Future	10.7145	86.0725	10.7637	85.7569	0.459	0.0000	0.0000	0
2021/09/01	2037	05/05/2022	11.83	Put	Bond Future	1,360.2000	1.3602	1,425.9800	1.4260	4.836	0	0	0
2021/09/01	2037	05/05/2022	11.84	Call	Bond Future	8,152.1800	8.1522	7,901.8400	7.9018	(3.071)	0	0	0
2021/09/01	2037	05/05/2022	11.82	Put	Bond Future	1,371.5900	1.3716	1,437.8800	1.4379	4.833	0	0	0
2021/09/01	2037	04/08/2022	10.90	Call	Bond Future	4,009.8200	4.0098	3,839.1700	3.8392	(4.256)	0	0	0
2021/09/01	2037	04/08/2022	10.91	Put	Bond Future	4,062.4200	4.0624	4,210.7800	4.2108	3.652	0	0	0
2021/09/01	2037	04/08/2022	10.89	Call	Bond Future	3,977.7500	3.9777	3,807.8900	3.8079	(4.270)	0	0	0
2021/09/01	2037	04/08/2022	10.89	Put	Bond Future	4,123.4700	4.1235	4,273.4200	4.2734	3.637	0	0	0
2021/09/01	2037	04/08/2022			Bond Future	10.9133	82.8150	10.9645	82.4952	0.470	0.0000	0.0000	0
2021/09/01	2037	04/08/2022	10.90	Put	Bond Future	4,092.8400	4.0928	4,242.0000	4.2420	3.644	0	0	50
2021/09/01	2037	04/08/2022	10.91	Call	Bond Future	4,042.0200	4.0420	3,870.5700	3.8706	(4.242)	0	0	0
2021/09/01	2037	04/08/2022	11.42	Call	Bond Future	5,842.0700	5.8421	5,632.9300	5.6329	(3.580)	0	0	0
2021/09/01	2037	04/08/2022	11.42	Put	Bond Future	2,759.3100	2.7593	2,869.9800	2.8700	4.011	0	0	50
2021/09/01	2037	04/08/2022	10.10	Put	Bond Future	7,173.6600	7.1737	7,389.4300	7.3894	3.008	0	0	0
2021/09/01	2037	04/08/2022	10.10	Call	Bond Future	1,845.7800	1.8458	1,741.7400	1.7417	(5.637)	0	0	50
2021/09/01	2038	04/11/2021			Bond Future	120.7636	120.7636	120.9487	120.9487	0.153	0.0000	0.0000	5,949
2021/09/01	2038	03/02/2022			Bond Future	120.3831	120.3831	120.5694	120.5694	0.155	0.0000	0.0000	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2021/09/01	2038	05/05/2022			Bond Future	121.8261	121.8261	122.0140	122.0140	0.154	0.0000	0.0000	0
2021/09/01	2038	04/08/2022			Bond Future	121.5173	121.5173	121.7070	121.7070	0.156	0.0000	0.0000	0
2021/09/01	2040	04/11/2021	12.90	Call	Bond Future	15,490.9900	15.4910	15,158.8600	15.1589	(2.144)	0	0	0
2021/09/01	2040	04/11/2021	12.90	Put	Bond Future	11.0800	0.0111	12.0700	0.0121	8.935	0	0	0
2021/09/01	2040	04/11/2021	12.89	Call	Bond Future	15,437.4300	15.4374	15,105.3200	15.1053	(2.151)	0	0	0
2021/09/01	2040	04/11/2021	12.89	Put	Bond Future	11.4300	0.0114	12.4400	0.0124	8.836	0	0	0
2021/09/01	2040	04/11/2021			Bond Future	10.4437	90.7799	10.4892	90.4468	0.436	0.0000	0.0000	81,998
2021/09/01	2040	04/11/2021	12.91	Call	Bond Future	15,544.5000	15.5445	15,212.3300	15.2123	(2.137)	0	0	0
2021/09/01	2040	04/11/2021	12.91	Put	Bond Future	10.7500	0.0107	11.7000	0.0117	8.837	0	0	0
2021/09/01	2040	03/02/2022	11.58	Put	Bond Future	1,122.4300	1.1224	1,187.1500	1.1872	5.766	0	0	0
2021/09/01	2040	03/02/2022	11.59	Call	Bond Future	7,620.3600	7.6204	7,346.7100	7.3467	(3.591)	0	0	0
2021/09/01	2040	03/02/2022	11.57	Put	Bond Future	1,134.4900	1.1345	1,199.8600	1.1999	5.762	0	0	0
2021/09/01	2040	03/02/2022			Bond Future	10.6213	87.3046	10.6687	86.9669	0.447	0.0000	0.0000	0
2021/09/01	2040	03/02/2022	11.58	Call	Bond Future	7,568.9300	7.5689	7,295.9100	7.2959	(3.607)	0	0	0
2021/09/01	2040	03/02/2022	11.59	Put	Bond Future	1,110.6500	1.1106	1,174.7400	1.1747	5.770	0	0	0
2021/09/01	2040	03/02/2022	11.57	Call	Bond Future	7,517.7000	7.5177	7,245.3300	7.2453	(3.623)	0	0	0
2021/09/01	2040	05/05/2022	11.91	Put	Bond Future	1,493.4400	1.4934	1,565.4100	1.5654	4.819	0	0	0
2021/09/01	2040	05/05/2022	11.92	Call	Bond Future	8,734.3800	8.7344	8,463.5600	8.4636	(3.101)	0	0	0
2021/09/01	2040	05/05/2022	11.92	Put	Bond Future	1,481.4700	1.4815	1,552.8900	1.5529	4.821	0	0	0
2021/09/01	2040	05/05/2022	10.57	Put	Bond Future	4,676.6300	4.6766	4,858.8700	4.8589	3.897	0	0	0
2021/09/01	2040	05/05/2022	10.57	Call	Bond Future	3,036.0500	3.0361	2,876.0500	2.8761	(5.270)	0	0	1,200
2021/09/01	2040	05/05/2022	13.04	Call	Bond Future	14,150.2600	14.1503	13,837.3300	13.8373	(2.211)	0	0	0
2021/09/01	2040	05/05/2022	13.04	Put	Bond Future	564.0700	0.5641	593.3800	0.5934	5.196	0	0	1,200
2021/09/01	2040	05/05/2022			Bond Future	10.8024	88.3312	10.8518	87.9890	0.457	0.0000	0.0000	0
2021/09/01	2040	05/05/2022	11.91	Call	Bond Future	8,685.8200	8.6858	8,415.5500	8.4155	(3.112)	0	0	0
2021/09/01	2040	05/05/2022	11.90	Call	Bond Future	8,637.5200	8.6375	8,367.7900	8.3678	(3.123)	0	0	0
2021/09/01	2040	05/05/2022	11.90	Put	Bond Future	1,505.7500	1.5057	1,578.2600	1.5783	4.816	0	0	0
2021/09/01	2040	05/05/2022	9.82	Put	Bond Future	8,390.5800	8.3906	8,651.4800	8.6515	3.109	0	0	0
2021/09/01	2040	05/05/2022	9.82	Call	Bond Future	1,111.0800	1.1111	1,029.7400	1.0297	(7.321)	0	0	1,200
2021/09/01	2040	04/08/2022	11.05	Call	Bond Future	4,548.4300	4.5484	4,357.1400	4.3571	(4.206)	0	0	0
2021/09/01	2040	04/08/2022	11.05	Put	Bond Future	4,168.8900	4.1689	4,324.2900	4.3243	3.728	0	0	0
2021/09/01	2040	04/08/2022			Bond Future	10.9937	84.8494	11.0451	84.5027	0.468	0.0000	0.0000	0
2021/09/01	2040	04/08/2022	11.04	Call	Bond Future	4,513.1200	4.5131	4,322.6800	4.3227	(4.220)	0	0	0
2021/09/01	2040	04/08/2022	11.04	Put	Bond Future	4,200.7700	4.2008	4,357.0200	4.3570	3.720	0	0	0
2021/09/01	2040	04/08/2022	11.03	Call	Bond Future	4,477.6100	4.4776	4,288.0300	4.2880	(4.234)	0	0	0
2021/09/01	2040	04/08/2022	11.03	Put	Bond Future	4,232.5400	4.2325	4,389.6500	4.3896	3.712	0	0	0
2021/09/01	2044	04/11/2021	12.91	Call	Bond Future	15,157.9000	15.1579	14,856.5100	14.8565	(1.988)	0	0	0
2021/09/01	2044	04/11/2021	12.91	Put	Bond Future	15.2300	0.0152	16.3200	0.0163	7.157	0	0	0
2021/09/01	2044	04/11/2021			Bond Future	10.5182	87.2852	10.5588	86.9827	0.386	0.0000	0.0000	60,562
2021/09/01	2044	04/11/2021	12.90	Call	Bond Future	15,104.8700	15.1049	14,803.5100	14.8035	(1.995)	0	0	0
2021/09/01	2044	04/11/2021	12.90	Put	Bond Future	15.6800	0.0157	16.8000	0.0168	7.143	0	0	0
2021/09/01	2044	04/11/2021	12.89	Call	Bond Future	15,051.7900	15.0518	14,750.4500	14.7505	(2.002)	0	0	0
2021/09/01	2044	04/11/2021	12.89	Put	Bond Future	16.1500	0.0162	17.2900	0.0173	7.059	0	0	0
2021/09/01	2044	03/02/2022	11.60	Call	Bond Future	7,336.7900	7.3368	7,089.0700	7.0891	(3.376)	0	0	0
2021/09/01	2044	03/02/2022	11.60	Put	Bond Future	1,121.7600	1.1218	1,180.7200	1.1807	5.256	0	0	0
2021/09/01	2044	03/02/2022	11.59	Call	Bond Future	7,285.3000	7.2853	7,038.1900	7.0382	(3.392)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2021/09/01	2044	03/02/2022	11.59	Put	Bond Future	1,134.1700	1.1342	1,193.7400	1.1937	5.252	0	0	0
2021/09/01	2044	03/02/2022			Bond Future	10.6880	83.8954	10.7303	83.5887	0.396	0.0000	0.0000	0
2021/09/01	2044	03/02/2022	11.61	Call	Bond Future	7,388.4800	7.3885	7,140.1600	7.1402	(3.361)	0	0	0
2021/09/01	2044	03/02/2022	11.61	Put	Bond Future	1,109.6400	1.1096	1,168.0000	1.1680	5.259	0	0	0
2021/09/01	2044	05/05/2022	11.92	Call	Bond Future	8,549.0900	8.5491	8,305.1500	8.3051	(2.853)	0	0	0
2021/09/01	2044	05/05/2022	11.92	Put	Bond Future	1,584.0100	1.5840	1,650.8600	1.6509	4.220	0	0	0
2021/09/01	2044	05/05/2022	11.91	Call	Bond Future	8,500.7400	8.5007	8,257.2900	8.2573	(2.864)	0	0	0
2021/09/01	2044	05/05/2022	11.91	Put	Bond Future	1,596.7400	1.5967	1,664.0800	1.6641	4.217	0	0	0
2021/09/01	2044	05/05/2022			Bond Future	10.8608	84.8819	10.9049	84.5711	0.406	0.0000	0.0000	0
2021/09/01	2044	05/05/2022	11.93	Call	Bond Future	8,597.4700	8.5975	8,353.0300	8.3530	(2.843)	0	0	0
2021/09/01	2044	05/05/2022	11.93	Put	Bond Future	1,571.4000	1.5714	1,637.7500	1.6378	4.222	0	0	0
2021/09/01	2044	04/08/2022	11.09	Call	Bond Future	4,562.8400	4.5628	4,388.5200	4.3885	(3.820)	0	0	0
2021/09/01	2044	04/08/2022	11.09	Put	Bond Future	4,240.2200	4.2402	4,380.7900	4.3808	3.315	0	0	0
2021/09/01	2044	04/08/2022	11.08	Call	Bond Future	4,526.9700	4.5270	4,353.4300	4.3534	(3.833)	0	0	0
2021/09/01	2044	04/08/2022	11.08	Put	Bond Future	4,272.7700	4.2728	4,414.1200	4.4141	3.308	0	0	0
2021/09/01	2044	04/08/2022			Bond Future	11.0430	81.4851	11.0889	81.1702	0.416	0.0000	0.0000	0
2021/09/01	2044	04/08/2022	11.10	Call	Bond Future	4,598.8400	4.5988	4,423.7300	4.4237	(3.808)	0	0	0
2021/09/01	2044	04/08/2022	11.10	Put	Bond Future	4,207.9000	4.2079	4,347.6800	4.3477	3.322	0	0	0
2021/09/01	2046	04/11/2021			Bond Future	108.1152	108.1152	108.0491	108.0491	(0.061)	0.0000	0.0000	17,210
2021/09/01	2046	03/02/2022			Bond Future	109.3674	109.3674	109.2995	109.2995	(0.062)	0.0000	0.0000	0
2021/09/01	2046	05/05/2022			Bond Future	108.7966	108.7966	108.7273	108.7273	(0.064)	0.0000	0.0000	0
2021/09/01	2046	04/08/2022			Bond Future	110.1438	110.1438	110.0733	110.0733	(0.064)	0.0000	0.0000	0
2021/09/01	2050	04/11/2021			Bond Future	110.5297	110.5297	111.3802	111.3802	0.769	0.0000	0.0000	8,607
2021/09/01	2050	03/02/2022			Bond Future	109.8322	109.8322	110.6917	110.6917	0.783	0.0000	0.0000	0
2021/09/01	2050	05/05/2022			Bond Future	111.1488	111.1488	112.0180	112.0180	0.782	0.0000	0.0000	0
2021/09/01	2050	04/08/2022			Bond Future	110.5076	110.5076	111.3870	111.3870	0.796	0.0000	0.0000	0
2021/09/01	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/09/01	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/09/01	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/09/01	AL37	04/11/2021			Index Future	810.1240	810.1240	810.3530	810.3530	0.028	0.0000	0.0000	0
2021/09/01	AL37	03/02/2022			Index Future	819.3030	819.3030	819.5320	819.5320	0.028	0.0000	0.0000	0
2021/09/01	AL37	05/05/2022			Index Future	828.9220	828.9220	829.1520	829.1520	0.028	0.0000	0.0000	0
2021/09/01	AL37	04/08/2022			Index Future	838.8800	838.8800	839.1120	839.1120	0.028	0.0000	0.0000	0
2021/09/01	AL7T	04/11/2021			Index Future	933.6050	933.6050	933.4730	933.4730	(0.014)	0.0000	0.0000	0
2021/09/01	AL7T	03/02/2022			Index Future	944.1830	944.1830	944.0460	944.0460	(0.015)	0.0000	0.0000	0
2021/09/01	AL7T	05/05/2022			Index Future	955.2680	955.2680	955.1270	955.1270	(0.015)	0.0000	0.0000	0
2021/09/01	AL7T	04/08/2022			Index Future	966.7440	966.7440	966.6010	966.6010	(0.015)	0.0000	0.0000	0
2021/09/01	ALBI	04/11/2021			Index Future	823.3890	823.3890	821.8510	821.8510	(0.187)	0.0000	0.0000	119
2021/09/01	ALBI	03/02/2022			Index Future	832.7180	832.7180	831.1600	831.1600	(0.187)	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
2021/09/01	ALBI	05/05/2022			Index Future	842.4940	842.4940	840.9160	840.9160	(0.187)	0.0000	0.0000	0
2021/09/01	ALBI	04/08/2022			Index Future	852.6160	852.6160	851.0180	851.0180	(0.187)	0.0000	0.0000	0
2021/09/01	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/09/01	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/09/01	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/09/01	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/09/01	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/09/01	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/09/01	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/09/01	C040	06/10/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/09/01	C040	31/01/2040			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/09/01	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/09/01	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/09/01	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/09/01	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/09/01	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/09/01	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/09/01	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2021/09/01	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/09/01	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/09/01	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/09/01	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/09/01	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/09/01	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing	% Movement in MTM	Today's High	Today's Low	Open Interest
2021/09/01	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/09/01	C303	28/02/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/09/01	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/09/01	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/09/01	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/09/01	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/09/01	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/09/01	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/09/01	ES33	04/11/2021			Bond Future	11.0768	77.8294	11.1144	77.6260	0.339	0.0000	0.0000	350
2021/09/01	ES33	03/02/2022			Bond Future	11.3092	78.7309	11.3486	78.5243	0.348	0.0000	0.0000	0
2021/09/01	ES33	05/05/2022			Bond Future	11.5427	75.8975	11.5838	75.6879	0.356	0.0000	0.0000	0
2021/09/01	ES33	04/08/2022			Bond Future	11.7859	76.7900	11.8289	76.5774	0.365	0.0000	0.0000	0
2021/09/01	ES42	04/11/2021			Bond Future	11.5614	76.5180	11.6058	76.2422	0.384	0.0000	0.0000	4,779
2021/09/01	ES42	03/02/2022			Bond Future	11.7721	77.4048	11.8185	77.1251	0.394	0.0000	0.0000	0
2021/09/01	ES42	05/05/2022			Bond Future	11.9910	74.0747	12.0394	73.7911	0.404	0.0000	0.0000	0
2021/09/01	ES42	04/08/2022			Bond Future	12.2128	74.9444	12.2634	74.6570	0.414	0.0000	0.0000	0
2021/09/01	GOVI	04/11/2021	728.41	Call	GOVI	845,530.0000	84.5530	831,200.0000	83.1200	(1.695)	0	0	0
2021/09/01	GOVI	04/11/2021	728.41	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/09/01	GOVI	04/11/2021	728.40	Call	GOVI	845,630.0000	84.5630	831,300.0000	83.1300	(1.695)	0	0	0
2021/09/01	GOVI	04/11/2021	728.40	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/09/01	GOVI	04/11/2021			GOVI	812.9630	812.9630	811.5300	811.5300	(0.176)	0.0000	0.0000	986
2021/09/01	GOVI	04/11/2021	728.42	Call	GOVI	845,430.0000	84.5430	831,100.0000	83.1100	(1.695)	0	0	0
2021/09/01	GOVI	04/11/2021	728.42	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/09/01	GOVI	03/02/2022	792.76	Call	GOVI	294,140.0000	29.4140	279,620.0000	27.9620	(4.936)	0	0	0
2021/09/01	GOVI	03/02/2022	792.76	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/09/01	GOVI	03/02/2022			GOVI	822.1740	822.1740	820.7220	820.7220	(0.177)	0.0000	0.0000	0
2021/09/01	GOVI	03/02/2022	792.75	Call	GOVI	294,240.0000	29.4240	279,720.0000	27.9720	(4.935)	0	0	0
2021/09/01	GOVI	03/02/2022	792.75	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/09/01	GOVI	03/02/2022	792.74	Call	GOVI	294,340.0000	29.4340	279,820.0000	27.9820	(4.933)	0	0	0
2021/09/01	GOVI	03/02/2022	792.74	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/09/01	GOVI	05/05/2022	788.25	Call	GOVI	435,760.0000	43.5760	421,060.0000	42.1060	(3.373)	0	0	0
2021/09/01	GOVI	05/05/2022	788.25	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/09/01	GOVI	05/05/2022			GOVI	831.8260	831.8260	830.3560	830.3560	(0.177)	0.0000	0.0000	0
2021/09/01	GOVI	05/05/2022	788.24	Call	GOVI	435,860.0000	43.5860	421,160.0000	42.1160	(3.373)	0	0	0
2021/09/01	GOVI	05/05/2022	788.24	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/09/01	GOVI	05/05/2022	788.23	Call	GOVI	435,960.0000	43.5960	421,260.0000	42.1260	(3.372)	0	0	0
2021/09/01	GOVI	05/05/2022	788.23	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/09/01	GOVI	04/08/2022	819.28	Call	GOVI	225,400.0000	22.5400	210,510.0000	21.0510	(6.606)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing	% Movement in MTM	Today's High	Today's Low	Open Interest
2021/09/01	GOVI	04/08/2022	819.28	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/09/01	GOVI	04/08/2022			GOVI	841.8200	841.8200	840.3310	840.3310	(0.177)	0.0000	0.0000	0
2021/09/01	GOVI	04/08/2022	819.27	Call	GOVI	225,500.0000	22.5500	210,610.0000	21.0610	(6.603)	0	0	0
2021/09/01	GOVI	04/08/2022	819.27	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/09/01	GOVI	04/08/2022	819.26	Call	GOVI	225,600.0000	22.5600	210,710.0000	21.0710	(6.600)	0	0	0
2021/09/01	GOVI	04/08/2022	819.26	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/09/01	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2021/09/01	IGOV	04/11/2021			Index Future	296.0000	296.0000	296.3640	296.3640	0.123	0.0000	0.0000	475
2021/09/01	IGOV	03/02/2022			Index Future	299.4270	299.4270	299.7940	299.7940	0.123	0.0000	0.0000	0
2021/09/01	IGOV	05/05/2022			Index Future	303.0140	303.0140	303.3850	303.3850	0.122	0.0000	0.0000	0
2021/09/01	IGOV	04/08/2022			Index Future	306.7250	306.7250	307.1000	307.1000	0.122	0.0000	0.0000	0
2021/09/01	IS05	21/09/2021			Interest Rate Swap	89.4200	89.4200	89.4200	89.4200	0.000	0.0000	0.0000	0
2021/09/01	IS05	21/12/2021			Interest Rate Swap	90.7000	90.7000	90.7000	90.7000	0.000	0.0000	0.0000	51
2021/09/01	IS05	15/03/2022			Interest Rate Swap	90.1300	90.1300	90.1300	90.1300	0.000	0.0000	0.0000	0
2021/09/01	IS05	21/06/2022			Interest Rate Swap	90.2900	90.2900	90.2900	90.2900	0.000	0.0000	0.0000	0
2021/09/01	IS05	20/09/2022			Interest Rate Swap	93.5000	93.5000	93.5000	93.5000	0.000	0.0000	0.0000	0
2021/09/01	IS05	20/12/2022			Interest Rate Swap	94.0600	94.0600	94.0600	94.0600	0.000	0.0000	0.0000	0
2021/09/01	IS05	22/03/2023			Interest Rate Swap	86.5400	86.5400	86.5400	86.5400	0.000	0.0000	0.0000	0
2021/09/01	IS05	20/06/2023			Interest Rate Swap	92.1700	92.1700	92.1700	92.1700	0.000	0.0000	0.0000	0
2021/09/01	IS05	19/09/2023			Interest Rate Swap	94.8800	94.8800	94.8800	94.8800	0.000	0.0000	0.0000	0
2021/09/01	IS10	17/12/2025			Interest Rate Swap	80.2800	80.2800	80.2800	80.2800	0.000	0.0000	0.0000	0
2021/09/01	IS10	16/03/2026			Interest Rate Swap	76.8200	76.8200	76.8200	76.8200	0.000	0.0000	0.0000	0
2021/09/01	IS10	15/06/2026			Interest Rate Swap	75.2400	75.2400	75.2400	75.2400	0.000	0.0000	0.0000	0
2021/09/01	IS10	21/09/2026			Interest Rate Swap	77.2700	77.2700	77.2700	77.2700	0.000	0.0000	0.0000	0
2021/09/01	IS10	21/12/2026			Interest Rate Swap	81.3000	81.3000	81.3000	81.3000	0.000	0.0000	0.0000	0
2021/09/01	IS10	15/03/2027			Interest Rate Swap	79.8000	79.8000	79.8000	79.8000	0.000	0.0000	0.0000	0
2021/09/01	IS10	21/06/2027			Interest Rate Swap	81.8600	81.8600	81.8600	81.8600	0.000	0.0000	0.0000	0
2021/09/01	IS10	20/09/2027			Interest Rate Swap	87.6100	87.6100	87.6100	87.6100	0.000	0.0000	0.0000	0
2021/09/01	IS10	20/12/2027			Interest Rate Swap	87.9400	87.9400	87.9400	87.9400	0.000	0.0000	0.0000	0
2021/09/01	IS10	22/03/2028			Interest Rate Swap	80.8900	80.8900	80.8900	80.8900	0.000	0.0000	0.0000	0
2021/09/01	IS10	20/06/2028			Interest Rate Swap	88.6800	88.6800	88.6800	88.6800	0.000	0.0000	0.0000	0
2021/09/01	IS10	19/09/2028			Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0.000	0.0000	0.0000	0
2021/09/01	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2021/09/01	JBAF	15/09/2021			Jibar Tradeable Future	3.6850	96.3150	3.6750	96.3250	(0.271)	0.0000	0.0000	30,000
2021/09/01	JBAF	20/10/2021			Jibar Tradeable Future	3.7250	96.2750	3.7250	96.2750	0.000	0.0000	0.0000	0
2021/09/01	JBAF	17/11/2021			Jibar Tradeable Future	3.7300	96.2700	3.7500	96.2500	0.536	0.0000	0.0000	0
2021/09/01	JBAF	15/12/2021			Jibar Tradeable Future	3.8350	96.1650	3.8450	96.1550	0.261	0.0000	0.0000	0
2021/09/01	JBAF	19/01/2022			Jibar Tradeable Future	3.8600	96.1400	3.8700	96.1300	0.259	0.0000	0.0000	0
2021/09/01	JBAF	16/02/2022			Jibar Tradeable Future	4.0100	95.9900	4.0400	95.9600	0.748	0.0000	0.0000	0
2021/09/01	JBAF	16/03/2022			Jibar Tradeable Future	4.0500	95.9500	4.0700	95.9300	0.494	0.0000	0.0000	0
2021/09/01	JBAF	15/06/2022			Jibar Tradeable Future	4.4350	95.5650	4.4650	95.5350	0.676	0.0000	0.0000	472
2021/09/01	JBAF	21/09/2022			Jibar Tradeable Future	4.6700	95.3300	4.7300	95.2700	1.285	0.0000	0.0000	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2021/09/01	JBAF	21/12/2022			Jibar Tradeable Future	4.9600	95.0400	5.0200	94.9800	1.210	0.0000	0.0000	68
2021/09/01	JBAF	15/03/2023			Jibar Tradeable Future	5.1750	94.8250	5.2350	94.7650	1.159	0.0000	0.0000	0
2021/09/01	JBAF	21/06/2023			Jibar Tradeable Future	5.4550	94.5450	5.5150	94.4850	1.100	0.0000	0.0000	0
2021/09/01	R023	04/11/2021	4.91	Call	Bond Future	145.2400	0.1452	149.5100	0.1495	2.940	0	0	0
2021/09/01	R023	04/11/2021	4.91	Put	Bond Future	202.1300	0.2021	194.0900	0.1941	(3.978)	0	0	0
2021/09/01	R023	04/11/2021	4.90	Call	Bond Future	138.8800	0.1389	143.0100	0.1430	2.974	0	0	0
2021/09/01	R023	04/11/2021	4.90	Put	Bond Future	208.6100	0.2086	200.4300	0.2004	(3.921)	0	0	0
2021/09/01	R023	04/11/2021			Bond Future	4.9543	104.9828	4.9447	104.9951	(0.194)	0.0000	0.0000	14,628
2021/09/01	R023	04/11/2021	4.92	Call	Bond Future	151.7600	0.1518	156.1600	0.1562	2.899	0	0	0
2021/09/01	R023	04/11/2021	4.92	Put	Bond Future	195.8100	0.1958	187.9000	0.1879	(4.040)	0	0	0
2021/09/01	R023	03/02/2022	5.08	Call	Bond Future	260.3500	0.2604	265.5200	0.2655	1.986	0	0	0
2021/09/01	R023	03/02/2022	5.08	Put	Bond Future	239.4200	0.2394	233.0800	0.2331	(2.648)	0	0	0
2021/09/01	R023	03/02/2022			Bond Future	5.0598	106.1729	5.0487	106.1844	(0.219)	0.0000	0.0000	0
2021/09/01	R023	03/02/2022	5.07	Call	Bond Future	254.5200	0.2545	259.6100	0.2596	2.000	0	0	0
2021/09/01	R023	03/02/2022	5.07	Put	Bond Future	243.9600	0.2440	237.5400	0.2375	(2.632)	0	0	0
2021/09/01	R023	03/02/2022	5.06	Call	Bond Future	248.4900	0.2485	253.5000	0.2535	2.016	0	0	0
2021/09/01	R023	03/02/2022	5.06	Put	Bond Future	248.2900	0.2483	241.7900	0.2418	(2.618)	0	0	0
2021/09/01	R023	05/05/2022	6.31	Call	Bond Future	971.8100	0.9718	980.9800	0.9810	0.944	0	0	0
2021/09/01	R023	05/05/2022	6.31	Put	Bond Future	58.5800	0.0586	56.7200	0.0567	(3.175)	0	0	0
2021/09/01	R023	05/05/2022			Bond Future	5.1540	103.5102	5.1402	103.5213	(0.269)	0.0000	0.0000	0
2021/09/01	R023	05/05/2022	6.30	Call	Bond Future	964.6900	0.9647	973.8400	0.9738	0.948	0	0	0
2021/09/01	R023	05/05/2022	6.30	Put	Bond Future	59.3000	0.0593	57.4200	0.0574	(3.170)	0	0	0
2021/09/01	R023	05/05/2022	6.29	Call	Bond Future	957.7600	0.9578	966.8800	0.9669	0.952	0	0	0
2021/09/01	R023	05/05/2022	6.29	Put	Bond Future	60.2200	0.0602	58.3100	0.0583	(3.172)	0	0	0
2021/09/01	R023	04/08/2022	6.05	Call	Bond Future	530.0200	0.5300	537.8100	0.5378	1.470	0	0	0
2021/09/01	R023	04/08/2022	6.05	Put	Bond Future	102.5700	0.1026	99.4800	0.0995	(3.013)	0	0	0
2021/09/01	R023	04/08/2022			Bond Future	5.2770	104.7382	5.2574	104.7491	(0.371)	0.0000	0.0000	0
2021/09/01	R023	04/08/2022	6.04	Call	Bond Future	525.6200	0.5256	533.3900	0.5334	1.478	0	0	0
2021/09/01	R023	04/08/2022	6.04	Put	Bond Future	103.6800	0.1037	100.5700	0.1006	(3.000)	0	0	0
2021/09/01	R023	04/08/2022	6.03	Call	Bond Future	521.2300	0.5212	528.9800	0.5290	1.487	0	0	0
2021/09/01	R023	04/08/2022	6.03	Put	Bond Future	104.7900	0.1048	101.6600	0.1017	(2.987)	0	0	0
2021/09/01	R035	04/11/2021	12.53	Call	Bond Future	14,513.0200	14.5130	14,277.8900	14.2779	(1.620)	0	0	0
2021/09/01	R035	04/11/2021	12.53	Put	Bond Future	9.4500	0.0095	9.9300	0.0099	5.079	0	0	0
2021/09/01	R035	04/11/2021	11.75	Put	Bond Future	80.6100	0.0806	85.1600	0.0852	5.644	0	0	782
2021/09/01	R035	04/11/2021	11.08	Call	Bond Future	6,613.8000	6.6138	6,397.9700	6.3980	(3.263)	0	0	0
2021/09/01	R035	04/11/2021	11.08	Put	Bond Future	332.8100	0.3328	352.5900	0.3526	5.943	0	0	782
2021/09/01	R035	04/11/2021	10.23	Put	Bond Future	1,590.1500	1.5901	1,676.4600	1.6765	5.428	0	0	0
2021/09/01	R035	04/11/2021	10.12	Put	Bond Future	1,917.9800	1.9180	2,018.1800	2.0182	5.224	0	0	0
2021/09/01	R035	04/11/2021	10.12	Call	Bond Future	2,029.7100	2.0297	1,894.3000	1.8943	(6.671)	0	0	400
2021/09/01	R035	04/11/2021	10.62	Put	Bond Future	797.0800	0.7971	843.6900	0.8437	5.848	0	0	0
2021/09/01	R035	04/11/2021	10.62	Call	Bond Future	4,199.7200	4.1997	4,010.7200	4.0107	(4.500)	0	0	400
2021/09/01	R035	04/11/2021	11.20	Put	Bond Future	260.0600	0.2601	275.5100	0.2755	5.941	0	0	350
2021/09/01	R035	04/11/2021	10.60	Call	Bond Future	4,100.9100	4.1009	3,913.5400	3.9135	(4.569)	0	0	0
2021/09/01	R035	04/11/2021	10.60	Put	Bond Future	826.6000	0.8266	874.8400	0.8748	5.836	0	0	350
2021/09/01	R035	04/11/2021	10.11	Put	Bond Future	1,950.0500	1.9500	2,051.5500	2.0516	5.205	0	0	0
2021/09/01	R035	04/11/2021	10.11	Call	Bond Future	1,994.1700	1.9942	1,860.0600	1.8601	(6.725)	0	0	350

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing	% Movement in MTM	Today's High	Today's Low	Open Interest
2021/09/01	R035	04/11/2021			Bond Future	10.1035	92.8069	10.1384	92.5713	0.345	0.0000	0.0000	77,098
2021/09/01	R035	04/11/2021	12.52	Call	Bond Future	14,460.7200	14.4607	14,225.6100	14.2256	(1.626)	0	0	0
2021/09/01	R035	04/11/2021	12.52	Put	Bond Future	9.7600	0.0098	10.2600	0.0103	5.123	0	0	0
2021/09/01	R035	04/11/2021	12.51	Call	Bond Future	14,408.3700	14.4084	14,173.2700	14.1733	(1.632)	0	0	0
2021/09/01	R035	04/11/2021	12.51	Put	Bond Future	10.0800	0.0101	10.5900	0.0106	5.060	0	0	0
2021/09/01	R035	04/11/2021	11.75	Call	Bond Future	10,314.2900	10.3143	10,083.2300	10.0832	(2.240)	0	0	0
2021/09/01	R035	04/11/2021	10.23	Call	Bond Future	2,440.8900	2.4409	2,291.5900	2.2916	(6.117)	0	0	782
2021/09/01	R035	04/11/2021	13.82	Call	Bond Future	20,862.4700	20.8625	20,626.8600	20.6269	(1.129)	0	0	0
2021/09/01	R035	04/11/2021	13.82	Put	Bond Future	0.0800	0.0001	0.0800	0.0001	0.000	0	0	400
2021/09/01	R035	04/11/2021	11.20	Call	Bond Future	7,269.4000	7.2694	7,049.2400	7.0492	(3.029)	0	0	0
2021/09/01	R035	04/11/2021	10.26	Put	Bond Future	1,509.6800	1.5097	1,592.3700	1.5924	5.477	0	0	0
2021/09/01	R035	04/11/2021	10.26	Call	Bond Future	2,560.4800	2.5605	2,407.5600	2.4076	(5.972)	0	0	150
2021/09/01	R035	03/02/2022	11.23	Call	Bond Future	6,916.2300	6.9162	6,722.1900	6.7222	(2.806)	0	0	0
2021/09/01	R035	03/02/2022	11.23	Put	Bond Future	1,058.3300	1.0583	1,103.3400	1.1033	4.253	0	0	0
2021/09/01	R035	03/02/2022	11.22	Call	Bond Future	6,868.2000	6.8682	6,674.6300	6.6746	(2.818)	0	0	0
2021/09/01	R035	03/02/2022	11.22	Put	Bond Future	1,070.0400	1.0700	1,115.5200	1.1155	4.250	0	0	0
2021/09/01	R035	03/02/2022	11.39	Call	Bond Future	7,693.9900	7.6940	7,493.1000	7.4931	(2.611)	0	0	0
2021/09/01	R035	03/02/2022	11.39	Put	Bond Future	888.5800	0.8886	926.7400	0.9267	4.294	0	0	683
2021/09/01	R035	03/02/2022	10.65	Call	Bond Future	4,280.0400	4.2800	4,120.4100	4.1204	(3.730)	0	0	0
2021/09/01	R035	03/02/2022	11.73	Call	Bond Future	9,381.9200	9.3819	9,169.5200	9.1695	(2.264)	0	0	0
2021/09/01	R035	03/02/2022	11.73	Put	Bond Future	613.9100	0.6139	640.5600	0.6406	4.341	0	0	280
2021/09/01	R035	03/02/2022	11.03	Call	Bond Future	5,967.4100	5.9674	5,783.4600	5.7835	(3.083)	0	0	0
2021/09/01	R035	03/02/2022	11.28	Call	Bond Future	7,157.8500	7.1578	6,961.5700	6.9616	(2.742)	0	0	0
2021/09/01	R035	03/02/2022	11.28	Put	Bond Future	1,002.1800	1.0022	1,044.9500	1.0450	4.268	0	0	200
2021/09/01	R035	03/02/2022	10.26	Put	Bond Future	3,046.8400	3.0468	3,157.8700	3.1579	3.644	0	0	0
2021/09/01	R035	03/02/2022	10.26	Call	Bond Future	2,812.5500	2.8125	2,684.5300	2.6845	(4.552)	0	0	200
2021/09/01	R035	03/02/2022	11.05	Put	Bond Future	1,287.6700	1.2877	1,341.6800	1.3417	4.194	0	0	1,600
2021/09/01	R035	03/02/2022	10.35	Put	Bond Future	2,765.8300	2.7658	2,869.1100	2.8691	3.734	0	0	0
2021/09/01	R035	03/02/2022	10.35	Call	Bond Future	3,122.9900	3.1230	2,987.2200	2.9872	(4.347)	0	0	1,600
2021/09/01	R035	03/02/2022	9.92	Put	Bond Future	4,308.4000	4.3084	4,450.1400	4.4501	3.290	0	0	0
2021/09/01	R035	03/02/2022	9.92	Call	Bond Future	1,788.8200	1.7888	1,691.5100	1.6915	(5.440)	0	0	200
2021/09/01	R035	03/02/2022	10.61	Call	Bond Future	4,115.1400	4.1151	3,958.4700	3.9585	(3.807)	0	0	0
2021/09/01	R035	03/02/2022	10.61	Put	Bond Future	2,080.1900	2.0802	2,162.5700	2.1626	3.960	0	0	200
2021/09/01	R035	03/02/2022	11.11	Call	Bond Future	6,343.2300	6.3432	6,155.0300	6.1550	(2.967)	0	0	0
2021/09/01	R035	03/02/2022			Bond Future	10.2956	93.8589	10.3320	93.6199	0.354	0.0000	0.0000	0
2021/09/01	R035	03/02/2022	11.24	Call	Bond Future	6,964.4900	6.9645	6,770.0000	6.7700	(2.793)	0	0	0
2021/09/01	R035	03/02/2022	11.24	Put	Bond Future	1,046.9200	1.0469	1,091.4800	1.0915	4.256	0	0	0
2021/09/01	R035	03/02/2022	10.65	Put	Bond Future	1,990.9700	1.9910	2,070.3900	2.0704	3.989	0	0	683
2021/09/01	R035	03/02/2022	9.70	Put	Bond Future	5,295.5900	5.2956	5,457.5500	5.4575	3.058	0	0	0
2021/09/01	R035	03/02/2022	9.70	Call	Bond Future	1,253.2400	1.2532	1,176.1500	1.1761	(6.151)	0	0	683
2021/09/01	R035	03/02/2022	11.03	Put	Bond Future	1,316.0600	1.3161	1,371.1600	1.3712	4.187	0	0	280
2021/09/01	R035	03/02/2022	10.10	Put	Bond Future	3,601.2600	3.6013	3,726.5400	3.7265	3.479	0	0	0
2021/09/01	R035	03/02/2022	10.10	Call	Bond Future	2,301.6800	2.3017	2,187.9100	2.1879	(4.943)	0	0	280
2021/09/01	R035	03/02/2022	11.88	Call	Bond Future	10,134.6800	10.1347	9,918.3300	9.9183	(2.135)	0	0	0
2021/09/01	R035	03/02/2022	11.88	Put	Bond Future	522.2700	0.5223	544.9700	0.5450	4.346	0	0	1,800
2021/09/01	R035	03/02/2022	11.05	Call	Bond Future	6,060.8000	6.0608	5,875.7600	5.8758	(3.053)	0	0	0
2021/09/01	R035	03/02/2022	11.11	Put	Bond Future	1,206.2800	1.2063	1,257.1300	1.2571	4.215	0	0	200
2021/09/01	R035	05/05/2022	11.64	Call	Bond Future	8,289.9200	8.2899	8,095.0100	8.0950	(2.351)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2021/09/01	R035	05/05/2022	11.64	Put	Bond Future	1,311.9300	1.3119	1,359.4200	1.3594	3.620	0	0	0
2021/09/01	R035	05/05/2022	11.63	Call	Bond Future	8,244.0500	8.2440	8,049.5100	8.0495	(2.360)	0	0	0
2021/09/01	R035	05/05/2022	11.63	Put	Bond Future	1,322.9900	1.3230	1,370.8500	1.3709	3.618	0	0	0
2021/09/01	R035	05/05/2022			Bond Future	10.4841	90.4841	10.5220	90.2417	0.362	0.0000	0.0000	0
2021/09/01	R035	05/05/2022	11.65	Call	Bond Future	8,335.8300	8.3358	8,140.5500	8.1405	(2.343)	0	0	0
2021/09/01	R035	05/05/2022	11.65	Put	Bond Future	1,300.9700	1.3010	1,348.0900	1.3481	3.622	0	0	0
2021/09/01	R035	04/08/2022	10.73	Call	Bond Future	4,196.4300	4.1964	4,060.4200	4.0604	(3.241)	0	0	0
2021/09/01	R035	04/08/2022	10.73	Put	Bond Future	3,897.0700	3.8971	4,006.8400	4.0068	2.817	0	0	0
2021/09/01	R035	04/08/2022	10.72	Call	Bond Future	4,164.0700	4.1641	4,028.6700	4.0287	(3.252)	0	0	0
2021/09/01	R035	04/08/2022	10.72	Put	Bond Future	3,926.6500	3.9267	4,037.0300	4.0370	2.811	0	0	0
2021/09/01	R035	04/08/2022	11.13	Put	Bond Future	2,881.4000	2.8814	2,968.4600	2.9685	3.021	0	0	100
2021/09/01	R035	04/08/2022	10.64	Call	Bond Future	3,907.1100	3.9071	3,776.5600	3.7766	(3.341)	0	0	0
2021/09/01	R035	04/08/2022	10.64	Put	Bond Future	4,167.4400	4.1674	4,282.6700	4.2827	2.765	0	0	100
2021/09/01	R035	04/08/2022	9.84	Put	Bond Future	7,248.8900	7.2489	7,415.3200	7.4153	2.296	0	0	0
2021/09/01	R035	04/08/2022	9.84	Call	Bond Future	1,782.5700	1.7826	1,703.2200	1.7032	(4.451)	0	0	100
2021/09/01	R035	04/08/2022			Bond Future	10.6818	91.5319	10.7213	91.2861	0.371	0.0000	0.0000	0
2021/09/01	R035	04/08/2022	10.74	Call	Bond Future	4,229.2400	4.2292	4,092.6400	4.0926	(3.230)	0	0	0
2021/09/01	R035	04/08/2022	10.74	Put	Bond Future	3,868.0100	3.8680	3,977.1900	3.9772	2.823	0	0	0
2021/09/01	R035	04/08/2022	11.13	Call	Bond Future	5,607.7600	5.6078	5,449.0400	5.4490	(2.830)	0	0	0
2021/09/01	R186	04/11/2021	8.10	Call	Bond Future	3,221.6000	3.2216	3,259.6900	3.2597	1.182	0	0	0
2021/09/01	R186	04/11/2021	8.10	Put	Bond Future	243.4600	0.2435	230.2900	0.2303	(5.410)	0	0	0
2021/09/01	R186	04/11/2021	8.09	Call	Bond Future	3,184.1200	3.1841	3,221.9700	3.2220	1.189	0	0	0
2021/09/01	R186	04/11/2021	8.09	Put	Bond Future	249.7200	0.2497	236.3100	0.2363	(5.370)	0	0	0
2021/09/01	R186	04/11/2021	7.77	Call	Bond Future	2,069.8200	2.0698	2,098.4800	2.0985	1.385	0	0	0
2021/09/01	R186	04/11/2021			Bond Future	7.4304	116.8943	7.4190	116.9456	(0.152)	0.0000	0.0000	64,167
2021/09/01	R186	04/11/2021	8.11	Call	Bond Future	3,259.2100	3.2592	3,297.5400	3.2975	1.176	0	0	0
2021/09/01	R186	04/11/2021	8.11	Put	Bond Future	237.3400	0.2373	224.4100	0.2244	(5.448)	0	0	0
2021/09/01	R186	04/11/2021	7.77	Put	Bond Future	546.8900	0.5469	524.2900	0.5243	(4.132)	0	0	15,177
2021/09/01	R186	04/11/2021	8.77	Call	Bond Future	5,898.5500	5.8986	5,946.6300	5.9466	0.815	0	0	0
2021/09/01	R186	04/11/2021	8.77	Put	Bond Future	38.5600	0.0386	35.3800	0.0354	(8.247)	0	0	15,177
2021/09/01	R186	03/02/2022	7.30	Call	Bond Future	1,046.3500	1.0464	1,060.6000	1.0606	1.362	0	0	0
2021/09/01	R186	03/02/2022	7.30	Put	Bond Future	2,412.8700	2.4129	2,376.3400	2.3763	(1.514)	0	0	0
2021/09/01	R186	03/02/2022			Bond Future	7.6163	112.9380	7.6045	112.9887	(0.155)	0.0000	0.0000	0
2021/09/01	R186	03/02/2022	7.29	Call	Bond Future	1,029.7900	1.0298	1,043.8500	1.0439	1.365	0	0	0
2021/09/01	R186	03/02/2022	7.29	Put	Bond Future	2,439.8600	2.4399	2,403.1400	2.4031	(1.505)	0	0	0
2021/09/01	R186	03/02/2022	7.28	Call	Bond Future	1,013.4100	1.0134	1,027.2800	1.0273	1.369	0	0	0
2021/09/01	R186	03/02/2022	7.28	Put	Bond Future	2,467.0400	2.4670	2,430.1300	2.4301	(1.496)	0	0	0
2021/09/01	R186	05/05/2022	8.32	Call	Bond Future	3,243.2900	3.2433	3,272.9600	3.2730	0.915	0	0	0
2021/09/01	R186	05/05/2022	8.32	Put	Bond Future	1,212.9900	1.2130	1,192.0100	1.1920	(1.730)	0	0	0
2021/09/01	R186	05/05/2022	7.28	Put	Bond Future	3,227.1600	3.2272	3,189.9500	3.1900	(1.153)	0	0	0
2021/09/01	R186	05/05/2022	7.28	Call	Bond Future	1,037.6800	1.0377	1,051.1200	1.0511	1.295	0	0	435
2021/09/01	R186	05/05/2022			Bond Future	7.8134	114.2654	7.8009	114.3161	(0.160)	0.0000	0.0000	0
2021/09/01	R186	05/05/2022	8.31	Call	Bond Future	3,215.4300	3.2154	3,244.9600	3.2450	0.918	0	0	0
2021/09/01	R186	05/05/2022	8.31	Put	Bond Future	1,224.7500	1.2247	1,203.6300	1.2036	(1.724)	0	0	0
2021/09/01	R186	05/05/2022	8.30	Call	Bond Future	3,188.0100	3.1880	3,217.3900	3.2174	0.922	0	0	0
2021/09/01	R186	05/05/2022	8.30	Put	Bond Future	1,236.9700	1.2370	1,215.7000	1.2157	(1.720)	0	0	0
2021/09/01	R186	05/05/2022	7.88	Put	Bond Future	1,872.5500	1.8725	1,844.7900	1.8448	(1.482)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2021/09/01	R186	05/05/2022	7.88	Call	Bond Future	2,142.1300	2.1421	2,165.0200	2.1650	1.069	0	0	435
2021/09/01	R186	05/05/2022	8.64	Call	Bond Future	4,171.0400	4.1710	4,204.9500	4.2050	0.813	0	0	0
2021/09/01	R186	05/05/2022	8.64	Put	Bond Future	882.3200	0.8823	865.5800	0.8656	(1.897)	0	0	435
2021/09/01	R186	04/08/2022	8.15	Call	Bond Future	2,509.8200	2.5098	2,534.2200	2.5342	0.972	0	0	0
2021/09/01	R186	04/08/2022	8.15	Put	Bond Future	2,039.1500	2.0391	2,012.6500	2.0126	(1.300)	0	0	0
2021/09/01	R186	04/08/2022			Bond Future	8.0267	110.3223	8.0134	110.3732	(0.166)	0.0000	0.0000	0
2021/09/01	R186	04/08/2022	8.14	Call	Bond Future	2,488.2900	2.4883	2,512.5500	2.5125	0.975	0	0	0
2021/09/01	R186	04/08/2022	8.14	Put	Bond Future	2,055.6900	2.0557	2,029.0500	2.0291	(1.296)	0	0	0
2021/09/01	R186	04/08/2022	8.13	Call	Bond Future	2,467.2700	2.4673	2,491.4000	2.4914	0.978	0	0	0
2021/09/01	R186	04/08/2022	8.13	Put	Bond Future	2,072.7500	2.0728	2,045.9800	2.0460	(1.292)	0	0	0
2021/09/01	R197	04/11/2021			Bond Future	326.5108	326.5108	326.5063	326.5063	(0.001)	0.0000	0.0000	1,274
2021/09/01	R197	03/02/2022			Bond Future	322.0725	322.0725	322.0651	322.0651	(0.002)	0.0000	0.0000	0
2021/09/01	R197	05/05/2022			Bond Future	325.9335	325.9335	325.9242	325.9242	(0.003)	0.0000	0.0000	0
2021/09/01	R197	04/08/2022			Bond Future	321.5954	321.5954	321.5839	321.5839	(0.004)	0.0000	0.0000	0
2021/09/01	R202	04/11/2021			Bond Future	240.4563	240.4563	240.5060	240.5060	0.021	0.0000	0.0000	8,324
2021/09/01	R202	03/02/2022			Bond Future	238.8753	238.8753	238.9235	238.9235	0.020	0.0000	0.0000	0
2021/09/01	R202	05/05/2022			Bond Future	241.7385	241.7385	241.7860	241.7860	0.020	0.0000	0.0000	0
2021/09/01	R202	04/08/2022			Bond Future	240.2838	240.2838	240.3303	240.3303	0.019	0.0000	0.0000	0
2021/09/01	R209	04/11/2021	12.19	Call	Bond Future	11,088.8100	11.0888	10,851.2300	10.8512	(2.143)	0	0	0
2021/09/01	R209	04/11/2021	12.19	Put	Bond Future	19.9300	0.0199	21.3900	0.0214	7.326	0	0	0
2021/09/01	R209	04/11/2021	12.17	Call	Bond Future	10,997.0400	10.9970	10,759.5500	10.7595	(2.160)	0	0	0
2021/09/01	R209	04/11/2021	12.00	Call	Bond Future	10,211.7100	10.2117	9,975.2200	9.9752	(2.316)	0	0	0
2021/09/01	R209	04/11/2021	12.00	Put	Bond Future	34.9600	0.0350	37.5100	0.0375	7.294	0	0	9,000
2021/09/01	R209	04/11/2021	10.50	Call	Bond Future	3,209.3900	3.2094	3,027.7000	3.0277	(5.661)	0	0	0
2021/09/01	R209	04/11/2021	10.00	Call	Bond Future	1,443.9400	1.4439	1,322.7700	1.3228	(8.392)	0	0	0
2021/09/01	R209	04/11/2021	10.00	Put	Bond Future	1,937.7500	1.9378	2,055.6200	2.0556	6.083	0	0	3,100
2021/09/01	R209	04/11/2021	10.25	Put	Bond Future	1,259.1900	1.2592	1,343.9100	1.3439	6.728	0	0	6,500
2021/09/01	R209	04/11/2021			Bond Future	10.0830	71.8887	10.1235	71.6497	0.401	0.0000	0.0000	37,291
2021/09/01	R209	04/11/2021	12.18	Call	Bond Future	11,042.9400	11.0429	10,805.4100	10.8054	(2.151)	0	0	0
2021/09/01	R209	04/11/2021	12.18	Put	Bond Future	20.5400	0.0205	22.0500	0.0221	7.352	0	0	0
2021/09/01	R209	04/11/2021	12.17	Put	Bond Future	21.1700	0.0212	22.7200	0.0227	7.322	0	0	0
2021/09/01	R209	04/11/2021	10.50	Put	Bond Future	799.7000	0.7997	857.0500	0.8570	7.171	0	0	2,900
2021/09/01	R209	04/11/2021	9.50	Put	Bond Future	3,992.0500	3.9920	4,178.2200	4.1782	4.664	0	0	0
2021/09/01	R209	04/11/2021	9.50	Call	Bond Future	419.3300	0.4193	366.4600	0.3665	(12.608)	0	0	6,000
2021/09/01	R209	04/11/2021	10.25	Call	Bond Future	2,238.3300	2.2383	2,084.0100	2.0840	(6.894)	0	0	0
2021/09/01	R209	03/02/2022	11.03	Call	Bond Future	5,353.8000	5.3538	5,164.7500	5.1648	(3.531)	0	0	0
2021/09/01	R209	03/02/2022	11.03	Put	Bond Future	1,041.4500	1.0414	1,094.8700	1.0949	5.129	0	0	0
2021/09/01	R209	03/02/2022	11.02	Call	Bond Future	5,312.6600	5.3127	5,124.1600	5.1242	(3.548)	0	0	0
2021/09/01	R209	03/02/2022	11.02	Put	Bond Future	1,053.1900	1.0532	1,107.1600	1.1072	5.124	0	0	0
2021/09/01	R209	03/02/2022			Bond Future	10.2500	72.7039	10.2920	72.4614	0.410	0.0000	0.0000	0
2021/09/01	R209	03/02/2022	11.04	Call	Bond Future	5,395.0100	5.3950	5,205.4300	5.2054	(3.514)	0	0	0
2021/09/01	R209	03/02/2022	11.04	Put	Bond Future	1,029.8300	1.0298	1,082.7200	1.0827	5.136	0	0	0
2021/09/01	R209	05/05/2022	11.44	Call	Bond Future	6,660.7900	6.6608	6,468.0300	6.4680	(2.894)	0	0	0
2021/09/01	R209	05/05/2022	11.44	Put	Bond Future	1,219.1300	1.2191	1,272.0800	1.2721	4.343	0	0	0
2021/09/01	R209	05/05/2022	11.43	Call	Bond Future	6,621.3100	6.6213	6,428.9800	6.4290	(2.905)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2021/09/01	R209	05/05/2022	11.43	Put	Bond Future	1,229.9700	1.2300	1,283.3500	1.2834	4.340	0	0	0
2021/09/01	R209	05/05/2022			Bond Future	10.4190	70.4172	10.4626	70.1715	0.419	0.0000	0.0000	0
2021/09/01	R209	05/05/2022	11.45	Call	Bond Future	6,700.4900	6.7005	6,507.3100	6.5073	(2.883)	0	0	0
2021/09/01	R209	05/05/2022	11.45	Put	Bond Future	1,208.5600	1.2086	1,261.0900	1.2611	4.346	0	0	0
2021/09/01	R209	04/08/2022	10.58	Call	Bond Future	3,502.1700	3.5022	3,368.4200	3.3684	(3.819)	0	0	0
2021/09/01	R209	04/08/2022	10.58	Put	Bond Future	3,570.9100	3.5709	3,686.1900	3.6862	3.228	0	0	0
2021/09/01	R209	04/08/2022	10.57	Put	Bond Future	3,597.9300	3.5979	3,713.8400	3.7138	3.222	0	0	0
2021/09/01	R209	04/08/2022			Bond Future	10.5925	71.2329	10.6378	70.9839	0.428	0.0000	0.0000	0
2021/09/01	R209	04/08/2022	10.59	Call	Bond Future	3,530.4500	3.5305	3,396.0800	3.3961	(3.806)	0	0	0
2021/09/01	R209	04/08/2022	10.59	Put	Bond Future	3,544.0600	3.5441	3,658.7200	3.6587	3.235	0	0	0
2021/09/01	R209	04/08/2022	10.57	Call	Bond Future	3,473.9900	3.4740	3,340.8700	3.3409	(3.832)	0	0	0
2021/09/01	R210	04/11/2021			Bond Future	211.3836	211.3836	211.5359	211.5359	0.072	0.0000	0.0000	1,486
2021/09/01	R210	03/02/2022			Bond Future	213.8320	213.8320	213.9841	213.9841	0.071	0.0000	0.0000	0
2021/09/01	R210	05/05/2022			Bond Future	213.5424	213.5424	213.6951	213.6951	0.072	0.0000	0.0000	0
2021/09/01	R210	04/08/2022			Bond Future	216.1863	216.1863	216.3402	216.3402	0.071	0.0000	0.0000	0
2021/09/01	R212	04/11/2021			Bond Future	174.9560	174.9560	174.9628	174.9628	0.004	0.0000	0.0000	1,025
2021/09/01	R213	04/11/2021	11.10	Put	Bond Future	28.0900	0.0281	26.9800	0.0270	(3.952)	0	0	0
2021/09/01	R213	04/11/2021	11.11	Call	Bond Future	9,806.3400	9.8063	9,781.3900	9.7814	(0.254)	0	0	0
2021/09/01	R213	04/11/2021	11.09	Put	Bond Future	28.7900	0.0288	27.6700	0.0277	(3.890)	0	0	0
2021/09/01	R213	04/11/2021			Bond Future	9.2240	87.6406	9.2283	87.6167	0.046	0.0000	0.0000	9,961
2021/09/01	R213	04/11/2021	11.10	Call	Bond Future	9,759.0800	9.7591	9,734.1100	9.7341	(0.256)	0	0	0
2021/09/01	R213	04/11/2021	11.11	Put	Bond Future	27.4000	0.0274	26.3100	0.0263	(3.978)	0	0	0
2021/09/01	R213	04/11/2021	11.09	Call	Bond Future	9,711.8000	9.7118	9,686.8200	9.6868	(0.257)	0	0	0
2021/09/01	R213	03/02/2022	9.98	Call	Bond Future	4,229.8200	4.2298	4,205.4300	4.2054	(0.577)	0	0	0
2021/09/01	R213	03/02/2022	9.98	Put	Bond Future	1,202.7500	1.2028	1,203.2900	1.2033	0.045	0	0	0
2021/09/01	R213	03/02/2022	9.58	Put	Bond Future	1,931.2000	1.9312	1,934.3300	1.9343	0.162	0	0	200
2021/09/01	R213	03/02/2022	8.63	Put	Bond Future	5,062.3700	5.0624	5,076.4600	5.0765	0.278	0	0	0
2021/09/01	R213	03/02/2022	8.63	Call	Bond Future	689.7700	0.6898	678.9300	0.6789	(1.572)	0	0	200
2021/09/01	R213	03/02/2022	8.80	Put	Bond Future	4,348.3800	4.3484	4,360.2000	4.3602	0.272	0	0	0
2021/09/01	R213	03/02/2022	8.80	Call	Bond Future	953.1300	0.9531	940.0200	0.9400	(1.375)	0	0	102
2021/09/01	R213	03/02/2022	10.60	Put	Bond Future	575.2500	0.5752	574.0400	0.5740	(0.210)	0	0	430
2021/09/01	R213	03/02/2022	10.00	Call	Bond Future	4,304.6300	4.3046	4,280.1600	4.2802	(0.568)	0	0	0
2021/09/01	R213	03/02/2022	10.00	Put	Bond Future	1,173.9300	1.1739	1,174.3900	1.1744	0.039	0	0	430
2021/09/01	R213	03/02/2022	9.22	Put	Bond Future	2,878.8100	2.8788	2,885.4100	2.8854	0.229	0	0	0
2021/09/01	R213	03/02/2022	10.67	Call	Bond Future	7,035.8400	7.0358	7,009.6300	7.0096	(0.373)	0	0	0
2021/09/01	R213	03/02/2022	10.67	Put	Bond Future	528.8300	0.5288	527.5500	0.5276	(0.242)	0	0	220
2021/09/01	R213	03/02/2022			Bond Future	9.4097	88.6341	9.4142	88.6092	0.049	0.0000	0.0000	0
2021/09/01	R213	03/02/2022	9.97	Call	Bond Future	4,192.4800	4.1925	4,168.1500	4.1681	(0.580)	0	0	0
2021/09/01	R213	03/02/2022	9.97	Put	Bond Future	1,217.2800	1.2173	1,217.8800	1.2179	0.049	0	0	0
2021/09/01	R213	03/02/2022	9.96	Call	Bond Future	4,155.2600	4.1553	4,130.9700	4.1310	(0.585)	0	0	0
2021/09/01	R213	03/02/2022	9.96	Put	Bond Future	1,231.9800	1.2320	1,232.6200	1.2326	0.052	0	0	0
2021/09/01	R213	03/02/2022	10.15	Call	Bond Future	4,886.7900	4.8868	4,861.6900	4.8617	(0.514)	0	0	0
2021/09/01	R213	03/02/2022	10.15	Put	Bond Future	984.2300	0.9842	984.0600	0.9841	(0.017)	0	0	200
2021/09/01	R213	03/02/2022	9.58	Call	Bond Future	2,850.0300	2.8500	2,828.2300	2.8282	(0.765)	0	0	0
2021/09/01	R213	03/02/2022	10.25	Call	Bond Future	5,286.1900	5.2862	5,260.7600	5.2608	(0.481)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2021/09/01	R213	03/02/2022	10.25	Put	Bond Future	874.2400	0.8742	873.7400	0.8737	(0.057)	0	0	102
2021/09/01	R213	03/02/2022	9.76	Call	Bond Future	3,437.5300	3.4375	3,414.4100	3.4144	(0.673)	0	0	0
2021/09/01	R213	03/02/2022	9.76	Put	Bond Future	1,561.5100	1.5615	1,563.3200	1.5633	0.116	0	0	102
2021/09/01	R213	03/02/2022	10.60	Call	Bond Future	6,738.0000	6.7380	6,711.8600	6.7119	(0.388)	0	0	0
2021/09/01	R213	03/02/2022	9.22	Call	Bond Future	1,840.6500	1.8406	1,822.3200	1.8223	(0.996)	0	0	430
2021/09/01	R213	03/02/2022	10.17	Call	Bond Future	4,966.1100	4.9661	4,940.9400	4.9409	(0.507)	0	0	0
2021/09/01	R213	03/02/2022	10.17	Put	Bond Future	961.3400	0.9613	961.1000	0.9611	(0.025)	0	0	220
2021/09/01	R213	03/02/2022	9.15	Put	Bond Future	3,095.2800	3.0953	3,102.6800	3.1027	0.239	0	0	0
2021/09/01	R213	03/02/2022	9.15	Call	Bond Future	1,669.8700	1.6699	1,652.3400	1.6523	(1.050)	0	0	220
2021/09/01	R213	05/05/2022	10.65	Put	Bond Future	1,131.8300	1.1318	1,132.8300	1.1328	0.088	0	0	0
2021/09/01	R213	05/05/2022	10.63	Call	Bond Future	6,399.1900	6.3992	6,374.5400	6.3745	(0.385)	0	0	0
2021/09/01	R213	05/05/2022			Bond Future	9.5930	86.1438	9.5979	86.1181	0.051	0.0000	0.0000	0
2021/09/01	R213	05/05/2022	10.64	Call	Bond Future	6,437.7700	6.4378	6,413.0900	6.4131	(0.383)	0	0	0
2021/09/01	R213	05/05/2022	10.64	Put	Bond Future	1,141.9100	1.1419	1,142.9500	1.1430	0.091	0	0	0
2021/09/01	R213	05/05/2022	10.65	Call	Bond Future	6,476.1800	6.4762	6,451.4600	6.4515	(0.382)	0	0	0
2021/09/01	R213	05/05/2022	10.63	Put	Bond Future	1,151.8700	1.1519	1,152.9400	1.1529	0.093	0	0	0
2021/09/01	R213	04/08/2022	9.89	Call	Bond Future	3,537.6700	3.5377	3,518.5200	3.5185	(0.541)	0	0	0
2021/09/01	R213	04/08/2022	9.90	Put	Bond Future	2,986.9000	2.9869	2,994.0400	2.9940	0.239	0	0	0
2021/09/01	R213	04/08/2022	9.88	Call	Bond Future	3,510.0400	3.5100	3,490.9400	3.4909	(0.544)	0	0	0
2021/09/01	R213	04/08/2022			Bond Future	9.7864	87.1452	9.7915	87.1188	0.053	0.0000	0.0000	0
2021/09/01	R213	04/08/2022	9.89	Put	Bond Future	3,010.1700	3.0102	3,017.3800	3.0174	0.240	0	0	0
2021/09/01	R213	04/08/2022	9.90	Call	Bond Future	3,565.0800	3.5651	3,545.8600	3.5459	(0.539)	0	0	0
2021/09/01	R213	04/08/2022	9.88	Put	Bond Future	3,033.2500	3.0332	3,040.5100	3.0405	0.239	0	0	0
2021/09/01	R214	04/11/2021	12.47	Call	Bond Future	10,730.9300	10.7309	10,455.9700	10.4560	(2.562)	0	0	0
2021/09/01	R214	04/11/2021	12.46	Call	Bond Future	10,685.3700	10.6854	10,410.4700	10.4105	(2.573)	0	0	0
2021/09/01	R214	04/11/2021	12.46	Put	Bond Future	33.3800	0.0334	36.3300	0.0363	8.838	0	0	0
2021/09/01	R214	04/11/2021			Bond Future	10.4562	68.6896	10.5020	68.4118	0.438	0.0000	0.0000	17,837
2021/09/01	R214	04/11/2021	12.47	Put	Bond Future	32.7100	0.0327	35.6000	0.0356	8.835	0	0	0
2021/09/01	R214	04/11/2021	12.48	Call	Bond Future	10,776.4200	10.7764	10,501.4000	10.5014	(2.552)	0	0	0
2021/09/01	R214	04/11/2021	12.48	Put	Bond Future	32.0400	0.0320	34.8700	0.0349	8.833	0	0	0
2021/09/01	R214	03/02/2022	11.40	Put	Bond Future	1,124.9100	1.1249	1,189.2100	1.1892	5.716	0	0	0
2021/09/01	R214	03/02/2022	11.41	Call	Bond Future	5,537.6600	5.5377	5,319.7700	5.3198	(3.935)	0	0	0
2021/09/01	R214	03/02/2022	11.39	Put	Bond Future	1,137.0400	1.1370	1,201.9600	1.2020	5.710	0	0	0
2021/09/01	R214	03/02/2022			Bond Future	10.6234	69.4683	10.6710	69.1867	0.448	0.0000	0.0000	0
2021/09/01	R214	03/02/2022	11.40	Call	Bond Future	5,496.3400	5.4963	5,279.0700	5.2791	(3.953)	0	0	0
2021/09/01	R214	03/02/2022	11.41	Put	Bond Future	1,112.9200	1.1129	1,176.6000	1.1766	5.722	0	0	0
2021/09/01	R214	03/02/2022	11.39	Call	Bond Future	5,455.0900	5.4551	5,238.4400	5.2384	(3.972)	0	0	0
2021/09/01	R214	05/05/2022	11.74	Put	Bond Future	1,382.7600	1.3828	1,449.2600	1.4493	4.809	0	0	0
2021/09/01	R214	05/05/2022	11.75	Call	Bond Future	6,606.5300	6.6065	6,387.2300	6.3872	(3.319)	0	0	0
2021/09/01	R214	05/05/2022	11.73	Put	Bond Future	1,394.5000	1.3945	1,461.5100	1.4615	4.805	0	0	0
2021/09/01	R214	05/05/2022			Bond Future	10.7863	67.0051	10.8357	66.7198	0.458	0.0000	0.0000	0
2021/09/01	R214	05/05/2022	11.74	Call	Bond Future	6,567.2600	6.5673	6,348.4600	6.3485	(3.332)	0	0	0
2021/09/01	R214	05/05/2022	11.75	Put	Bond Future	1,371.1300	1.3711	1,437.1300	1.4371	4.814	0	0	0
2021/09/01	R214	05/05/2022	11.73	Call	Bond Future	6,528.0300	6.5280	6,309.7400	6.3097	(3.344)	0	0	0
2021/09/01	R214	04/08/2022	10.98	Put	Bond Future	3,532.6800	3.5327	3,664.2900	3.6643	3.726	0	0	0
2021/09/01	R214	04/08/2022	10.99	Call	Bond Future	3,699.5100	3.6995	3,541.3700	3.5414	(4.275)	0	0	0
2021/09/01	R214	04/08/2022			Bond Future	10.9557	67.7801	11.0069	67.4910	0.468	0.0000	0.0000	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2021/09/01	R214	04/08/2022	10.98	Call	Bond Future	3,670.0900	3.6701	3,512.6800	3.5127	(4.289)	0	0	0
2021/09/01	R214	04/08/2022	10.99	Put	Bond Future	3,505.7600	3.5058	3,636.6400	3.6366	3.733	0	0	0
2021/09/01	R214	04/08/2022	10.97	Call	Bond Future	3,641.0400	3.6410	3,484.3500	3.4844	(4.303)	0	0	0
2021/09/01	R214	04/08/2022	10.97	Put	Bond Future	3,560.0500	3.5600	3,692.3800	3.6924	3.717	0	0	0
2021/09/01	R248	04/11/2021	12.85	Call	Bond Future	15,731.3000	15.7313	15,337.4700	15.3375	(2.503)	0	0	0
2021/09/01	R248	04/11/2021	12.85	Put	Bond Future	14.8900	0.0149	16.5100	0.0165	10.880	0	0	0
2021/09/01	R248	04/11/2021	10.80	Put	Bond Future	1,069.2600	1.0693	1,175.0800	1.1751	9.897	0	0	0
2021/09/01	R248	04/11/2021	10.80	Call	Bond Future	3,867.7300	3.8677	3,578.1000	3.5781	(7.488)	0	0	1,050
2021/09/01	R248	04/11/2021	10.20	Put	Bond Future	3,138.2700	3.1383	3,375.3500	3.3754	7.554	0	0	0
2021/09/01	R248	04/11/2021			Bond Future	10.4292	86.6747	10.4803	86.2792	0.490	0.0000	0.0000	167,943
2021/09/01	R248	04/11/2021	12.84	Call	Bond Future	15,677.7000	15.6777	15,283.9200	15.2839	(2.512)	0	0	0
2021/09/01	R248	04/11/2021	12.84	Put	Bond Future	15.3200	0.0153	16.9900	0.0170	10.901	0	0	0
2021/09/01	R248	04/11/2021	12.83	Call	Bond Future	15,624.0400	15.6240	15,230.3100	15.2303	(2.520)	0	0	0
2021/09/01	R248	04/11/2021	12.83	Put	Bond Future	15.7700	0.0158	17.4900	0.0175	10.907	0	0	0
2021/09/01	R248	04/11/2021	10.30	Put	Bond Future	2,667.6500	2.6676	2,880.5700	2.8806	7.982	0	0	0
2021/09/01	R248	04/11/2021	10.30	Call	Bond Future	1,653.2600	1.6533	1,470.7300	1.4707	(11.041)	0	0	0
2021/09/01	R248	04/11/2021	9.60	Put	Bond Future	7,096.6000	7.0966	7,452.4900	7.4525	5.015	0	0	0
2021/09/01	R248	04/11/2021	9.60	Call	Bond Future	206.3100	0.2063	166.7500	0.1668	(19.175)	0	0	0
2021/09/01	R248	04/11/2021	10.20	Call	Bond Future	1,324.4300	1.3244	1,166.0600	1.1661	(11.958)	0	0	1,050
2021/09/01	R248	03/02/2022	11.48	Call	Bond Future	7,490.0500	7.4900	7,172.2100	7.1722	(4.243)	0	0	0
2021/09/01	R248	03/02/2022	11.49	Put	Bond Future	1,216.3900	1.2164	1,298.3700	1.2984	6.740	0	0	0
2021/09/01	R248	03/02/2022	11.47	Call	Bond Future	7,437.1300	7.4371	7,120.1100	7.1201	(4.263)	0	0	0
2021/09/01	R248	03/02/2022	9.80	Put	Bond Future	7,302.1400	7.3021	7,611.3900	7.6114	4.235	0	0	0
2021/09/01	R248	03/02/2022	9.80	Call	Bond Future	906.5500	0.9066	815.1800	0.8152	(10.079)	0	0	1,300
2021/09/01	R248	03/02/2022	10.50	Put	Bond Future	3,603.3200	3.6033	3,804.0700	3.8041	5.571	0	0	0
2021/09/01	R248	03/02/2022	10.50	Call	Bond Future	2,888.2800	2.8883	2,688.4100	2.6884	(6.920)	0	0	1,300
2021/09/01	R248	03/02/2022			Bond Future	10.5939	87.6572	10.6471	87.2565	0.502	0.0000	0.0000	0
2021/09/01	R248	03/02/2022	11.48	Put	Bond Future	1,229.3600	1.2294	1,312.1400	1.3121	6.734	0	0	0
2021/09/01	R248	03/02/2022	11.49	Call	Bond Future	7,543.0000	7.5430	7,224.3600	7.2244	(4.224)	0	0	0
2021/09/01	R248	03/02/2022	11.47	Put	Bond Future	1,242.4700	1.2425	1,326.0700	1.3261	6.729	0	0	0
2021/09/01	R248	05/05/2022	11.80	Call	Bond Future	8,697.2700	8.6973	8,380.1100	8.3801	(3.647)	0	0	0
2021/09/01	R248	05/05/2022	11.79	Call	Bond Future	8,647.0700	8.6471	8,330.5800	8.3306	(3.660)	0	0	0
2021/09/01	R248	05/05/2022	11.79	Put	Bond Future	1,589.5200	1.5895	1,678.8400	1.6788	5.619	0	0	0
2021/09/01	R248	05/05/2022			Bond Future	10.7543	84.2725	10.8096	83.8667	0.514	0.0000	0.0000	0
2021/09/01	R248	05/05/2022	11.80	Put	Bond Future	1,576.8100	1.5768	1,665.4600	1.6655	5.622	0	0	0
2021/09/01	R248	05/05/2022	11.81	Call	Bond Future	8,747.2900	8.7473	8,429.4700	8.4295	(3.633)	0	0	0
2021/09/01	R248	05/05/2022	11.81	Put	Bond Future	1,564.0000	1.5640	1,651.9900	1.6520	5.626	0	0	0
2021/09/01	R248	04/08/2022	10.99	Call	Bond Future	4,724.6100	4.7246	4,497.4800	4.4975	(4.807)	0	0	0
2021/09/01	R248	04/08/2022	10.99	Put	Bond Future	4,233.1100	4.2331	4,417.0900	4.4171	4.346	0	0	0
2021/09/01	R248	04/08/2022	10.98	Call	Bond Future	4,686.9000	4.6869	4,460.8000	4.4608	(4.824)	0	0	0
2021/09/01	R248	04/08/2022	10.98	Put	Bond Future	4,266.4100	4.2664	4,451.4200	4.4514	4.336	0	0	0
2021/09/01	R248	04/08/2022			Bond Future	10.9211	85.2475	10.9787	84.8364	0.527	0.0000	0.0000	0
2021/09/01	R248	04/08/2022	11.00	Call	Bond Future	4,762.1300	4.7621	4,533.9500	4.5339	(4.792)	0	0	0
2021/09/01	R248	04/08/2022	11.00	Put	Bond Future	4,199.7200	4.1997	4,382.6500	4.3826	4.356	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
Total											1099078	