



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 08/09/2021 TO 08/09/2021

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
2021/09/08	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/09/08	0908	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/09/08	0957	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/09/08	0986	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/09/08	1386	28/02/2031		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/09/08	1409	28/02/2041		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/09/08	2025	04/11/2021		Bond Future	155.5066	155.5066	155.6181	155.6181	0.072	0.0000	0.0000	4,840
2021/09/08	2025	03/02/2022		Bond Future	155.7273	155.7273	155.8383	155.8383	0.071	0.0000	0.0000	0
2021/09/08	2025	05/05/2022		Bond Future	157.5862	157.5862	157.6978	157.6978	0.071	0.0000	0.0000	0
2021/09/08	2025	04/08/2022		Bond Future	157.9065	157.9065	158.0187	158.0187	0.071	0.0000	0.0000	0
2021/09/08	2029	04/11/2021		Bond Future	114.7042	114.7042	114.8800	114.8800	0.153	0.0000	0.0000	2,964
2021/09/08	2029	03/02/2022		Bond Future	116.0335	116.0335	116.2103	116.2103	0.152	0.0000	0.0000	0
2021/09/08	2029	05/05/2022		Bond Future	116.2209	116.2209	116.3990	116.3990	0.153	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
2021/09/08	2029	04/08/2022			Bond Future	117.6485	117.6485	117.8284	117.8284	0.153	0.0000	0.0000	0
2021/09/08	2030	04/11/2021	10.60	Call	Bond Future	8,553.3300	8.5533	8,754.3200	8.7543	2.350	0	0	0
2021/09/08	2030	04/11/2021	10.60	Put	Bond Future	34.1600	0.0342	29.9700	0.0300	(12.266)	0	0	0
2021/09/08	2030	04/11/2021	10.59	Put	Bond Future	35.0800	0.0351	30.8000	0.0308	(12.201)	0	0	0
2021/09/08	2030	04/11/2021	8.27	Put	Bond Future	4,182.8000	4.1828	4,008.0700	4.0081	(4.177)	0	0	0
2021/09/08	2030	04/11/2021	8.27	Call	Bond Future	244.6700	0.2447	275.1200	0.2751	12.445	0	0	300
2021/09/08	2030	04/11/2021	8.77	Put	Bond Future	2,075.5700	2.0756	1,954.1100	1.9541	(5.852)	0	0	0
2021/09/08	2030	04/11/2021	11.44	Put	Bond Future	2.1900	0.0022	1.8500	0.0019	(15.525)	0	0	300
2021/09/08	2030	04/11/2021	11.26	Call	Bond Future	11,678.4700	11.6785	11,883.0000	11.8830	1.751	0	0	0
2021/09/08	2030	04/11/2021	9.20	Call	Bond Future	2,237.9500	2.2379	2,372.2700	2.3723	6.002	0	0	29
2021/09/08	2030	04/11/2021	9.30	Put	Bond Future	768.1000	0.7681	707.6900	0.7077	(7.865)	0	0	0
2021/09/08	2030	04/11/2021	9.35	Call	Bond Future	2,797.6400	2.7976	2,947.3800	2.9474	5.352	0	0	0
2021/09/08	2030	04/11/2021	9.35	Put	Bond Future	692.1300	0.6921	636.6900	0.6367	(8.010)	0	0	9,100
2021/09/08	2030	04/11/2021			Bond Future	8.9638	96.6490	8.9267	96.8542	(0.413)	0.0000	0.0000	99,404
2021/09/08	2030	04/11/2021	10.61	Call	Bond Future	8,601.3800	8.6014	8,802.4800	8.8025	2.338	0	0	0
2021/09/08	2030	04/11/2021	10.61	Put	Bond Future	33.2500	0.0333	29.1700	0.0292	(12.271)	0	0	0
2021/09/08	2030	04/11/2021	10.59	Call	Bond Future	8,505.2600	8.5053	8,706.1600	8.7062	2.362	0	0	0
2021/09/08	2030	04/11/2021	8.77	Call	Bond Future	996.2800	0.9963	1,080.0000	1.0800	8.403	0	0	300
2021/09/08	2030	04/11/2021	11.44	Call	Bond Future	12,510.4400	12.5104	12,715.2800	12.7153	1.637	0	0	0
2021/09/08	2030	04/11/2021	11.26	Put	Bond Future	4.4300	0.0044	3.7800	0.0038	(14.673)	0	0	29
2021/09/08	2030	04/11/2021	9.90	Put	Bond Future	202.8400	0.2028	182.7300	0.1827	(9.914)	0	0	0
2021/09/08	2030	04/11/2021	9.90	Call	Bond Future	5,203.7600	5.2038	5,388.8300	5.3888	3.556	0	0	29
2021/09/08	2030	04/11/2021	9.20	Put	Bond Future	942.9100	0.9429	872.0500	0.8720	(7.515)	0	0	0
2021/09/08	2030	04/11/2021	8.75	Put	Bond Future	2,144.0300	2.1440	2,020.1500	2.0201	(5.778)	0	0	0
2021/09/08	2030	04/11/2021	8.75	Call	Bond Future	952.4400	0.9524	1,033.7400	1.0337	8.536	0	0	3,250
2021/09/08	2030	04/11/2021	9.30	Call	Bond Future	2,604.4600	2.6045	2,749.2300	2.7492	5.559	0	0	0
2021/09/08	2030	03/02/2022	9.45	Call	Bond Future	3,198.3600	3.1984	3,280.1000	3.2801	2.556	0	0	0
2021/09/08	2030	03/02/2022	9.45	Put	Bond Future	1,631.3600	1.6314	1,506.6500	1.5066	(7.645)	0	0	0
2021/09/08	2030	03/02/2022	9.35	Call	Bond Future	2,873.6400	2.8736	2,953.6500	2.9537	2.784	0	0	0
2021/09/08	2030	03/02/2022	9.35	Put	Bond Future	1,831.5300	1.8315	1,705.0900	1.7051	(6.904)	0	0	101
2021/09/08	2030	03/02/2022	8.39	Put	Bond Future	4,918.7100	4.9187	4,725.8700	4.7259	(3.921)	0	0	0
2021/09/08	2030	03/02/2022	8.39	Call	Bond Future	722.2700	0.7223	735.8800	0.7359	1.884	0	0	101
2021/09/08	2030	03/02/2022	8.85	Put	Bond Future	3,179.3800	3.1794	3,017.9800	3.0180	(5.076)	0	0	0
2021/09/08	2030	03/02/2022	8.85	Call	Bond Future	1,538.9500	1.5390	1,584.0000	1.5840	2.927	0	0	1,000
2021/09/08	2030	03/02/2022			Bond Future	9.1536	93.7414	9.1150	93.9479	(0.421)	0.0000	0.0000	0
2021/09/08	2030	03/02/2022	9.44	Call	Bond Future	3,165.1000	3.1651	3,246.7000	3.2467	2.578	0	0	0
2021/09/08	2030	03/02/2022	9.44	Put	Bond Future	1,650.4200	1.6504	1,525.5700	1.5256	(7.565)	0	0	0
2021/09/08	2030	03/02/2022	9.43	Call	Bond Future	3,132.0100	3.1320	3,213.6900	3.2137	2.608	0	0	0
2021/09/08	2030	03/02/2022	9.43	Put	Bond Future	1,669.6800	1.6697	1,544.9100	1.5449	(7.473)	0	0	0
2021/09/08	2030	03/02/2022	9.78	Call	Bond Future	4,380.5300	4.3805	4,475.8300	4.4758	2.176	0	0	0
2021/09/08	2030	03/02/2022	9.78	Put	Bond Future	1,108.2300	1.1082	997.0800	0.9971	(10.030)	0	0	101
2021/09/08	2030	03/02/2022	10.85	Call	Bond Future	8,828.6200	8.8286	8,992.3200	8.9923	1.854	0	0	0
2021/09/08	2030	03/02/2022	10.85	Put	Bond Future	298.8700	0.2989	256.1200	0.2561	(14.304)	0	0	1,000
2021/09/08	2030	03/02/2022	9.60	Put	Bond Future	1,370.1200	1.3701	1,250.2900	1.2503	(8.746)	0	0	0
2021/09/08	2030	03/02/2022	9.60	Call	Bond Future	3,717.3200	3.7173	3,803.9400	3.8039	2.330	0	0	1,000
2021/09/08	2030	05/05/2022	10.21	Call	Bond Future	5,566.8100	5.5668	5,740.1300	5.7401	3.113	0	0	0
2021/09/08	2030	05/05/2022	10.21	Put	Bond Future	1,273.9300	1.2739	1,238.8400	1.2388	(2.754)	0	0	0

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2021/09/08	2030	05/05/2022	9.95	Call	Bond Future	4,633.7300	4.6337	4,795.9400	4.7959	3.501	0	0	0
2021/09/08	2030	05/05/2022	8.47	Call	Bond Future	958.2000	0.9582	1,030.0900	1.0301	7.503	0	0	1,073
2021/09/08	2030	05/05/2022	8.14	Put	Bond Future	7,113.7400	7.1137	6,956.9300	6.9569	(2.204)	0	0	0
2021/09/08	2030	05/05/2022	8.14	Call	Bond Future	575.8100	0.5758	627.4100	0.6274	8.961	0	0	1,800
2021/09/08	2030	05/05/2022	8.89	Put	Bond Future	4,113.2500	4.1132	4,005.2500	4.0052	(2.626)	0	0	0
2021/09/08	2030	05/05/2022	8.81	Put	Bond Future	4,383.3900	4.3834	4,269.9700	4.2700	(2.587)	0	0	0
2021/09/08	2030	05/05/2022			Bond Future	9.3528	94.8387	9.3125	95.0471	(0.431)	0.0000	0.0000	0
2021/09/08	2030	05/05/2022	10.20	Call	Bond Future	5,529.9800	5.5300	5,702.9600	5.7030	3.128	0	0	0
2021/09/08	2030	05/05/2022	10.20	Put	Bond Future	1,285.7000	1.2857	1,250.2700	1.2503	(2.756)	0	0	200
2021/09/08	2030	05/05/2022	10.19	Call	Bond Future	5,493.2200	5.4932	5,665.8700	5.6659	3.143	0	0	0
2021/09/08	2030	05/05/2022	10.19	Put	Bond Future	1,297.5700	1.2976	1,261.8100	1.2618	(2.756)	0	0	0
2021/09/08	2030	05/05/2022	9.95	Put	Bond Future	1,615.6700	1.6157	1,569.4700	1.5695	(2.859)	0	0	1,073
2021/09/08	2030	05/05/2022	9.35	Call	Bond Future	2,767.5900	2.7676	2,897.6800	2.8977	4.700	0	0	0
2021/09/08	2030	05/05/2022	9.35	Put	Bond Future	2,782.2500	2.7823	2,703.9300	2.7039	(2.815)	0	0	1,073
2021/09/08	2030	05/05/2022	8.47	Put	Bond Future	5,660.9100	5.6609	5,524.3900	5.5244	(2.412)	0	0	0
2021/09/08	2030	05/05/2022	8.89	Call	Bond Future	1,684.6300	1.6846	1,785.0400	1.7850	5.960	0	0	1,800
2021/09/08	2030	05/05/2022	11.04	Call	Bond Future	8,810.8600	8.8109	9,005.2300	9.0052	2.206	0	0	0
2021/09/08	2030	05/05/2022	11.04	Put	Bond Future	600.7000	0.6007	586.6600	0.5867	(2.337)	0	0	1,800
2021/09/08	2030	05/05/2022	8.81	Call	Bond Future	1,526.8400	1.5268	1,621.8300	1.6218	6.221	0	0	200
2021/09/08	2030	05/05/2022	7.73	Put	Bond Future	9,177.1600	9.1772	9,001.2200	9.0012	(1.917)	0	0	0
2021/09/08	2030	05/05/2022	7.73	Call	Bond Future	297.9000	0.2979	330.3700	0.3304	10.900	0	0	200
2021/09/08	2030	04/08/2022	9.56	Call	Bond Future	3,123.9400	3.1239	3,247.3200	3.2473	3.949	0	0	0
2021/09/08	2030	04/08/2022	9.56	Put	Bond Future	3,162.7200	3.1627	3,075.4300	3.0754	(2.760)	0	0	0
2021/09/08	2030	04/08/2022			Bond Future	9.5678	91.9299	9.5255	92.1405	(0.442)	0.0000	0.0000	0
2021/09/08	2030	04/08/2022	9.55	Call	Bond Future	3,098.3000	3.0983	3,220.8100	3.2208	3.954	0	0	0
2021/09/08	2030	04/08/2022	9.55	Put	Bond Future	3,186.8900	3.1869	3,098.7300	3.0987	(2.766)	0	0	0
2021/09/08	2030	04/08/2022	9.54	Call	Bond Future	3,072.7800	3.0728	3,194.4100	3.1944	3.958	0	0	0
2021/09/08	2030	04/08/2022	9.54	Put	Bond Future	3,211.2100	3.2112	3,122.1700	3.1222	(2.773)	0	0	0
2021/09/08	2032	04/11/2021	11.70	Call	Bond Future	11,447.5600	11.4476	11,671.9800	11.6720	1.960	0	0	0
2021/09/08	2032	04/11/2021	11.71	Put	Bond Future	13.5000	0.0135	11.0700	0.0111	(18.000)	0	0	0
2021/09/08	2032	04/11/2021	11.69	Call	Bond Future	11,397.3500	11.3973	11,621.6100	11.6216	1.968	0	0	0
2021/09/08	2032	04/11/2021	9.83	Call	Bond Future	2,318.0300	2.3180	2,416.1100	2.4161	4.231	0	0	700
2021/09/08	2032	04/11/2021			Bond Future	9.6418	91.8810	9.6046	92.1080	(0.387)	0.0000	0.0000	126,478
2021/09/08	2032	04/11/2021	11.70	Put	Bond Future	13.9700	0.0140	11.3700	0.0114	(18.611)	0	0	0
2021/09/08	2032	04/11/2021	11.71	Call	Bond Future	11,497.7400	11.4977	11,722.3300	11.7223	1.953	0	0	0
2021/09/08	2032	04/11/2021	11.69	Put	Bond Future	14.4500	0.0145	11.6900	0.0117	(19.100)	0	0	0
2021/09/08	2032	04/11/2021	9.33	Put	Bond Future	2,771.4400	2.7714	2,573.0700	2.5731	(7.158)	0	0	0
2021/09/08	2032	04/11/2021	9.33	Call	Bond Future	849.3500	0.8494	878.0000	0.8780	3.373	0	0	700
2021/09/08	2032	04/11/2021	9.83	Put	Bond Future	1,184.0300	1.1840	1,055.0900	1.0551	(10.890)	0	0	0
2021/09/08	2032	04/11/2021	12.81	Call	Bond Future	16,795.5600	16.7956	17,022.5400	17.0225	1.351	0	0	0
2021/09/08	2032	04/11/2021	12.81	Put	Bond Future	0.1700	0.0002	0.1300	0.0001	(23.529)	0	0	700
2021/09/08	2032	03/02/2022	10.43	Call	Bond Future	4,722.8900	4.7229	4,874.4800	4.8745	3.210	0	0	0
2021/09/08	2032	03/02/2022	10.43	Put	Bond Future	1,300.7400	1.3007	1,223.8100	1.2238	(5.914)	0	0	0
2021/09/08	2032	03/02/2022	10.42	Call	Bond Future	4,681.6700	4.6817	4,832.6100	4.8326	3.224	0	0	0
2021/09/08	2032	03/02/2022	10.42	Put	Bond Future	1,315.5400	1.3155	1,237.9600	1.2380	(5.897)	0	0	0
2021/09/08	2032	03/02/2022	10.45	Put	Bond Future	1,271.4000	1.2714	1,195.9800	1.1960	(5.932)	0	0	198
2021/09/08	2032	03/02/2022	9.81	Call	Bond Future	2,478.2300	2.4782	2,577.8700	2.5779	4.021	0	0	0

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2021/09/08	2032	03/02/2022	9.81	Put	Bond Future	2,623.1800	2.6232	2,494.3000	2.4943	(4.913)	0	0	198
2021/09/08	2032	03/02/2022	8.91	Put	Bond Future	6,224.4100	6.2244	6,020.8100	6.0208	(3.271)	0	0	0
2021/09/08	2032	03/02/2022	10.66	Call	Bond Future	5,695.7500	5.6958	5,863.8900	5.8639	2.952	0	0	0
2021/09/08	2032	03/02/2022	10.66	Put	Bond Future	998.5300	0.9985	938.1500	0.9381	(6.047)	0	0	97
2021/09/08	2032	03/02/2022	10.35	Put	Bond Future	1,424.7700	1.4248	1,341.4100	1.3414	(5.851)	0	0	400
2021/09/08	2032	03/02/2022	9.58	Put	Bond Future	3,352.5700	3.3526	3,201.9800	3.2020	(4.492)	0	0	0
2021/09/08	2032	03/02/2022	9.58	Call	Bond Future	1,834.4000	1.8344	1,912.3300	1.9123	4.248	0	0	400
2021/09/08	2032	03/02/2022	11.13	Call	Bond Future	7,802.5400	7.8025	7,992.9800	7.9930	2.441	0	0	0
2021/09/08	2032	03/02/2022	11.13	Put	Bond Future	577.4400	0.5774	539.3600	0.5394	(6.595)	0	0	210
2021/09/08	2032	03/02/2022	10.53	Call	Bond Future	5,139.6500	5.1397	5,298.7600	5.2988	3.096	0	0	0
2021/09/08	2032	03/02/2022	10.53	Put	Bond Future	1,159.9900	1.1600	1,090.5800	1.0906	(5.984)	0	0	210
2021/09/08	2032	03/02/2022	10.65	Call	Bond Future	5,652.5300	5.6525	5,819.9300	5.8199	2.962	0	0	0
2021/09/08	2032	03/02/2022	10.65	Put	Bond Future	1,010.2200	1.0102	949.1000	0.9491	(6.050)	0	0	1,050
2021/09/08	2032	03/02/2022	9.67	Call	Bond Future	2,073.8400	2.0738	2,160.2300	2.1602	4.166	0	0	0
2021/09/08	2032	03/02/2022			Bond Future	9.8346	92.9235	9.7959	93.1520	(0.393)	0.0000	0.0000	0
2021/09/08	2032	03/02/2022	10.44	Call	Bond Future	4,764.0100	4.7640	4,916.4600	4.9165	3.200	0	0	0
2021/09/08	2032	03/02/2022	10.44	Put	Bond Future	1,285.8900	1.2859	1,209.8200	1.2098	(5.916)	0	0	0
2021/09/08	2032	03/02/2022	10.45	Call	Bond Future	4,805.4400	4.8054	4,958.5400	4.9585	3.186	0	0	0
2021/09/08	2032	03/02/2022	8.91	Call	Bond Future	544.0300	0.5440	568.9500	0.5690	4.581	0	0	198
2021/09/08	2032	03/02/2022	10.14	Call	Bond Future	3,586.8000	3.5868	3,715.1600	3.7152	3.579	0	0	0
2021/09/08	2032	03/02/2022	10.14	Put	Bond Future	1,809.1300	1.8091	1,708.9700	1.7090	(5.536)	0	0	97
2021/09/08	2032	03/02/2022	9.14	Put	Bond Future	5,109.1600	5.1092	4,921.0300	4.9210	(3.682)	0	0	0
2021/09/08	2032	03/02/2022	9.14	Call	Bond Future	885.3800	0.8854	925.7700	0.9258	4.562	0	0	97
2021/09/08	2032	03/02/2022	10.95	Call	Bond Future	6,981.8000	6.9818	7,165.0000	7.1650	2.624	0	0	0
2021/09/08	2032	03/02/2022	10.95	Put	Bond Future	712.7100	0.7127	667.3900	0.6674	(6.359)	0	0	400
2021/09/08	2032	03/02/2022	10.35	Call	Bond Future	4,397.4100	4.3974	4,542.5700	4.5426	3.301	0	0	0
2021/09/08	2032	03/02/2022	9.62	Put	Bond Future	3,216.1000	3.2161	3,069.3100	3.0693	(4.564)	0	0	0
2021/09/08	2032	03/02/2022	9.62	Call	Bond Future	1,938.7400	1.9387	2,020.4700	2.0205	4.216	0	0	210
2021/09/08	2032	03/02/2022	9.67	Put	Bond Future	3,051.3700	3.0514	2,909.2400	2.9092	(4.658)	0	0	1,050
2021/09/08	2032	03/02/2022	9.57	Put	Bond Future	3,387.2800	3.3873	3,235.8700	3.2359	(4.470)	0	0	0
2021/09/08	2032	03/02/2022	9.57	Call	Bond Future	1,808.7700	1.8088	1,885.8800	1.8859	4.263	0	0	1,050
2021/09/08	2032	05/05/2022	11.03	Call	Bond Future	6,748.4800	6.7485	6,941.7000	6.9417	2.863	0	0	0
2021/09/08	2032	05/05/2022	11.03	Put	Bond Future	1,277.9100	1.2779	1,240.4100	1.2404	(2.934)	0	0	0
2021/09/08	2032	05/05/2022	11.02	Put	Bond Future	1,289.2700	1.2893	1,251.2000	1.2512	(2.953)	0	0	0
2021/09/08	2032	05/05/2022	11.18	Call	Bond Future	7,373.8200	7.3738	7,572.3800	7.5724	2.693	0	0	0
2021/09/08	2032	05/05/2022	11.18	Put	Bond Future	1,120.0000	1.1200	1,087.8400	1.0878	(2.871)	0	0	780
2021/09/08	2032	05/05/2022			Bond Future	10.0325	89.8647	9.9922	90.0954	(0.401)	0.0000	0.0000	0
2021/09/08	2032	05/05/2022	11.04	Call	Bond Future	6,789.7500	6.7898	6,983.3000	6.9833	2.851	0	0	0
2021/09/08	2032	05/05/2022	11.04	Put	Bond Future	1,266.6600	1.2667	1,229.4900	1.2295	(2.934)	0	0	0
2021/09/08	2032	05/05/2022	11.02	Call	Bond Future	6,707.2700	6.7073	6,899.9200	6.8999	2.872	0	0	0
2021/09/08	2032	05/05/2022	9.58	Put	Bond Future	4,548.8300	4.5488	4,426.4900	4.4265	(2.689)	0	0	0
2021/09/08	2032	05/05/2022	9.58	Call	Bond Future	1,909.2400	1.9092	2,017.6200	2.0176	5.677	0	0	780
2021/09/08	2032	05/05/2022	10.18	Put	Bond Future	2,727.4600	2.7275	2,646.5400	2.6465	(2.967)	0	0	0
2021/09/08	2032	05/05/2022	10.18	Call	Bond Future	3,566.0600	3.5661	3,715.8600	3.7159	4.201	0	0	780
2021/09/08	2032	04/08/2022	10.21	Put	Bond Future	3,621.0900	3.6211	3,526.6500	3.5267	(2.608)	0	0	0
2021/09/08	2032	04/08/2022	10.22	Call	Bond Future	3,488.5100	3.4885	3,628.2400	3.6282	4.005	0	0	0
2021/09/08	2032	04/08/2022	10.20	Put	Bond Future	3,648.3800	3.6484	3,553.3700	3.5534	(2.604)	0	0	0
2021/09/08	2032	04/08/2022			Bond Future	10.2390	90.8985	10.1970	91.1317	(0.410)	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
2021/09/08	2032	04/08/2022	10.21	Call	Bond Future	3,460.0600	3.4601	3,598.8700	3.5989	4.012	0	0	0
2021/09/08	2032	04/08/2022	10.22	Put	Bond Future	3,593.9500	3.5939	3,500.4300	3.5004	(2.602)	0	0	0
2021/09/08	2032	04/08/2022	10.20	Call	Bond Future	3,431.7200	3.4317	3,569.9600	3.5700	4.028	0	0	0
2021/09/08	2033	04/11/2021			Bond Future	108.3899	108.3899	108.7936	108.7936	0.372	0.0000	0.0000	8,979
2021/09/08	2033	03/02/2022			Bond Future	109.6460	109.6460	110.0532	110.0532	0.371	0.0000	0.0000	0
2021/09/08	2033	05/05/2022			Bond Future	109.6769	109.6769	110.0883	110.0883	0.375	0.0000	0.0000	0
2021/09/08	2033	04/08/2022			Bond Future	111.0242	111.0242	111.4403	111.4403	0.375	0.0000	0.0000	0
2021/09/08	2037	04/11/2021	12.82	Put	Bond Future	7.4200	0.0074	6.4100	0.0064	(13.612)	0	0	0
2021/09/08	2037	04/11/2021	12.83	Call	Bond Future	14,028.9700	14.0290	14,310.5400	14.3105	2.007	0	0	0
2021/09/08	2037	04/11/2021	12.30	Call	Bond Future	11,267.2900	11.2673	11,540.8300	11.5408	2.428	0	0	0
2021/09/08	2037	04/11/2021	12.30	Put	Bond Future	38.6300	0.0386	29.6200	0.0296	(23.324)	0	0	600
2021/09/08	2037	04/11/2021	11.49	Put	Bond Future	245.3700	0.2454	197.8000	0.1978	(19.387)	0	0	0
2021/09/08	2037	04/11/2021	11.49	Call	Bond Future	6,869.8700	6.8699	7,104.8500	7.1049	3.420	0	0	600
2021/09/08	2037	04/11/2021			Bond Future	10.4423	87.6544	10.4003	87.9370	(0.402)	0.0000	0.0000	121,572
2021/09/08	2037	04/11/2021	12.82	Call	Bond Future	13,978.0300	13.9780	14,259.5700	14.2596	2.014	0	0	0
2021/09/08	2037	04/11/2021	12.83	Put	Bond Future	7.1700	0.0072	6.1900	0.0062	(13.668)	0	0	0
2021/09/08	2037	04/11/2021	12.81	Call	Bond Future	13,927.0400	13.9270	14,208.5500	14.2086	2.021	0	0	0
2021/09/08	2037	04/11/2021	12.81	Put	Bond Future	7.6700	0.0077	6.6300	0.0066	(13.559)	0	0	0
2021/09/08	2037	03/02/2022	11.46	Call	Bond Future	6,321.2900	6.3213	6,456.2100	6.4562	2.134	0	0	0
2021/09/08	2037	03/02/2022	11.47	Put	Bond Future	1,134.6800	1.1347	985.8800	0.9859	(13.114)	0	0	0
2021/09/08	2037	03/02/2022	11.45	Call	Bond Future	6,274.5200	6.2745	6,408.2000	6.4082	2.131	0	0	0
2021/09/08	2037	03/02/2022			Bond Future	10.6298	84.3946	10.5863	84.6794	(0.409)	0.0000	0.0000	0
2021/09/08	2037	03/02/2022	11.46	Put	Bond Future	1,147.2400	1.1472	997.3600	0.9974	(13.064)	0	0	0
2021/09/08	2037	03/02/2022	11.47	Call	Bond Future	6,368.1200	6.3681	6,504.1200	6.5041	2.136	0	0	0
2021/09/08	2037	03/02/2022	11.45	Put	Bond Future	1,159.9300	1.1599	1,008.8100	1.0088	(13.028)	0	0	0
2021/09/08	2037	05/05/2022	11.83	Call	Bond Future	7,533.5800	7.5336	7,775.0200	7.7750	3.205	0	0	0
2021/09/08	2037	05/05/2022	11.84	Put	Bond Future	1,465.0400	1.4650	1,419.1500	1.4191	(3.132)	0	0	0
2021/09/08	2037	05/05/2022	11.82	Call	Bond Future	7,489.2000	7.4892	7,730.0200	7.7300	3.216	0	0	0
2021/09/08	2037	05/05/2022			Bond Future	10.8224	85.3826	10.7772	85.6703	(0.417)	0.0000	0.0000	0
2021/09/08	2037	05/05/2022	11.83	Put	Bond Future	1,477.1500	1.4772	1,430.8700	1.4309	(3.133)	0	0	0
2021/09/08	2037	05/05/2022	11.84	Call	Bond Future	7,578.2300	7.5782	7,820.0600	7.8201	3.191	0	0	0
2021/09/08	2037	05/05/2022	11.82	Put	Bond Future	1,489.5900	1.4896	1,442.6900	1.4427	(3.149)	0	0	0
2021/09/08	2037	04/08/2022	10.90	Call	Bond Future	3,609.5300	3.6095	3,778.5300	3.7785	4.682	0	0	0
2021/09/08	2037	04/08/2022	10.91	Put	Bond Future	4,367.0000	4.3670	4,245.8400	4.2458	(2.774)	0	0	0
2021/09/08	2037	04/08/2022	10.89	Call	Bond Future	3,579.2400	3.5792	3,747.5100	3.7475	4.701	0	0	0
2021/09/08	2037	04/08/2022	10.89	Put	Bond Future	4,431.6200	4.4316	4,309.0100	4.3090	(2.767)	0	0	0
2021/09/08	2037	04/08/2022			Bond Future	11.0269	82.1084	10.9800	82.3992	(0.426)	0.0000	0.0000	0
2021/09/08	2037	04/08/2022	10.90	Put	Bond Future	4,399.2100	4.3992	4,277.3300	4.2773	(2.770)	0	0	50
2021/09/08	2037	04/08/2022	10.91	Call	Bond Future	3,639.9400	3.6399	3,809.6600	3.8097	4.663	0	0	0
2021/09/08	2037	04/08/2022	11.42	Call	Bond Future	5,356.3400	5.3563	5,560.9500	5.5610	3.820	0	0	0
2021/09/08	2037	04/08/2022	11.42	Put	Bond Future	2,980.2400	2.9802	2,893.9700	2.8940	(2.895)	0	0	50
2021/09/08	2037	04/08/2022	10.10	Put	Bond Future	7,632.4900	7.6325	7,443.5800	7.4436	(2.475)	0	0	0
2021/09/08	2037	04/08/2022	10.10	Call	Bond Future	1,597.9500	1.5979	1,699.9200	1.6999	6.381	0	0	50
2021/09/08	2038	04/11/2021			Bond Future	120.6657	120.6657	121.0082	121.0082	0.284	0.0000	0.0000	5,949
2021/09/08	2038	03/02/2022			Bond Future	120.2850	120.2850	120.6300	120.6300	0.287	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
2021/09/08	2038	05/05/2022			Bond Future	121.7209	121.7209	122.0696	122.0696	0.286	0.0000	0.0000	0
2021/09/08	2038	04/08/2022			Bond Future	121.3987	121.3987	121.7511	121.7511	0.290	0.0000	0.0000	0
2021/09/08	2040	04/11/2021	12.90	Call	Bond Future	14,541.0400	14.5410	14,842.5100	14.8425	2.073	0	0	0
2021/09/08	2040	04/11/2021	12.90	Put	Bond Future	10.4900	0.0105	9.4000	0.0094	(10.391)	0	0	0
2021/09/08	2040	04/11/2021	12.89	Call	Bond Future	14,487.4700	14.4875	14,788.9100	14.7889	2.081	0	0	0
2021/09/08	2040	04/11/2021	12.89	Put	Bond Future	10.8300	0.0108	9.7100	0.0097	(10.342)	0	0	0
2021/09/08	2040	04/11/2021			Bond Future	10.5742	89.8306	10.5324	90.1331	(0.395)	0.0000	0.0000	81,689
2021/09/08	2040	04/11/2021	12.91	Call	Bond Future	14,594.5400	14.5945	14,896.0400	14.8960	2.066	0	0	0
2021/09/08	2040	04/11/2021	12.91	Put	Bond Future	10.1500	0.0101	9.0900	0.0091	(10.443)	0	0	0
2021/09/08	2040	03/02/2022	11.58	Put	Bond Future	1,278.0700	1.2781	1,117.1100	1.1171	(12.594)	0	0	0
2021/09/08	2040	03/02/2022	11.59	Call	Bond Future	6,814.7400	6.8147	6,959.9800	6.9600	2.131	0	0	0
2021/09/08	2040	03/02/2022	11.57	Put	Bond Future	1,291.9000	1.2919	1,129.6400	1.1296	(12.560)	0	0	0
2021/09/08	2040	03/02/2022			Bond Future	10.7568	86.3451	10.7135	86.6502	(0.403)	0.0000	0.0000	0
2021/09/08	2040	03/02/2022	11.58	Call	Bond Future	6,765.0400	6.7650	6,909.1600	6.9092	2.130	0	0	0
2021/09/08	2040	03/02/2022	11.59	Put	Bond Future	1,264.5600	1.2646	1,104.7200	1.1047	(12.640)	0	0	0
2021/09/08	2040	03/02/2022	11.57	Call	Bond Future	6,715.5800	6.7156	6,858.4000	6.8584	2.127	0	0	0
2021/09/08	2040	05/05/2022	11.91	Put	Bond Future	1,677.7600	1.6778	1,531.2300	1.5312	(8.734)	0	0	0
2021/09/08	2040	05/05/2022	11.92	Call	Bond Future	7,942.0400	7.9420	8,104.2100	8.1042	2.042	0	0	0
2021/09/08	2040	05/05/2022	11.92	Put	Bond Future	1,664.2800	1.6643	1,518.3300	1.5183	(8.770)	0	0	0
2021/09/08	2040	05/05/2022	10.57	Put	Bond Future	5,178.3600	5.1784	4,949.7000	4.9497	(4.416)	0	0	0
2021/09/08	2040	05/05/2022	10.57	Call	Bond Future	2,562.6300	2.5626	2,642.0900	2.6421	3.101	0	0	1,200
2021/09/08	2040	05/05/2022	13.04	Call	Bond Future	13,243.9800	13.2440	13,539.6600	13.5397	2.233	0	0	0
2021/09/08	2040	05/05/2022	13.04	Put	Bond Future	632.9400	0.6329	620.5000	0.6205	(1.965)	0	0	1,200
2021/09/08	2040	05/05/2022			Bond Future	10.9439	87.3561	10.8989	87.6642	(0.411)	0.0000	0.0000	0
2021/09/08	2040	05/05/2022	11.91	Call	Bond Future	7,894.9900	7.8950	8,056.5800	8.0566	2.047	0	0	0
2021/09/08	2040	05/05/2022	11.90	Call	Bond Future	7,848.2100	7.8482	8,008.9800	8.0090	2.048	0	0	0
2021/09/08	2040	05/05/2022	11.90	Put	Bond Future	1,691.5900	1.6916	1,544.2400	1.5442	(8.711)	0	0	0
2021/09/08	2040	05/05/2022	9.82	Put	Bond Future	9,124.9100	9.1249	8,876.4700	8.8765	(2.723)	0	0	0
2021/09/08	2040	05/05/2022	9.82	Call	Bond Future	870.2600	0.8703	929.9400	0.9299	6.858	0	0	1,200
2021/09/08	2040	04/08/2022	11.05	Call	Bond Future	3,984.3900	3.9844	4,104.4200	4.1044	3.013	0	0	0
2021/09/08	2040	04/08/2022	11.05	Put	Bond Future	4,600.4700	4.6005	4,408.9100	4.4089	(4.164)	0	0	0
2021/09/08	2040	04/08/2022			Bond Future	11.1423	83.8537	11.0955	84.1653	(0.420)	0.0000	0.0000	0
2021/09/08	2040	04/08/2022	11.04	Call	Bond Future	3,951.5700	3.9516	4,070.5000	4.0705	3.010	0	0	0
2021/09/08	2040	04/08/2022	11.04	Put	Bond Future	4,634.8400	4.6348	4,442.1800	4.4422	(4.157)	0	0	0
2021/09/08	2040	04/08/2022	11.03	Call	Bond Future	3,918.5500	3.9186	4,037.0100	4.0370	3.023	0	0	0
2021/09/08	2040	04/08/2022	11.03	Put	Bond Future	4,669.1000	4.6691	4,475.9700	4.4760	(4.136)	0	0	0
2021/09/08	2044	04/11/2021	12.91	Call	Bond Future	14,375.4300	14.3754	14,680.4600	14.6805	2.122	0	0	0
2021/09/08	2044	04/11/2021	12.91	Put	Bond Future	13.4300	0.0134	12.1500	0.0122	(9.531)	0	0	0
2021/09/08	2044	04/11/2021			Bond Future	10.6236	86.5045	10.5820	86.8108	(0.391)	0.0000	0.0000	60,612
2021/09/08	2044	04/11/2021	12.90	Call	Bond Future	14,322.3700	14.3224	14,627.3700	14.6274	2.130	0	0	0
2021/09/08	2044	04/11/2021	12.90	Put	Bond Future	13.8500	0.0139	12.5400	0.0125	(9.458)	0	0	0
2021/09/08	2044	04/11/2021	12.89	Call	Bond Future	14,269.2600	14.2693	14,574.2100	14.5742	2.137	0	0	0
2021/09/08	2044	04/11/2021	12.89	Put	Bond Future	14.2900	0.0143	12.9300	0.0129	(9.517)	0	0	0
2021/09/08	2044	03/02/2022	11.60	Call	Bond Future	6,666.6600	6.6667	6,892.3400	6.8923	3.385	0	0	0
2021/09/08	2044	03/02/2022	11.60	Put	Bond Future	1,240.5600	1.2406	1,157.3300	1.1573	(6.709)	0	0	0
2021/09/08	2044	03/02/2022	11.59	Call	Bond Future	6,616.6300	6.6166	6,841.4100	6.8414	3.397	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
2021/09/08	2044	03/02/2022	11.59	Put	Bond Future	1,254.4300	1.2544	1,170.3000	1.1703	(6.707)	0	0	0
2021/09/08	2044	03/02/2022			Bond Future	10.7974	83.1064	10.7544	83.4153	(0.399)	0.0000	0.0000	0
2021/09/08	2044	03/02/2022	11.61	Call	Bond Future	6,716.9200	6.7169	6,943.4800	6.9435	3.373	0	0	0
2021/09/08	2044	03/02/2022	11.61	Put	Bond Future	1,227.0100	1.2270	1,144.6600	1.1447	(6.711)	0	0	0
2021/09/08	2044	05/05/2022	11.92	Call	Bond Future	7,893.1200	7.8931	8,045.2400	8.0452	1.927	0	0	0
2021/09/08	2044	05/05/2022	11.92	Put	Bond Future	1,730.4800	1.7305	1,570.5400	1.5705	(9.243)	0	0	0
2021/09/08	2044	05/05/2022	11.91	Call	Bond Future	7,846.0100	7.8460	7,997.4900	7.9975	1.931	0	0	0
2021/09/08	2044	05/05/2022	11.91	Put	Bond Future	1,744.4500	1.7444	1,583.8700	1.5839	(9.205)	0	0	0
2021/09/08	2044	05/05/2022			Bond Future	10.9751	84.0795	10.9304	84.3916	(0.407)	0.0000	0.0000	0
2021/09/08	2044	05/05/2022	11.93	Call	Bond Future	7,940.2600	7.9403	8,093.2400	8.0932	1.927	0	0	0
2021/09/08	2044	05/05/2022	11.93	Put	Bond Future	1,716.6300	1.7166	1,557.5500	1.5575	(9.267)	0	0	0
2021/09/08	2044	04/08/2022	11.09	Call	Bond Future	4,087.6100	4.0876	4,196.0800	4.1961	2.654	0	0	0
2021/09/08	2044	04/08/2022	11.09	Put	Bond Future	4,585.4000	4.5854	4,378.3600	4.3784	(4.515)	0	0	0
2021/09/08	2044	04/08/2022	11.08	Call	Bond Future	4,053.8000	4.0538	4,161.4700	4.1615	2.656	0	0	0
2021/09/08	2044	04/08/2022	11.08	Put	Bond Future	4,620.0100	4.6200	4,412.1700	4.4122	(4.499)	0	0	0
2021/09/08	2044	04/08/2022			Bond Future	11.1632	80.6647	11.1167	80.9802	(0.416)	0.0000	0.0000	0
2021/09/08	2044	04/08/2022	11.10	Call	Bond Future	4,121.5400	4.1215	4,230.8200	4.2308	2.651	0	0	0
2021/09/08	2044	04/08/2022	11.10	Put	Bond Future	4,551.0100	4.5510	4,344.7800	4.3448	(4.532)	0	0	0
2021/09/08	2046	04/11/2021			Bond Future	108.5386	108.5386	108.5643	108.5643	0.024	0.0000	0.0000	17,210
2021/09/08	2046	03/02/2022			Bond Future	109.7965	109.7965	109.8215	109.8215	0.023	0.0000	0.0000	0
2021/09/08	2046	05/05/2022			Bond Future	109.2253	109.2253	109.2498	109.2498	0.022	0.0000	0.0000	0
2021/09/08	2046	04/08/2022			Bond Future	110.5672	110.5672	110.5917	110.5917	0.022	0.0000	0.0000	0
2021/09/08	2050	04/11/2021			Bond Future	111.4102	111.4102	112.3735	112.3735	0.865	0.0000	0.0000	8,607
2021/09/08	2050	03/02/2022			Bond Future	110.7238	110.7238	111.6970	111.6970	0.879	0.0000	0.0000	0
2021/09/08	2050	05/05/2022			Bond Future	112.0456	112.0456	113.0298	113.0298	0.878	0.0000	0.0000	0
2021/09/08	2050	04/08/2022			Bond Future	111.4044	111.4044	112.4001	112.4001	0.894	0.0000	0.0000	0
2021/09/08	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/09/08	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/09/08	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/09/08	AL37	04/11/2021			Index Future	808.4500	808.4500	808.6790	808.6790	0.028	0.0000	0.0000	0
2021/09/08	AL37	03/02/2022			Index Future	817.6150	817.6150	817.8430	817.8430	0.028	0.0000	0.0000	0
2021/09/08	AL37	05/05/2022			Index Future	827.1740	827.1740	827.4040	827.4040	0.028	0.0000	0.0000	0
2021/09/08	AL37	04/08/2022			Index Future	837.0320	837.0320	837.2640	837.2640	0.028	0.0000	0.0000	0
2021/09/08	AL7T	04/11/2021			Index Future	929.1270	929.1270	931.0430	931.0430	0.206	0.0000	0.0000	0
2021/09/08	AL7T	03/02/2022			Index Future	939.6590	939.6590	941.5940	941.5940	0.206	0.0000	0.0000	0
2021/09/08	AL7T	05/05/2022			Index Future	950.6450	950.6450	952.6010	952.6010	0.206	0.0000	0.0000	0
2021/09/08	AL7T	04/08/2022			Index Future	961.9750	961.9750	963.9530	963.9530	0.206	0.0000	0.0000	0
2021/09/08	ALBI	04/11/2021			Index Future	818.2490	818.2490	819.9460	819.9460	0.207	0.0000	0.0000	119
2021/09/08	ALBI	03/02/2022			Index Future	827.5250	827.5250	829.2380	829.2380	0.207	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
2021/09/08	ALBI	05/05/2022			Index Future	837.2000	837.2000	838.9310	838.9310	0.207	0.0000	0.0000	0
2021/09/08	ALBI	04/08/2022			Index Future	847.1780	847.1780	848.9290	848.9290	0.207	0.0000	0.0000	0
2021/09/08	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/09/08	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/09/08	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/09/08	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/09/08	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/09/08	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/09/08	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/09/08	C040	06/10/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/09/08	C040	31/01/2040			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/09/08	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/09/08	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/09/08	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/09/08	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/09/08	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/09/08	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/09/08	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2021/09/08	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/09/08	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/09/08	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/09/08	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/09/08	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/09/08	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
2021/09/08	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/09/08	C303	28/02/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/09/08	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/09/08	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/09/08	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/09/08	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/09/08	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/09/08	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/09/08	ES33	04/11/2021			Bond Future	11.1873	77.2333	11.1440	77.4663	(0.388)	0.0000	0.0000	350
2021/09/08	ES33	03/02/2022			Bond Future	11.4244	78.1284	11.3794	78.3632	(0.394)	0.0000	0.0000	0
2021/09/08	ES33	05/05/2022			Bond Future	11.6635	75.2839	11.6166	75.5211	(0.402)	0.0000	0.0000	0
2021/09/08	ES33	04/08/2022			Bond Future	11.9135	76.1613	11.8647	76.4012	(0.410)	0.0000	0.0000	0
2021/09/08	ES42	04/11/2021			Bond Future	11.6789	75.7908	11.6357	76.0571	(0.370)	0.0000	0.0000	4,779
2021/09/08	ES42	03/02/2022			Bond Future	11.8945	76.6698	11.8496	76.9383	(0.378)	0.0000	0.0000	0
2021/09/08	ES42	05/05/2022			Bond Future	12.1194	73.3270	12.0726	73.5983	(0.387)	0.0000	0.0000	0
2021/09/08	ES42	04/08/2022			Bond Future	12.3482	74.1801	12.2993	74.4545	(0.396)	0.0000	0.0000	0
2021/09/08	GOVI	04/11/2021	728.41	Call	GOVI	783,040.0000	78.3040	812,340.0000	81.2340	3.742	0	0	0
2021/09/08	GOVI	04/11/2021	728.41	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/09/08	GOVI	04/11/2021	728.40	Call	GOVI	783,140.0000	78.3140	812,440.0000	81.2440	3.741	0	0	0
2021/09/08	GOVI	04/11/2021	728.40	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/09/08	GOVI	04/11/2021			GOVI	806.7140	806.7140	809.6440	809.6440	0.363	0.0000	0.0000	990
2021/09/08	GOVI	04/11/2021	728.42	Call	GOVI	782,940.0000	78.2940	812,240.0000	81.2240	3.742	0	0	0
2021/09/08	GOVI	04/11/2021	728.42	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/09/08	GOVI	03/02/2022	792.76	Call	GOVI	230,980.0000	23.0980	260,590.0000	26.0590	12.819	0	0	0
2021/09/08	GOVI	03/02/2022	792.76	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/09/08	GOVI	03/02/2022			GOVI	815.8580	815.8580	818.8190	818.8190	0.363	0.0000	0.0000	0
2021/09/08	GOVI	03/02/2022	792.75	Call	GOVI	231,080.0000	23.1080	260,690.0000	26.0690	12.814	0	0	0
2021/09/08	GOVI	03/02/2022	792.75	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/09/08	GOVI	03/02/2022	792.74	Call	GOVI	231,180.0000	23.1180	260,790.0000	26.0790	12.808	0	0	0
2021/09/08	GOVI	03/02/2022	792.74	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/09/08	GOVI	05/05/2022	788.25	Call	GOVI	371,470.0000	37.1470	401,400.0000	40.1400	8.057	0	0	0
2021/09/08	GOVI	05/05/2022	788.25	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/09/08	GOVI	05/05/2022			GOVI	825.3970	825.3970	828.3900	828.3900	0.363	0.0000	0.0000	0
2021/09/08	GOVI	05/05/2022	788.24	Call	GOVI	371,570.0000	37.1570	401,500.0000	40.1500	8.055	0	0	0
2021/09/08	GOVI	05/05/2022	788.24	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/09/08	GOVI	05/05/2022	788.23	Call	GOVI	371,670.0000	37.1670	401,600.0000	40.1600	8.053	0	0	0
2021/09/08	GOVI	05/05/2022	788.23	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/09/08	GOVI	04/08/2022	819.28	Call	GOVI	159,540.0000	15.9540	189,830.0000	18.9830	18.986	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
2021/09/08	GOVI	04/08/2022	819.28	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/09/08	GOVI	04/08/2022			GOVI	835.2340	835.2340	838.2630	838.2630	0.363	0.0000	0.0000	0
2021/09/08	GOVI	04/08/2022	819.27	Call	GOVI	159,640.0000	15.9640	189,930.0000	18.9930	18.974	0	0	0
2021/09/08	GOVI	04/08/2022	819.27	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/09/08	GOVI	04/08/2022	819.26	Call	GOVI	159,740.0000	15.9740	190,030.0000	19.0030	18.962	0	0	0
2021/09/08	GOVI	04/08/2022	819.26	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/09/08	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2021/09/08	IGOV	04/11/2021			Index Future	296.9500	296.9500	297.4890	297.4890	0.182	0.0000	0.0000	475
2021/09/08	IGOV	03/02/2022			Index Future	300.3890	300.3890	300.9340	300.9340	0.181	0.0000	0.0000	0
2021/09/08	IGOV	05/05/2022			Index Future	303.9730	303.9730	304.5240	304.5240	0.181	0.0000	0.0000	0
2021/09/08	IGOV	04/08/2022			Index Future	307.6670	307.6670	308.2240	308.2240	0.181	0.0000	0.0000	0
2021/09/08	IS05	21/09/2021			Interest Rate Swap	89.4200	89.4200	89.4200	89.4200	0.000	0.0000	0.0000	0
2021/09/08	IS05	21/12/2021			Interest Rate Swap	90.7000	90.7000	90.7000	90.7000	0.000	0.0000	0.0000	51
2021/09/08	IS05	15/03/2022			Interest Rate Swap	90.1300	90.1300	90.1300	90.1300	0.000	0.0000	0.0000	0
2021/09/08	IS05	21/06/2022			Interest Rate Swap	90.2900	90.2900	90.2900	90.2900	0.000	0.0000	0.0000	0
2021/09/08	IS05	20/09/2022			Interest Rate Swap	93.5000	93.5000	93.5000	93.5000	0.000	0.0000	0.0000	0
2021/09/08	IS05	20/12/2022			Interest Rate Swap	94.0600	94.0600	94.0600	94.0600	0.000	0.0000	0.0000	0
2021/09/08	IS05	22/03/2023			Interest Rate Swap	86.5400	86.5400	86.5400	86.5400	0.000	0.0000	0.0000	0
2021/09/08	IS05	20/06/2023			Interest Rate Swap	92.1700	92.1700	92.1700	92.1700	0.000	0.0000	0.0000	0
2021/09/08	IS05	19/09/2023			Interest Rate Swap	94.8800	94.8800	94.8800	94.8800	0.000	0.0000	0.0000	0
2021/09/08	IS10	17/12/2025			Interest Rate Swap	80.2800	80.2800	80.2800	80.2800	0.000	0.0000	0.0000	0
2021/09/08	IS10	16/03/2026			Interest Rate Swap	76.8200	76.8200	76.8200	76.8200	0.000	0.0000	0.0000	0
2021/09/08	IS10	15/06/2026			Interest Rate Swap	75.2400	75.2400	75.2400	75.2400	0.000	0.0000	0.0000	0
2021/09/08	IS10	21/09/2026			Interest Rate Swap	77.2700	77.2700	77.2700	77.2700	0.000	0.0000	0.0000	0
2021/09/08	IS10	21/12/2026			Interest Rate Swap	81.3000	81.3000	81.3000	81.3000	0.000	0.0000	0.0000	0
2021/09/08	IS10	15/03/2027			Interest Rate Swap	79.8000	79.8000	79.8000	79.8000	0.000	0.0000	0.0000	0
2021/09/08	IS10	21/06/2027			Interest Rate Swap	81.8600	81.8600	81.8600	81.8600	0.000	0.0000	0.0000	0
2021/09/08	IS10	20/09/2027			Interest Rate Swap	87.6100	87.6100	87.6100	87.6100	0.000	0.0000	0.0000	0
2021/09/08	IS10	20/12/2027			Interest Rate Swap	87.9400	87.9400	87.9400	87.9400	0.000	0.0000	0.0000	0
2021/09/08	IS10	22/03/2028			Interest Rate Swap	80.8900	80.8900	80.8900	80.8900	0.000	0.0000	0.0000	0
2021/09/08	IS10	20/06/2028			Interest Rate Swap	88.6800	88.6800	88.6800	88.6800	0.000	0.0000	0.0000	0
2021/09/08	IS10	19/09/2028			Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0.000	0.0000	0.0000	0
2021/09/08	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2021/09/08	JBAF	15/09/2021			Jibar Tradeable Future	3.6750	96.3250	3.6750	96.3250	0.000	0.0000	0.0000	30,000
2021/09/08	JBAF	20/10/2021			Jibar Tradeable Future	3.7150	96.2850	3.7250	96.2750	0.269	0.0000	0.0000	0
2021/09/08	JBAF	17/11/2021			Jibar Tradeable Future	3.7400	96.2600	3.7500	96.2500	0.267	0.0000	0.0000	0
2021/09/08	JBAF	15/12/2021			Jibar Tradeable Future	3.8350	96.1650	3.8650	96.1350	0.782	0.0000	0.0000	0
2021/09/08	JBAF	19/01/2022			Jibar Tradeable Future	3.8800	96.1200	3.9100	96.0900	0.773	0.0000	0.0000	0
2021/09/08	JBAF	16/02/2022			Jibar Tradeable Future	4.0400	95.9600	4.0700	95.9300	0.743	0.0000	0.0000	0
2021/09/08	JBAF	16/03/2022			Jibar Tradeable Future	4.0800	95.9200	4.1100	95.8900	0.735	0.0000	0.0000	0
2021/09/08	JBAF	15/06/2022			Jibar Tradeable Future	4.5250	95.4750	4.5350	95.4650	0.221	0.0000	0.0000	472
2021/09/08	JBAF	21/09/2022			Jibar Tradeable Future	4.8200	95.1800	4.8100	95.1900	(0.207)	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
2021/09/08	JBAF	21/12/2022			Jibar Tradeable Future	5.1500	94.8500	5.1500	94.8500	0.000	0.0000	0.0000	68
2021/09/08	JBAF	15/03/2023			Jibar Tradeable Future	5.3750	94.6250	5.3650	94.6350	(0.186)	0.0000	0.0000	0
2021/09/08	JBAF	21/06/2023			Jibar Tradeable Future	5.6650	94.3350	5.6550	94.3450	(0.177)	0.0000	0.0000	0
2021/09/08	R023	04/11/2021	4.91	Call	Bond Future	132.6500	0.1327	108.5600	0.1086	(18.161)	0	0	0
2021/09/08	R023	04/11/2021	4.91	Put	Bond Future	196.6600	0.1967	203.4300	0.2034	3.442	0	0	0
2021/09/08	R023	04/11/2021	4.90	Call	Bond Future	126.4600	0.1265	102.8700	0.1029	(18.654)	0	0	0
2021/09/08	R023	04/11/2021	4.90	Put	Bond Future	203.3100	0.2033	210.5800	0.2106	3.576	0	0	0
2021/09/08	R023	04/11/2021			Bond Future	4.9599	104.9757	4.9839	104.9449	0.485	0.0000	0.0000	14,769
2021/09/08	R023	04/11/2021	4.92	Call	Bond Future	139.0000	0.1390	114.4400	0.1144	(17.669)	0	0	0
2021/09/08	R023	04/11/2021	4.92	Put	Bond Future	190.1700	0.1902	196.4700	0.1965	3.313	0	0	0
2021/09/08	R023	03/02/2022	5.08	Call	Bond Future	251.3800	0.2514	240.8600	0.2409	(4.185)	0	0	0
2021/09/08	R023	03/02/2022	5.08	Put	Bond Future	236.9000	0.2369	258.7200	0.2587	9.211	0	0	0
2021/09/08	R023	03/02/2022			Bond Future	5.0660	106.1665	5.0972	106.1341	0.616	0.0000	0.0000	0
2021/09/08	R023	03/02/2022	5.07	Call	Bond Future	245.6100	0.2456	235.3000	0.2353	(4.198)	0	0	0
2021/09/08	R023	03/02/2022	5.07	Put	Bond Future	241.5000	0.2415	263.5300	0.2635	9.122	0	0	0
2021/09/08	R023	03/02/2022	5.06	Call	Bond Future	239.6300	0.2396	229.8100	0.2298	(4.098)	0	0	0
2021/09/08	R023	03/02/2022	5.06	Put	Bond Future	245.8800	0.2459	268.4000	0.2684	9.159	0	0	0
2021/09/08	R023	05/05/2022	6.31	Call	Bond Future	959.0900	0.9591	922.6400	0.9226	(3.800)	0	0	0
2021/09/08	R023	05/05/2022	6.31	Put	Bond Future	57.5500	0.0575	54.3900	0.0544	(5.491)	0	0	0
2021/09/08	R023	05/05/2022			Bond Future	5.1687	103.4985	5.2106	103.4652	0.810	0.0000	0.0000	0
2021/09/08	R023	05/05/2022	6.30	Call	Bond Future	951.9700	0.9520	915.5100	0.9155	(3.830)	0	0	0
2021/09/08	R023	05/05/2022	6.30	Put	Bond Future	58.2700	0.0583	55.1000	0.0551	(5.440)	0	0	0
2021/09/08	R023	05/05/2022	6.29	Call	Bond Future	945.0400	0.9450	908.5700	0.9086	(3.859)	0	0	0
2021/09/08	R023	05/05/2022	6.29	Put	Bond Future	59.1900	0.0592	56.0100	0.0560	(5.373)	0	0	0
2021/09/08	R023	04/08/2022	6.05	Call	Bond Future	511.4000	0.5114	484.4700	0.4845	(5.266)	0	0	0
2021/09/08	R023	04/08/2022	6.05	Put	Bond Future	106.1300	0.1061	113.5600	0.1136	7.001	0	0	0
2021/09/08	R023	04/08/2022			Bond Future	5.3170	104.7160	5.3789	104.6817	1.165	0.0000	0.0000	0
2021/09/08	R023	04/08/2022	6.04	Call	Bond Future	507.0500	0.5070	480.1900	0.4802	(5.297)	0	0	0
2021/09/08	R023	04/08/2022	6.04	Put	Bond Future	107.2900	0.1073	114.7900	0.1148	6.990	0	0	0
2021/09/08	R023	04/08/2022	6.03	Call	Bond Future	502.7100	0.5027	475.9400	0.4759	(5.325)	0	0	0
2021/09/08	R023	04/08/2022	6.03	Put	Bond Future	108.4500	0.1085	116.0400	0.1160	6.999	0	0	0
2021/09/08	R035	04/11/2021	12.53	Call	Bond Future	13,675.0600	13.6751	13,957.1100	13.9571	2.063	0	0	0
2021/09/08	R035	04/11/2021	12.53	Put	Bond Future	8.7300	0.0087	7.6300	0.0076	(12.600)	0	0	0
2021/09/08	R035	04/11/2021	11.75	Put	Bond Future	84.2700	0.0843	65.6800	0.0657	(22.060)	0	0	782
2021/09/08	R035	04/11/2021	11.08	Call	Bond Future	5,818.3300	5.8183	6,033.3900	6.0334	3.696	0	0	0
2021/09/08	R035	04/11/2021	11.08	Put	Bond Future	374.5800	0.3746	306.4900	0.3065	(18.178)	0	0	782
2021/09/08	R035	04/11/2021	10.23	Put	Bond Future	1,861.3800	1.8614	1,685.7600	1.6858	(9.435)	0	0	0
2021/09/08	R035	04/11/2021	10.12	Put	Bond Future	2,240.9300	2.2409	2,048.1000	2.0481	(8.605)	0	0	0
2021/09/08	R035	04/11/2021	10.12	Call	Bond Future	1,515.4200	1.5154	1,605.7400	1.6057	5.960	0	0	400
2021/09/08	R035	04/11/2021	10.62	Put	Bond Future	925.4000	0.9254	793.2000	0.7932	(14.286)	0	0	0
2021/09/08	R035	04/11/2021	10.62	Call	Bond Future	3,490.8000	3.4908	3,641.7500	3.6418	4.324	0	0	400
2021/09/08	R035	04/11/2021	11.20	Put	Bond Future	289.6300	0.2896	237.3700	0.2374	(18.044)	0	0	350
2021/09/08	R035	04/11/2021	10.60	Call	Bond Future	3,397.6100	3.3976	3,545.8500	3.5458	4.363	0	0	0
2021/09/08	R035	04/11/2021	10.60	Put	Bond Future	960.5400	0.9605	825.6300	0.8256	(14.045)	0	0	350
2021/09/08	R035	04/11/2021	10.11	Put	Bond Future	2,277.9000	2.2779	2,083.6400	2.0836	(8.528)	0	0	0
2021/09/08	R035	04/11/2021	10.11	Call	Bond Future	1,484.7800	1.4848	1,573.6700	1.5737	5.987	0	0	350

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2021/09/08	R035	04/11/2021			Bond Future	10.2280	91.9696	10.1857	92.2528	(0.413)	0.0000	0.0000	79,848
2021/09/08	R035	04/11/2021	12.52	Call	Bond Future	13,622.7600	13.6228	13,904.7700	13.9048	2.070	0	0	0
2021/09/08	R035	04/11/2021	12.52	Put	Bond Future	9.0400	0.0090	7.9000	0.0079	(12.611)	0	0	0
2021/09/08	R035	04/11/2021	12.51	Call	Bond Future	13,570.4000	13.5704	13,852.3700	13.8524	2.078	0	0	0
2021/09/08	R035	04/11/2021	12.51	Put	Bond Future	9.3500	0.0094	8.1700	0.0082	(12.620)	0	0	0
2021/09/08	R035	04/11/2021	11.75	Call	Bond Future	9,480.7100	9.4807	9,745.2700	9.7453	2.791	0	0	0
2021/09/08	R035	04/11/2021	10.23	Call	Bond Future	1,874.8800	1.8749	1,982.4100	1.9824	5.735	0	0	782
2021/09/08	R035	04/11/2021	13.82	Call	Bond Future	20,025.2000	20.0252	20,308.3400	20.3083	1.414	0	0	0
2021/09/08	R035	04/11/2021	13.82	Put	Bond Future	0.0500	0.0001	0.0400	0.0000	(20.000)	0	0	400
2021/09/08	R035	04/11/2021	11.20	Call	Bond Future	6,461.7300	6.4617	6,692.6200	6.6926	3.573	0	0	0
2021/09/08	R035	04/11/2021	10.26	Put	Bond Future	1,767.5200	1.7675	1,595.9800	1.5960	(9.705)	0	0	0
2021/09/08	R035	04/11/2021	10.26	Call	Bond Future	1,981.0800	1.9811	2,092.6900	2.0927	5.634	0	0	150
2021/09/08	R035	03/02/2022	11.23	Call	Bond Future	6,208.8500	6.2088	6,347.6600	6.3477	2.236	0	0	0
2021/09/08	R035	03/02/2022	11.23	Put	Bond Future	1,197.0200	1.1970	1,050.4700	1.0505	(12.243)	0	0	0
2021/09/08	R035	03/02/2022	11.22	Call	Bond Future	6,162.4300	6.1624	6,300.0100	6.3000	2.233	0	0	0
2021/09/08	R035	03/02/2022	11.22	Put	Bond Future	1,210.3400	1.2103	1,062.5600	1.0626	(12.210)	0	0	0
2021/09/08	R035	03/02/2022	11.39	Call	Bond Future	6,963.0700	6.9631	7,120.0300	7.1200	2.254	0	0	0
2021/09/08	R035	03/02/2022	11.39	Put	Bond Future	1,003.7300	1.0037	875.3300	0.8753	(12.792)	0	0	683
2021/09/08	R035	03/02/2022	10.65	Call	Bond Future	3,694.3300	3.6943	3,784.7500	3.7848	2.448	0	0	0
2021/09/08	R035	03/02/2022	11.73	Call	Bond Future	8,612.4200	8.6124	8,801.2800	8.8013	2.193	0	0	0
2021/09/08	R035	03/02/2022	11.73	Put	Bond Future	690.4800	0.6905	593.9800	0.5940	(13.976)	0	0	280
2021/09/08	R035	03/02/2022	11.03	Call	Bond Future	5,295.1700	5.2952	5,409.8900	5.4099	2.167	0	0	0
2021/09/08	R035	03/02/2022	11.28	Call	Bond Future	6,442.7100	6.4427	6,587.2200	6.5872	2.243	0	0	0
2021/09/08	R035	03/02/2022	11.28	Put	Bond Future	1,133.1100	1.1331	992.2600	0.9923	(12.430)	0	0	200
2021/09/08	R035	03/02/2022	10.26	Put	Bond Future	3,421.5800	3.4216	3,197.3500	3.1974	(6.553)	0	0	0
2021/09/08	R035	03/02/2022	10.26	Call	Bond Future	2,341.2200	2.3412	2,402.3500	2.4024	2.611	0	0	200
2021/09/08	R035	03/02/2022	11.05	Put	Bond Future	1,457.6900	1.4577	1,289.5000	1.2895	(11.538)	0	0	1,600
2021/09/08	R035	03/02/2022	10.35	Put	Bond Future	3,112.3600	3.1124	2,897.3400	2.8973	(6.909)	0	0	0
2021/09/08	R035	03/02/2022	10.35	Call	Bond Future	2,623.4500	2.6235	2,693.7900	2.6938	2.681	0	0	1,600
2021/09/08	R035	03/02/2022	9.92	Put	Bond Future	4,795.8900	4.7959	4,519.3500	4.5194	(5.766)	0	0	0
2021/09/08	R035	03/02/2022	9.92	Call	Bond Future	1,430.2400	1.4302	1,439.0600	1.4391	0.617	0	0	200
2021/09/08	R035	03/02/2022	10.61	Call	Bond Future	3,540.0900	3.5401	3,629.2300	3.6292	2.518	0	0	0
2021/09/08	R035	03/02/2022	10.61	Put	Bond Future	2,351.2100	2.3512	2,154.9900	2.1550	(8.345)	0	0	200
2021/09/08	R035	03/02/2022	11.11	Call	Bond Future	5,656.1300	5.6561	5,780.7500	5.7808	2.203	0	0	0
2021/09/08	R035	03/02/2022			Bond Future	10.4250	93.0128	10.3812	93.2982	(0.421)	0.0000	0.0000	0
2021/09/08	R035	03/02/2022	11.24	Call	Bond Future	6,255.5400	6.2555	6,395.3900	6.3954	2.236	0	0	0
2021/09/08	R035	03/02/2022	11.24	Put	Bond Future	1,184.0400	1.1840	1,038.5300	1.0385	(12.289)	0	0	0
2021/09/08	R035	03/02/2022	10.65	Put	Bond Future	2,251.3300	2.2513	2,056.3900	2.0564	(8.659)	0	0	683
2021/09/08	R035	03/02/2022	9.70	Put	Bond Future	5,858.0800	5.8581	5,560.4400	5.5604	(5.081)	0	0	0
2021/09/08	R035	03/02/2022	9.70	Call	Bond Future	969.6600	0.9697	957.3800	0.9574	(1.266)	0	0	683
2021/09/08	R035	03/02/2022	11.03	Put	Bond Future	1,489.8900	1.4899	1,319.2500	1.3193	(11.453)	0	0	280
2021/09/08	R035	03/02/2022	10.10	Put	Bond Future	4,028.1000	4.0281	3,777.5500	3.7775	(6.220)	0	0	0
2021/09/08	R035	03/02/2022	10.10	Call	Bond Future	1,882.4500	1.8825	1,917.2600	1.9173	1.849	0	0	280
2021/09/08	R035	03/02/2022	11.88	Call	Bond Future	9,352.2900	9.3523	9,552.6800	9.5527	2.143	0	0	0
2021/09/08	R035	03/02/2022	11.88	Put	Bond Future	585.9500	0.5859	500.9800	0.5010	(14.501)	0	0	1,800
2021/09/08	R035	03/02/2022	11.05	Call	Bond Future	5,384.7500	5.3848	5,501.9200	5.5019	2.176	0	0	0
2021/09/08	R035	03/02/2022	11.11	Put	Bond Future	1,365.2500	1.3653	1,204.5100	1.2045	(11.774)	0	0	200
2021/09/08	R035	05/05/2022	11.64	Call	Bond Future	7,583.3500	7.5834	7,833.6800	7.8337	3.301	0	0	0

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2021/09/08	R035	05/05/2022	11.64	Put	Bond Future	1,465.9200	1.4659	1,428.0200	1.4280	(2.585)	0	0	0
2021/09/08	R035	05/05/2022	11.63	Call	Bond Future	7,538.7900	7.5388	7,788.7500	7.7888	3.316	0	0	0
2021/09/08	R035	05/05/2022	11.63	Put	Bond Future	1,478.2900	1.4783	1,440.0200	1.4400	(2.589)	0	0	0
2021/09/08	R035	05/05/2022			Bond Future	10.6195	89.6235	10.5739	89.9117	(0.429)	0.0000	0.0000	0
2021/09/08	R035	05/05/2022	11.65	Call	Bond Future	7,627.9500	7.6279	7,878.8800	7.8789	3.290	0	0	0
2021/09/08	R035	05/05/2022	11.65	Put	Bond Future	1,453.6500	1.4537	1,416.3500	1.4163	(2.566)	0	0	0
2021/09/08	R035	04/08/2022	10.73	Call	Bond Future	3,700.0500	3.7000	3,882.4800	3.8825	4.930	0	0	0
2021/09/08	R035	04/08/2022	10.73	Put	Bond Future	4,280.6800	4.2807	4,171.6300	4.1716	(2.547)	0	0	0
2021/09/08	R035	04/08/2022	10.72	Call	Bond Future	3,669.8700	3.6699	3,850.9000	3.8509	4.933	0	0	0
2021/09/08	R035	04/08/2022	10.72	Put	Bond Future	4,312.4400	4.3124	4,201.9900	4.2020	(2.561)	0	0	0
2021/09/08	R035	04/08/2022	11.13	Put	Bond Future	3,182.7100	3.1827	3,098.3800	3.0984	(2.650)	0	0	100
2021/09/08	R035	04/08/2022	10.64	Call	Bond Future	3,430.5800	3.4306	3,605.0900	3.6051	5.087	0	0	0
2021/09/08	R035	04/08/2022	10.64	Put	Bond Future	4,570.9000	4.5709	4,453.9300	4.4539	(2.559)	0	0	100
2021/09/08	R035	04/08/2022	9.84	Put	Bond Future	7,839.5400	7.8395	7,654.0300	7.6540	(2.366)	0	0	0
2021/09/08	R035	04/08/2022	9.84	Call	Bond Future	1,493.2300	1.4932	1,599.2000	1.5992	7.097	0	0	100
2021/09/08	R035	04/08/2022			Bond Future	10.8242	90.6519	10.7768	90.9434	(0.438)	0.0000	0.0000	0
2021/09/08	R035	04/08/2022	10.74	Call	Bond Future	3,730.6900	3.7307	3,913.8400	3.9138	4.909	0	0	0
2021/09/08	R035	04/08/2022	10.74	Put	Bond Future	4,249.4500	4.2494	4,141.1200	4.1411	(2.549)	0	0	0
2021/09/08	R035	04/08/2022	11.13	Call	Bond Future	5,029.0800	5.0291	5,236.2300	5.2362	4.119	0	0	0
2021/09/08	R186	04/11/2021	8.10	Call	Bond Future	2,974.1100	2.9741	3,015.1300	3.0151	1.379	0	0	0
2021/09/08	R186	04/11/2021	8.10	Put	Bond Future	242.3300	0.2423	231.5600	0.2316	(4.444)	0	0	0
2021/09/08	R186	04/11/2021	8.09	Call	Bond Future	2,936.9500	2.9369	2,977.7600	2.9778	1.390	0	0	0
2021/09/08	R186	04/11/2021	8.09	Put	Bond Future	248.9100	0.2489	237.9300	0.2379	(4.411)	0	0	0
2021/09/08	R186	04/11/2021	7.77	Call	Bond Future	1,842.2700	1.8423	1,872.7900	1.8728	1.657	0	0	0
2021/09/08	R186	04/11/2021			Bond Future	7.4849	116.6480	7.4735	116.6997	(0.153)	0.0000	0.0000	63,183
2021/09/08	R186	04/11/2021	8.11	Call	Bond Future	3,011.4100	3.0114	3,052.6400	3.0526	1.369	0	0	0
2021/09/08	R186	04/11/2021	8.11	Put	Bond Future	235.9000	0.2359	225.3400	0.2253	(4.476)	0	0	0
2021/09/08	R186	04/11/2021	7.77	Put	Bond Future	565.7000	0.5657	544.4300	0.5444	(3.760)	0	0	15,177
2021/09/08	R186	04/11/2021	8.77	Call	Bond Future	5,647.4600	5.6475	5,697.0100	5.6970	0.877	0	0	0
2021/09/08	R186	04/11/2021	8.77	Put	Bond Future	33.8300	0.0338	31.5900	0.0316	(6.621)	0	0	15,177
2021/09/08	R186	03/02/2022	7.30	Call	Bond Future	921.3400	0.9213	918.3600	0.9184	(0.323)	0	0	0
2021/09/08	R186	03/02/2022	7.30	Put	Bond Future	2,536.1600	2.5362	2,482.0700	2.4821	(2.133)	0	0	0
2021/09/08	R186	03/02/2022			Bond Future	7.6743	112.6897	7.6623	112.7408	(0.156)	0.0000	0.0000	0
2021/09/08	R186	03/02/2022	7.29	Call	Bond Future	905.9500	0.9059	902.8500	0.9028	(0.342)	0	0	0
2021/09/08	R186	03/02/2022	7.29	Put	Bond Future	2,564.3200	2.5643	2,510.1100	2.5101	(2.114)	0	0	0
2021/09/08	R186	03/02/2022	7.28	Call	Bond Future	890.7300	0.8907	887.5100	0.8875	(0.362)	0	0	0
2021/09/08	R186	03/02/2022	7.28	Put	Bond Future	2,592.6600	2.5927	2,538.3300	2.5383	(2.096)	0	0	0
2021/09/08	R186	05/05/2022	8.32	Call	Bond Future	3,048.0800	3.0481	3,036.4000	3.0364	(0.383)	0	0	0
2021/09/08	R186	05/05/2022	8.32	Put	Bond Future	1,274.7100	1.2747	1,211.9100	1.2119	(4.927)	0	0	0
2021/09/08	R186	05/05/2022	7.28	Put	Bond Future	3,376.5000	3.3765	3,305.8400	3.3058	(2.093)	0	0	0
2021/09/08	R186	05/05/2022	7.28	Call	Bond Future	930.0900	0.9301	910.5500	0.9106	(2.101)	0	0	435
2021/09/08	R186	05/05/2022			Bond Future	7.8769	114.0085	7.8642	114.0596	(0.160)	0.0000	0.0000	0
2021/09/08	R186	05/05/2022	8.31	Call	Bond Future	3,020.8700	3.0209	3,009.6100	3.0096	(0.373)	0	0	0
2021/09/08	R186	05/05/2022	8.31	Put	Bond Future	1,287.1200	1.2871	1,224.7400	1.2247	(4.846)	0	0	0
2021/09/08	R186	05/05/2022	8.30	Call	Bond Future	2,994.1000	2.9941	2,982.9300	2.9829	(0.373)	0	0	0
2021/09/08	R186	05/05/2022	8.30	Put	Bond Future	1,299.9900	1.3000	1,237.7000	1.2377	(4.792)	0	0	0
2021/09/08	R186	05/05/2022	7.88	Put	Bond Future	1,967.3200	1.9673	1,910.6400	1.9106	(2.881)	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
2021/09/08	R186	05/05/2022	7.88	Call	Bond Future	1,979.9700	1.9800	1,974.4100	1.9744	(0.281)	0	0	435
2021/09/08	R186	05/05/2022	8.64	Call	Bond Future	3,957.5000	3.9575	3,948.3200	3.9483	(0.232)	0	0	0
2021/09/08	R186	05/05/2022	8.64	Put	Bond Future	925.7100	0.9257	865.4100	0.8654	(6.514)	0	0	435
2021/09/08	R186	04/08/2022	8.15	Call	Bond Future	2,341.4600	2.3415	2,369.2800	2.3693	1.188	0	0	0
2021/09/08	R186	04/08/2022	8.15	Put	Bond Future	2,142.1100	2.1421	2,118.5400	2.1185	(1.100)	0	0	0
2021/09/08	R186	04/08/2022			Bond Future	8.0977	110.0509	8.0842	110.1023	(0.166)	0.0000	0.0000	0
2021/09/08	R186	04/08/2022	8.14	Call	Bond Future	2,320.6600	2.3207	2,348.3400	2.3483	1.193	0	0	0
2021/09/08	R186	04/08/2022	8.14	Put	Bond Future	2,159.3800	2.1594	2,135.6700	2.1357	(1.098)	0	0	0
2021/09/08	R186	04/08/2022	8.13	Call	Bond Future	2,300.3700	2.3004	2,327.9100	2.3279	1.197	0	0	0
2021/09/08	R186	04/08/2022	8.13	Put	Bond Future	2,177.1700	2.1772	2,153.3200	2.1533	(1.095)	0	0	0
2021/09/08	R197	04/11/2021			Bond Future	326.7624	326.7624	326.8946	326.8946	0.040	0.0000	0.0000	1,274
2021/09/08	R197	03/02/2022			Bond Future	322.3294	322.3294	322.4594	322.4594	0.040	0.0000	0.0000	0
2021/09/08	R197	05/05/2022			Bond Future	326.1776	326.1776	326.3075	326.3075	0.040	0.0000	0.0000	0
2021/09/08	R197	04/08/2022			Bond Future	321.8093	321.8093	321.9389	321.9389	0.040	0.0000	0.0000	0
2021/09/08	R202	04/11/2021			Bond Future	241.7384	241.7384	241.5523	241.5523	(0.077)	0.0000	0.0000	8,324
2021/09/08	R202	03/02/2022			Bond Future	240.1740	240.1740	239.9828	239.9828	(0.080)	0.0000	0.0000	0
2021/09/08	R202	05/05/2022			Bond Future	243.0411	243.0411	242.8465	242.8465	(0.080)	0.0000	0.0000	0
2021/09/08	R202	04/08/2022			Bond Future	241.5779	241.5779	241.3798	241.3798	(0.082)	0.0000	0.0000	0
2021/09/08	R209	04/11/2021	12.19	Call	Bond Future	10,410.0700	10.4101	10,650.7200	10.6507	2.312	0	0	0
2021/09/08	R209	04/11/2021	12.19	Put	Bond Future	18.9000	0.0189	16.0100	0.0160	(15.291)	0	0	0
2021/09/08	R209	04/11/2021	12.17	Call	Bond Future	10,318.3100	10.3183	10,558.5400	10.5585	2.328	0	0	0
2021/09/08	R209	04/11/2021	12.00	Call	Bond Future	9,533.2400	9.5332	9,768.3300	9.7683	2.466	0	0	0
2021/09/08	R209	04/11/2021	12.00	Put	Bond Future	34.2000	0.0342	25.7500	0.0258	(24.708)	0	0	9,000
2021/09/08	R209	04/11/2021	10.50	Call	Bond Future	2,651.1900	2.6512	2,770.6300	2.7706	4.505	0	0	0
2021/09/08	R209	04/11/2021	10.00	Call	Bond Future	1,061.7600	1.0618	1,126.4300	1.1264	6.091	0	0	0
2021/09/08	R209	04/11/2021	10.00	Put	Bond Future	2,233.2800	2.2333	2,054.4100	2.0544	(8.009)	0	0	3,100
2021/09/08	R209	04/11/2021	10.25	Put	Bond Future	1,456.0200	1.4560	1,311.1900	1.3112	(9.947)	0	0	9,250
2021/09/08	R209	04/11/2021			Bond Future	10.1982	71.2110	10.1566	71.4545	(0.408)	0.0000	0.0000	36,361
2021/09/08	R209	04/11/2021	12.18	Call	Bond Future	10,364.2100	10.3642	10,604.6500	10.6046	2.320	0	0	0
2021/09/08	R209	04/11/2021	12.18	Put	Bond Future	19.5200	0.0195	16.4200	0.0164	(15.881)	0	0	0
2021/09/08	R209	04/11/2021	12.17	Put	Bond Future	20.1500	0.0202	16.8400	0.0168	(16.427)	0	0	0
2021/09/08	R209	04/11/2021	10.50	Put	Bond Future	919.2100	0.9192	795.1100	0.7951	(13.501)	0	0	150
2021/09/08	R209	04/11/2021	9.50	Put	Bond Future	4,502.7800	4.5028	4,270.0800	4.2701	(5.168)	0	0	0
2021/09/08	R209	04/11/2021	9.50	Call	Bond Future	252.3500	0.2523	263.1900	0.2632	4.296	0	0	6,000
2021/09/08	R209	04/11/2021	10.25	Call	Bond Future	1,757.4500	1.7575	1,856.1600	1.8562	5.617	0	0	0
2021/09/08	R209	03/02/2022	11.03	Call	Bond Future	4,795.3500	4.7954	4,972.1700	4.9722	3.687	0	0	0
2021/09/08	R209	03/02/2022	11.03	Put	Bond Future	1,167.9600	1.1680	1,099.3100	1.0993	(5.878)	0	0	0
2021/09/08	R209	03/02/2022	11.02	Call	Bond Future	4,755.7000	4.7557	4,931.7500	4.9318	3.702	0	0	0
2021/09/08	R209	03/02/2022	11.02	Put	Bond Future	1,181.1900	1.1812	1,111.7700	1.1118	(5.877)	0	0	0
2021/09/08	R209	03/02/2022			Bond Future	10.3693	72.0190	10.3264	72.2644	(0.414)	0.0000	0.0000	0
2021/09/08	R209	03/02/2022	11.04	Call	Bond Future	4,835.0900	4.8351	5,012.5300	5.0125	3.670	0	0	0
2021/09/08	R209	03/02/2022	11.04	Put	Bond Future	1,154.8700	1.1549	1,086.8400	1.0868	(5.891)	0	0	0
2021/09/08	R209	05/05/2022	11.44	Call	Bond Future	6,096.7500	6.0967	6,306.9800	6.3070	3.448	0	0	0
2021/09/08	R209	05/05/2022	11.44	Put	Bond Future	1,351.6400	1.3516	1,313.8800	1.3139	(2.794)	0	0	0
2021/09/08	R209	05/05/2022	11.43	Call	Bond Future	6,058.4400	6.0584	6,268.1300	6.2681	3.461	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
2021/09/08	R209	05/05/2022	11.43	Put	Bond Future	1,363.6500	1.3637	1,325.3500	1.3253	(2.809)	0	0	0
2021/09/08	R209	05/05/2022			Bond Future	10.5433	69.7206	10.4988	69.9686	(0.422)	0.0000	0.0000	0
2021/09/08	R209	05/05/2022	11.45	Call	Bond Future	6,135.2800	6.1353	6,345.8800	6.3459	3.433	0	0	0
2021/09/08	R209	05/05/2022	11.45	Put	Bond Future	1,339.9000	1.3399	1,302.5100	1.3025	(2.791)	0	0	0
2021/09/08	R209	04/08/2022	10.58	Call	Bond Future	3,105.6900	3.1057	3,203.0100	3.2030	3.134	0	0	0
2021/09/08	R209	04/08/2022	10.58	Put	Bond Future	3,886.4400	3.8864	3,732.9900	3.7330	(3.948)	0	0	0
2021/09/08	R209	04/08/2022	10.57	Put	Bond Future	3,915.2800	3.9153	3,761.1900	3.7612	(3.936)	0	0	0
2021/09/08	R209	04/08/2022			Bond Future	10.7227	70.5209	10.6766	70.7716	(0.430)	0.0000	0.0000	0
2021/09/08	R209	04/08/2022	10.59	Call	Bond Future	3,132.1600	3.1322	3,230.1100	3.2301	3.127	0	0	0
2021/09/08	R209	04/08/2022	10.59	Put	Bond Future	3,857.7800	3.8578	3,704.9600	3.7050	(3.961)	0	0	0
2021/09/08	R209	04/08/2022	10.57	Call	Bond Future	3,079.3300	3.0793	3,176.0100	3.1760	3.140	0	0	0
2021/09/08	R210	04/11/2021			Bond Future	212.1959	212.1959	212.3478	212.3478	0.072	0.0000	0.0000	1,486
2021/09/08	R210	03/02/2022			Bond Future	214.6553	214.6553	214.8066	214.8066	0.071	0.0000	0.0000	0
2021/09/08	R210	05/05/2022			Bond Future	214.3647	214.3647	214.5165	214.5165	0.071	0.0000	0.0000	0
2021/09/08	R210	04/08/2022			Bond Future	216.9980	216.9980	217.1511	217.1511	0.071	0.0000	0.0000	0
2021/09/08	R212	04/11/2021			Bond Future	174.9717	174.9717	174.9937	174.9937	0.013	0.0000	0.0000	1,025
2021/09/08	R213	04/11/2021	11.10	Put	Bond Future	25.7700	0.0258	21.8700	0.0219	(15.134)	0	0	0
2021/09/08	R213	04/11/2021	11.11	Call	Bond Future	9,277.2100	9.2772	9,507.8500	9.5078	2.486	0	0	0
2021/09/08	R213	04/11/2021	11.09	Put	Bond Future	26.4700	0.0265	22.4700	0.0225	(15.111)	0	0	0
2021/09/08	R213	04/11/2021			Bond Future	9.3185	87.1138	9.2763	87.3482	(0.452)	0.0000	0.0000	10,562
2021/09/08	R213	04/11/2021	11.10	Call	Bond Future	9,229.9400	9.2299	9,460.4800	9.4605	2.498	0	0	0
2021/09/08	R213	04/11/2021	11.11	Put	Bond Future	25.0900	0.0251	21.2900	0.0213	(15.145)	0	0	0
2021/09/08	R213	04/11/2021	11.09	Call	Bond Future	9,182.6600	9.1827	9,413.1000	9.4131	2.510	0	0	0
2021/09/08	R213	03/02/2022	9.98	Call	Bond Future	3,813.4800	3.8135	3,981.2900	3.9813	4.400	0	0	0
2021/09/08	R213	03/02/2022	9.98	Put	Bond Future	1,318.5900	1.3186	1,250.2400	1.2502	(5.184)	0	0	0
2021/09/08	R213	03/02/2022	9.58	Put	Bond Future	2,113.5400	2.1135	2,012.3900	2.0124	(4.786)	0	0	200
2021/09/08	R213	03/02/2022	8.63	Put	Bond Future	5,448.2500	5.4483	5,259.3000	5.2593	(3.468)	0	0	0
2021/09/08	R213	03/02/2022	8.63	Call	Bond Future	543.4700	0.5435	590.6800	0.5907	8.687	0	0	200
2021/09/08	R213	03/02/2022	8.80	Put	Bond Future	4,697.7600	4.6978	4,523.5000	4.5235	(3.709)	0	0	0
2021/09/08	R213	03/02/2022	8.80	Call	Bond Future	770.3300	0.7703	832.2300	0.8322	8.036	0	0	102
2021/09/08	R213	03/02/2022	10.60	Put	Bond Future	626.3100	0.6263	592.1800	0.5922	(5.449)	0	0	430
2021/09/08	R213	03/02/2022	10.00	Call	Bond Future	3,885.4900	3.8855	4,054.8500	4.0549	4.359	0	0	0
2021/09/08	R213	03/02/2022	10.00	Put	Bond Future	1,286.9700	1.2870	1,220.1700	1.2202	(5.190)	0	0	430
2021/09/08	R213	03/02/2022	9.22	Put	Bond Future	3,134.7300	3.1347	3,001.2900	3.0013	(4.257)	0	0	0
2021/09/08	R213	03/02/2022	10.67	Call	Bond Future	6,549.8800	6.5499	6,754.6000	6.7546	3.126	0	0	0
2021/09/08	R213	03/02/2022	10.67	Put	Bond Future	575.0500	0.5751	543.6100	0.5436	(5.467)	0	0	220
2021/09/08	R213	03/02/2022			Bond Future	9.5080	88.1019	9.4643	88.3381	(0.460)	0.0000	0.0000	0
2021/09/08	R213	03/02/2022	9.97	Call	Bond Future	3,777.5700	3.7776	3,944.7000	3.9447	4.424	0	0	0
2021/09/08	R213	03/02/2022	9.97	Put	Bond Future	1,334.5500	1.3346	1,265.5200	1.2655	(5.173)	0	0	0
2021/09/08	R213	03/02/2022	9.96	Call	Bond Future	3,741.7800	3.7418	3,908.2200	3.9082	4.448	0	0	0
2021/09/08	R213	03/02/2022	9.96	Put	Bond Future	1,350.6800	1.3507	1,280.9600	1.2810	(5.162)	0	0	0
2021/09/08	R213	03/02/2022	10.15	Call	Bond Future	4,448.2800	4.4483	4,627.5300	4.6275	4.030	0	0	0
2021/09/08	R213	03/02/2022	10.15	Put	Bond Future	1,077.9000	1.0779	1,020.9900	1.0210	(5.280)	0	0	200
2021/09/08	R213	03/02/2022	9.58	Call	Bond Future	2,500.1900	2.5002	2,635.2000	2.6352	5.400	0	0	0
2021/09/08	R213	03/02/2022	10.25	Call	Bond Future	4,836.3100	4.8363	5,021.5000	5.0215	3.829	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
2021/09/08	R213	03/02/2022	10.25	Put	Bond Future	956.5400	0.9565	905.5700	0.9056	(5.329)	0	0	102
2021/09/08	R213	03/02/2022	9.76	Call	Bond Future	3,055.4100	3.0554	3,205.2400	3.2052	4.904	0	0	0
2021/09/08	R213	03/02/2022	9.76	Put	Bond Future	1,711.5700	1.7116	1,625.2400	1.6252	(5.044)	0	0	102
2021/09/08	R213	03/02/2022	10.60	Call	Bond Future	6,256.8800	6.2569	6,458.9100	6.4589	3.229	0	0	0
2021/09/08	R213	03/02/2022	9.22	Call	Bond Future	1,564.3900	1.5644	1,667.1100	1.6671	6.566	0	0	430
2021/09/08	R213	03/02/2022	10.17	Call	Bond Future	4,525.2300	4.5252	4,705.6400	4.7056	3.987	0	0	0
2021/09/08	R213	03/02/2022	10.17	Put	Bond Future	1,052.6400	1.0526	996.8900	0.9969	(5.296)	0	0	220
2021/09/08	R213	03/02/2022	9.15	Put	Bond Future	3,366.5500	3.3665	3,226.0700	3.2261	(4.173)	0	0	0
2021/09/08	R213	03/02/2022	9.15	Call	Bond Future	1,408.9600	1.4090	1,504.6400	1.5046	6.791	0	0	220
2021/09/08	R213	05/05/2022	10.65	Put	Bond Future	1,226.8200	1.2268	1,119.2000	1.1192	(8.772)	0	0	0
2021/09/08	R213	05/05/2022	10.63	Call	Bond Future	5,953.2700	5.9533	6,082.9900	6.0830	2.179	0	0	0
2021/09/08	R213	05/05/2022			Bond Future	9.6964	85.6011	9.6509	85.8395	(0.469)	0.0000	0.0000	0
2021/09/08	R213	05/05/2022	10.64	Call	Bond Future	5,990.9600	5.9910	6,121.1100	6.1211	2.172	0	0	0
2021/09/08	R213	05/05/2022	10.64	Put	Bond Future	1,237.7900	1.2378	1,129.5300	1.1295	(8.746)	0	0	0
2021/09/08	R213	05/05/2022	10.65	Call	Bond Future	6,028.4800	6.0285	6,159.2700	6.1593	2.170	0	0	0
2021/09/08	R213	05/05/2022	10.63	Put	Bond Future	1,248.6400	1.2486	1,139.9500	1.1400	(8.705)	0	0	0
2021/09/08	R213	04/08/2022	9.89	Call	Bond Future	3,207.6500	3.2076	3,307.5400	3.3075	3.114	0	0	0
2021/09/08	R213	04/08/2022	9.90	Put	Bond Future	3,213.3500	3.2133	3,073.0600	3.0731	(4.366)	0	0	0
2021/09/08	R213	04/08/2022	9.88	Call	Bond Future	3,181.4000	3.1814	3,280.6800	3.2807	3.121	0	0	0
2021/09/08	R213	04/08/2022			Bond Future	9.8960	86.5873	9.8485	86.8284	(0.480)	0.0000	0.0000	0
2021/09/08	R213	04/08/2022	9.89	Put	Bond Future	3,238.0100	3.2380	3,096.7800	3.0968	(4.362)	0	0	0
2021/09/08	R213	04/08/2022	9.90	Call	Bond Future	3,233.6700	3.2337	3,334.5000	3.3345	3.118	0	0	0
2021/09/08	R213	04/08/2022	9.88	Put	Bond Future	3,262.4700	3.2625	3,120.6300	3.1206	(4.348)	0	0	0
2021/09/08	R214	04/11/2021	12.47	Call	Bond Future	10,001.4700	10.0015	10,246.9200	10.2469	2.454	0	0	0
2021/09/08	R214	04/11/2021	12.46	Call	Bond Future	9,955.9500	9.9560	10,201.3300	10.2013	2.465	0	0	0
2021/09/08	R214	04/11/2021	12.46	Put	Bond Future	32.9200	0.0329	29.7200	0.0297	(9.721)	0	0	0
2021/09/08	R214	04/11/2021			Bond Future	10.5770	67.9607	10.5356	68.2092	(0.392)	0.0000	0.0000	17,810
2021/09/08	R214	04/11/2021	12.47	Put	Bond Future	32.2100	0.0322	29.0800	0.0291	(9.717)	0	0	0
2021/09/08	R214	04/11/2021	12.48	Call	Bond Future	10,046.9300	10.0469	10,292.4500	10.2924	2.444	0	0	0
2021/09/08	R214	04/11/2021	12.48	Put	Bond Future	31.5100	0.0315	28.4500	0.0285	(9.711)	0	0	0
2021/09/08	R214	03/02/2022	11.40	Put	Bond Future	1,265.8800	1.2659	1,110.4000	1.1104	(12.282)	0	0	0
2021/09/08	R214	03/02/2022	11.41	Call	Bond Future	4,940.3400	4.9403	5,036.6900	5.0367	1.950	0	0	0
2021/09/08	R214	03/02/2022	11.39	Put	Bond Future	1,279.5900	1.2796	1,123.0900	1.1231	(12.230)	0	0	0
2021/09/08	R214	03/02/2022			Bond Future	10.7486	68.7316	10.7058	68.9822	(0.399)	0.0000	0.0000	0
2021/09/08	R214	03/02/2022	11.40	Call	Bond Future	4,900.5900	4.9006	4,995.7800	4.9958	1.942	0	0	0
2021/09/08	R214	03/02/2022	11.41	Put	Bond Future	1,252.3200	1.2523	1,098.0000	1.0980	(12.323)	0	0	0
2021/09/08	R214	03/02/2022	11.39	Call	Bond Future	4,860.9200	4.8609	4,955.0900	4.9551	1.937	0	0	0
2021/09/08	R214	05/05/2022	11.74	Put	Bond Future	1,537.4700	1.5375	1,406.4700	1.4065	(8.520)	0	0	0
2021/09/08	R214	05/05/2022	11.75	Call	Bond Future	6,011.2700	6.0113	6,134.3700	6.1344	2.048	0	0	0
2021/09/08	R214	05/05/2022	11.73	Put	Bond Future	1,550.5100	1.5505	1,418.6200	1.4186	(8.506)	0	0	0
2021/09/08	R214	05/05/2022			Bond Future	10.9166	66.2564	10.8723	66.5096	(0.406)	0.0000	0.0000	0
2021/09/08	R214	05/05/2022	11.74	Call	Bond Future	5,973.3000	5.9733	6,095.5100	6.0955	2.046	0	0	0
2021/09/08	R214	05/05/2022	11.75	Put	Bond Future	1,524.5400	1.5245	1,394.4300	1.3944	(8.534)	0	0	0
2021/09/08	R214	05/05/2022	11.73	Call	Bond Future	5,935.3700	5.9354	6,056.6900	6.0567	2.044	0	0	0
2021/09/08	R214	04/08/2022	10.98	Put	Bond Future	3,865.6900	3.8657	3,753.7200	3.7537	(2.897)	0	0	0
2021/09/08	R214	04/08/2022	10.99	Call	Bond Future	3,266.2300	3.2662	3,410.9900	3.4110	4.432	0	0	0
2021/09/08	R214	04/08/2022			Bond Future	11.0920	67.0157	11.0461	67.2718	(0.414)	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
2021/09/08	R214	04/08/2022	10.98	Call	Bond Future	3,238.7600	3.2388	3,382.8700	3.3829	4.450	0	0	0
2021/09/08	R214	04/08/2022	10.99	Put	Bond Future	3,836.8200	3.8368	3,725.5000	3.7255	(2.901)	0	0	0
2021/09/08	R214	04/08/2022	10.97	Call	Bond Future	3,211.6400	3.2116	3,355.1100	3.3551	4.467	0	0	0
2021/09/08	R214	04/08/2022	10.97	Put	Bond Future	3,894.9900	3.8950	3,782.3800	3.7824	(2.891)	0	0	0
2021/09/08	R248	04/11/2021	12.85	Call	Bond Future	14,797.6400	14.7976	15,113.0800	15.1131	2.132	0	0	0
2021/09/08	R248	04/11/2021	12.85	Put	Bond Future	13.8400	0.0138	12.7400	0.0127	(7.948)	0	0	0
2021/09/08	R248	04/11/2021	10.80	Put	Bond Future	1,257.7400	1.2577	1,145.2400	1.1452	(8.945)	0	0	0
2021/09/08	R248	04/11/2021	10.80	Call	Bond Future	3,123.6000	3.1236	3,327.6400	3.3276	6.532	0	0	1,050
2021/09/08	R248	04/11/2021	10.20	Put	Bond Future	3,649.7000	3.6497	3,426.7100	3.4267	(6.110)	0	0	0
2021/09/08	R248	04/11/2021			Bond Future	10.5504	85.7420	10.5090	86.0586	(0.392)	0.0000	0.0000	167,943
2021/09/08	R248	04/11/2021	12.84	Call	Bond Future	14,744.0400	14.7440	15,059.4500	15.0594	2.139	0	0	0
2021/09/08	R248	04/11/2021	12.84	Put	Bond Future	14.2700	0.0143	13.1400	0.0131	(7.919)	0	0	0
2021/09/08	R248	04/11/2021	12.83	Call	Bond Future	14,690.3700	14.6904	15,005.7500	15.0058	2.147	0	0	0
2021/09/08	R248	04/11/2021	12.83	Put	Bond Future	14.7100	0.0147	13.5500	0.0136	(7.886)	0	0	0
2021/09/08	R248	04/11/2021	10.30	Put	Bond Future	3,116.6400	3.1166	2,911.3300	2.9113	(6.588)	0	0	0
2021/09/08	R248	04/11/2021	10.30	Call	Bond Future	1,169.6400	1.1696	1,280.8700	1.2809	9.510	0	0	0
2021/09/08	R248	04/11/2021	9.60	Put	Bond Future	7,924.9100	7.9249	7,630.6500	7.6307	(3.713)	0	0	0
2021/09/08	R248	04/11/2021	9.60	Call	Bond Future	102.0100	0.1020	124.2900	0.1243	21.841	0	0	0
2021/09/08	R248	04/11/2021	10.20	Call	Bond Future	903.2500	0.9033	996.8000	0.9968	10.357	0	0	1,050
2021/09/08	R248	03/02/2022	11.48	Call	Bond Future	6,706.6300	6.7066	6,836.9000	6.8369	1.942	0	0	0
2021/09/08	R248	03/02/2022	11.49	Put	Bond Future	1,373.7400	1.3737	1,186.2200	1.1862	(13.650)	0	0	0
2021/09/08	R248	03/02/2022	11.47	Call	Bond Future	6,655.5400	6.6555	6,784.5200	6.7845	1.938	0	0	0
2021/09/08	R248	03/02/2022	9.80	Put	Bond Future	8,010.8500	8.0109	7,678.6600	7.6787	(4.147)	0	0	0
2021/09/08	R248	03/02/2022	9.80	Call	Bond Future	672.7000	0.6727	659.7500	0.6597	(1.925)	0	0	1,300
2021/09/08	R248	03/02/2022	10.50	Put	Bond Future	4,041.0200	4.0410	3,765.0900	3.7651	(6.828)	0	0	0
2021/09/08	R248	03/02/2022	10.50	Call	Bond Future	2,383.4200	2.3834	2,426.7300	2.4267	1.817	0	0	1,300
2021/09/08	R248	03/02/2022			Bond Future	10.7198	86.7146	10.6769	87.0338	(0.400)	0.0000	0.0000	0
2021/09/08	R248	03/02/2022	11.48	Put	Bond Future	1,388.5000	1.3885	1,199.5300	1.1995	(13.610)	0	0	0
2021/09/08	R248	03/02/2022	11.49	Call	Bond Future	6,757.7900	6.7578	6,889.5100	6.8895	1.949	0	0	0
2021/09/08	R248	03/02/2022	11.47	Put	Bond Future	1,403.4400	1.4034	1,213.1800	1.2132	(13.557)	0	0	0
2021/09/08	R248	05/05/2022	11.80	Call	Bond Future	7,922.4400	7.9224	8,076.7600	8.0768	1.948	0	0	0
2021/09/08	R248	05/05/2022	11.79	Call	Bond Future	7,873.7800	7.8738	8,027.4000	8.0274	1.951	0	0	0
2021/09/08	R248	05/05/2022	11.79	Put	Bond Future	1,774.0700	1.7741	1,605.1900	1.6052	(9.519)	0	0	0
2021/09/08	R248	05/05/2022			Bond Future	10.8856	83.3147	10.8411	83.6372	(0.409)	0.0000	0.0000	0
2021/09/08	R248	05/05/2022	11.80	Put	Bond Future	1,759.8200	1.7598	1,591.6400	1.5916	(9.557)	0	0	0
2021/09/08	R248	05/05/2022	11.81	Call	Bond Future	7,970.9400	7.9709	8,125.9600	8.1260	1.945	0	0	0
2021/09/08	R248	05/05/2022	11.81	Put	Bond Future	1,745.4900	1.7455	1,578.0100	1.5780	(9.595)	0	0	0
2021/09/08	R248	04/08/2022	10.99	Call	Bond Future	4,163.7500	4.1638	4,337.6700	4.3377	4.177	0	0	0
2021/09/08	R248	04/08/2022	10.99	Put	Bond Future	4,649.9700	4.6500	4,497.7700	4.4978	(3.273)	0	0	0
2021/09/08	R248	04/08/2022	10.98	Call	Bond Future	4,128.5500	4.1286	4,301.6400	4.3016	4.193	0	0	0
2021/09/08	R248	04/08/2022	10.98	Put	Bond Future	4,685.7800	4.6858	4,532.7500	4.5327	(3.266)	0	0	0
2021/09/08	R248	04/08/2022			Bond Future	11.0589	84.2697	11.0126	84.5959	(0.418)	0.0000	0.0000	0
2021/09/08	R248	04/08/2022	11.00	Call	Bond Future	4,198.7700	4.1988	4,373.5300	4.3735	4.162	0	0	0
2021/09/08	R248	04/08/2022	11.00	Put	Bond Future	4,614.0800	4.6141	4,462.7200	4.4627	(3.280)	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											1099957	