



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 14/09/2021 TO 14/09/2021

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
2021/09/14	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/09/14	0908	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/09/14	0957	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/09/14	0986	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/09/14	1386	28/02/2031		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/09/14	1409	28/02/2041		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/09/14	2025	04/11/2021		Bond Future	155.6285	155.6285	155.5784	155.5784	(0.032)	0.0000	0.0000	5,090
2021/09/14	2025	03/02/2022		Bond Future	155.8472	155.8472	155.7910	155.7910	(0.036)	0.0000	0.0000	0
2021/09/14	2025	05/05/2022		Bond Future	157.7060	157.7060	157.6576	157.6576	(0.031)	0.0000	0.0000	0
2021/09/14	2025	04/08/2022		Bond Future	158.0266	158.0266	158.0029	158.0029	(0.015)	0.0000	0.0000	0
2021/09/14	2029	04/11/2021		Bond Future	115.1757	115.1757	115.0189	115.0189	(0.136)	0.0000	0.0000	2,964
2021/09/14	2029	03/02/2022		Bond Future	116.5081	116.5081	116.3453	116.3453	(0.140)	0.0000	0.0000	0
2021/09/14	2029	05/05/2022		Bond Future	116.6996	116.6996	116.5412	116.5412	(0.136)	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
2021/09/14	2029	04/08/2022			Bond Future	118.1324	118.1324	117.9909	117.9909	(0.120)	0.0000	0.0000	0
2021/09/14	2030	04/11/2021	10.60	Call	Bond Future	8,388.6800	8.3887	8,368.4900	8.3685	(0.241)	0	0	0
2021/09/14	2030	04/11/2021	10.60	Put	Bond Future	27.7300	0.0277	26.3000	0.0263	(5.157)	0	0	0
2021/09/14	2030	04/11/2021	10.59	Put	Bond Future	28.5500	0.0286	27.0800	0.0271	(5.149)	0	0	0
2021/09/14	2030	04/11/2021	8.27	Put	Bond Future	4,288.0200	4.2880	4,298.2400	4.2982	0.238	0	0	0
2021/09/14	2030	04/11/2021	8.27	Call	Bond Future	191.6700	0.1917	183.1300	0.1831	(4.456)	0	0	300
2021/09/14	2030	04/11/2021	8.77	Put	Bond Future	2,111.6700	2.1117	2,110.7700	2.1108	(0.043)	0	0	0
2021/09/14	2030	04/11/2021	11.44	Put	Bond Future	1.4500	0.0014	1.3100	0.0013	(9.655)	0	0	300
2021/09/14	2030	04/11/2021	11.26	Call	Bond Future	11,518.9000	11.5189	11,499.8900	11.4999	(0.165)	0	0	0
2021/09/14	2030	04/11/2021	9.20	Call	Bond Future	2,073.9800	2.0740	2,048.9600	2.0490	(1.206)	0	0	29
2021/09/14	2030	04/11/2021	9.30	Put	Bond Future	757.3500	0.7573	750.7300	0.7507	(0.874)	0	0	0
2021/09/14	2030	04/11/2021	9.35	Call	Bond Future	2,626.8700	2.6269	2,601.4100	2.6014	(0.969)	0	0	0
2021/09/14	2030	04/11/2021	9.35	Put	Bond Future	679.5800	0.6796	672.8800	0.6729	(0.986)	0	0	9,100
2021/09/14	2030	04/11/2021			Bond Future	8.9924	96.4908	8.9958	96.4720	0.038	0.0000	0.0000	99,229
2021/09/14	2030	04/11/2021	10.61	Call	Bond Future	8,436.8600	8.4369	8,416.6900	8.4167	(0.239)	0	0	0
2021/09/14	2030	04/11/2021	10.61	Put	Bond Future	26.9500	0.0269	25.5400	0.0255	(5.232)	0	0	0
2021/09/14	2030	04/11/2021	10.59	Call	Bond Future	8,340.5100	8.3405	8,320.2800	8.3203	(0.243)	0	0	0
2021/09/14	2030	04/11/2021	8.77	Call	Bond Future	874.1600	0.8742	854.5000	0.8545	(2.249)	0	0	300
2021/09/14	2030	04/11/2021	11.44	Call	Bond Future	12,351.4800	12.3515	12,332.5800	12.3326	(0.153)	0	0	0
2021/09/14	2030	04/11/2021	11.26	Put	Bond Future	3.0800	0.0031	2.8300	0.0028	(8.117)	0	0	29
2021/09/14	2030	04/11/2021	9.90	Put	Bond Future	186.2100	0.1862	181.4900	0.1815	(2.535)	0	0	0
2021/09/14	2030	04/11/2021	9.90	Call	Bond Future	5,028.9100	5.0289	5,005.4300	5.0054	(0.467)	0	0	29
2021/09/14	2030	04/11/2021	9.20	Put	Bond Future	937.1600	0.9372	930.9000	0.9309	(0.668)	0	0	0
2021/09/14	2030	04/11/2021	8.75	Put	Bond Future	2,182.7400	2.1827	2,182.2300	2.1822	(0.023)	0	0	0
2021/09/14	2030	04/11/2021	8.75	Call	Bond Future	832.9300	0.8329	813.6600	0.8137	(2.314)	0	0	3,250
2021/09/14	2030	04/11/2021	9.30	Call	Bond Future	2,435.4900	2.4355	2,410.1100	2.4101	(1.042)	0	0	0
2021/09/14	2030	03/02/2022	9.45	Call	Bond Future	3,013.5400	3.0135	2,992.2200	2.9922	(0.707)	0	0	0
2021/09/14	2030	03/02/2022	9.45	Put	Bond Future	1,608.6000	1.6086	1,609.7800	1.6098	0.073	0	0	0
2021/09/14	2030	03/02/2022	9.35	Call	Bond Future	2,699.4900	2.6995	2,678.8600	2.6789	(0.764)	0	0	0
2021/09/14	2030	03/02/2022	9.35	Put	Bond Future	1,819.4400	1.8194	1,821.3100	1.8213	0.103	0	0	101
2021/09/14	2030	03/02/2022	8.39	Put	Bond Future	4,982.9700	4.9830	4,995.3200	4.9953	0.248	0	0	0
2021/09/14	2030	03/02/2022	8.39	Call	Bond Future	624.4700	0.6245	614.3200	0.6143	(1.625)	0	0	101
2021/09/14	2030	03/02/2022	8.85	Put	Bond Future	3,204.1900	3.2042	3,210.8700	3.2109	0.208	0	0	0
2021/09/14	2030	03/02/2022	8.85	Call	Bond Future	1,401.7000	1.4017	1,385.8800	1.3859	(1.129)	0	0	1,000
2021/09/14	2030	03/02/2022			Bond Future	9.1839	93.5794	9.1882	93.5569	0.046	0.0000	0.0000	0
2021/09/14	2030	03/02/2022	9.44	Call	Bond Future	2,981.3500	2.9813	2,960.0900	2.9601	(0.713)	0	0	0
2021/09/14	2030	03/02/2022	9.44	Put	Bond Future	1,628.7300	1.6287	1,629.9700	1.6300	0.076	0	0	0
2021/09/14	2030	03/02/2022	9.43	Call	Bond Future	2,949.5500	2.9495	2,928.3600	2.9284	(0.718)	0	0	0
2021/09/14	2030	03/02/2022	9.43	Put	Bond Future	1,649.2800	1.6493	1,650.5900	1.6506	0.079	0	0	0
2021/09/14	2030	03/02/2022	9.78	Call	Bond Future	4,174.6600	4.1747	4,151.6100	4.1516	(0.552)	0	0	0
2021/09/14	2030	03/02/2022	9.78	Put	Bond Future	1,064.4200	1.0644	1,063.8700	1.0639	(0.052)	0	0	101
2021/09/14	2030	03/02/2022	10.85	Call	Bond Future	8,637.0300	8.6370	8,612.8400	8.6128	(0.280)	0	0	0
2021/09/14	2030	03/02/2022	10.85	Put	Bond Future	269.3400	0.2693	267.6500	0.2677	(0.627)	0	0	1,000
2021/09/14	2030	03/02/2022	9.60	Put	Bond Future	1,335.2600	1.3353	1,335.5400	1.3355	0.021	0	0	0
2021/09/14	2030	03/02/2022	9.60	Call	Bond Future	3,520.4000	3.5204	3,498.1800	3.4982	(0.631)	0	0	1,000
2021/09/14	2030	05/05/2022	10.21	Call	Bond Future	5,439.9100	5.4399	5,421.8900	5.4219	(0.331)	0	0	0
2021/09/14	2030	05/05/2022	10.21	Put	Bond Future	1,312.0100	1.3120	1,311.4500	1.3115	(0.043)	0	0	0

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2021/09/14	2030	05/05/2022	9.95	Call	Bond Future	4,515.3000	4.5153	4,497.9700	4.4980	(0.384)	0	0	0
2021/09/14	2030	05/05/2022	8.47	Call	Bond Future	912.7400	0.9127	904.1200	0.9041	(0.944)	0	0	1,073
2021/09/14	2030	05/05/2022	8.14	Put	Bond Future	7,247.9300	7.2479	7,259.1100	7.2591	0.154	0	0	0
2021/09/14	2030	05/05/2022	8.14	Call	Bond Future	545.0200	0.5450	538.7400	0.5387	(1.152)	0	0	1,800
2021/09/14	2030	05/05/2022	8.89	Put	Bond Future	4,210.9300	4.2109	4,216.6200	4.2166	0.135	0	0	0
2021/09/14	2030	05/05/2022	8.81	Put	Bond Future	4,485.3400	4.4853	4,491.6100	4.4916	0.140	0	0	0
2021/09/14	2030	05/05/2022			Bond Future	9.3848	94.6737	9.3882	94.6563	0.036	0.0000	0.0000	0
2021/09/14	2030	05/05/2022	10.20	Call	Bond Future	5,403.4400	5.4034	5,385.4400	5.3854	(0.333)	0	0	0
2021/09/14	2030	05/05/2022	10.20	Put	Bond Future	1,324.1400	1.3241	1,323.6000	1.3236	(0.041)	0	0	200
2021/09/14	2030	05/05/2022	10.19	Call	Bond Future	5,367.0300	5.3670	5,349.0600	5.3491	(0.335)	0	0	0
2021/09/14	2030	05/05/2022	10.19	Put	Bond Future	1,336.3600	1.3364	1,335.8500	1.3359	(0.038)	0	0	0
2021/09/14	2030	05/05/2022	9.95	Put	Bond Future	1,662.2200	1.6622	1,662.3500	1.6624	0.008	0	0	1,073
2021/09/14	2030	05/05/2022	9.35	Call	Bond Future	2,675.9700	2.6760	2,661.2700	2.6613	(0.549)	0	0	0
2021/09/14	2030	05/05/2022	9.35	Put	Bond Future	2,855.6100	2.8556	2,858.3700	2.8584	0.097	0	0	1,073
2021/09/14	2030	05/05/2022	8.47	Put	Bond Future	5,780.4300	5.7804	5,789.2700	5.7893	0.153	0	0	0
2021/09/14	2030	05/05/2022	8.89	Call	Bond Future	1,617.3300	1.6173	1,605.5600	1.6056	(0.728)	0	0	1,800
2021/09/14	2030	05/05/2022	11.04	Call	Bond Future	8,664.2600	8.6643	8,645.3400	8.6453	(0.218)	0	0	0
2021/09/14	2030	05/05/2022	11.04	Put	Bond Future	619.0800	0.6191	617.6200	0.6176	(0.236)	0	0	1,800
2021/09/14	2030	05/05/2022	8.81	Call	Bond Future	1,463.8100	1.4638	1,452.6200	1.4526	(0.764)	0	0	200
2021/09/14	2030	05/05/2022	7.73	Put	Bond Future	9,324.4400	9.3244	9,337.9200	9.3379	0.145	0	0	0
2021/09/14	2030	05/05/2022	7.73	Call	Bond Future	280.2000	0.2802	276.2200	0.2762	(1.420)	0	0	200
2021/09/14	2030	04/08/2022	9.56	Call	Bond Future	3,028.0000	3.0280	3,022.0300	3.0220	(0.197)	0	0	0
2021/09/14	2030	04/08/2022	9.56	Put	Bond Future	3,234.4900	3.2345	3,230.8000	3.2308	(0.114)	0	0	0
2021/09/14	2030	04/08/2022			Bond Future	9.6015	91.7621	9.6020	91.7599	0.005	0.0000	0.0000	0
2021/09/14	2030	04/08/2022	9.55	Call	Bond Future	3,002.4600	3.0025	2,996.4900	2.9965	(0.199)	0	0	0
2021/09/14	2030	04/08/2022	9.55	Put	Bond Future	3,258.7600	3.2588	3,255.0700	3.2551	(0.113)	0	0	0
2021/09/14	2030	04/08/2022	9.54	Call	Bond Future	2,977.0200	2.9770	2,971.0700	2.9711	(0.200)	0	0	0
2021/09/14	2030	04/08/2022	9.54	Put	Bond Future	3,283.1600	3.2832	3,279.4900	3.2795	(0.112)	0	0	0
2021/09/14	2032	04/11/2021	11.70	Call	Bond Future	11,273.7200	11.2737	11,191.6700	11.1917	(0.728)	0	0	0
2021/09/14	2032	04/11/2021	11.71	Put	Bond Future	9.5100	0.0095	9.2100	0.0092	(3.155)	0	0	0
2021/09/14	2032	04/11/2021	11.69	Call	Bond Future	11,223.3200	11.2233	11,141.2700	11.1413	(0.731)	0	0	0
2021/09/14	2032	04/11/2021	9.83	Call	Bond Future	2,098.7000	2.0987	2,034.7800	2.0348	(3.046)	0	0	700
2021/09/14	2032	04/11/2021			Bond Future	9.6698	91.7113	9.6833	91.6296	0.140	0.0000	0.0000	124,291
2021/09/14	2032	04/11/2021	11.70	Put	Bond Future	9.7900	0.0098	9.4800	0.0095	(3.166)	0	0	0
2021/09/14	2032	04/11/2021	11.71	Call	Bond Future	11,324.0900	11.3241	11,242.0500	11.2420	(0.724)	0	0	0
2021/09/14	2032	04/11/2021	11.69	Put	Bond Future	10.0800	0.0101	9.7700	0.0098	(3.075)	0	0	0
2021/09/14	2032	04/11/2021	9.33	Put	Bond Future	2,779.9100	2.7799	2,825.3400	2.8253	1.634	0	0	0
2021/09/14	2032	04/11/2021	9.33	Call	Bond Future	688.1600	0.6882	651.8500	0.6519	(5.276)	0	0	700
2021/09/14	2032	04/11/2021	9.83	Put	Bond Future	1,134.3600	1.1344	1,152.1800	1.1522	1.571	0	0	0
2021/09/14	2032	04/11/2021	12.81	Call	Bond Future	16,625.8200	16.6258	16,544.0700	16.5441	(0.492)	0	0	0
2021/09/14	2032	04/11/2021	12.81	Put	Bond Future	0.0900	0.0001	0.0800	0.0001	(11.111)	0	0	700
2021/09/14	2032	03/02/2022	10.43	Call	Bond Future	4,548.7800	4.5488	4,480.4500	4.4805	(1.502)	0	0	0
2021/09/14	2032	03/02/2022	10.43	Put	Bond Future	1,300.2800	1.3003	1,317.9000	1.3179	1.355	0	0	0
2021/09/14	2032	03/02/2022	10.42	Call	Bond Future	4,507.8900	4.5079	4,439.7800	4.4398	(1.511)	0	0	0
2021/09/14	2032	03/02/2022	10.42	Put	Bond Future	1,315.4100	1.3154	1,333.2500	1.3332	1.356	0	0	0
2021/09/14	2032	03/02/2022	10.45	Put	Bond Future	1,270.5200	1.2705	1,287.7100	1.2877	1.353	0	0	198
2021/09/14	2032	03/02/2022	9.81	Call	Bond Future	2,331.2300	2.3312	2,280.4000	2.2804	(2.180)	0	0	0

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2021/09/14	2032	03/02/2022	9.81	Put	Bond Future	2,649.8300	2.6498	2,684.9500	2.6850	1.325	0	0	198
2021/09/14	2032	03/02/2022	8.91	Put	Bond Future	6,327.5300	6.3275	6,394.8000	6.3948	1.063	0	0	0
2021/09/14	2032	03/02/2022	10.66	Call	Bond Future	5,518.2700	5.5183	5,445.4500	5.4454	(1.320)	0	0	0
2021/09/14	2032	03/02/2022	10.66	Put	Bond Future	994.7000	0.9947	1,007.8300	1.0078	1.320	0	0	97
2021/09/14	2032	03/02/2022	10.35	Put	Bond Future	1,426.0000	1.4260	1,445.4300	1.4454	1.363	0	0	400
2021/09/14	2032	03/02/2022	9.58	Put	Bond Future	3,394.5900	3.3946	3,437.7700	3.4378	1.272	0	0	0
2021/09/14	2032	03/02/2022	9.58	Call	Bond Future	1,702.7700	1.7028	1,660.0000	1.6600	(2.512)	0	0	400
2021/09/14	2032	03/02/2022	11.13	Call	Bond Future	7,619.7400	7.6197	7,540.6300	7.5406	(1.038)	0	0	0
2021/09/14	2032	03/02/2022	11.13	Put	Bond Future	568.2900	0.5683	575.1300	0.5751	1.204	0	0	210
2021/09/14	2032	03/02/2022	10.53	Call	Bond Future	4,963.8000	4.9638	4,893.3900	4.8934	(1.418)	0	0	0
2021/09/14	2032	03/02/2022	10.53	Put	Bond Future	1,157.7900	1.1578	1,173.3300	1.1733	1.342	0	0	210
2021/09/14	2032	03/02/2022	10.65	Call	Bond Future	5,475.0800	5.4751	5,402.4300	5.4024	(1.327)	0	0	0
2021/09/14	2032	03/02/2022	10.65	Put	Bond Future	1,006.4200	1.0064	1,019.7200	1.0197	1.322	0	0	1,050
2021/09/14	2032	03/02/2022	9.67	Call	Bond Future	1,935.8100	1.9358	1,889.8300	1.8898	(2.375)	0	0	0
2021/09/14	2032	03/02/2022			Bond Future	9.8640	92.7499	9.8787	92.6639	0.148	0.0000	0.0000	0
2021/09/14	2032	03/02/2022	10.44	Call	Bond Future	4,589.7900	4.5898	4,521.2400	4.5212	(1.494)	0	0	0
2021/09/14	2032	03/02/2022	10.44	Put	Bond Future	1,285.3200	1.2853	1,302.7200	1.3027	1.354	0	0	0
2021/09/14	2032	03/02/2022	10.45	Call	Bond Future	4,630.9100	4.6309	4,562.1500	4.5621	(1.485)	0	0	0
2021/09/14	2032	03/02/2022	8.91	Call	Bond Future	473.5000	0.4735	454.8200	0.4548	(3.945)	0	0	198
2021/09/14	2032	03/02/2022	10.14	Call	Bond Future	3,421.9300	3.4219	3,360.8400	3.3608	(1.785)	0	0	0
2021/09/14	2032	03/02/2022	10.14	Put	Bond Future	1,817.9100	1.8179	1,842.7700	1.8428	1.368	0	0	97
2021/09/14	2032	03/02/2022	9.14	Put	Bond Future	5,189.6400	5.1896	5,249.0000	5.2490	1.144	0	0	0
2021/09/14	2032	03/02/2022	9.14	Call	Bond Future	792.2100	0.7922	765.6200	0.7656	(3.356)	0	0	97
2021/09/14	2032	03/02/2022	10.95	Call	Bond Future	6,800.5300	6.8005	6,723.4300	6.7234	(1.134)	0	0	0
2021/09/14	2032	03/02/2022	10.95	Put	Bond Future	705.0900	0.7051	713.9400	0.7139	1.255	0	0	400
2021/09/14	2032	03/02/2022	10.35	Call	Bond Future	4,224.9900	4.2250	4,158.4700	4.1585	(1.574)	0	0	0
2021/09/14	2032	03/02/2022	9.62	Put	Bond Future	3,255.2700	3.2553	3,297.0100	3.2970	1.282	0	0	0
2021/09/14	2032	03/02/2022	9.62	Call	Bond Future	1,804.2600	1.8043	1,760.0500	1.7600	(2.450)	0	0	210
2021/09/14	2032	03/02/2022	9.67	Put	Bond Future	3,086.9900	3.0870	3,126.9600	3.1270	1.295	0	0	1,050
2021/09/14	2032	03/02/2022	9.57	Put	Bond Future	3,430.1400	3.4301	3,473.6800	3.4737	1.269	0	0	0
2021/09/14	2032	03/02/2022	9.57	Call	Bond Future	1,677.9800	1.6780	1,635.5700	1.6356	(2.527)	0	0	1,050
2021/09/14	2032	05/05/2022	11.03	Call	Bond Future	6,603.6900	6.6037	6,536.2500	6.5363	(1.021)	0	0	0
2021/09/14	2032	05/05/2022	11.03	Put	Bond Future	1,309.8400	1.3098	1,324.3400	1.3243	1.107	0	0	0
2021/09/14	2032	05/05/2022	11.02	Put	Bond Future	1,321.2800	1.3213	1,335.9200	1.3359	1.108	0	0	0
2021/09/14	2032	05/05/2022	11.18	Call	Bond Future	7,225.1800	7.2252	7,155.8300	7.1558	(0.960)	0	0	0
2021/09/14	2032	05/05/2022	11.18	Put	Bond Future	1,148.0800	1.1481	1,160.6700	1.1607	1.097	0	0	780
2021/09/14	2032	05/05/2022			Bond Future	10.0634	89.6880	10.0778	89.6060	0.143	0.0000	0.0000	0
2021/09/14	2032	05/05/2022	11.04	Call	Bond Future	6,644.6400	6.6446	6,577.0700	6.5771	(1.017)	0	0	0
2021/09/14	2032	05/05/2022	11.04	Put	Bond Future	1,298.2700	1.2983	1,312.6400	1.3126	1.107	0	0	0
2021/09/14	2032	05/05/2022	11.02	Call	Bond Future	6,562.5600	6.5626	6,495.2600	6.4953	(1.026)	0	0	0
2021/09/14	2032	05/05/2022	9.58	Put	Bond Future	4,647.7100	4.6477	4,693.3700	4.6934	0.982	0	0	0
2021/09/14	2032	05/05/2022	9.58	Call	Bond Future	1,831.4000	1.8314	1,795.1200	1.7951	(1.981)	0	0	780
2021/09/14	2032	05/05/2022	10.18	Put	Bond Future	2,792.4400	2.7924	2,822.7600	2.8228	1.086	0	0	0
2021/09/14	2032	05/05/2022	10.18	Call	Bond Future	3,454.3200	3.4543	3,402.7000	3.4027	(1.494)	0	0	780
2021/09/14	2032	04/08/2022	10.21	Put	Bond Future	3,700.4400	3.7004	3,728.9400	3.7289	0.770	0	0	0
2021/09/14	2032	04/08/2022	10.22	Call	Bond Future	3,388.2300	3.3882	3,348.3600	3.3484	(1.177)	0	0	0
2021/09/14	2032	04/08/2022	10.20	Put	Bond Future	3,728.2100	3.7282	3,756.8900	3.7569	0.769	0	0	0
2021/09/14	2032	04/08/2022			Bond Future	10.2714	90.7190	10.2837	90.6508	0.120	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
2021/09/14	2032	04/08/2022	10.21	Call	Bond Future	3,359.9000	3.3599	3,320.2100	3.3202	(1.181)	0	0	0
2021/09/14	2032	04/08/2022	10.22	Put	Bond Future	3,673.1800	3.6732	3,701.5000	3.7015	0.771	0	0	0
2021/09/14	2032	04/08/2022	10.20	Call	Bond Future	3,332.0400	3.3320	3,292.5300	3.2925	(1.186)	0	0	0
2021/09/14	2033	04/11/2021			Bond Future	108.6422	108.6422	108.8761	108.8761	0.215	0.0000	0.0000	8,979
2021/09/14	2033	03/02/2022			Bond Future	109.8989	109.8989	110.1316	110.1316	0.212	0.0000	0.0000	0
2021/09/14	2033	05/05/2022			Bond Future	109.9316	109.9316	110.1730	110.1730	0.220	0.0000	0.0000	0
2021/09/14	2033	04/08/2022			Bond Future	111.2813	111.2813	111.5434	111.5434	0.236	0.0000	0.0000	0
2021/09/14	2037	04/11/2021	12.82	Put	Bond Future	5.0500	0.0051	4.6400	0.0046	(8.119)	0	0	0
2021/09/14	2037	04/11/2021	12.83	Call	Bond Future	13,937.5700	13.9376	13,914.9300	13.9149	(0.162)	0	0	0
2021/09/14	2037	04/11/2021	12.30	Call	Bond Future	11,165.2800	11.1653	11,141.5600	11.1416	(0.212)	0	0	0
2021/09/14	2037	04/11/2021	12.30	Put	Bond Future	25.7200	0.0257	24.2500	0.0242	(5.715)	0	0	600
2021/09/14	2037	04/11/2021	11.49	Put	Bond Future	192.6400	0.1926	187.1500	0.1871	(2.850)	0	0	0
2021/09/14	2037	04/11/2021	11.49	Call	Bond Future	6,728.0400	6.7280	6,700.3000	6.7003	(0.412)	0	0	600
2021/09/14	2037	04/11/2021			Bond Future	10.4556	87.5653	10.4589	87.5431	0.032	0.0000	0.0000	120,145
2021/09/14	2037	04/11/2021	12.82	Call	Bond Future	13,886.5600	13.8866	13,863.9000	13.8639	(0.163)	0	0	0
2021/09/14	2037	04/11/2021	12.83	Put	Bond Future	4.8700	0.0049	4.4800	0.0045	(8.008)	0	0	0
2021/09/14	2037	04/11/2021	12.81	Call	Bond Future	13,835.5100	13.8355	13,812.8400	13.8128	(0.164)	0	0	0
2021/09/14	2037	04/11/2021	12.81	Put	Bond Future	5.2400	0.0052	4.8200	0.0048	(8.015)	0	0	0
2021/09/14	2037	03/02/2022	11.46	Call	Bond Future	6,124.5100	6.1245	6,096.8000	6.0968	(0.452)	0	0	0
2021/09/14	2037	03/02/2022	11.47	Put	Bond Future	1,030.3600	1.0304	1,028.2400	1.0282	(0.206)	0	0	0
2021/09/14	2037	03/02/2022	11.45	Call	Bond Future	6,077.1800	6.0772	6,049.4900	6.0495	(0.456)	0	0	0
2021/09/14	2037	03/02/2022			Bond Future	10.6439	84.3026	10.6478	84.2769	0.037	0.0000	0.0000	0
2021/09/14	2037	03/02/2022	11.46	Put	Bond Future	1,042.5000	1.0425	1,040.4100	1.0404	(0.200)	0	0	0
2021/09/14	2037	03/02/2022	11.47	Call	Bond Future	6,171.7600	6.1718	6,144.0200	6.1440	(0.449)	0	0	0
2021/09/14	2037	03/02/2022	11.45	Put	Bond Future	1,054.6300	1.0546	1,052.5600	1.0526	(0.196)	0	0	0
2021/09/14	2037	05/05/2022	11.83	Call	Bond Future	7,452.4900	7.4525	7,429.9400	7.4299	(0.303)	0	0	0
2021/09/14	2037	05/05/2022	11.84	Put	Bond Future	1,477.7200	1.4777	1,476.3600	1.4764	(0.092)	0	0	0
2021/09/14	2037	05/05/2022	11.82	Call	Bond Future	7,408.0500	7.4080	7,385.5300	7.3855	(0.304)	0	0	0
2021/09/14	2037	05/05/2022			Bond Future	10.8372	85.2887	10.8405	85.2675	0.031	0.0000	0.0000	0
2021/09/14	2037	05/05/2022	11.83	Put	Bond Future	1,490.0100	1.4900	1,488.6600	1.4887	(0.091)	0	0	0
2021/09/14	2037	05/05/2022	11.84	Call	Bond Future	7,496.9600	7.4970	7,474.4000	7.4744	(0.301)	0	0	0
2021/09/14	2037	05/05/2022	11.82	Put	Bond Future	1,502.3900	1.5024	1,501.0700	1.5011	(0.088)	0	0	0
2021/09/14	2037	04/08/2022	10.90	Call	Bond Future	3,556.0600	3.5561	3,546.2500	3.5463	(0.276)	0	0	0
2021/09/14	2037	04/08/2022	10.91	Put	Bond Future	4,408.9300	4.4089	4,406.6900	4.4067	(0.051)	0	0	0
2021/09/14	2037	04/08/2022	10.89	Call	Bond Future	3,526.0300	3.5260	3,516.2500	3.5163	(0.277)	0	0	0
2021/09/14	2037	04/08/2022	10.89	Put	Bond Future	4,474.0800	4.4741	4,471.8900	4.4719	(0.049)	0	0	0
2021/09/14	2037	04/08/2022			Bond Future	11.0424	82.0127	11.0437	82.0051	0.011	0.0000	0.0000	0
2021/09/14	2037	04/08/2022	10.90	Put	Bond Future	4,441.4100	4.4414	4,439.1900	4.4392	(0.050)	0	0	50
2021/09/14	2037	04/08/2022	10.91	Call	Bond Future	3,586.2000	3.5862	3,576.3700	3.5764	(0.274)	0	0	0
2021/09/14	2037	04/08/2022	11.42	Call	Bond Future	5,291.1900	5.2912	5,280.4700	5.2805	(0.203)	0	0	0
2021/09/14	2037	04/08/2022	11.42	Put	Bond Future	3,010.7600	3.0108	3,007.6300	3.0076	(0.104)	0	0	50
2021/09/14	2037	04/08/2022	10.10	Put	Bond Future	7,692.7600	7.6928	7,693.3000	7.6933	0.007	0	0	0
2021/09/14	2037	04/08/2022	10.10	Call	Bond Future	1,562.5500	1.5625	1,555.5000	1.5555	(0.451)	0	0	50
2021/09/14	2038	04/11/2021			Bond Future	121.5889	121.5889	121.0426	121.0426	(0.449)	0.0000	0.0000	5,949
2021/09/14	2038	03/02/2022			Bond Future	121.2162	121.2162	120.6594	120.6594	(0.459)	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
2021/09/14	2038	05/05/2022			Bond Future	122.6621	122.6621	122.1051	122.1051	(0.454)	0.0000	0.0000	0
2021/09/14	2038	04/08/2022			Bond Future	122.3505	122.3505	121.8065	121.8065	(0.445)	0.0000	0.0000	0
2021/09/14	2040	04/11/2021	12.90	Call	Bond Future	14,403.4100	14.4034	14,488.7200	14.4887	0.592	0	0	0
2021/09/14	2040	04/11/2021	12.90	Put	Bond Future	7.6900	0.0077	6.7000	0.0067	(12.874)	0	0	0
2021/09/14	2040	04/11/2021	12.89	Call	Bond Future	14,349.7700	14.3498	14,435.0500	14.4351	0.594	0	0	0
2021/09/14	2040	04/11/2021	12.89	Put	Bond Future	7.9600	0.0080	6.9400	0.0069	(12.814)	0	0	0
2021/09/14	2040	04/11/2021			Bond Future	10.5929	89.6957	10.5809	89.7820	(0.113)	0.0000	0.0000	81,495
2021/09/14	2040	04/11/2021	12.91	Call	Bond Future	14,456.9900	14.4570	14,542.3300	14.5423	0.590	0	0	0
2021/09/14	2040	04/11/2021	12.91	Put	Bond Future	7.4300	0.0074	6.4700	0.0065	(12.921)	0	0	0
2021/09/14	2040	03/02/2022	11.58	Put	Bond Future	1,175.3700	1.1754	1,147.0700	1.1471	(2.408)	0	0	0
2021/09/14	2040	03/02/2022	11.59	Call	Bond Future	6,574.1100	6.5741	6,630.0500	6.6300	0.851	0	0	0
2021/09/14	2040	03/02/2022	11.57	Put	Bond Future	1,188.7100	1.1887	1,160.1800	1.1602	(2.400)	0	0	0
2021/09/14	2040	03/02/2022			Bond Future	10.7765	86.2068	10.7645	86.2909	(0.111)	0.0000	0.0000	0
2021/09/14	2040	03/02/2022	11.58	Call	Bond Future	6,524.0900	6.5241	6,579.8100	6.5798	0.854	0	0	0
2021/09/14	2040	03/02/2022	11.59	Put	Bond Future	1,162.1800	1.1622	1,134.1000	1.1341	(2.416)	0	0	0
2021/09/14	2040	03/02/2022	11.57	Call	Bond Future	6,474.1400	6.4741	6,529.6300	6.5296	0.857	0	0	0
2021/09/14	2040	05/05/2022	11.91	Put	Bond Future	1,606.4800	1.6065	1,577.3200	1.5773	(1.815)	0	0	0
2021/09/14	2040	05/05/2022	11.92	Call	Bond Future	7,729.8100	7.7298	7,790.7300	7.7907	0.788	0	0	0
2021/09/14	2040	05/05/2022	11.92	Put	Bond Future	1,592.8800	1.5929	1,563.9100	1.5639	(1.819)	0	0	0
2021/09/14	2040	05/05/2022	10.57	Put	Bond Future	5,176.8600	5.1769	5,115.7300	5.1157	(1.181)	0	0	0
2021/09/14	2040	05/05/2022	10.57	Call	Bond Future	2,420.3000	2.4203	2,449.0600	2.4491	1.188	0	0	1,200
2021/09/14	2040	05/05/2022	13.04	Call	Bond Future	13,116.0000	13.1160	13,191.5400	13.1915	0.576	0	0	0
2021/09/14	2040	05/05/2022	13.04	Put	Bond Future	645.7900	0.6458	631.4400	0.6314	(2.222)	0	0	1,200
2021/09/14	2040	05/05/2022			Bond Future	10.9645	87.2152	10.9513	87.3051	(0.120)	0.0000	0.0000	0
2021/09/14	2040	05/05/2022	11.91	Call	Bond Future	7,682.8800	7.6829	7,743.6100	7.7436	0.790	0	0	0
2021/09/14	2040	05/05/2022	11.90	Call	Bond Future	7,636.0000	7.6360	7,696.5500	7.6965	0.793	0	0	0
2021/09/14	2040	05/05/2022	11.90	Put	Bond Future	1,620.2100	1.6202	1,590.8700	1.5909	(1.811)	0	0	0
2021/09/14	2040	05/05/2022	9.82	Put	Bond Future	9,213.8400	9.2138	9,135.8100	9.1358	(0.847)	0	0	0
2021/09/14	2040	05/05/2022	9.82	Call	Bond Future	818.3600	0.8184	830.2200	0.8302	1.449	0	0	1,200
2021/09/14	2040	04/08/2022	11.05	Call	Bond Future	3,842.5100	3.8425	3,888.4700	3.8885	1.196	0	0	0
2021/09/14	2040	04/08/2022	11.05	Put	Bond Future	4,601.6600	4.6017	4,542.4400	4.5424	(1.287)	0	0	0
2021/09/14	2040	04/08/2022			Bond Future	11.1638	83.7107	11.1480	83.8158	(0.142)	0.0000	0.0000	0
2021/09/14	2040	04/08/2022	11.04	Call	Bond Future	3,809.7600	3.8098	3,855.4500	3.8555	1.199	0	0	0
2021/09/14	2040	04/08/2022	11.04	Put	Bond Future	4,636.1000	4.6361	4,576.6100	4.5766	(1.283)	0	0	0
2021/09/14	2040	04/08/2022	11.03	Call	Bond Future	3,777.4600	3.7775	3,822.8800	3.8229	1.202	0	0	0
2021/09/14	2040	04/08/2022	11.03	Put	Bond Future	4,671.0800	4.6711	4,611.3200	4.6113	(1.279)	0	0	0
2021/09/14	2044	04/11/2021	12.91	Call	Bond Future	14,380.1000	14.3801	14,428.8900	14.4289	0.339	0	0	0
2021/09/14	2044	04/11/2021	12.91	Put	Bond Future	9.3500	0.0094	8.3400	0.0083	(10.802)	0	0	0
2021/09/14	2044	04/11/2021			Bond Future	10.6224	86.5133	10.6156	86.5631	(0.064)	0.0000	0.0000	60,612
2021/09/14	2044	04/11/2021	12.90	Call	Bond Future	14,326.9400	14.3269	14,375.7000	14.3757	0.340	0	0	0
2021/09/14	2044	04/11/2021	12.90	Put	Bond Future	9.6700	0.0097	8.6300	0.0086	(10.755)	0	0	0
2021/09/14	2044	04/11/2021	12.89	Call	Bond Future	14,273.7200	14.2737	14,322.4500	14.3224	0.341	0	0	0
2021/09/14	2044	04/11/2021	12.89	Put	Bond Future	10.0000	0.0100	8.9300	0.0089	(10.700)	0	0	0
2021/09/14	2044	03/02/2022	11.60	Call	Bond Future	6,616.1000	6.6161	6,643.6000	6.6436	0.416	0	0	0
2021/09/14	2044	03/02/2022	11.60	Put	Bond Future	1,182.9900	1.1830	1,163.1800	1.1632	(1.675)	0	0	0
2021/09/14	2044	03/02/2022	11.59	Call	Bond Future	6,565.6700	6.5657	6,593.0300	6.5930	0.417	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
2021/09/14	2044	03/02/2022	11.59	Put	Bond Future	1,196.4600	1.1965	1,176.5100	1.1765	(1.667)	0	0	0
2021/09/14	2044	03/02/2022			Bond Future	10.7964	83.1134	10.7898	83.1608	(0.061)	0.0000	0.0000	0
2021/09/14	2044	03/02/2022	11.61	Call	Bond Future	6,666.7500	6.6667	6,694.3900	6.6944	0.415	0	0	0
2021/09/14	2044	03/02/2022	11.61	Put	Bond Future	1,169.8300	1.1698	1,150.1600	1.1502	(1.681)	0	0	0
2021/09/14	2044	05/05/2022	11.92	Call	Bond Future	7,779.5000	7.7795	7,812.1600	7.8122	0.420	0	0	0
2021/09/14	2044	05/05/2022	11.92	Put	Bond Future	1,610.6600	1.6107	1,590.7800	1.5908	(1.234)	0	0	0
2021/09/14	2044	05/05/2022	11.91	Call	Bond Future	7,732.2000	7.7322	7,764.7500	7.7648	0.421	0	0	0
2021/09/14	2044	05/05/2022	11.91	Put	Bond Future	1,624.4400	1.6244	1,604.4500	1.6044	(1.231)	0	0	0
2021/09/14	2044	05/05/2022			Bond Future	10.9742	84.0857	10.9667	84.1382	(0.069)	0.0000	0.0000	0
2021/09/14	2044	05/05/2022	11.93	Call	Bond Future	7,827.0500	7.8271	7,859.8300	7.8598	0.419	0	0	0
2021/09/14	2044	05/05/2022	11.93	Put	Bond Future	1,597.2200	1.5972	1,577.4600	1.5775	(1.237)	0	0	0
2021/09/14	2044	04/08/2022	11.09	Call	Bond Future	4,004.4000	4.0044	4,031.9400	4.0319	0.688	0	0	0
2021/09/14	2044	04/08/2022	11.09	Put	Bond Future	4,496.5000	4.4965	4,457.1300	4.4571	(0.876)	0	0	0
2021/09/14	2044	04/08/2022	11.08	Call	Bond Future	3,970.5900	3.9706	3,997.9600	3.9980	0.689	0	0	0
2021/09/14	2044	04/08/2022	11.08	Put	Bond Future	4,531.1100	4.5311	4,491.5700	4.4916	(0.873)	0	0	0
2021/09/14	2044	04/08/2022			Bond Future	11.1623	80.6704	11.1525	80.7373	(0.089)	0.0000	0.0000	0
2021/09/14	2044	04/08/2022	11.10	Call	Bond Future	4,038.3300	4.0383	4,066.0400	4.0660	0.686	0	0	0
2021/09/14	2044	04/08/2022	11.10	Put	Bond Future	4,462.1100	4.4621	4,422.9100	4.4229	(0.879)	0	0	0
2021/09/14	2046	04/11/2021			Bond Future	109.2376	109.2376	108.7809	108.7809	(0.418)	0.0000	0.0000	17,210
2021/09/14	2046	03/02/2022			Bond Future	110.5012	110.5012	110.0354	110.0354	(0.422)	0.0000	0.0000	0
2021/09/14	2046	05/05/2022			Bond Future	109.9368	109.9368	109.4715	109.4715	(0.423)	0.0000	0.0000	0
2021/09/14	2046	04/08/2022			Bond Future	111.2868	111.2868	110.8334	110.8334	(0.407)	0.0000	0.0000	0
2021/09/14	2050	04/11/2021			Bond Future	112.9246	112.9246	112.0922	112.0922	(0.737)	0.0000	0.0000	8,607
2021/09/14	2050	03/02/2022			Bond Future	112.2531	112.2531	111.4072	111.4072	(0.754)	0.0000	0.0000	0
2021/09/14	2050	05/05/2022			Bond Future	113.5920	113.5920	112.7423	112.7423	(0.748)	0.0000	0.0000	0
2021/09/14	2050	04/08/2022			Bond Future	112.9688	112.9688	112.1266	112.1266	(0.746)	0.0000	0.0000	0
2021/09/14	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/09/14	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/09/14	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/09/14	AL37	04/11/2021			Index Future	807.2470	807.2470	807.3140	807.3140	0.008	0.0000	0.0000	0
2021/09/14	AL37	03/02/2022			Index Future	816.3810	816.3810	816.4190	816.4190	0.005	0.0000	0.0000	0
2021/09/14	AL37	05/05/2022			Index Future	825.9160	825.9160	825.9990	825.9990	0.010	0.0000	0.0000	0
2021/09/14	AL37	04/08/2022			Index Future	835.7550	835.7550	835.9690	835.9690	0.026	0.0000	0.0000	0
2021/09/14	AL7T	04/11/2021			Index Future	927.6450	927.6450	927.1960	927.1960	(0.048)	0.0000	0.0000	0
2021/09/14	AL7T	03/02/2022			Index Future	938.1410	938.1410	937.6530	937.6530	(0.052)	0.0000	0.0000	0
2021/09/14	AL7T	05/05/2022			Index Future	949.0990	949.0990	948.6550	948.6550	(0.047)	0.0000	0.0000	0
2021/09/14	AL7T	04/08/2022			Index Future	960.4050	960.4050	960.1060	960.1060	(0.031)	0.0000	0.0000	0
2021/09/14	ALBI	04/11/2021			Index Future	817.3140	817.3140	817.4640	817.4640	0.018	0.0000	0.0000	119
2021/09/14	ALBI	03/02/2022			Index Future	826.5620	826.5620	826.6840	826.6840	0.015	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
2021/09/14	ALBI	05/05/2022			Index Future	836.2160	836.2160	836.3840	836.3840	0.020	0.0000	0.0000	0
2021/09/14	ALBI	04/08/2022			Index Future	846.1770	846.1770	846.4800	846.4800	0.036	0.0000	0.0000	0
2021/09/14	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/09/14	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/09/14	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/09/14	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/09/14	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/09/14	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/09/14	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/09/14	C040	06/10/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/09/14	C040	31/01/2040			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/09/14	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/09/14	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/09/14	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/09/14	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/09/14	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/09/14	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/09/14	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2021/09/14	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/09/14	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/09/14	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/09/14	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/09/14	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/09/14	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
2021/09/14	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/09/14	C303	28/02/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/09/14	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/09/14	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/09/14	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/09/14	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/09/14	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/09/14	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/09/14	ES33	04/11/2021			Bond Future	11.1980	77.1764	11.1906	77.2160	(0.066)	0.0000	0.0000	350
2021/09/14	ES33	03/02/2022			Bond Future	11.4358	78.0691	11.4287	78.1064	(0.063)	0.0000	0.0000	0
2021/09/14	ES33	05/05/2022			Bond Future	11.6755	75.2231	11.6672	75.2651	(0.071)	0.0000	0.0000	0
2021/09/14	ES33	04/08/2022			Bond Future	11.9262	76.0993	11.9150	76.1541	(0.094)	0.0000	0.0000	0
2021/09/14	ES42	04/11/2021			Bond Future	11.6899	75.7234	11.6775	75.7996	(0.106)	0.0000	0.0000	4,779
2021/09/14	ES42	03/02/2022			Bond Future	11.9063	76.5999	11.8938	76.6743	(0.105)	0.0000	0.0000	0
2021/09/14	ES42	05/05/2022			Bond Future	12.1318	73.2555	12.1180	73.3349	(0.114)	0.0000	0.0000	0
2021/09/14	ES42	04/08/2022			Bond Future	12.3612	74.1072	12.3446	74.1999	(0.134)	0.0000	0.0000	0
2021/09/14	GOVI	04/11/2021	728.41	Call	GOVI	786,520.0000	78.6520	787,590.0000	78.7590	0.136	0	0	0
2021/09/14	GOVI	04/11/2021	728.41	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/09/14	GOVI	04/11/2021	728.40	Call	GOVI	786,620.0000	78.6620	787,690.0000	78.7690	0.136	0	0	0
2021/09/14	GOVI	04/11/2021	728.40	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/09/14	GOVI	04/11/2021			GOVI	807.0620	807.0620	807.1690	807.1690	0.013	0.0000	0.0000	992
2021/09/14	GOVI	04/11/2021	728.42	Call	GOVI	786,420.0000	78.6420	787,490.0000	78.7490	0.136	0	0	0
2021/09/14	GOVI	04/11/2021	728.42	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/09/14	GOVI	03/02/2022	792.76	Call	GOVI	234,330.0000	23.4330	235,130.0000	23.5130	0.341	0	0	0
2021/09/14	GOVI	03/02/2022	792.76	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/09/14	GOVI	03/02/2022			GOVI	816.1930	816.1930	816.2730	816.2730	0.010	0.0000	0.0000	0
2021/09/14	GOVI	03/02/2022	792.75	Call	GOVI	234,430.0000	23.4430	235,230.0000	23.5230	0.341	0	0	0
2021/09/14	GOVI	03/02/2022	792.75	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/09/14	GOVI	03/02/2022	792.74	Call	GOVI	234,530.0000	23.4530	235,330.0000	23.5330	0.341	0	0	0
2021/09/14	GOVI	03/02/2022	792.74	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/09/14	GOVI	05/05/2022	788.25	Call	GOVI	374,770.0000	37.4770	376,010.0000	37.6010	0.331	0	0	0
2021/09/14	GOVI	05/05/2022	788.25	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/09/14	GOVI	05/05/2022			GOVI	825.7270	825.7270	825.8510	825.8510	0.015	0.0000	0.0000	0
2021/09/14	GOVI	05/05/2022	788.24	Call	GOVI	374,870.0000	37.4870	376,110.0000	37.6110	0.331	0	0	0
2021/09/14	GOVI	05/05/2022	788.24	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/09/14	GOVI	05/05/2022	788.23	Call	GOVI	374,970.0000	37.4970	376,210.0000	37.6210	0.331	0	0	0
2021/09/14	GOVI	05/05/2022	788.23	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/09/14	GOVI	04/08/2022	819.28	Call	GOVI	162,830.0000	16.2830	165,390.0000	16.5390	1.572	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
2021/09/14	GOVI	04/08/2022	819.28	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/09/14	GOVI	04/08/2022			GOVI	835.5630	835.5630	835.8190	835.8190	0.031	0.0000	0.0000	0
2021/09/14	GOVI	04/08/2022	819.27	Call	GOVI	162,930.0000	16.2930	165,490.0000	16.5490	1.571	0	0	0
2021/09/14	GOVI	04/08/2022	819.27	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/09/14	GOVI	04/08/2022	819.26	Call	GOVI	163,030.0000	16.3030	165,590.0000	16.5590	1.570	0	0	0
2021/09/14	GOVI	04/08/2022	819.26	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/09/14	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2021/09/14	IGOV	04/11/2021			Index Future	298.2150	298.2150	297.5770	297.5770	(0.214)	0.0000	0.0000	475
2021/09/14	IGOV	03/02/2022			Index Future	301.6630	301.6630	301.0060	301.0060	(0.218)	0.0000	0.0000	0
2021/09/14	IGOV	05/05/2022			Index Future	305.2590	305.2590	304.6100	304.6100	(0.213)	0.0000	0.0000	0
2021/09/14	IGOV	04/08/2022			Index Future	308.9670	308.9670	308.3590	308.3590	(0.197)	0.0000	0.0000	0
2021/09/14	IS05	21/09/2021			Interest Rate Swap	89.4200	89.4200	89.4200	89.4200	0.000	0.0000	0.0000	0
2021/09/14	IS05	21/12/2021			Interest Rate Swap	90.7000	90.7000	90.7000	90.7000	0.000	0.0000	0.0000	51
2021/09/14	IS05	15/03/2022			Interest Rate Swap	90.1300	90.1300	90.1300	90.1300	0.000	0.0000	0.0000	0
2021/09/14	IS05	21/06/2022			Interest Rate Swap	90.2900	90.2900	90.2900	90.2900	0.000	0.0000	0.0000	0
2021/09/14	IS05	20/09/2022			Interest Rate Swap	93.5000	93.5000	93.5000	93.5000	0.000	0.0000	0.0000	0
2021/09/14	IS05	20/12/2022			Interest Rate Swap	94.0600	94.0600	94.0600	94.0600	0.000	0.0000	0.0000	0
2021/09/14	IS05	22/03/2023			Interest Rate Swap	86.5400	86.5400	86.5400	86.5400	0.000	0.0000	0.0000	0
2021/09/14	IS05	20/06/2023			Interest Rate Swap	92.1700	92.1700	92.1700	92.1700	0.000	0.0000	0.0000	0
2021/09/14	IS05	19/09/2023			Interest Rate Swap	94.8800	94.8800	94.8800	94.8800	0.000	0.0000	0.0000	0
2021/09/14	IS10	17/12/2025			Interest Rate Swap	80.2800	80.2800	80.2800	80.2800	0.000	0.0000	0.0000	0
2021/09/14	IS10	16/03/2026			Interest Rate Swap	76.8200	76.8200	76.8200	76.8200	0.000	0.0000	0.0000	0
2021/09/14	IS10	15/06/2026			Interest Rate Swap	75.2400	75.2400	75.2400	75.2400	0.000	0.0000	0.0000	0
2021/09/14	IS10	21/09/2026			Interest Rate Swap	77.2700	77.2700	77.2700	77.2700	0.000	0.0000	0.0000	0
2021/09/14	IS10	21/12/2026			Interest Rate Swap	81.3000	81.3000	81.3000	81.3000	0.000	0.0000	0.0000	0
2021/09/14	IS10	15/03/2027			Interest Rate Swap	79.8000	79.8000	79.8000	79.8000	0.000	0.0000	0.0000	0
2021/09/14	IS10	21/06/2027			Interest Rate Swap	81.8600	81.8600	81.8600	81.8600	0.000	0.0000	0.0000	0
2021/09/14	IS10	20/09/2027			Interest Rate Swap	87.6100	87.6100	87.6100	87.6100	0.000	0.0000	0.0000	0
2021/09/14	IS10	20/12/2027			Interest Rate Swap	87.9400	87.9400	87.9400	87.9400	0.000	0.0000	0.0000	0
2021/09/14	IS10	22/03/2028			Interest Rate Swap	80.8900	80.8900	80.8900	80.8900	0.000	0.0000	0.0000	0
2021/09/14	IS10	20/06/2028			Interest Rate Swap	88.6800	88.6800	88.6800	88.6800	0.000	0.0000	0.0000	0
2021/09/14	IS10	19/09/2028			Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0.000	0.0000	0.0000	0
2021/09/14	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2021/09/14	JBAF	15/09/2021			Jibar Tradeable Future	3.6750	96.3250	3.6550	96.3450	(0.544)	0.0000	0.0000	30,000
2021/09/14	JBAF	20/10/2021			Jibar Tradeable Future	3.7250	96.2750	3.7250	96.2750	0.000	0.0000	0.0000	0
2021/09/14	JBAF	17/11/2021			Jibar Tradeable Future	3.7400	96.2600	3.7400	96.2600	0.000	0.0000	0.0000	50,000
2021/09/14	JBAF	15/12/2021			Jibar Tradeable Future	3.8550	96.1450	3.8650	96.1350	0.259	0.0000	0.0000	0
2021/09/14	JBAF	19/01/2022			Jibar Tradeable Future	3.9000	96.1000	3.9100	96.0900	0.256	0.0000	0.0000	0
2021/09/14	JBAF	16/02/2022			Jibar Tradeable Future	4.0700	95.9300	4.0800	95.9200	0.246	0.0000	0.0000	0
2021/09/14	JBAF	16/03/2022			Jibar Tradeable Future	4.1200	95.8800	4.1400	95.8600	0.485	0.0000	0.0000	0
2021/09/14	JBAF	15/06/2022			Jibar Tradeable Future	4.5350	95.4650	4.5450	95.4550	0.221	0.0000	0.0000	472
2021/09/14	JBAF	21/09/2022			Jibar Tradeable Future	4.8200	95.1800	4.8500	95.1500	0.622	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
2021/09/14	JBAF	21/12/2022			Jibar Tradeable Future	5.1700	94.8300	5.1900	94.8100	0.387	0.0000	0.0000	68
2021/09/14	JBAF	15/03/2023			Jibar Tradeable Future	5.3950	94.6050	5.4150	94.5850	0.371	0.0000	0.0000	0
2021/09/14	JBAF	21/06/2023			Jibar Tradeable Future	5.6950	94.3050	5.7050	94.2950	0.176	0.0000	0.0000	0
2021/09/14	R023	04/11/2021	4.91	Call	Bond Future	93.0300	0.0930	88.9600	0.0890	(4.375)	0	0	0
2021/09/14	R023	04/11/2021	4.91	Put	Bond Future	211.1800	0.2112	214.5800	0.2146	1.610	0	0	0
2021/09/14	R023	04/11/2021	4.90	Call	Bond Future	87.7500	0.0878	83.8100	0.0838	(4.490)	0	0	0
2021/09/14	R023	04/11/2021	4.90	Put	Bond Future	218.7400	0.2187	222.2700	0.2223	1.614	0	0	0
2021/09/14	R023	04/11/2021			Bond Future	5.0021	104.9216	5.0079	104.9141	0.117	0.0000	0.0000	14,769
2021/09/14	R023	04/11/2021	4.92	Call	Bond Future	98.4900	0.0985	94.3000	0.0943	(4.254)	0	0	0
2021/09/14	R023	04/11/2021	4.92	Put	Bond Future	203.8000	0.2038	207.0800	0.2071	1.609	0	0	0
2021/09/14	R023	03/02/2022	5.08	Call	Bond Future	224.7300	0.2247	218.5500	0.2186	(2.750)	0	0	0
2021/09/14	R023	03/02/2022	5.08	Put	Bond Future	267.2600	0.2673	272.4100	0.2724	1.927	0	0	0
2021/09/14	R023	03/02/2022			Bond Future	5.1211	106.1095	5.1320	106.0981	0.214	0.0000	0.0000	0
2021/09/14	R023	03/02/2022	5.07	Call	Bond Future	219.3500	0.2193	213.2400	0.2132	(2.786)	0	0	0
2021/09/14	R023	03/02/2022	5.07	Put	Bond Future	272.2500	0.2723	277.4700	0.2775	1.917	0	0	0
2021/09/14	R023	03/02/2022	5.06	Call	Bond Future	214.0400	0.2140	208.0200	0.2080	(2.813)	0	0	0
2021/09/14	R023	03/02/2022	5.06	Put	Bond Future	277.3000	0.2773	282.6100	0.2826	1.915	0	0	0
2021/09/14	R023	05/05/2022	6.31	Call	Bond Future	898.7900	0.8988	893.4900	0.8935	(0.590)	0	0	0
2021/09/14	R023	05/05/2022	6.31	Put	Bond Future	56.0600	0.0561	56.4900	0.0565	0.767	0	0	0
2021/09/14	R023	05/05/2022			Bond Future	5.2427	103.4397	5.2499	103.4340	0.138	0.0000	0.0000	0
2021/09/14	R023	05/05/2022	6.30	Call	Bond Future	891.7000	0.8917	886.4100	0.8864	(0.593)	0	0	0
2021/09/14	R023	05/05/2022	6.30	Put	Bond Future	56.8100	0.0568	57.2500	0.0572	0.775	0	0	0
2021/09/14	R023	05/05/2022	6.29	Call	Bond Future	884.7900	0.8848	879.5100	0.8795	(0.597)	0	0	0
2021/09/14	R023	05/05/2022	6.29	Put	Bond Future	57.7500	0.0578	58.2000	0.0582	0.779	0	0	0
2021/09/14	R023	04/08/2022	6.05	Call	Bond Future	463.9800	0.4640	471.5600	0.4716	1.634	0	0	0
2021/09/14	R023	04/08/2022	6.05	Put	Bond Future	119.4900	0.1195	115.9000	0.1159	(3.004)	0	0	0
2021/09/14	R023	04/08/2022			Bond Future	5.4265	104.6552	5.4064	104.6664	(0.371)	0.0000	0.0000	0
2021/09/14	R023	04/08/2022	6.04	Call	Bond Future	459.7700	0.4598	467.3200	0.4673	1.642	0	0	0
2021/09/14	R023	04/08/2022	6.04	Put	Bond Future	120.7900	0.1208	117.1700	0.1172	(2.997)	0	0	0
2021/09/14	R023	04/08/2022	6.03	Call	Bond Future	455.5800	0.4556	463.1000	0.4631	1.651	0	0	0
2021/09/14	R023	04/08/2022	6.03	Put	Bond Future	122.1000	0.1221	118.4500	0.1185	(2.989)	0	0	0
2021/09/14	R035	04/11/2021	12.53	Call	Bond Future	13,553.3900	13.5534	13,599.2400	13.5992	0.338	0	0	0
2021/09/14	R035	04/11/2021	12.53	Put	Bond Future	6.2000	0.0062	5.4900	0.0055	(11.452)	0	0	0
2021/09/14	R035	04/11/2021	11.75	Put	Bond Future	60.9300	0.0609	56.2900	0.0563	(7.615)	0	0	782
2021/09/14	R035	04/11/2021	11.08	Call	Bond Future	5,633.6900	5.6337	5,664.9600	5.6650	0.555	0	0	0
2021/09/14	R035	04/11/2021	11.08	Put	Bond Future	309.0800	0.3091	293.7900	0.2938	(4.947)	0	0	782
2021/09/14	R035	04/11/2021	10.23	Put	Bond Future	1,797.6800	1.7977	1,757.6400	1.7576	(2.227)	0	0	0
2021/09/14	R035	04/11/2021	10.12	Put	Bond Future	2,187.9900	2.1880	2,145.1900	2.1452	(1.956)	0	0	0
2021/09/14	R035	04/11/2021	10.12	Call	Bond Future	1,343.3400	1.3433	1,347.1000	1.3471	0.280	0	0	400
2021/09/14	R035	04/11/2021	10.62	Put	Bond Future	832.0400	0.8320	803.9800	0.8040	(3.372)	0	0	0
2021/09/14	R035	04/11/2021	10.62	Call	Bond Future	3,278.3000	3.2783	3,296.8000	3.2968	0.564	0	0	400
2021/09/14	R035	04/11/2021	11.20	Put	Bond Future	236.2900	0.2363	223.5600	0.2236	(5.387)	0	0	350
2021/09/14	R035	04/11/2021	10.60	Call	Bond Future	3,185.0900	3.1851	3,202.9600	3.2030	0.561	0	0	0
2021/09/14	R035	04/11/2021	10.60	Put	Bond Future	867.1600	0.8672	838.4700	0.8385	(3.309)	0	0	350
2021/09/14	R035	04/11/2021	10.11	Put	Bond Future	2,226.2000	2.2262	2,183.1700	2.1832	(1.933)	0	0	0
2021/09/14	R035	04/11/2021	10.11	Call	Bond Future	1,313.9400	1.3139	1,317.4700	1.3175	0.269	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
2021/09/14	R035	04/11/2021			Bond Future	10.2458	91.8505	10.2388	91.8970	(0.068)	0.0000	0.0000	79,848
2021/09/14	R035	04/11/2021	12.52	Call	Bond Future	13,501.0100	13.5010	13,546.8400	13.5468	0.339	0	0	0
2021/09/14	R035	04/11/2021	12.52	Put	Bond Future	6.4300	0.0064	5.7000	0.0057	(11.353)	0	0	0
2021/09/14	R035	04/11/2021	12.51	Call	Bond Future	13,448.5800	13.4486	13,494.3800	13.4944	0.341	0	0	0
2021/09/14	R035	04/11/2021	12.51	Put	Bond Future	6.6700	0.0067	5.9100	0.0059	(11.394)	0	0	0
2021/09/14	R035	04/11/2021	11.75	Call	Bond Future	9,338.2300	9.3382	9,380.1500	9.3801	0.449	0	0	0
2021/09/14	R035	04/11/2021	10.23	Call	Bond Future	1,692.0400	1.6920	1,698.5600	1.6986	0.385	0	0	782
2021/09/14	R035	04/11/2021	13.82	Call	Bond Future	19,906.0400	19.9060	19,952.5900	19.9526	0.234	0	0	0
2021/09/14	R035	04/11/2021	13.82	Put	Bond Future	0.0300	0.0000	0.0200	0.0000	(33.333)	0	0	400
2021/09/14	R035	04/11/2021	11.20	Call	Bond Future	6,289.2500	6.2892	6,323.0800	6.3231	0.538	0	0	0
2021/09/14	R035	04/11/2021	10.26	Put	Bond Future	1,700.7600	1.7008	1,661.5500	1.6616	(2.305)	0	0	0
2021/09/14	R035	04/11/2021	10.26	Call	Bond Future	1,795.1800	1.7952	1,802.5300	1.8025	0.409	0	0	150
2021/09/14	R035	03/02/2022	11.23	Call	Bond Future	5,994.8600	5.9949	6,020.0600	6.0201	0.420	0	0	0
2021/09/14	R035	03/02/2022	11.23	Put	Bond Future	1,105.5000	1.1055	1,086.9000	1.0869	(1.682)	0	0	0
2021/09/14	R035	03/02/2022	11.22	Call	Bond Future	5,947.9700	5.9480	5,973.0300	5.9730	0.421	0	0	0
2021/09/14	R035	03/02/2022	11.22	Put	Bond Future	1,118.3500	1.1183	1,099.6100	1.0996	(1.676)	0	0	0
2021/09/14	R035	03/02/2022	11.39	Call	Bond Future	6,756.0800	6.7561	6,783.3600	6.7834	0.404	0	0	0
2021/09/14	R035	03/02/2022	11.39	Put	Bond Future	919.2100	0.9192	902.6900	0.9027	(1.797)	0	0	683
2021/09/14	R035	03/02/2022	10.65	Call	Bond Future	3,492.7400	3.4927	3,509.0700	3.5091	0.468	0	0	0
2021/09/14	R035	03/02/2022	11.73	Call	Bond Future	8,419.8100	8.4198	8,450.9400	8.4509	0.370	0	0	0
2021/09/14	R035	03/02/2022	11.73	Put	Bond Future	620.3400	0.6203	607.6700	0.6077	(2.042)	0	0	280
2021/09/14	R035	03/02/2022	11.03	Call	Bond Future	5,074.2200	5.0742	5,096.5900	5.0966	0.441	0	0	0
2021/09/14	R035	03/02/2022	11.28	Call	Bond Future	6,230.7100	6.2307	6,256.5800	6.2566	0.415	0	0	0
2021/09/14	R035	03/02/2022	11.28	Put	Bond Future	1,043.5800	1.0436	1,025.6500	1.0256	(1.718)	0	0	200
2021/09/14	R035	03/02/2022	10.26	Put	Bond Future	3,371.9500	3.3719	3,338.2600	3.3383	(0.999)	0	0	0
2021/09/14	R035	03/02/2022	10.26	Call	Bond Future	2,169.1200	2.1691	2,179.2300	2.1792	0.466	0	0	200
2021/09/14	R035	03/02/2022	11.05	Put	Bond Future	1,359.7700	1.3598	1,338.6300	1.3386	(1.555)	0	0	1,600
2021/09/14	R035	03/02/2022	10.35	Put	Bond Future	3,057.3200	3.0573	3,025.0000	3.0250	(1.057)	0	0	0
2021/09/14	R035	03/02/2022	10.35	Call	Bond Future	2,445.9400	2.4459	2,457.4200	2.4574	0.469	0	0	1,600
2021/09/14	R035	03/02/2022	9.92	Put	Bond Future	4,753.7900	4.7538	4,715.6000	4.7156	(0.803)	0	0	0
2021/09/14	R035	03/02/2022	9.92	Call	Bond Future	1,265.6700	1.2657	1,271.2800	1.2713	0.443	0	0	200
2021/09/14	R035	03/02/2022	10.61	Call	Bond Future	3,342.6600	3.3427	3,358.3200	3.3583	0.468	0	0	0
2021/09/14	R035	03/02/2022	10.61	Put	Bond Future	2,276.2500	2.2763	2,248.1100	2.2481	(1.236)	0	0	200
2021/09/14	R035	03/02/2022	11.11	Call	Bond Future	5,437.7800	5.4378	5,461.3000	5.4613	0.433	0	0	0
2021/09/14	R035	03/02/2022			Bond Future	10.4439	92.8904	10.4372	92.9342	(0.065)	0.0000	0.0000	0
2021/09/14	R035	03/02/2022	11.24	Call	Bond Future	6,041.8300	6.0418	6,067.1600	6.0672	0.419	0	0	0
2021/09/14	R035	03/02/2022	11.24	Put	Bond Future	1,092.8000	1.0928	1,074.3300	1.0743	(1.690)	0	0	0
2021/09/14	R035	03/02/2022	10.65	Put	Bond Future	2,172.2100	2.1722	2,144.7400	2.1447	(1.265)	0	0	683
2021/09/14	R035	03/02/2022	9.70	Put	Bond Future	5,834.7900	5.8348	5,794.3600	5.7944	(0.693)	0	0	0
2021/09/14	R035	03/02/2022	9.70	Call	Bond Future	823.9000	0.8239	827.2700	0.8273	0.409	0	0	683
2021/09/14	R035	03/02/2022	11.03	Put	Bond Future	1,391.4100	1.3914	1,369.9800	1.3700	(1.540)	0	0	280
2021/09/14	R035	03/02/2022	10.10	Put	Bond Future	3,979.6500	3.9796	3,943.7000	3.9437	(0.903)	0	0	0
2021/09/14	R035	03/02/2022	10.10	Call	Bond Future	1,711.5300	1.7115	1,719.3800	1.7194	0.459	0	0	280
2021/09/14	R035	03/02/2022	11.88	Call	Bond Future	9,165.6300	9.1656	9,198.2100	9.1982	0.355	0	0	0
2021/09/14	R035	03/02/2022	11.88	Put	Bond Future	521.7600	0.5218	510.5400	0.5105	(2.150)	0	0	1,800
2021/09/14	R035	03/02/2022	11.05	Call	Bond Future	5,164.3600	5.1644	5,187.0200	5.1870	0.439	0	0	0
2021/09/14	R035	03/02/2022	11.11	Put	Bond Future	1,269.3700	1.2694	1,249.0900	1.2491	(1.598)	0	0	200
2021/09/14	R035	05/05/2022	11.64	Call	Bond Future	7,487.2200	7.4872	7,517.9900	7.5180	0.411	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
2021/09/14	R035	05/05/2022	11.64	Put	Bond Future	1,494.6300	1.4946	1,476.0600	1.4761	(1.242)	0	0	0
2021/09/14	R035	05/05/2022	11.63	Call	Bond Future	7,442.9100	7.4429	7,473.5800	7.4736	0.412	0	0	0
2021/09/14	R035	05/05/2022	11.63	Put	Bond Future	1,507.2500	1.5072	1,488.5800	1.4886	(1.239)	0	0	0
2021/09/14	R035	05/05/2022			Bond Future	10.6393	89.4987	10.6315	89.5480	(0.074)	0.0000	0.0000	0
2021/09/14	R035	05/05/2022	11.65	Call	Bond Future	7,531.8000	7.5318	7,562.6700	7.5627	0.410	0	0	0
2021/09/14	R035	05/05/2022	11.65	Put	Bond Future	1,482.3400	1.4823	1,463.8700	1.4639	(1.246)	0	0	0
2021/09/14	R035	04/08/2022	10.73	Call	Bond Future	3,641.8100	3.6418	3,667.6600	3.6677	0.710	0	0	0
2021/09/14	R035	04/08/2022	10.73	Put	Bond Future	4,349.4200	4.3494	4,310.6800	4.3107	(0.891)	0	0	0
2021/09/14	R035	04/08/2022	10.72	Call	Bond Future	3,611.2900	3.6113	3,636.9900	3.6370	0.712	0	0	0
2021/09/14	R035	04/08/2022	10.72	Put	Bond Future	4,380.8400	4.3808	4,341.9500	4.3419	(0.888)	0	0	0
2021/09/14	R035	04/08/2022	11.13	Put	Bond Future	3,236.5400	3.2365	3,203.9900	3.2040	(1.006)	0	0	100
2021/09/14	R035	04/08/2022	10.64	Call	Bond Future	3,374.0300	3.3740	3,398.4700	3.3985	0.724	0	0	0
2021/09/14	R035	04/08/2022	10.64	Put	Bond Future	4,641.3300	4.6413	4,601.1800	4.6012	(0.865)	0	0	100
2021/09/14	R035	04/08/2022	9.84	Put	Bond Future	7,932.4600	7.9325	7,880.5300	7.8805	(0.655)	0	0	0
2021/09/14	R035	04/08/2022	9.84	Call	Bond Future	1,459.1700	1.4592	1,471.8300	1.4718	0.868	0	0	100
2021/09/14	R035	04/08/2022			Bond Future	10.8450	90.5249	10.8344	90.5895	(0.097)	0.0000	0.0000	0
2021/09/14	R035	04/08/2022	10.74	Call	Bond Future	3,672.1100	3.6721	3,698.1200	3.6981	0.708	0	0	0
2021/09/14	R035	04/08/2022	10.74	Put	Bond Future	4,317.8500	4.3179	4,279.2700	4.2793	(0.894)	0	0	0
2021/09/14	R035	04/08/2022	11.13	Call	Bond Future	4,955.9300	4.9559	4,987.9700	4.9880	0.646	0	0	0
2021/09/14	R186	04/11/2021	8.10	Call	Bond Future	2,792.0200	2.7920	2,791.6000	2.7916	(0.015)	0	0	0
2021/09/14	R186	04/11/2021	8.10	Put	Bond Future	237.5400	0.2375	229.9600	0.2300	(3.191)	0	0	0
2021/09/14	R186	04/11/2021	8.09	Call	Bond Future	2,755.0700	2.7551	2,754.5300	2.7545	(0.020)	0	0	0
2021/09/14	R186	04/11/2021	8.09	Put	Bond Future	244.3300	0.2443	236.6300	0.2366	(3.151)	0	0	0
2021/09/14	R186	04/11/2021	7.77	Call	Bond Future	1,673.2100	1.6732	1,668.9200	1.6689	(0.256)	0	0	0
2021/09/14	R186	04/11/2021			Bond Future	7.5243	116.4707	7.5227	116.4778	(0.021)	0.0000	0.0000	66,377
2021/09/14	R186	04/11/2021	8.11	Call	Bond Future	2,829.1200	2.8291	2,828.8200	2.8288	(0.011)	0	0	0
2021/09/14	R186	04/11/2021	8.11	Put	Bond Future	230.9100	0.2309	223.4500	0.2234	(3.231)	0	0	0
2021/09/14	R186	04/11/2021	7.77	Put	Bond Future	573.9400	0.5739	562.4900	0.5625	(1.995)	0	0	15,177
2021/09/14	R186	04/11/2021	8.77	Call	Bond Future	5,465.6300	5.4656	5,470.9400	5.4709	0.097	0	0	0
2021/09/14	R186	04/11/2021	8.77	Put	Bond Future	29.3000	0.0293	27.4500	0.0275	(6.314)	0	0	15,177
2021/09/14	R186	03/02/2022	7.30	Call	Bond Future	814.5500	0.8145	810.7000	0.8107	(0.473)	0	0	0
2021/09/14	R186	03/02/2022	7.30	Put	Bond Future	2,611.2000	2.6112	2,604.1900	2.6042	(0.268)	0	0	0
2021/09/14	R186	03/02/2022			Bond Future	7.7168	112.5078	7.7161	112.5110	(0.010)	0.0000	0.0000	0
2021/09/14	R186	03/02/2022	7.29	Call	Bond Future	800.1200	0.8001	796.2900	0.7963	(0.479)	0	0	0
2021/09/14	R186	03/02/2022	7.29	Put	Bond Future	2,640.3200	2.6403	2,633.3300	2.6333	(0.265)	0	0	0
2021/09/14	R186	03/02/2022	7.28	Call	Bond Future	785.8700	0.7859	782.0600	0.7821	(0.485)	0	0	0
2021/09/14	R186	03/02/2022	7.28	Put	Bond Future	2,669.6300	2.6696	2,662.6600	2.6627	(0.261)	0	0	0
2021/09/14	R186	05/05/2022	8.32	Call	Bond Future	2,864.8200	2.8648	2,866.8200	2.8668	0.070	0	0	0
2021/09/14	R186	05/05/2022	8.32	Put	Bond Future	1,276.6100	1.2766	1,269.1700	1.2692	(0.583)	0	0	0
2021/09/14	R186	05/05/2022	7.28	Put	Bond Future	3,453.8400	3.4538	3,443.7900	3.4438	(0.291)	0	0	0
2021/09/14	R186	05/05/2022	7.28	Call	Bond Future	822.2700	0.8223	821.6600	0.8217	(0.074)	0	0	435
2021/09/14	R186	05/05/2022			Bond Future	7.9227	113.8233	7.9204	113.8328	(0.030)	0.0000	0.0000	0
2021/09/14	R186	05/05/2022	8.31	Call	Bond Future	2,838.6800	2.8387	2,840.6400	2.8406	0.069	0	0	0
2021/09/14	R186	05/05/2022	8.31	Put	Bond Future	1,290.0900	1.2901	1,282.6100	1.2826	(0.580)	0	0	0
2021/09/14	R186	05/05/2022	8.30	Call	Bond Future	2,812.6500	2.8126	2,814.5700	2.8146	0.068	0	0	0
2021/09/14	R186	05/05/2022	8.30	Put	Bond Future	1,303.7000	1.3037	1,296.1800	1.2962	(0.577)	0	0	0
2021/09/14	R186	05/05/2022	7.88	Put	Bond Future	2,007.4300	2.0074	1,998.5500	1.9985	(0.442)	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
2021/09/14	R186	05/05/2022	7.88	Call	Bond Future	1,834.9200	1.8349	1,835.4800	1.8355	0.031	0	0	435
2021/09/14	R186	05/05/2022	8.64	Call	Bond Future	3,758.4000	3.7584	3,761.5000	3.7615	0.082	0	0	0
2021/09/14	R186	05/05/2022	8.64	Put	Bond Future	911.7700	0.9118	905.4300	0.9054	(0.695)	0	0	435
2021/09/14	R186	04/08/2022	8.15	Call	Bond Future	2,227.7000	2.2277	2,238.5700	2.2386	0.488	0	0	0
2021/09/14	R186	04/08/2022	8.15	Put	Bond Future	2,216.7400	2.2167	2,199.7000	2.1997	(0.769)	0	0	0
2021/09/14	R186	04/08/2022			Bond Future	8.1471	109.8625	8.1398	109.8905	(0.090)	0.0000	0.0000	0
2021/09/14	R186	04/08/2022	8.14	Call	Bond Future	2,207.4200	2.2074	2,218.2100	2.2182	0.489	0	0	0
2021/09/14	R186	04/08/2022	8.14	Put	Bond Future	2,234.5300	2.2345	2,217.4100	2.2174	(0.766)	0	0	0
2021/09/14	R186	04/08/2022	8.13	Call	Bond Future	2,187.6500	2.1876	2,198.3700	2.1984	0.490	0	0	0
2021/09/14	R186	04/08/2022	8.13	Put	Bond Future	2,252.8400	2.2528	2,235.6500	2.2356	(0.763)	0	0	0
2021/09/14	R197	04/11/2021			Bond Future	327.0257	327.0257	327.0168	327.0168	(0.003)	0.0000	0.0000	1,274
2021/09/14	R197	03/02/2022			Bond Future	322.5887	322.5887	322.5682	322.5682	(0.006)	0.0000	0.0000	0
2021/09/14	R197	05/05/2022			Bond Future	326.4365	326.4365	326.4336	326.4336	(0.001)	0.0000	0.0000	0
2021/09/14	R197	04/08/2022			Bond Future	322.0677	322.0677	322.1169	322.1169	0.015	0.0000	0.0000	0
2021/09/14	R202	04/11/2021			Bond Future	241.8371	241.8371	241.3781	241.3781	(0.190)	0.0000	0.0000	8,374
2021/09/14	R202	03/02/2022			Bond Future	240.2686	240.2686	239.7958	239.7958	(0.197)	0.0000	0.0000	0
2021/09/14	R202	05/05/2022			Bond Future	243.1342	243.1342	242.6688	242.6688	(0.191)	0.0000	0.0000	0
2021/09/14	R202	04/08/2022			Bond Future	241.6699	241.6699	241.2378	241.2378	(0.179)	0.0000	0.0000	0
2021/09/14	R209	04/11/2021	12.19	Call	Bond Future	10,323.6000	10.3236	10,361.8800	10.3619	0.371	0	0	0
2021/09/14	R209	04/11/2021	12.19	Put	Bond Future	13.5500	0.0136	12.2200	0.0122	(9.815)	0	0	0
2021/09/14	R209	04/11/2021	12.17	Call	Bond Future	10,231.3300	10.2313	10,269.5500	10.2695	0.374	0	0	0
2021/09/14	R209	04/11/2021	12.00	Call	Bond Future	9,440.4100	9.4404	9,478.0000	9.4780	0.398	0	0	0
2021/09/14	R209	04/11/2021	12.00	Put	Bond Future	22.4900	0.0225	20.4700	0.0205	(8.982)	0	0	9,000
2021/09/14	R209	04/11/2021	10.50	Call	Bond Future	2,482.9900	2.4830	2,496.6400	2.4966	0.550	0	0	0
2021/09/14	R209	04/11/2021	10.00	Call	Bond Future	931.2100	0.9312	932.7400	0.9327	0.164	0	0	0
2021/09/14	R209	04/11/2021	10.00	Put	Bond Future	2,183.8500	2.1838	2,145.7700	2.1458	(1.744)	0	0	3,100
2021/09/14	R209	04/11/2021	10.25	Put	Bond Future	1,387.2900	1.3873	1,354.5000	1.3545	(2.364)	0	0	9,250
2021/09/14	R209	04/11/2021			Bond Future	10.2121	71.1299	10.2053	71.1695	(0.066)	0.0000	0.0000	36,361
2021/09/14	R209	04/11/2021	12.18	Call	Bond Future	10,277.4900	10.2775	10,315.7300	10.3157	0.372	0	0	0
2021/09/14	R209	04/11/2021	12.18	Put	Bond Future	13.9200	0.0139	12.5500	0.0125	(9.842)	0	0	0
2021/09/14	R209	04/11/2021	12.17	Put	Bond Future	14.2900	0.0143	12.9000	0.0129	(9.727)	0	0	0
2021/09/14	R209	04/11/2021	10.50	Put	Bond Future	832.1300	0.8321	806.1700	0.8062	(3.120)	0	0	150
2021/09/14	R209	04/11/2021	9.50	Put	Bond Future	4,518.6000	4.5186	4,477.1200	4.4771	(0.918)	0	0	0
2021/09/14	R209	04/11/2021	9.50	Call	Bond Future	187.0500	0.1870	185.1800	0.1852	(1.000)	0	0	6,000
2021/09/14	R209	04/11/2021	10.25	Call	Bond Future	1,607.6000	1.6076	1,614.4200	1.6144	0.424	0	0	0
2021/09/14	R209	03/02/2022	11.03	Call	Bond Future	4,693.5700	4.6936	4,713.2800	4.7133	0.420	0	0	0
2021/09/14	R209	03/02/2022	11.03	Put	Bond Future	1,149.8600	1.1499	1,132.0500	1.1320	(1.549)	0	0	0
2021/09/14	R209	03/02/2022	11.02	Call	Bond Future	4,653.8600	4.6539	4,673.4500	4.6735	0.421	0	0	0
2021/09/14	R209	03/02/2022	11.02	Put	Bond Future	1,163.0300	1.1630	1,145.1000	1.1451	(1.542)	0	0	0
2021/09/14	R209	03/02/2022			Bond Future	10.3840	71.9353	10.3774	71.9728	(0.063)	0.0000	0.0000	0
2021/09/14	R209	03/02/2022	11.04	Call	Bond Future	4,733.2200	4.7332	4,753.0600	4.7531	0.419	0	0	0
2021/09/14	R209	03/02/2022	11.04	Put	Bond Future	1,136.6800	1.1367	1,119.0000	1.1190	(1.555)	0	0	0
2021/09/14	R209	05/05/2022	11.44	Call	Bond Future	6,030.1100	6.0301	6,055.4800	6.0555	0.421	0	0	0
2021/09/14	R209	05/05/2022	11.44	Put	Bond Future	1,370.4400	1.3704	1,353.9200	1.3539	(1.205)	0	0	0
2021/09/14	R209	05/05/2022	11.43	Call	Bond Future	5,991.8200	5.9918	6,017.0900	6.0171	0.422	0	0	0

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2021/09/14	R209	05/05/2022	11.43	Put	Bond Future	1,382.4700	1.3825	1,365.8500	1.3659	(1.202)	0	0	0
2021/09/14	R209	05/05/2022			Bond Future	10.5587	69.6352	10.5511	69.6771	(0.071)	0.0000	0.0000	0
2021/09/14	R209	05/05/2022	11.45	Call	Bond Future	6,068.4600	6.0685	6,093.9300	6.0939	0.420	0	0	0
2021/09/14	R209	05/05/2022	11.45	Put	Bond Future	1,358.5200	1.3585	1,342.1000	1.3421	(1.209)	0	0	0
2021/09/14	R209	04/08/2022	10.58	Call	Bond Future	3,010.6700	3.0107	3,031.5500	3.0315	0.694	0	0	0
2021/09/14	R209	04/08/2022	10.58	Put	Bond Future	3,878.3700	3.8784	3,845.4000	3.8454	(0.850)	0	0	0
2021/09/14	R209	04/08/2022	10.57	Put	Bond Future	3,907.4600	3.9075	3,874.3500	3.8744	(0.847)	0	0	0
2021/09/14	R209	04/08/2022			Bond Future	10.7387	70.4339	10.7288	70.4878	(0.092)	0.0000	0.0000	0
2021/09/14	R209	04/08/2022	10.59	Call	Bond Future	3,036.8800	3.0369	3,057.9000	3.0579	0.692	0	0	0
2021/09/14	R209	04/08/2022	10.59	Put	Bond Future	3,849.4500	3.8494	3,816.6200	3.8166	(0.853)	0	0	0
2021/09/14	R209	04/08/2022	10.57	Call	Bond Future	2,984.5600	2.9846	3,005.3000	3.0053	0.695	0	0	0
2021/09/14	R210	04/11/2021			Bond Future	212.8808	212.8808	212.8844	212.8844	0.002	0.0000	0.0000	1,486
2021/09/14	R210	03/02/2022			Bond Future	215.3435	215.3435	215.3396	215.3396	(0.002)	0.0000	0.0000	0
2021/09/14	R210	05/05/2022			Bond Future	215.0584	215.0584	215.0659	215.0659	0.004	0.0000	0.0000	0
2021/09/14	R210	04/08/2022			Bond Future	217.6990	217.6990	217.7414	217.7414	0.019	0.0000	0.0000	0
2021/09/14	R212	04/11/2021			Bond Future	175.0372	175.0372	175.0389	175.0389	0.001	0.0000	0.0000	2,025
2021/09/14	R213	04/11/2021	11.10	Put	Bond Future	19.3900	0.0194	18.6200	0.0186	(3.971)	0	0	0
2021/09/14	R213	04/11/2021	11.11	Call	Bond Future	9,169.1200	9.1691	9,121.2700	9.1213	(0.522)	0	0	0
2021/09/14	R213	04/11/2021	11.09	Put	Bond Future	19.9600	0.0200	19.1800	0.0192	(3.908)	0	0	0
2021/09/14	R213	04/11/2021			Bond Future	9.3368	87.0119	9.3453	86.9649	0.091	0.0000	0.0000	10,562
2021/09/14	R213	04/11/2021	11.10	Call	Bond Future	9,121.7200	9.1217	9,073.8500	9.0738	(0.525)	0	0	0
2021/09/14	R213	04/11/2021	11.11	Put	Bond Future	18.8400	0.0188	18.0900	0.0181	(3.981)	0	0	0
2021/09/14	R213	04/11/2021	11.09	Call	Bond Future	9,074.3100	9.0743	9,026.4300	9.0264	(0.528)	0	0	0
2021/09/14	R213	03/02/2022	9.98	Call	Bond Future	3,712.5700	3.7126	3,671.1000	3.6711	(1.117)	0	0	0
2021/09/14	R213	03/02/2022	9.98	Put	Bond Future	1,322.5600	1.3226	1,331.8000	1.3318	0.699	0	0	0
2021/09/14	R213	03/02/2022	9.58	Put	Bond Future	2,128.6200	2.1286	2,144.4800	2.1445	0.745	0	0	200
2021/09/14	R213	03/02/2022	8.63	Put	Bond Future	5,509.8600	5.5099	5,546.6500	5.5466	0.668	0	0	0
2021/09/14	R213	03/02/2022	8.63	Call	Bond Future	500.2000	0.5002	486.2800	0.4863	(2.783)	0	0	200
2021/09/14	R213	03/02/2022	8.80	Put	Bond Future	4,750.1600	4.7502	4,783.2100	4.7832	0.696	0	0	0
2021/09/14	R213	03/02/2022	8.80	Call	Bond Future	717.8500	0.7178	700.1900	0.7002	(2.460)	0	0	102
2021/09/14	R213	03/02/2022	10.60	Put	Bond Future	622.3300	0.6223	625.4900	0.6255	0.508	0	0	430
2021/09/14	R213	03/02/2022	10.00	Call	Bond Future	3,784.2800	3.7843	3,742.5400	3.7425	(1.103)	0	0	0
2021/09/14	R213	03/02/2022	10.00	Put	Bond Future	1,290.6400	1.2906	1,299.6100	1.2996	0.695	0	0	430
2021/09/14	R213	03/02/2022	9.22	Put	Bond Future	3,166.2000	3.1662	3,189.5700	3.1896	0.738	0	0	0
2021/09/14	R213	03/02/2022	10.67	Call	Bond Future	6,440.6200	6.4406	6,392.6500	6.3926	(0.745)	0	0	0
2021/09/14	R213	03/02/2022	10.67	Put	Bond Future	570.6700	0.5707	573.4100	0.5734	0.480	0	0	220
2021/09/14	R213	03/02/2022			Bond Future	9.5275	87.9970	9.5369	87.9463	0.099	0.0000	0.0000	0
2021/09/14	R213	03/02/2022	9.97	Call	Bond Future	3,676.9100	3.6769	3,635.5800	3.6356	(1.124)	0	0	0
2021/09/14	R213	03/02/2022	9.97	Put	Bond Future	1,338.7700	1.3388	1,348.1500	1.3481	0.701	0	0	0
2021/09/14	R213	03/02/2022	9.96	Call	Bond Future	3,641.3800	3.6414	3,600.1900	3.6002	(1.131)	0	0	0
2021/09/14	R213	03/02/2022	9.96	Put	Bond Future	1,355.1600	1.3552	1,364.6800	1.3647	0.703	0	0	0
2021/09/14	R213	03/02/2022	10.15	Call	Bond Future	4,344.2600	4.3443	4,300.6400	4.3006	(1.004)	0	0	0
2021/09/14	R213	03/02/2022	10.15	Put	Bond Future	1,078.7600	1.0788	1,085.8500	1.0858	0.657	0	0	200
2021/09/14	R213	03/02/2022	9.58	Call	Bond Future	2,410.3900	2.4104	2,375.5400	2.3755	(1.446)	0	0	0
2021/09/14	R213	03/02/2022	10.25	Call	Bond Future	4,730.8000	4.7308	4,686.1000	4.6861	(0.945)	0	0	0

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2021/09/14	R213	03/02/2022	10.25	Put	Bond Future	955.9100	0.9559	961.9200	0.9619	0.629	0	0	102
2021/09/14	R213	03/02/2022	9.76	Call	Bond Future	2,959.0800	2.9591	2,920.9900	2.9210	(1.287)	0	0	0
2021/09/14	R213	03/02/2022	9.76	Put	Bond Future	1,720.1200	1.7201	1,732.7400	1.7327	0.734	0	0	102
2021/09/14	R213	03/02/2022	10.60	Call	Bond Future	6,148.0200	6.1480	6,100.4700	6.1005	(0.773)	0	0	0
2021/09/14	R213	03/02/2022	9.22	Call	Bond Future	1,490.9800	1.4910	1,463.6400	1.4636	(1.834)	0	0	430
2021/09/14	R213	03/02/2022	10.17	Call	Bond Future	4,420.8100	4.4208	4,376.9700	4.3770	(0.992)	0	0	0
2021/09/14	R213	03/02/2022	10.17	Put	Bond Future	1,053.1000	1.0531	1,059.9700	1.0600	0.652	0	0	220
2021/09/14	R213	03/02/2022	9.15	Put	Bond Future	3,401.1400	3.4011	3,426.1000	3.4261	0.734	0	0	0
2021/09/14	R213	03/02/2022	9.15	Call	Bond Future	1,338.6700	1.3387	1,312.9200	1.3129	(1.924)	0	0	220
2021/09/14	R213	05/05/2022	10.65	Put	Bond Future	1,177.6200	1.1776	1,184.0800	1.1841	0.549	0	0	0
2021/09/14	R213	05/05/2022	10.63	Call	Bond Future	5,797.1200	5.7971	5,757.1300	5.7571	(0.690)	0	0	0
2021/09/14	R213	05/05/2022			Bond Future	9.7169	85.4941	9.7258	85.4475	0.092	0.0000	0.0000	0
2021/09/14	R213	05/05/2022	10.64	Call	Bond Future	5,834.6600	5.8347	5,794.5900	5.7946	(0.687)	0	0	0
2021/09/14	R213	05/05/2022	10.64	Put	Bond Future	1,188.5200	1.1885	1,195.0500	1.1950	0.549	0	0	0
2021/09/14	R213	05/05/2022	10.65	Call	Bond Future	5,872.2500	5.8723	5,832.1100	5.8321	(0.684)	0	0	0
2021/09/14	R213	05/05/2022	10.63	Put	Bond Future	1,199.5200	1.1995	1,206.1300	1.2061	0.551	0	0	0
2021/09/14	R213	04/08/2022	9.89	Call	Bond Future	3,101.1700	3.1012	3,079.3300	3.0793	(0.704)	0	0	0
2021/09/14	R213	04/08/2022	9.90	Put	Bond Future	3,215.8300	3.2158	3,227.1300	3.2271	0.351	0	0	0
2021/09/14	R213	04/08/2022	9.88	Call	Bond Future	3,075.2100	3.0752	3,053.4600	3.0535	(0.707)	0	0	0
2021/09/14	R213	04/08/2022			Bond Future	9.9175	86.4784	9.9241	86.4452	0.066	0.0000	0.0000	0
2021/09/14	R213	04/08/2022	9.89	Put	Bond Future	3,240.4300	3.2404	3,251.8200	3.2518	0.351	0	0	0
2021/09/14	R213	04/08/2022	9.90	Call	Bond Future	3,127.2500	3.1273	3,105.3200	3.1053	(0.701)	0	0	0
2021/09/14	R213	04/08/2022	9.88	Put	Bond Future	3,265.1800	3.2652	3,276.6600	3.2767	0.352	0	0	0
2021/09/14	R214	04/11/2021	12.47	Call	Bond Future	9,909.2600	9.9093	9,977.4600	9.9775	0.688	0	0	0
2021/09/14	R214	04/11/2021	12.46	Call	Bond Future	9,863.6300	9.8636	9,931.7800	9.9318	0.691	0	0	0
2021/09/14	R214	04/11/2021	12.46	Put	Bond Future	25.9000	0.0259	23.2300	0.0232	(10.309)	0	0	0
2021/09/14	R214	04/11/2021			Bond Future	10.5913	67.8754	10.5794	67.9462	(0.112)	0.0000	0.0000	17,810
2021/09/14	R214	04/11/2021	12.47	Put	Bond Future	25.3000	0.0253	22.6800	0.0227	(10.356)	0	0	0
2021/09/14	R214	04/11/2021	12.48	Call	Bond Future	9,954.8400	9.9548	10,023.0900	10.0231	0.686	0	0	0
2021/09/14	R214	04/11/2021	12.48	Put	Bond Future	24.7200	0.0247	22.1500	0.0221	(10.396)	0	0	0
2021/09/14	R214	03/02/2022	11.40	Put	Bond Future	1,163.1300	1.1631	1,136.6800	1.1367	(2.274)	0	0	0
2021/09/14	R214	03/02/2022	11.41	Call	Bond Future	4,750.2500	4.7502	4,793.2300	4.7932	0.905	0	0	0
2021/09/14	R214	03/02/2022	11.39	Put	Bond Future	1,176.5500	1.1766	1,149.9000	1.1499	(2.265)	0	0	0
2021/09/14	R214	03/02/2022			Bond Future	10.7637	68.6438	10.7518	68.7130	(0.110)	0.0000	0.0000	0
2021/09/14	R214	03/02/2022	11.40	Call	Bond Future	4,710.0700	4.7101	4,752.8400	4.7528	0.908	0	0	0
2021/09/14	R214	03/02/2022	11.41	Put	Bond Future	1,150.0000	1.1500	1,123.7600	1.1238	(2.282)	0	0	0
2021/09/14	R214	03/02/2022	11.39	Call	Bond Future	4,670.1100	4.6701	4,712.6800	4.7127	0.912	0	0	0
2021/09/14	R214	05/05/2022	11.74	Put	Bond Future	1,468.7800	1.4688	1,443.0000	1.4430	(1.755)	0	0	0
2021/09/14	R214	05/05/2022	11.75	Call	Bond Future	5,853.2900	5.8533	5,901.4400	5.9014	0.823	0	0	0
2021/09/14	R214	05/05/2022	11.73	Put	Bond Future	1,481.5300	1.4815	1,455.5900	1.4556	(1.751)	0	0	0
2021/09/14	R214	05/05/2022			Bond Future	10.9324	66.1668	10.9194	66.2406	(0.119)	0.0000	0.0000	0
2021/09/14	R214	05/05/2022	11.74	Call	Bond Future	5,815.0200	5.8150	5,863.0100	5.8630	0.825	0	0	0
2021/09/14	R214	05/05/2022	11.75	Put	Bond Future	1,456.1500	1.4562	1,430.5300	1.4305	(1.759)	0	0	0
2021/09/14	R214	05/05/2022	11.73	Call	Bond Future	5,776.8000	5.7768	5,824.6300	5.8246	0.828	0	0	0
2021/09/14	R214	04/08/2022	10.98	Put	Bond Future	3,899.6100	3.8996	3,851.1000	3.8511	(1.244)	0	0	0
2021/09/14	R214	04/08/2022	10.99	Call	Bond Future	3,208.8700	3.2089	3,246.0600	3.2461	1.159	0	0	0
2021/09/14	R214	04/08/2022			Bond Future	11.1085	66.9247	11.0930	67.0102	(0.139)	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
2021/09/14	R214	04/08/2022	10.98	Call	Bond Future	3,181.6500	3.1817	3,218.6200	3.2186	1.162	0	0	0
2021/09/14	R214	04/08/2022	10.99	Put	Bond Future	3,870.4900	3.8705	3,822.2000	3.8222	(1.248)	0	0	0
2021/09/14	R214	04/08/2022	10.97	Call	Bond Future	3,154.7900	3.1548	3,191.5500	3.1915	1.165	0	0	0
2021/09/14	R214	04/08/2022	10.97	Put	Bond Future	3,929.1700	3.9292	3,880.4500	3.8805	(1.240)	0	0	0
2021/09/14	R248	04/11/2021	12.85	Call	Bond Future	14,761.5100	14.7615	14,850.5400	14.8505	0.603	0	0	0
2021/09/14	R248	04/11/2021	12.85	Put	Bond Future	10.0200	0.0100	8.7700	0.0088	(12.475)	0	0	0
2021/09/14	R248	04/11/2021	10.80	Put	Bond Future	1,176.7900	1.1768	1,128.5400	1.1285	(4.100)	0	0	0
2021/09/14	R248	04/11/2021	10.80	Call	Bond Future	3,010.3400	3.0103	3,052.3700	3.0524	1.396	0	0	1,050
2021/09/14	R248	04/11/2021	10.20	Put	Bond Future	3,592.4300	3.5924	3,512.9300	3.5129	(2.213)	0	0	0
2021/09/14	R248	04/11/2021			Bond Future	10.5546	85.7097	10.5428	85.8000	(0.112)	0.0000	0.0000	168,143
2021/09/14	R248	04/11/2021	12.84	Call	Bond Future	14,707.8100	14.7078	14,796.8100	14.7968	0.605	0	0	0
2021/09/14	R248	04/11/2021	12.84	Put	Bond Future	10.3500	0.0103	9.0700	0.0091	(12.367)	0	0	0
2021/09/14	R248	04/11/2021	12.83	Call	Bond Future	14,654.0400	14.6540	14,743.0000	14.7430	0.607	0	0	0
2021/09/14	R248	04/11/2021	12.83	Put	Bond Future	10.6900	0.0107	9.3700	0.0094	(12.348)	0	0	0
2021/09/14	R248	04/11/2021	10.30	Put	Bond Future	3,049.2500	3.0493	2,973.8400	2.9738	(2.473)	0	0	0
2021/09/14	R248	04/11/2021	10.30	Call	Bond Future	1,069.9400	1.0699	1,084.8100	1.0848	1.390	0	0	0
2021/09/14	R248	04/11/2021	9.60	Put	Bond Future	7,937.6400	7.9376	7,847.4200	7.8474	(1.137)	0	0	0
2021/09/14	R248	04/11/2021	9.60	Call	Bond Future	82.4300	0.0824	82.4900	0.0825	0.073	0	0	0
2021/09/14	R248	04/11/2021	10.20	Call	Bond Future	813.6700	0.8137	824.4500	0.8244	1.325	0	0	1,050
2021/09/14	R248	03/02/2022	11.48	Call	Bond Future	6,522.1300	6.5221	6,580.3200	6.5803	0.892	0	0	0
2021/09/14	R248	03/02/2022	11.49	Put	Bond Future	1,224.5900	1.2246	1,194.7100	1.1947	(2.440)	0	0	0
2021/09/14	R248	03/02/2022	11.47	Call	Bond Future	6,470.3900	6.4704	6,528.3300	6.5283	0.895	0	0	0
2021/09/14	R248	03/02/2022	9.80	Put	Bond Future	7,941.7000	7.9417	7,861.8400	7.8618	(1.006)	0	0	0
2021/09/14	R248	03/02/2022	9.80	Call	Bond Future	569.0100	0.5690	577.4600	0.5775	1.485	0	0	1,300
2021/09/14	R248	03/02/2022	10.50	Put	Bond Future	3,913.2000	3.9132	3,852.6100	3.8526	(1.548)	0	0	0
2021/09/14	R248	03/02/2022	10.50	Call	Bond Future	2,221.0600	2.2211	2,248.7800	2.2488	1.248	0	0	1,300
2021/09/14	R248	03/02/2022			Bond Future	10.7244	86.6801	10.7125	86.7684	(0.111)	0.0000	0.0000	0
2021/09/14	R248	03/02/2022	11.48	Put	Bond Future	1,238.5400	1.2385	1,208.4200	1.2084	(2.432)	0	0	0
2021/09/14	R248	03/02/2022	11.49	Call	Bond Future	6,574.1000	6.5741	6,632.5300	6.6325	0.889	0	0	0
2021/09/14	R248	03/02/2022	11.47	Put	Bond Future	1,252.8300	1.2528	1,222.4600	1.2225	(2.424)	0	0	0
2021/09/14	R248	05/05/2022	11.80	Call	Bond Future	7,771.5500	7.7715	7,835.1800	7.8352	0.819	0	0	0
2021/09/14	R248	05/05/2022	11.79	Call	Bond Future	7,722.7500	7.7227	7,786.1800	7.7862	0.821	0	0	0
2021/09/14	R248	05/05/2022	11.79	Put	Bond Future	1,658.8300	1.6588	1,628.3200	1.6283	(1.839)	0	0	0
2021/09/14	R248	05/05/2022			Bond Future	10.8906	83.2789	10.8776	83.3729	(0.119)	0.0000	0.0000	0
2021/09/14	R248	05/05/2022	11.80	Put	Bond Future	1,644.7200	1.6447	1,614.4100	1.6144	(1.843)	0	0	0
2021/09/14	R248	05/05/2022	11.81	Call	Bond Future	7,820.1900	7.8202	7,884.0200	7.8840	0.816	0	0	0
2021/09/14	R248	05/05/2022	11.81	Put	Bond Future	1,630.5300	1.6305	1,600.4200	1.6004	(1.847)	0	0	0
2021/09/14	R248	04/08/2022	10.99	Call	Bond Future	4,117.7500	4.1177	4,166.3900	4.1664	1.181	0	0	0
2021/09/14	R248	04/08/2022	10.99	Put	Bond Future	4,640.8200	4.6408	4,580.6500	4.5806	(1.297)	0	0	0
2021/09/14	R248	04/08/2022	10.98	Call	Bond Future	4,082.6600	4.0827	4,131.0300	4.1310	1.185	0	0	0
2021/09/14	R248	04/08/2022	10.98	Put	Bond Future	4,676.7400	4.6767	4,616.3000	4.6163	(1.292)	0	0	0
2021/09/14	R248	04/08/2022			Bond Future	11.0641	84.2329	11.0486	84.3417	(0.140)	0.0000	0.0000	0
2021/09/14	R248	04/08/2022	11.00	Call	Bond Future	4,152.6500	4.1526	4,201.5800	4.2016	1.178	0	0	0
2021/09/14	R248	04/08/2022	11.00	Put	Bond Future	4,604.8100	4.6048	4,544.9300	4.5449	(1.300)	0	0	0

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