



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 16/09/2021 TO 16/09/2021

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
2021/09/16	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/09/16	0908	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/09/16	0957	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/09/16	0986	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/09/16	1386	28/02/2031		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/09/16	1409	28/02/2041		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/09/16	2025	04/11/2021		Bond Future	155.5639	155.5639	155.3672	155.3672	(0.126)	0.0000	0.0000	5,090
2021/09/16	2025	03/02/2022		Bond Future	155.7748	155.7748	155.5753	155.5753	(0.128)	0.0000	0.0000	0
2021/09/16	2025	05/05/2022		Bond Future	157.6402	157.6402	157.4380	157.4380	(0.128)	0.0000	0.0000	0
2021/09/16	2025	04/08/2022		Bond Future	157.9847	157.9847	157.7797	157.7797	(0.130)	0.0000	0.0000	0
2021/09/16	2029	04/11/2021		Bond Future	114.9958	114.9958	114.6830	114.6830	(0.272)	0.0000	0.0000	2,964
2021/09/16	2029	03/02/2022		Bond Future	116.3207	116.3207	116.0038	116.0038	(0.272)	0.0000	0.0000	0
2021/09/16	2029	05/05/2022		Bond Future	116.5155	116.5155	116.1948	116.1948	(0.275)	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
2021/09/16	2029	04/08/2022			Bond Future	117.9644	117.9644	117.6394	117.6394	(0.275)	0.0000	0.0000	0
2021/09/16	2030	04/11/2021	10.60	Call	Bond Future	8,149.1600	8.1492	8,297.6100	8.2976	1.822	0	0	0
2021/09/16	2030	04/11/2021	10.60	Put	Bond Future	26.2700	0.0263	22.0900	0.0221	(15.912)	0	0	0
2021/09/16	2030	04/11/2021	10.59	Put	Bond Future	27.0800	0.0271	22.7900	0.0228	(15.842)	0	0	0
2021/09/16	2030	04/11/2021	8.27	Put	Bond Future	4,481.5600	4.4816	4,338.5800	4.3386	(3.190)	0	0	0
2021/09/16	2030	04/11/2021	8.27	Call	Bond Future	147.1500	0.1471	156.8000	0.1568	6.558	0	0	300
2021/09/16	2030	04/11/2021	8.77	Put	Bond Future	2,224.2600	2.2243	2,111.9700	2.1120	(5.048)	0	0	0
2021/09/16	2030	04/11/2021	11.44	Put	Bond Future	1.1900	0.0012	0.9200	0.0009	(22.689)	0	0	300
2021/09/16	2030	04/11/2021	11.26	Call	Bond Future	11,280.3800	11.2804	11,432.4700	11.4325	1.348	0	0	0
2021/09/16	2030	04/11/2021	9.20	Call	Bond Future	1,884.7100	1.8847	1,965.5600	1.9656	4.290	0	0	29
2021/09/16	2030	04/11/2021	9.30	Put	Bond Future	795.2200	0.7952	732.7600	0.7328	(7.854)	0	0	0
2021/09/16	2030	04/11/2021	9.35	Call	Bond Future	2,422.0100	2.4220	2,516.6100	2.5166	3.906	0	0	0
2021/09/16	2030	04/11/2021	9.35	Put	Bond Future	712.7800	0.7128	654.7500	0.6547	(8.141)	0	0	9,100
2021/09/16	2030	04/11/2021			Bond Future	9.0356	96.2527	9.0079	96.4054	(0.307)	0.0000	0.0000	97,229
2021/09/16	2030	04/11/2021	10.61	Call	Bond Future	8,197.3400	8.1973	8,345.9000	8.3459	1.812	0	0	0
2021/09/16	2030	04/11/2021	10.61	Put	Bond Future	25.4900	0.0255	21.4200	0.0214	(15.967)	0	0	0
2021/09/16	2030	04/11/2021	10.59	Call	Bond Future	8,100.9800	8.1010	8,249.3200	8.2493	1.831	0	0	0
2021/09/16	2030	04/11/2021	8.77	Call	Bond Future	748.6900	0.7487	789.0300	0.7890	5.388	0	0	300
2021/09/16	2030	04/11/2021	11.44	Call	Bond Future	12,113.1600	12.1132	12,265.5200	12.2655	1.258	0	0	0
2021/09/16	2030	04/11/2021	11.26	Put	Bond Future	2.6200	0.0026	2.0800	0.0021	(20.611)	0	0	29
2021/09/16	2030	04/11/2021	9.90	Put	Bond Future	190.5200	0.1905	168.7900	0.1688	(11.406)	0	0	0
2021/09/16	2030	04/11/2021	9.90	Call	Bond Future	4,795.1600	4.7952	4,926.0600	4.9261	2.730	0	0	29
2021/09/16	2030	04/11/2021	9.20	Put	Bond Future	985.9500	0.9859	914.1700	0.9142	(7.280)	0	0	0
2021/09/16	2030	04/11/2021	8.75	Put	Bond Future	2,298.6400	2.2986	2,184.6700	2.1847	(4.958)	0	0	0
2021/09/16	2030	04/11/2021	8.75	Call	Bond Future	710.7700	0.7108	749.4300	0.7494	5.439	0	0	3,250
2021/09/16	2030	04/11/2021	9.30	Call	Bond Future	2,235.3000	2.2353	2,325.4700	2.3255	4.034	0	0	0
2021/09/16	2030	03/02/2022	9.45	Call	Bond Future	2,789.8000	2.7898	2,874.9900	2.8750	3.054	0	0	0
2021/09/16	2030	03/02/2022	9.45	Put	Bond Future	1,630.1500	1.6301	1,561.3300	1.5613	(4.222)	0	0	0
2021/09/16	2030	03/02/2022	9.35	Call	Bond Future	2,483.3600	2.4834	2,562.6500	2.5626	3.193	0	0	0
2021/09/16	2030	03/02/2022	9.35	Put	Bond Future	1,848.6000	1.8486	1,773.8800	1.7739	(4.042)	0	0	101
2021/09/16	2030	03/02/2022	8.39	Put	Bond Future	5,121.8900	5.1219	4,993.1200	4.9931	(2.514)	0	0	0
2021/09/16	2030	03/02/2022	8.39	Call	Bond Future	518.1000	0.5181	543.3400	0.5433	4.872	0	0	101
2021/09/16	2030	03/02/2022	8.85	Put	Bond Future	3,282.7300	3.2827	3,177.8900	3.1779	(3.194)	0	0	0
2021/09/16	2030	03/02/2022	8.85	Call	Bond Future	1,234.9500	1.2350	1,284.1200	1.2841	3.982	0	0	1,000
2021/09/16	2030	03/02/2022			Bond Future	9.2300	93.3341	9.2011	93.4881	(0.314)	0.0000	0.0000	0
2021/09/16	2030	03/02/2022	9.44	Call	Bond Future	2,758.3300	2.7583	2,842.9400	2.8429	3.067	0	0	0
2021/09/16	2030	03/02/2022	9.44	Put	Bond Future	1,651.0000	1.6510	1,581.6000	1.5816	(4.204)	0	0	0
2021/09/16	2030	03/02/2022	9.43	Call	Bond Future	2,727.2600	2.7273	2,811.2800	2.8113	3.081	0	0	0
2021/09/16	2030	03/02/2022	9.43	Put	Bond Future	1,672.2800	1.6723	1,602.2900	1.6023	(4.185)	0	0	0
2021/09/16	2030	03/02/2022	9.78	Call	Bond Future	3,934.6900	3.9347	4,037.6100	4.0376	2.616	0	0	0
2021/09/16	2030	03/02/2022	9.78	Put	Bond Future	1,069.7400	1.0697	1,018.6500	1.0186	(4.776)	0	0	101
2021/09/16	2030	03/02/2022	10.85	Call	Bond Future	8,383.7000	8.3837	8,521.2300	8.5212	1.640	0	0	0
2021/09/16	2030	03/02/2022	10.85	Put	Bond Future	261.3000	0.2613	244.8200	0.2448	(6.307)	0	0	1,000
2021/09/16	2030	03/02/2022	9.60	Put	Bond Future	1,348.0600	1.3481	1,287.6800	1.2877	(4.479)	0	0	0
2021/09/16	2030	03/02/2022	9.60	Call	Bond Future	3,287.9100	3.2879	3,381.5400	3.3815	2.848	0	0	1,000
2021/09/16	2030	05/05/2022	10.21	Call	Bond Future	5,140.7100	5.1407	5,248.9300	5.2489	2.105	0	0	0
2021/09/16	2030	05/05/2022	10.21	Put	Bond Future	1,256.3500	1.2564	1,208.9400	1.2089	(3.774)	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
2021/09/16	2030	05/05/2022	9.95	Call	Bond Future	4,222.2000	4.2222	4,320.5300	4.3205	2.329	0	0	0
2021/09/16	2030	05/05/2022	8.47	Call	Bond Future	764.8200	0.7648	795.7600	0.7958	4.045	0	0	1,073
2021/09/16	2030	05/05/2022	8.14	Put	Bond Future	7,411.4100	7.4114	7,276.1600	7.2762	(1.825)	0	0	0
2021/09/16	2030	05/05/2022	8.14	Call	Bond Future	464.9600	0.4650	485.3400	0.4853	4.383	0	0	1,800
2021/09/16	2030	05/05/2022	8.89	Put	Bond Future	4,254.5000	4.2545	4,147.9100	4.1479	(2.505)	0	0	0
2021/09/16	2030	05/05/2022	8.81	Put	Bond Future	4,536.8100	4.5368	4,426.5400	4.4265	(2.431)	0	0	0
2021/09/16	2030	05/05/2022			Bond Future	9.4322	94.4302	9.4019	94.5858	(0.321)	0.0000	0.0000	0
2021/09/16	2030	05/05/2022	10.20	Call	Bond Future	5,104.2900	5.1043	5,212.1600	5.2122	2.113	0	0	0
2021/09/16	2030	05/05/2022	10.20	Put	Bond Future	1,268.5300	1.2685	1,220.7700	1.2208	(3.765)	0	0	200
2021/09/16	2030	05/05/2022	10.19	Call	Bond Future	5,067.9600	5.0680	5,175.4600	5.1755	2.121	0	0	0
2021/09/16	2030	05/05/2022	10.19	Put	Bond Future	1,280.8300	1.2808	1,232.7000	1.2327	(3.758)	0	0	0
2021/09/16	2030	05/05/2022	9.95	Put	Bond Future	1,612.6600	1.6127	1,555.3600	1.5554	(3.553)	0	0	1,073
2021/09/16	2030	05/05/2022	9.35	Call	Bond Future	2,437.9900	2.4380	2,509.0400	2.5090	2.914	0	0	0
2021/09/16	2030	05/05/2022	9.35	Put	Bond Future	2,861.1700	2.8612	2,776.5900	2.7766	(2.956)	0	0	1,073
2021/09/16	2030	05/05/2022	8.47	Put	Bond Future	5,876.0500	5.8761	5,751.3600	5.7514	(2.122)	0	0	0
2021/09/16	2030	05/05/2022	8.89	Call	Bond Future	1,417.3600	1.4174	1,466.4000	1.4664	3.460	0	0	1,800
2021/09/16	2030	05/05/2022	11.04	Call	Bond Future	8,369.7800	8.3698	8,500.5800	8.5006	1.563	0	0	0
2021/09/16	2030	05/05/2022	11.04	Put	Bond Future	568.1400	0.5681	543.3100	0.5433	(4.370)	0	0	1,800
2021/09/16	2030	05/05/2022	8.81	Call	Bond Future	1,271.7400	1.2717	1,317.1000	1.3171	3.567	0	0	200
2021/09/16	2030	05/05/2022	7.73	Put	Bond Future	9,519.9800	9.5200	9,375.4900	9.3755	(1.518)	0	0	0
2021/09/16	2030	05/05/2022	7.73	Call	Bond Future	232.2000	0.2322	243.3400	0.2433	4.798	0	0	200
2021/09/16	2030	04/08/2022	9.56	Call	Bond Future	2,857.7600	2.8578	2,931.4200	2.9314	2.578	0	0	0
2021/09/16	2030	04/08/2022	9.56	Put	Bond Future	3,295.8800	3.2959	3,212.1400	3.2121	(2.541)	0	0	0
2021/09/16	2030	04/08/2022			Bond Future	9.6483	91.5305	9.6165	91.6879	(0.329)	0.0000	0.0000	0
2021/09/16	2030	04/08/2022	9.55	Call	Bond Future	2,832.8200	2.8328	2,906.0700	2.9061	2.586	0	0	0
2021/09/16	2030	04/08/2022	9.55	Put	Bond Future	3,320.7500	3.3207	3,236.6000	3.2366	(2.534)	0	0	0
2021/09/16	2030	04/08/2022	9.54	Call	Bond Future	2,808.0000	2.8080	2,880.8400	2.8808	2.594	0	0	0
2021/09/16	2030	04/08/2022	9.54	Put	Bond Future	3,345.7700	3.3458	3,261.2100	3.2612	(2.527)	0	0	0
2021/09/16	2032	04/11/2021	11.70	Call	Bond Future	10,989.4300	10.9894	11,155.0900	11.1551	1.507	0	0	0
2021/09/16	2032	04/11/2021	11.71	Put	Bond Future	8.5000	0.0085	6.9400	0.0069	(18.353)	0	0	0
2021/09/16	2032	04/11/2021	11.69	Call	Bond Future	10,939.0200	10.9390	11,104.6300	11.1046	1.514	0	0	0
2021/09/16	2032	04/11/2021	9.83	Call	Bond Future	1,885.7600	1.8858	1,969.1200	1.9691	4.420	0	0	700
2021/09/16	2032	04/11/2021			Bond Future	9.7166	91.4281	9.6889	91.5953	(0.285)	0.0000	0.0000	124,291
2021/09/16	2032	04/11/2021	11.70	Put	Bond Future	8.7700	0.0088	7.1700	0.0072	(18.244)	0	0	0
2021/09/16	2032	04/11/2021	11.71	Call	Bond Future	11,039.8100	11.0398	11,205.5100	11.2055	1.501	0	0	0
2021/09/16	2032	04/11/2021	11.69	Put	Bond Future	9.0500	0.0091	7.4000	0.0074	(18.232)	0	0	0
2021/09/16	2032	04/11/2021	9.33	Put	Bond Future	2,944.6500	2.9446	2,810.7100	2.8107	(4.549)	0	0	0
2021/09/16	2032	04/11/2021	9.33	Call	Bond Future	569.6300	0.5696	602.9500	0.6030	5.849	0	0	700
2021/09/16	2032	04/11/2021	9.83	Put	Bond Future	1,204.6900	1.2047	1,120.7900	1.1208	(6.964)	0	0	0
2021/09/16	2032	04/11/2021	12.81	Call	Bond Future	16,342.5200	16.3425	16,509.7600	16.5098	1.023	0	0	0
2021/09/16	2032	04/11/2021	12.81	Put	Bond Future	0.0600	0.0001	0.0400	0.0000	(33.333)	0	0	700
2021/09/16	2032	03/02/2022	10.43	Call	Bond Future	4,170.3600	4.1704	4,281.7400	4.2817	2.671	0	0	0
2021/09/16	2032	03/02/2022	10.43	Put	Bond Future	1,212.8300	1.2128	1,155.4300	1.1554	(4.733)	0	0	0
2021/09/16	2032	03/02/2022	10.42	Call	Bond Future	4,129.7700	4.1298	4,240.6100	4.2406	2.684	0	0	0
2021/09/16	2032	03/02/2022	10.42	Put	Bond Future	1,228.2600	1.2283	1,170.3200	1.1703	(4.717)	0	0	0
2021/09/16	2032	03/02/2022	10.45	Put	Bond Future	1,182.1100	1.1821	1,125.7900	1.1258	(4.764)	0	0	198
2021/09/16	2032	03/02/2022	9.81	Call	Bond Future	2,014.2000	2.0142	2,086.4100	2.0864	3.585	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
2021/09/16	2032	03/02/2022	9.81	Put	Bond Future	2,623.7700	2.6238	2,527.2000	2.5272	(3.681)	0	0	198
2021/09/16	2032	03/02/2022	8.91	Put	Bond Future	6,471.5200	6.4715	6,321.2300	6.3212	(2.322)	0	0	0
2021/09/16	2032	03/02/2022	10.66	Call	Bond Future	5,138.9000	5.1389	5,261.7200	5.2617	2.390	0	0	0
2021/09/16	2032	03/02/2022	10.66	Put	Bond Future	906.3000	0.9063	860.3400	0.8603	(5.071)	0	0	97
2021/09/16	2032	03/02/2022	10.35	Put	Bond Future	1,342.6500	1.3426	1,280.8100	1.2808	(4.606)	0	0	400
2021/09/16	2032	03/02/2022	9.58	Put	Bond Future	3,389.2500	3.3893	3,277.0400	3.2770	(3.311)	0	0	0
2021/09/16	2032	03/02/2022	9.58	Call	Bond Future	1,406.4600	1.4065	1,463.0300	1.4630	4.022	0	0	400
2021/09/16	2032	03/02/2022	11.13	Call	Bond Future	7,257.7800	7.2578	7,398.1700	7.3982	1.934	0	0	0
2021/09/16	2032	03/02/2022	11.13	Put	Bond Future	497.3000	0.4973	468.9100	0.4689	(5.709)	0	0	210
2021/09/16	2032	03/02/2022	10.53	Call	Bond Future	4,582.7500	4.5827	4,699.3700	4.6994	2.545	0	0	0
2021/09/16	2032	03/02/2022	10.53	Put	Bond Future	1,067.7100	1.0677	1,015.5500	1.0156	(4.885)	0	0	210
2021/09/16	2032	03/02/2022	10.65	Call	Bond Future	5,095.5500	5.0956	5,217.9100	5.2179	2.401	0	0	0
2021/09/16	2032	03/02/2022	10.65	Put	Bond Future	917.8600	0.9179	871.4400	0.8714	(5.057)	0	0	1,050
2021/09/16	2032	03/02/2022	9.67	Call	Bond Future	1,631.3600	1.6314	1,694.0200	1.6940	3.841	0	0	0
2021/09/16	2032	03/02/2022			Bond Future	9.9136	92.4589	9.8848	92.6277	(0.290)	0.0000	0.0000	0
2021/09/16	2032	03/02/2022	10.44	Call	Bond Future	4,210.8800	4.2109	4,322.8000	4.3228	2.658	0	0	0
2021/09/16	2032	03/02/2022	10.44	Put	Bond Future	1,197.3800	1.1974	1,140.5200	1.1405	(4.749)	0	0	0
2021/09/16	2032	03/02/2022	10.45	Call	Bond Future	4,251.5300	4.2515	4,363.9900	4.3640	2.645	0	0	0
2021/09/16	2032	03/02/2022	8.91	Call	Bond Future	326.5200	0.3265	345.0100	0.3450	5.663	0	0	198
2021/09/16	2032	03/02/2022	10.14	Call	Bond Future	3,067.6000	3.0676	3,161.7800	3.1618	3.070	0	0	0
2021/09/16	2032	03/02/2022	10.14	Put	Bond Future	1,754.5500	1.7546	1,679.9500	1.6800	(4.252)	0	0	97
2021/09/16	2032	03/02/2022	9.14	Put	Bond Future	5,258.9200	5.2589	5,119.2700	5.1193	(2.655)	0	0	0
2021/09/16	2032	03/02/2022	9.14	Call	Bond Future	570.5200	0.5705	599.6500	0.5997	5.106	0	0	97
2021/09/16	2032	03/02/2022	10.95	Call	Bond Future	6,431.6900	6.4317	6,566.1700	6.5662	2.091	0	0	0
2021/09/16	2032	03/02/2022	10.95	Put	Bond Future	627.2200	0.6272	592.9200	0.5929	(5.469)	0	0	400
2021/09/16	2032	03/02/2022	10.35	Call	Bond Future	3,850.6700	3.8507	3,957.6100	3.9576	2.777	0	0	0
2021/09/16	2032	03/02/2022	9.62	Put	Bond Future	3,246.1100	3.2461	3,136.6000	3.1366	(3.374)	0	0	0
2021/09/16	2032	03/02/2022	9.62	Call	Bond Future	1,504.1300	1.5041	1,563.4000	1.5634	3.940	0	0	210
2021/09/16	2032	03/02/2022	9.67	Put	Bond Future	3,073.5100	3.0735	2,967.3900	2.9674	(3.453)	0	0	1,050
2021/09/16	2032	03/02/2022	9.57	Put	Bond Future	3,425.8700	3.4259	3,312.9900	3.3130	(3.295)	0	0	0
2021/09/16	2032	03/02/2022	9.57	Call	Bond Future	1,382.7400	1.3827	1,438.6400	1.4386	4.043	0	0	1,050
2021/09/16	2032	05/05/2022	11.03	Call	Bond Future	6,306.3300	6.3063	6,428.9500	6.4289	1.944	0	0	0
2021/09/16	2032	05/05/2022	11.03	Put	Bond Future	1,302.5600	1.3026	1,254.5900	1.2546	(3.683)	0	0	0
2021/09/16	2032	05/05/2022	11.02	Put	Bond Future	1,314.2400	1.3142	1,265.9300	1.2659	(3.676)	0	0	0
2021/09/16	2032	05/05/2022	11.18	Call	Bond Future	6,925.1200	6.9251	7,052.6500	7.0526	1.842	0	0	0
2021/09/16	2032	05/05/2022	11.18	Put	Bond Future	1,138.1000	1.1381	1,095.0400	1.0950	(3.783)	0	0	780
2021/09/16	2032	05/05/2022			Bond Future	10.1144	89.3979	10.0844	89.5685	(0.297)	0.0000	0.0000	0
2021/09/16	2032	05/05/2022	11.04	Call	Bond Future	6,347.0400	6.3470	6,470.0000	6.4700	1.937	0	0	0
2021/09/16	2032	05/05/2022	11.04	Put	Bond Future	1,290.7500	1.2907	1,243.1200	1.2431	(3.690)	0	0	0
2021/09/16	2032	05/05/2022	11.02	Call	Bond Future	6,265.4400	6.2654	6,387.7200	6.3877	1.952	0	0	0
2021/09/16	2032	05/05/2022	9.58	Put	Bond Future	4,731.2900	4.7313	4,615.4200	4.6154	(2.449)	0	0	0
2021/09/16	2032	05/05/2022	9.58	Call	Bond Future	1,624.9000	1.6249	1,679.6200	1.6796	3.368	0	0	780
2021/09/16	2032	05/05/2022	10.18	Put	Bond Future	2,818.0700	2.8181	2,733.3000	2.7333	(3.008)	0	0	0
2021/09/16	2032	05/05/2022	10.18	Call	Bond Future	3,189.8700	3.1899	3,275.6900	3.2757	2.690	0	0	780
2021/09/16	2032	04/08/2022	10.21	Put	Bond Future	3,769.5900	3.7696	3,676.9800	3.6770	(2.457)	0	0	0
2021/09/16	2032	04/08/2022	10.22	Call	Bond Future	3,176.8300	3.1768	3,257.2900	3.2573	2.533	0	0	0
2021/09/16	2032	04/08/2022	10.20	Put	Bond Future	3,798.0800	3.7981	3,705.0300	3.7050	(2.450)	0	0	0
2021/09/16	2032	04/08/2022			Bond Future	10.3220	90.4395	10.2907	90.6121	(0.303)	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
2021/09/16	2032	04/08/2022	10.21	Call	Bond Future	3,149.5700	3.1496	3,229.5800	3.2296	2.540	0	0	0
2021/09/16	2032	04/08/2022	10.22	Put	Bond Future	3,741.2600	3.7413	3,649.1000	3.6491	(2.463)	0	0	0
2021/09/16	2032	04/08/2022	10.20	Call	Bond Future	3,122.4300	3.1224	3,202.0000	3.2020	2.548	0	0	0
2021/09/16	2033	04/11/2021			Bond Future	108.8988	108.8988	108.6889	108.6889	(0.193)	0.0000	0.0000	8,979
2021/09/16	2033	03/02/2022			Bond Future	110.1534	110.1534	109.9407	109.9407	(0.193)	0.0000	0.0000	0
2021/09/16	2033	05/05/2022			Bond Future	110.1945	110.1945	109.9791	109.9791	(0.195)	0.0000	0.0000	0
2021/09/16	2033	04/08/2022			Bond Future	111.5646	111.5646	111.3464	111.3464	(0.196)	0.0000	0.0000	0
2021/09/16	2037	04/11/2021	12.82	Put	Bond Future	3.9700	0.0040	3.4700	0.0035	(12.594)	0	0	0
2021/09/16	2037	04/11/2021	12.83	Call	Bond Future	13,784.8200	13.7848	13,832.3600	13.8324	0.345	0	0	0
2021/09/16	2037	04/11/2021	12.30	Call	Bond Future	11,009.8800	11.0099	11,055.7700	11.0558	0.417	0	0	0
2021/09/16	2037	04/11/2021	12.30	Put	Bond Future	22.0200	0.0220	19.8900	0.0199	(9.673)	0	0	600
2021/09/16	2037	04/11/2021	11.49	Put	Bond Future	183.0400	0.1830	172.0100	0.1720	(6.026)	0	0	0
2021/09/16	2037	04/11/2021	11.49	Call	Bond Future	6,566.7400	6.5667	6,603.7300	6.6037	0.563	0	0	600
2021/09/16	2037	04/11/2021			Bond Future	10.4783	87.4136	10.4711	87.4617	(0.069)	0.0000	0.0000	120,215
2021/09/16	2037	04/11/2021	12.82	Call	Bond Future	13,733.7800	13.7338	13,781.3000	13.7813	0.346	0	0	0
2021/09/16	2037	04/11/2021	12.83	Put	Bond Future	3.8200	0.0038	3.3400	0.0033	(12.565)	0	0	0
2021/09/16	2037	04/11/2021	12.81	Call	Bond Future	13,682.7000	13.6827	13,730.2000	13.7302	0.347	0	0	0
2021/09/16	2037	04/11/2021	12.81	Put	Bond Future	4.1300	0.0041	3.6100	0.0036	(12.591)	0	0	0
2021/09/16	2037	03/02/2022	11.46	Call	Bond Future	5,898.8300	5.8988	5,928.6100	5.9286	0.505	0	0	0
2021/09/16	2037	03/02/2022	11.47	Put	Bond Future	962.5300	0.9625	944.2300	0.9442	(1.901)	0	0	0
2021/09/16	2037	03/02/2022	11.45	Call	Bond Future	5,851.2900	5.8513	5,880.9200	5.8809	0.506	0	0	0
2021/09/16	2037	03/02/2022			Bond Future	10.6681	84.1451	10.6606	84.1933	(0.069)	0.0000	0.0000	0
2021/09/16	2037	03/02/2022	11.46	Put	Bond Future	974.3000	0.9743	955.8600	0.9559	(1.893)	0	0	0
2021/09/16	2037	03/02/2022	11.47	Call	Bond Future	5,946.4500	5.9464	5,976.3700	5.9764	0.503	0	0	0
2021/09/16	2037	03/02/2022	11.45	Put	Bond Future	986.2200	0.9862	967.6300	0.9676	(1.885)	0	0	0
2021/09/16	2037	05/05/2022	11.83	Call	Bond Future	7,239.2500	7.2392	7,269.7100	7.2697	0.421	0	0	0
2021/09/16	2037	05/05/2022	11.84	Put	Bond Future	1,419.7400	1.4197	1,401.7300	1.4017	(1.269)	0	0	0
2021/09/16	2037	05/05/2022	11.82	Call	Bond Future	7,194.7400	7.1947	7,225.0800	7.2251	0.422	0	0	0
2021/09/16	2037	05/05/2022			Bond Future	10.8617	85.1335	10.8540	85.1821	(0.071)	0.0000	0.0000	0
2021/09/16	2037	05/05/2022	11.83	Put	Bond Future	1,431.9300	1.4319	1,413.8200	1.4138	(1.265)	0	0	0
2021/09/16	2037	05/05/2022	11.84	Call	Bond Future	7,283.8200	7.2838	7,314.3800	7.3144	0.420	0	0	0
2021/09/16	2037	05/05/2022	11.82	Put	Bond Future	1,444.2400	1.4442	1,426.0100	1.4260	(1.262)	0	0	0
2021/09/16	2037	04/08/2022	10.90	Call	Bond Future	3,394.3000	3.3943	3,411.9800	3.4120	0.521	0	0	0
2021/09/16	2037	04/08/2022	10.91	Put	Bond Future	4,390.3500	4.3904	4,359.1100	4.3591	(0.712)	0	0	0
2021/09/16	2037	04/08/2022	10.89	Call	Bond Future	3,364.6800	3.3647	3,382.2300	3.3822	0.522	0	0	0
2021/09/16	2037	04/08/2022	10.89	Put	Bond Future	4,456.3000	4.4563	4,424.8100	4.4248	(0.707)	0	0	0
2021/09/16	2037	04/08/2022			Bond Future	11.0657	81.8691	11.0578	81.9182	(0.072)	0.0000	0.0000	0
2021/09/16	2037	04/08/2022	10.90	Put	Bond Future	4,423.2200	4.4232	4,391.8600	4.3919	(0.709)	0	0	50
2021/09/16	2037	04/08/2022	10.91	Call	Bond Future	3,424.0500	3.4240	3,441.8500	3.4419	0.520	0	0	0
2021/09/16	2037	04/08/2022	11.42	Call	Bond Future	5,117.4200	5.1174	5,141.3500	5.1413	0.468	0	0	0
2021/09/16	2037	04/08/2022	11.42	Put	Bond Future	2,980.5600	2.9806	2,955.4500	2.9555	(0.842)	0	0	50
2021/09/16	2037	04/08/2022	10.10	Put	Bond Future	7,717.9500	7.7179	7,677.5900	7.6776	(0.523)	0	0	0
2021/09/16	2037	04/08/2022	10.10	Call	Bond Future	1,444.1700	1.4442	1,452.8500	1.4528	0.601	0	0	50
2021/09/16	2038	04/11/2021			Bond Future	121.0705	121.0705	120.9224	120.9224	(0.122)	0.0000	0.0000	5,949
2021/09/16	2038	03/02/2022			Bond Future	120.6861	120.6861	120.5360	120.5360	(0.124)	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
2021/09/16	2038	05/05/2022			Bond Future	122.1316	122.1316	121.9793	121.9793	(0.125)	0.0000	0.0000	0
2021/09/16	2038	04/08/2022			Bond Future	121.8327	121.8327	121.6785	121.6785	(0.127)	0.0000	0.0000	0
2021/09/16	2040	04/11/2021	12.90	Call	Bond Future	14,310.8700	14.3109	14,397.9200	14.3979	0.608	0	0	0
2021/09/16	2040	04/11/2021	12.90	Put	Bond Future	5.9800	0.0060	5.1500	0.0052	(13.880)	0	0	0
2021/09/16	2040	04/11/2021	12.89	Call	Bond Future	14,257.1800	14.2572	14,344.2100	14.3442	0.610	0	0	0
2021/09/16	2040	04/11/2021	12.89	Put	Bond Future	6.2000	0.0062	5.3500	0.0054	(13.710)	0	0	0
2021/09/16	2040	04/11/2021			Bond Future	10.6055	89.6049	10.5933	89.6928	(0.115)	0.0000	0.0000	81,495
2021/09/16	2040	04/11/2021	12.91	Call	Bond Future	14,364.5000	14.3645	14,451.5700	14.4516	0.606	0	0	0
2021/09/16	2040	04/11/2021	12.91	Put	Bond Future	5.7700	0.0058	4.9600	0.0050	(14.038)	0	0	0
2021/09/16	2040	03/02/2022	11.58	Put	Bond Future	1,085.4100	1.0854	1,056.9300	1.0569	(2.624)	0	0	0
2021/09/16	2040	03/02/2022	11.59	Call	Bond Future	6,388.6300	6.3886	6,448.9600	6.4490	0.944	0	0	0
2021/09/16	2040	03/02/2022	11.57	Put	Bond Future	1,098.3700	1.0984	1,069.6500	1.0697	(2.615)	0	0	0
2021/09/16	2040	03/02/2022			Bond Future	10.7902	86.1108	10.7776	86.1993	(0.117)	0.0000	0.0000	0
2021/09/16	2040	03/02/2022	11.58	Call	Bond Future	6,338.0700	6.3381	6,398.1600	6.3982	0.948	0	0	0
2021/09/16	2040	03/02/2022	11.59	Put	Bond Future	1,072.7600	1.0728	1,044.5200	1.0445	(2.632)	0	0	0
2021/09/16	2040	03/02/2022	11.57	Call	Bond Future	6,287.7400	6.2877	6,347.5900	6.3476	0.952	0	0	0
2021/09/16	2040	05/05/2022	11.91	Put	Bond Future	1,522.9700	1.5230	1,494.4300	1.4944	(1.874)	0	0	0
2021/09/16	2040	05/05/2022	11.92	Call	Bond Future	7,553.8300	7.5538	7,614.9200	7.6149	0.809	0	0	0
2021/09/16	2040	05/05/2022	11.92	Put	Bond Future	1,509.8300	1.5098	1,481.4600	1.4815	(1.879)	0	0	0
2021/09/16	2040	05/05/2022	10.57	Put	Bond Future	5,093.9500	5.0939	5,032.5000	5.0325	(1.206)	0	0	0
2021/09/16	2040	05/05/2022	10.57	Call	Bond Future	2,244.4600	2.2445	2,272.4700	2.2725	1.248	0	0	1,200
2021/09/16	2040	05/05/2022	13.04	Call	Bond Future	12,971.3300	12.9713	13,047.1300	13.0471	0.584	0	0	0
2021/09/16	2040	05/05/2022	13.04	Put	Bond Future	594.0500	0.5941	580.3900	0.5804	(2.299)	0	0	1,200
2021/09/16	2040	05/05/2022			Bond Future	10.9782	87.1223	10.9650	87.2118	(0.120)	0.0000	0.0000	0
2021/09/16	2040	05/05/2022	11.91	Call	Bond Future	7,506.4400	7.5064	7,567.3600	7.5674	0.812	0	0	0
2021/09/16	2040	05/05/2022	11.90	Call	Bond Future	7,459.3200	7.4593	7,520.0500	7.5200	0.814	0	0	0
2021/09/16	2040	05/05/2022	11.90	Put	Bond Future	1,536.4600	1.5365	1,507.7300	1.5077	(1.870)	0	0	0
2021/09/16	2040	05/05/2022	9.82	Put	Bond Future	9,195.8500	9.1959	9,117.2700	9.1173	(0.855)	0	0	0
2021/09/16	2040	05/05/2022	9.82	Call	Bond Future	707.4400	0.7074	718.3200	0.7183	1.538	0	0	1,200
2021/09/16	2040	04/08/2022	11.05	Call	Bond Future	3,704.5300	3.7045	3,742.8100	3.7428	1.033	0	0	0
2021/09/16	2040	04/08/2022	11.05	Put	Bond Future	4,543.9300	4.5439	4,491.8300	4.4918	(1.147)	0	0	0
2021/09/16	2040	04/08/2022			Bond Future	11.1760	83.6304	11.1623	83.7208	(0.122)	0.0000	0.0000	0
2021/09/16	2040	04/08/2022	11.04	Call	Bond Future	3,672.3200	3.6723	3,710.3700	3.7104	1.036	0	0	0
2021/09/16	2040	04/08/2022	11.04	Put	Bond Future	4,578.9100	4.5789	4,526.5800	4.5266	(1.143)	0	0	0
2021/09/16	2040	04/08/2022	11.03	Call	Bond Future	3,640.2500	3.6402	3,678.0600	3.6781	1.039	0	0	0
2021/09/16	2040	04/08/2022	11.03	Put	Bond Future	4,614.1200	4.6141	4,561.5500	4.5615	(1.139)	0	0	0
2021/09/16	2044	04/11/2021	12.91	Call	Bond Future	14,245.3200	14.2453	14,333.2500	14.3333	0.617	0	0	0
2021/09/16	2044	04/11/2021	12.91	Put	Bond Future	7.7000	0.0077	6.6700	0.0067	(13.377)	0	0	0
2021/09/16	2044	04/11/2021			Bond Future	10.6405	86.3802	10.6284	86.4691	(0.114)	0.0000	0.0000	60,562
2021/09/16	2044	04/11/2021	12.90	Call	Bond Future	14,192.1100	14.1921	14,280.0100	14.2800	0.619	0	0	0
2021/09/16	2044	04/11/2021	12.90	Put	Bond Future	7.9700	0.0080	6.9100	0.0069	(13.300)	0	0	0
2021/09/16	2044	04/11/2021	12.89	Call	Bond Future	14,138.8400	14.1388	14,226.7100	14.2267	0.621	0	0	0
2021/09/16	2044	04/11/2021	12.89	Put	Bond Future	8.2500	0.0083	7.1600	0.0072	(13.212)	0	0	0
2021/09/16	2044	03/02/2022	11.60	Call	Bond Future	6,395.6200	6.3956	6,456.4800	6.4565	0.952	0	0	0
2021/09/16	2044	03/02/2022	11.60	Put	Bond Future	1,101.1900	1.1012	1,072.3600	1.0724	(2.618)	0	0	0
2021/09/16	2044	03/02/2022	11.59	Call	Bond Future	6,344.7500	6.3448	6,405.3600	6.4054	0.955	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
2021/09/16	2044	03/02/2022	11.59	Put	Bond Future	1,114.2200	1.1142	1,085.1400	1.0851	(2.610)	0	0	0
2021/09/16	2044	03/02/2022			Bond Future	10.8158	82.9748	10.8033	83.0645	(0.116)	0.0000	0.0000	0
2021/09/16	2044	03/02/2022	11.61	Call	Bond Future	6,446.7200	6.4467	6,507.8200	6.5078	0.948	0	0	0
2021/09/16	2044	03/02/2022	11.61	Put	Bond Future	1,088.4800	1.0885	1,059.8900	1.0599	(2.627)	0	0	0
2021/09/16	2044	05/05/2022	11.92	Call	Bond Future	7,569.2100	7.5692	7,630.9900	7.6310	0.816	0	0	0
2021/09/16	2044	05/05/2022	11.92	Put	Bond Future	1,536.5500	1.5366	1,507.7500	1.5078	(1.874)	0	0	0
2021/09/16	2044	05/05/2022	11.91	Call	Bond Future	7,521.5400	7.5215	7,583.1200	7.5831	0.819	0	0	0
2021/09/16	2044	05/05/2022	11.91	Put	Bond Future	1,549.9600	1.5500	1,520.9600	1.5210	(1.871)	0	0	0
2021/09/16	2044	05/05/2022			Bond Future	10.9938	83.9495	10.9808	84.0401	(0.119)	0.0000	0.0000	0
2021/09/16	2044	05/05/2022	11.93	Call	Bond Future	7,616.7200	7.6167	7,678.6800	7.6787	0.813	0	0	0
2021/09/16	2044	05/05/2022	11.93	Put	Bond Future	1,523.0700	1.5231	1,494.4500	1.4944	(1.879)	0	0	0
2021/09/16	2044	04/08/2022	11.09	Call	Bond Future	3,840.7700	3.8408	3,880.4500	3.8805	1.033	0	0	0
2021/09/16	2044	04/08/2022	11.09	Put	Bond Future	4,457.3800	4.4574	4,405.5700	4.4056	(1.162)	0	0	0
2021/09/16	2044	04/08/2022	11.08	Call	Bond Future	3,807.2900	3.8073	3,846.7300	3.8467	1.036	0	0	0
2021/09/16	2044	04/08/2022	11.08	Put	Bond Future	4,492.3200	4.4923	4,440.2700	4.4403	(1.159)	0	0	0
2021/09/16	2044	04/08/2022			Bond Future	11.1808	80.5459	11.1672	80.6374	(0.121)	0.0000	0.0000	0
2021/09/16	2044	04/08/2022	11.10	Call	Bond Future	3,874.3800	3.8744	3,914.3000	3.9143	1.030	0	0	0
2021/09/16	2044	04/08/2022	11.10	Put	Bond Future	4,422.6700	4.4227	4,371.1000	4.3711	(1.166)	0	0	0
2021/09/16	2046	04/11/2021			Bond Future	108.5317	108.5317	108.1730	108.1730	(0.330)	0.0000	0.0000	17,227
2021/09/16	2046	03/02/2022			Bond Future	109.7821	109.7821	109.4189	109.4189	(0.331)	0.0000	0.0000	0
2021/09/16	2046	05/05/2022			Bond Future	109.2145	109.2145	108.8466	108.8466	(0.337)	0.0000	0.0000	0
2021/09/16	2046	04/08/2022			Bond Future	110.5728	110.5728	110.2002	110.2002	(0.337)	0.0000	0.0000	0
2021/09/16	2050	04/11/2021			Bond Future	111.9100	111.9100	112.1269	112.1269	0.194	0.0000	0.0000	8,607
2021/09/16	2050	03/02/2022			Bond Future	111.2217	111.2217	111.4407	111.4407	0.197	0.0000	0.0000	0
2021/09/16	2050	05/05/2022			Bond Future	112.5538	112.5538	112.7752	112.7752	0.197	0.0000	0.0000	0
2021/09/16	2050	04/08/2022			Bond Future	111.9354	111.9354	112.1594	112.1594	0.200	0.0000	0.0000	0
2021/09/16	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/09/16	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/09/16	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/09/16	AL37	04/11/2021			Index Future	807.4060	807.4060	807.6420	807.6420	0.029	0.0000	0.0000	0
2021/09/16	AL37	03/02/2022			Index Future	816.5090	816.5090	816.7450	816.7450	0.029	0.0000	0.0000	0
2021/09/16	AL37	05/05/2022			Index Future	826.0890	826.0890	826.3250	826.3250	0.029	0.0000	0.0000	0
2021/09/16	AL37	04/08/2022			Index Future	836.0590	836.0590	836.2970	836.2970	0.028	0.0000	0.0000	0
2021/09/16	AL7T	04/11/2021			Index Future	924.8680	924.8680	926.3940	926.3940	0.165	0.0000	0.0000	0
2021/09/16	AL7T	03/02/2022			Index Future	935.2960	935.2960	936.8350	936.8350	0.165	0.0000	0.0000	0
2021/09/16	AL7T	05/05/2022			Index Future	946.2680	946.2680	947.8240	947.8240	0.164	0.0000	0.0000	0
2021/09/16	AL7T	04/08/2022			Index Future	957.6890	957.6890	959.2620	959.2620	0.164	0.0000	0.0000	0
2021/09/16	ALBI	04/11/2021			Index Future	816.0720	816.0720	816.8550	816.8550	0.096	0.0000	0.0000	119
2021/09/16	ALBI	03/02/2022			Index Future	825.2740	825.2740	826.0620	826.0620	0.095	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
2021/09/16	ALBI	05/05/2022			Index Future	834.9560	834.9560	835.7510	835.7510	0.095	0.0000	0.0000	0
2021/09/16	ALBI	04/08/2022			Index Future	845.0330	845.0330	845.8360	845.8360	0.095	0.0000	0.0000	0
2021/09/16	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/09/16	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/09/16	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/09/16	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/09/16	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/09/16	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/09/16	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/09/16	C040	06/10/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/09/16	C040	31/01/2040			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/09/16	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/09/16	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/09/16	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/09/16	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/09/16	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/09/16	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/09/16	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2021/09/16	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/09/16	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/09/16	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/09/16	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/09/16	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/09/16	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
2021/09/16	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/09/16	C303	28/02/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/09/16	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/09/16	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/09/16	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/09/16	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/09/16	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/09/16	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/09/16	ES33	04/11/2021			Bond Future	11.2084	77.1203	11.1956	77.1889	(0.114)	0.0000	0.0000	350
2021/09/16	ES33	03/02/2022			Bond Future	11.4474	78.0088	11.4341	78.0779	(0.116)	0.0000	0.0000	0
2021/09/16	ES33	05/05/2022			Bond Future	11.6869	75.1658	11.6731	75.2356	(0.118)	0.0000	0.0000	0
2021/09/16	ES33	04/08/2022			Bond Future	11.9356	76.0533	11.9212	76.1238	(0.121)	0.0000	0.0000	0
2021/09/16	ES42	04/11/2021			Bond Future	11.7009	75.6565	11.6882	75.7342	(0.109)	0.0000	0.0000	4,779
2021/09/16	ES42	03/02/2022			Bond Future	11.9183	76.5286	11.9051	76.6070	(0.111)	0.0000	0.0000	0
2021/09/16	ES42	05/05/2022			Bond Future	12.1437	73.1870	12.1300	73.2662	(0.113)	0.0000	0.0000	0
2021/09/16	ES42	04/08/2022			Bond Future	12.3715	74.0499	12.3571	74.1298	(0.116)	0.0000	0.0000	0
2021/09/16	GOVI	04/11/2021	728.41	Call	GOVI	773,610.0000	77.3610	781,470.0000	78.1470	1.016	0	0	0
2021/09/16	GOVI	04/11/2021	728.41	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/09/16	GOVI	04/11/2021	728.40	Call	GOVI	773,710.0000	77.3710	781,570.0000	78.1570	1.016	0	0	0
2021/09/16	GOVI	04/11/2021	728.40	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/09/16	GOVI	04/11/2021			GOVI	805.7710	805.7710	806.5570	806.5570	0.098	0.0000	0.0000	992
2021/09/16	GOVI	04/11/2021	728.42	Call	GOVI	773,510.0000	77.3510	781,370.0000	78.1370	1.016	0	0	0
2021/09/16	GOVI	04/11/2021	728.42	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/09/16	GOVI	03/02/2022	792.76	Call	GOVI	220,960.0000	22.0960	228,880.0000	22.8880	3.584	0	0	0
2021/09/16	GOVI	03/02/2022	792.76	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/09/16	GOVI	03/02/2022			GOVI	814.8560	814.8560	815.6480	815.6480	0.097	0.0000	0.0000	0
2021/09/16	GOVI	03/02/2022	792.75	Call	GOVI	221,060.0000	22.1060	228,980.0000	22.8980	3.583	0	0	0
2021/09/16	GOVI	03/02/2022	792.75	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/09/16	GOVI	03/02/2022	792.74	Call	GOVI	221,160.0000	22.1160	229,080.0000	22.9080	3.581	0	0	0
2021/09/16	GOVI	03/02/2022	792.74	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/09/16	GOVI	05/05/2022	788.25	Call	GOVI	361,650.0000	36.1650	369,650.0000	36.9650	2.212	0	0	0
2021/09/16	GOVI	05/05/2022	788.25	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/09/16	GOVI	05/05/2022			GOVI	824.4150	824.4150	825.2150	825.2150	0.097	0.0000	0.0000	0
2021/09/16	GOVI	05/05/2022	788.24	Call	GOVI	361,750.0000	36.1750	369,750.0000	36.9750	2.211	0	0	0
2021/09/16	GOVI	05/05/2022	788.24	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/09/16	GOVI	05/05/2022	788.23	Call	GOVI	361,850.0000	36.1850	369,850.0000	36.9850	2.211	0	0	0
2021/09/16	GOVI	05/05/2022	788.23	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/09/16	GOVI	04/08/2022	819.28	Call	GOVI	150,850.0000	15.0850	158,930.0000	15.8930	5.356	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing	% Movement in MTM	Today's High	Today's Low	Open Interest
2021/09/16	GOVI	04/08/2022	819.28	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/09/16	GOVI	04/08/2022			GOVI	834.3650	834.3650	835.1730	835.1730	0.097	0.0000	0.0000	0
2021/09/16	GOVI	04/08/2022	819.27	Call	GOVI	150,950.0000	15.0950	159,030.0000	15.9030	5.353	0	0	0
2021/09/16	GOVI	04/08/2022	819.27	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/09/16	GOVI	04/08/2022	819.26	Call	GOVI	151,050.0000	15.1050	159,130.0000	15.9130	5.349	0	0	0
2021/09/16	GOVI	04/08/2022	819.26	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/09/16	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2021/09/16	IGOV	04/11/2021			Index Future	297.3680	297.3680	297.0400	297.0400	(0.110)	0.0000	0.0000	475
2021/09/16	IGOV	03/02/2022			Index Future	300.7940	300.7940	300.4610	300.4610	(0.111)	0.0000	0.0000	0
2021/09/16	IGOV	05/05/2022			Index Future	304.3950	304.3950	304.0580	304.0580	(0.111)	0.0000	0.0000	0
2021/09/16	IGOV	04/08/2022			Index Future	308.1400	308.1400	307.7990	307.7990	(0.111)	0.0000	0.0000	0
2021/09/16	IS05	21/09/2021			Interest Rate Swap	89.4200	89.4200	89.4200	89.4200	0.000	0.0000	0.0000	0
2021/09/16	IS05	21/12/2021			Interest Rate Swap	90.7000	90.7000	90.7000	90.7000	0.000	0.0000	0.0000	51
2021/09/16	IS05	15/03/2022			Interest Rate Swap	90.1300	90.1300	90.1300	90.1300	0.000	0.0000	0.0000	0
2021/09/16	IS05	21/06/2022			Interest Rate Swap	90.2900	90.2900	90.2900	90.2900	0.000	0.0000	0.0000	0
2021/09/16	IS05	20/09/2022			Interest Rate Swap	93.5000	93.5000	93.5000	93.5000	0.000	0.0000	0.0000	0
2021/09/16	IS05	20/12/2022			Interest Rate Swap	94.0600	94.0600	94.0600	94.0600	0.000	0.0000	0.0000	0
2021/09/16	IS05	22/03/2023			Interest Rate Swap	86.5400	86.5400	86.5400	86.5400	0.000	0.0000	0.0000	0
2021/09/16	IS05	20/06/2023			Interest Rate Swap	92.1700	92.1700	92.1700	92.1700	0.000	0.0000	0.0000	0
2021/09/16	IS05	19/09/2023			Interest Rate Swap	94.8800	94.8800	94.8800	94.8800	0.000	0.0000	0.0000	0
2021/09/16	IS10	17/12/2025			Interest Rate Swap	80.2800	80.2800	80.2800	80.2800	0.000	0.0000	0.0000	0
2021/09/16	IS10	16/03/2026			Interest Rate Swap	76.8200	76.8200	76.8200	76.8200	0.000	0.0000	0.0000	0
2021/09/16	IS10	15/06/2026			Interest Rate Swap	75.2400	75.2400	75.2400	75.2400	0.000	0.0000	0.0000	0
2021/09/16	IS10	21/09/2026			Interest Rate Swap	77.2700	77.2700	77.2700	77.2700	0.000	0.0000	0.0000	0
2021/09/16	IS10	21/12/2026			Interest Rate Swap	81.3000	81.3000	81.3000	81.3000	0.000	0.0000	0.0000	0
2021/09/16	IS10	15/03/2027			Interest Rate Swap	79.8000	79.8000	79.8000	79.8000	0.000	0.0000	0.0000	0
2021/09/16	IS10	21/06/2027			Interest Rate Swap	81.8600	81.8600	81.8600	81.8600	0.000	0.0000	0.0000	0
2021/09/16	IS10	20/09/2027			Interest Rate Swap	87.6100	87.6100	87.6100	87.6100	0.000	0.0000	0.0000	0
2021/09/16	IS10	20/12/2027			Interest Rate Swap	87.9400	87.9400	87.9400	87.9400	0.000	0.0000	0.0000	0
2021/09/16	IS10	22/03/2028			Interest Rate Swap	80.8900	80.8900	80.8900	80.8900	0.000	0.0000	0.0000	0
2021/09/16	IS10	20/06/2028			Interest Rate Swap	88.6800	88.6800	88.6800	88.6800	0.000	0.0000	0.0000	0
2021/09/16	IS10	19/09/2028			Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0.000	0.0000	0.0000	0
2021/09/16	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2021/09/16	JBAF	20/10/2021			Jibar Tradeable Future	3.7250	96.2750	3.7150	96.2850	(0.268)	0.0000	0.0000	0
2021/09/16	JBAF	17/11/2021			Jibar Tradeable Future	3.7400	96.2600	3.7500	96.2500	0.267	0.0000	0.0000	50,000
2021/09/16	JBAF	15/12/2021			Jibar Tradeable Future	3.8650	96.1350	3.8550	96.1450	(0.259)	0.0000	0.0000	0
2021/09/16	JBAF	19/01/2022			Jibar Tradeable Future	3.9100	96.0900	3.9100	96.0900	0.000	0.0000	0.0000	0
2021/09/16	JBAF	16/02/2022			Jibar Tradeable Future	4.0800	95.9200	4.0900	95.9100	0.245	0.0000	0.0000	0
2021/09/16	JBAF	16/03/2022			Jibar Tradeable Future	4.1400	95.8600	4.1450	95.8550	0.121	0.0000	0.0000	0
2021/09/16	JBAF	15/06/2022			Jibar Tradeable Future	4.5450	95.4550	4.5600	95.4400	0.330	0.0000	0.0000	472
2021/09/16	JBAF	21/09/2022			Jibar Tradeable Future	4.8500	95.1500	4.8550	95.1450	0.103	0.0000	0.0000	0
2021/09/16	JBAF	21/12/2022			Jibar Tradeable Future	5.1900	94.8100	5.2100	94.7900	0.385	0.0000	0.0000	68

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
2021/09/16	JBAF	15/03/2023			Jibar Tradeable Future	5.4150	94.5850	5.4300	94.5700	0.277	0.0000	0.0000	0
2021/09/16	JBAF	21/06/2023			Jibar Tradeable Future	5.7050	94.2950	5.7150	94.2850	0.175	0.0000	0.0000	0
2021/09/16	JBAF	20/09/2023			Jibar Tradeable Future	5.9300	94.0700	5.7250	94.2750	(3.457)	0.0000	0.0000	0
2021/09/16	R023	04/11/2021	4.91	Call	Bond Future	83.5400	0.0835	87.9400	0.0879	5.267	0	0	0
2021/09/16	R023	04/11/2021	4.91	Put	Bond Future	224.7600	0.2248	213.0000	0.2130	(5.232)	0	0	0
2021/09/16	R023	04/11/2021	4.90	Call	Bond Future	78.6200	0.0786	82.8100	0.0828	5.329	0	0	0
2021/09/16	R023	04/11/2021	4.90	Put	Bond Future	232.6800	0.2327	220.7100	0.2207	(5.144)	0	0	0
2021/09/16	R023	04/11/2021			Bond Future	5.0201	104.8985	5.0075	104.9147	(0.251)	0.0000	0.0000	14,769
2021/09/16	R023	04/11/2021	4.92	Call	Bond Future	88.6600	0.0887	93.2600	0.0933	5.188	0	0	0
2021/09/16	R023	04/11/2021	4.92	Put	Bond Future	217.0400	0.2170	205.4800	0.2055	(5.326)	0	0	0
2021/09/16	R023	03/02/2022	5.08	Call	Bond Future	193.1800	0.1932	199.6800	0.1997	3.365	0	0	0
2021/09/16	R023	03/02/2022	5.08	Put	Bond Future	263.9500	0.2639	254.4800	0.2545	(3.588)	0	0	0
2021/09/16	R023	03/02/2022			Bond Future	5.1483	106.0812	5.1329	106.0972	(0.300)	0.0000	0.0000	0
2021/09/16	R023	03/02/2022	5.07	Call	Bond Future	188.0400	0.1880	194.4200	0.1944	3.393	0	0	0
2021/09/16	R023	03/02/2022	5.07	Put	Bond Future	269.1800	0.2692	259.5900	0.2596	(3.563)	0	0	0
2021/09/16	R023	03/02/2022	5.06	Call	Bond Future	182.7100	0.1827	188.9800	0.1890	3.432	0	0	0
2021/09/16	R023	03/02/2022	5.06	Put	Bond Future	274.2100	0.2742	264.5100	0.2645	(3.537)	0	0	0
2021/09/16	R023	05/05/2022	6.31	Call	Bond Future	877.8700	0.8779	891.1400	0.8911	1.512	0	0	0
2021/09/16	R023	05/05/2022	6.31	Put	Bond Future	58.6600	0.0587	56.0000	0.0560	(4.535)	0	0	0
2021/09/16	R023	05/05/2022			Bond Future	5.2723	103.4162	5.2522	103.4321	(0.380)	0.0000	0.0000	0
2021/09/16	R023	05/05/2022	6.30	Call	Bond Future	870.8100	0.8708	884.0500	0.8841	1.520	0	0	0
2021/09/16	R023	05/05/2022	6.30	Put	Bond Future	59.4400	0.0594	56.7500	0.0567	(4.526)	0	0	0
2021/09/16	R023	05/05/2022	6.29	Call	Bond Future	863.9500	0.8639	877.1500	0.8772	1.528	0	0	0
2021/09/16	R023	05/05/2022	6.29	Put	Bond Future	60.4300	0.0604	57.7000	0.0577	(4.518)	0	0	0
2021/09/16	R023	04/08/2022	6.05	Call	Bond Future	452.5700	0.4526	463.7000	0.4637	2.459	0	0	0
2021/09/16	R023	04/08/2022	6.05	Put	Bond Future	115.5900	0.1156	110.6100	0.1106	(4.308)	0	0	0
2021/09/16	R023	04/08/2022			Bond Future	5.4401	104.6477	5.4110	104.6638	(0.534)	0.0000	0.0000	0
2021/09/16	R023	04/08/2022	6.04	Call	Bond Future	448.3600	0.4484	459.4400	0.4594	2.471	0	0	0
2021/09/16	R023	04/08/2022	6.04	Put	Bond Future	116.8900	0.1169	111.8600	0.1119	(4.303)	0	0	0
2021/09/16	R023	04/08/2022	6.03	Call	Bond Future	444.1600	0.4442	455.2000	0.4552	2.486	0	0	0
2021/09/16	R023	04/08/2022	6.03	Put	Bond Future	118.1900	0.1182	113.1200	0.1131	(4.290)	0	0	0
2021/09/16	R035	04/11/2021	12.53	Call	Bond Future	13,471.2400	13.4712	13,553.0800	13.5531	0.608	0	0	0
2021/09/16	R035	04/11/2021	12.53	Put	Bond Future	4.6200	0.0046	3.9600	0.0040	(14.286)	0	0	0
2021/09/16	R035	04/11/2021	11.75	Put	Bond Future	52.2800	0.0523	47.1500	0.0471	(9.813)	0	0	782
2021/09/16	R035	04/11/2021	11.08	Call	Bond Future	5,532.9000	5.5329	5,596.2300	5.5962	1.145	0	0	0
2021/09/16	R035	04/11/2021	11.08	Put	Bond Future	288.8600	0.2889	269.6900	0.2697	(6.636)	0	0	782
2021/09/16	R035	04/11/2021	10.23	Put	Bond Future	1,782.6400	1.7826	1,724.0600	1.7241	(3.286)	0	0	0
2021/09/16	R035	04/11/2021	10.12	Put	Bond Future	2,179.2400	2.1792	2,115.3400	2.1153	(2.932)	0	0	0
2021/09/16	R035	04/11/2021	10.12	Call	Bond Future	1,254.0200	1.2540	1,272.6200	1.2726	1.483	0	0	400
2021/09/16	R035	04/11/2021	10.62	Put	Bond Future	807.0500	0.8070	768.8300	0.7688	(4.736)	0	0	0
2021/09/16	R035	04/11/2021	10.62	Call	Bond Future	3,172.7400	3.1727	3,217.0200	3.2170	1.396	0	0	400
2021/09/16	R035	04/11/2021	11.20	Put	Bond Future	218.3300	0.2183	202.7100	0.2027	(7.154)	0	0	350
2021/09/16	R035	04/11/2021	10.60	Call	Bond Future	3,079.5100	3.0795	3,122.7900	3.1228	1.405	0	0	0
2021/09/16	R035	04/11/2021	10.60	Put	Bond Future	842.1500	0.8422	802.9300	0.8029	(4.657)	0	0	350
2021/09/16	R035	04/11/2021	10.11	Put	Bond Future	2,218.0200	2.2180	2,153.6700	2.1537	(2.901)	0	0	0
2021/09/16	R035	04/11/2021	10.11	Call	Bond Future	1,225.1900	1.2252	1,243.3400	1.2433	1.481	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
2021/09/16	R035	04/11/2021			Bond Future	10.2579	91.7699	10.2455	91.8524	(0.121)	0.0000	0.0000	79,848
2021/09/16	R035	04/11/2021	12.52	Call	Bond Future	13,418.8200	13.4188	13,500.6300	13.5006	0.610	0	0	0
2021/09/16	R035	04/11/2021	12.52	Put	Bond Future	4.8100	0.0048	4.1200	0.0041	(14.345)	0	0	0
2021/09/16	R035	04/11/2021	12.51	Call	Bond Future	13,366.3300	13.3663	13,448.1300	13.4481	0.612	0	0	0
2021/09/16	R035	04/11/2021	12.51	Put	Bond Future	4.9900	0.0050	4.2900	0.0043	(14.028)	0	0	0
2021/09/16	R035	04/11/2021	11.75	Call	Bond Future	9,249.0100	9.2490	9,326.3800	9.3264	0.837	0	0	0
2021/09/16	R035	04/11/2021	10.23	Call	Bond Future	1,596.4300	1.5964	1,620.3500	1.6203	1.498	0	0	782
2021/09/16	R035	04/11/2021	13.82	Call	Bond Future	19,825.4500	19.8255	19,907.9500	19.9080	0.416	0	0	0
2021/09/16	R035	04/11/2021	13.82	Put	Bond Future	0.0100	0.0000	0.0100	0.0000	0.000	0	0	400
2021/09/16	R035	04/11/2021	11.20	Call	Bond Future	6,190.7200	6.1907	6,257.6000	6.2576	1.080	0	0	0
2021/09/16	R035	04/11/2021	10.26	Put	Bond Future	1,684.3000	1.6843	1,627.2400	1.6272	(3.388)	0	0	0
2021/09/16	R035	04/11/2021	10.26	Call	Bond Future	1,698.1500	1.6981	1,723.5900	1.7236	1.498	0	0	150
2021/09/16	R035	03/02/2022	11.23	Call	Bond Future	5,822.1300	5.8221	5,878.2000	5.8782	0.963	0	0	0
2021/09/16	R035	03/02/2022	11.23	Put	Bond Future	1,018.5300	1.0185	991.5000	0.9915	(2.654)	0	0	0
2021/09/16	R035	03/02/2022	11.22	Call	Bond Future	5,774.8700	5.7749	5,830.7100	5.8307	0.967	0	0	0
2021/09/16	R035	03/02/2022	11.22	Put	Bond Future	1,031.0100	1.0310	1,003.7500	1.0038	(2.644)	0	0	0
2021/09/16	R035	03/02/2022	11.39	Call	Bond Future	6,590.6900	6.5907	6,650.2900	6.6503	0.904	0	0	0
2021/09/16	R035	03/02/2022	11.39	Put	Bond Future	839.5800	0.8396	816.0800	0.8161	(2.799)	0	0	683
2021/09/16	R035	03/02/2022	10.65	Call	Bond Future	3,300.9400	3.3009	3,340.8300	3.3408	1.208	0	0	0
2021/09/16	R035	03/02/2022	11.73	Call	Bond Future	8,268.9700	8.2690	8,334.8300	8.3348	0.796	0	0	0
2021/09/16	R035	03/02/2022	11.73	Put	Bond Future	555.2600	0.5553	538.0200	0.5380	(3.105)	0	0	280
2021/09/16	R035	03/02/2022	11.03	Call	Bond Future	4,893.3900	4.8934	4,944.4900	4.9445	1.044	0	0	0
2021/09/16	R035	03/02/2022	11.28	Call	Bond Future	6,060.1900	6.0602	6,117.4100	6.1174	0.944	0	0	0
2021/09/16	R035	03/02/2022	11.28	Put	Bond Future	958.8200	0.9588	932.9400	0.9329	(2.699)	0	0	200
2021/09/16	R035	03/02/2022	10.26	Put	Bond Future	3,273.7600	3.2738	3,217.9800	3.2180	(1.704)	0	0	0
2021/09/16	R035	03/02/2022	10.26	Call	Bond Future	1,985.1700	1.9852	2,012.4900	2.0125	1.376	0	0	200
2021/09/16	R035	03/02/2022	11.05	Put	Bond Future	1,265.4800	1.2655	1,234.0000	1.2340	(2.488)	0	0	1,600
2021/09/16	R035	03/02/2022	10.35	Put	Bond Future	2,955.4300	2.9554	2,902.5300	2.9025	(1.790)	0	0	0
2021/09/16	R035	03/02/2022	10.35	Call	Bond Future	2,258.2900	2.2583	2,288.4900	2.2885	1.337	0	0	1,600
2021/09/16	R035	03/02/2022	9.92	Put	Bond Future	4,681.4100	4.6814	4,615.4600	4.6155	(1.409)	0	0	0
2021/09/16	R035	03/02/2022	9.92	Call	Bond Future	1,107.5300	1.1075	1,124.6800	1.1247	1.548	0	0	200
2021/09/16	R035	03/02/2022	10.61	Call	Bond Future	3,150.8600	3.1509	3,189.4700	3.1895	1.225	0	0	0
2021/09/16	R035	03/02/2022	10.61	Put	Bond Future	2,170.2100	2.1702	2,125.7200	2.1257	(2.050)	0	0	200
2021/09/16	R035	03/02/2022	11.11	Call	Bond Future	5,259.9600	5.2600	5,313.1200	5.3131	1.011	0	0	0
2021/09/16	R035	03/02/2022	11.33	Put	Bond Future	902.6200	0.9026	877.8400	0.8778	(2.745)	0	0	500
2021/09/16	R035	03/02/2022	10.34	Call	Bond Future	2,227.1100	2.2271	2,256.9800	2.2570	1.341	0	0	0
2021/09/16	R035	03/02/2022	10.34	Put	Bond Future	2,989.6900	2.9897	2,936.4600	2.9365	(1.780)	0	0	500
2021/09/16	R035	03/02/2022	10.24	Put	Bond Future	3,347.1700	3.3472	3,290.7600	3.2908	(1.685)	0	0	0
2021/09/16	R035	03/02/2022			Bond Future	10.4572	92.8046	10.4443	92.8877	(0.123)	0.0000	0.0000	0
2021/09/16	R035	03/02/2022	11.24	Call	Bond Future	5,869.6400	5.8696	5,925.9500	5.9260	0.959	0	0	0
2021/09/16	R035	03/02/2022	11.24	Put	Bond Future	1,006.3700	1.0064	979.5800	0.9796	(2.662)	0	0	0
2021/09/16	R035	03/02/2022	10.65	Put	Bond Future	2,066.1700	2.0662	2,022.9600	2.0230	(2.091)	0	0	683
2021/09/16	R035	03/02/2022	9.70	Put	Bond Future	5,787.6200	5.7876	5,716.0700	5.7161	(1.236)	0	0	0
2021/09/16	R035	03/02/2022	9.70	Call	Bond Future	690.9700	0.6910	702.5200	0.7025	1.672	0	0	683
2021/09/16	R035	03/02/2022	11.03	Put	Bond Future	1,296.3400	1.2963	1,264.3400	1.2643	(2.468)	0	0	280
2021/09/16	R035	03/02/2022	10.10	Put	Bond Future	3,891.5300	3.8915	3,830.8000	3.8308	(1.561)	0	0	0
2021/09/16	R035	03/02/2022	10.10	Call	Bond Future	1,537.6500	1.5376	1,560.0200	1.5600	1.455	0	0	280
2021/09/16	R035	03/02/2022	11.88	Call	Bond Future	9,020.8500	9.0209	9,088.9700	9.0890	0.755	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
2021/09/16	R035	03/02/2022	11.88	Put	Bond Future	462.7400	0.4627	447.7600	0.4478	(3.237)	0	0	1,800
2021/09/16	R035	03/02/2022	11.05	Call	Bond Future	4,984.3100	4.9843	5,035.9300	5.0359	1.036	0	0	0
2021/09/16	R035	03/02/2022	11.11	Put	Bond Future	1,177.3100	1.1773	1,147.3700	1.1474	(2.543)	0	0	200
2021/09/16	R035	03/02/2022	11.33	Call	Bond Future	6,300.2400	6.3002	6,358.5600	6.3586	0.926	0	0	0
2021/09/16	R035	03/02/2022	10.24	Call	Bond Future	1,926.4000	1.9264	1,953.0900	1.9531	1.385	0	0	500
2021/09/16	R035	05/05/2022	11.64	Call	Bond Future	7,243.6700	7.2437	7,301.7900	7.3018	0.802	0	0	0
2021/09/16	R035	05/05/2022	11.64	Put	Bond Future	1,333.4200	1.3334	1,307.6900	1.3077	(1.930)	0	0	0
2021/09/16	R035	05/05/2022	11.63	Call	Bond Future	7,198.7900	7.1988	7,256.7400	7.2567	0.805	0	0	0
2021/09/16	R035	05/05/2022	11.63	Put	Bond Future	1,345.4700	1.3455	1,319.5700	1.3196	(1.925)	0	0	0
2021/09/16	R035	05/05/2022			Bond Future	10.6524	89.4163	10.6391	89.5002	(0.125)	0.0000	0.0000	0
2021/09/16	R035	05/05/2022	11.65	Call	Bond Future	7,288.5900	7.2886	7,346.8900	7.3469	0.800	0	0	0
2021/09/16	R035	05/05/2022	11.65	Put	Bond Future	1,321.4700	1.3215	1,295.9200	1.2959	(1.933)	0	0	0
2021/09/16	R035	04/08/2022	10.73	Call	Bond Future	3,517.4700	3.5175	3,553.1300	3.5531	1.014	0	0	0
2021/09/16	R035	04/08/2022	10.73	Put	Bond Future	4,294.2500	4.2943	4,245.1300	4.2451	(1.144)	0	0	0
2021/09/16	R035	04/08/2022	10.72	Call	Bond Future	3,487.1500	3.4871	3,522.5900	3.5226	1.016	0	0	0
2021/09/16	R035	04/08/2022	10.72	Put	Bond Future	4,325.8700	4.3259	4,276.5300	4.2765	(1.141)	0	0	0
2021/09/16	R035	04/08/2022	11.13	Put	Bond Future	3,176.5700	3.1766	3,135.7400	3.1357	(1.285)	0	0	100
2021/09/16	R035	04/08/2022	10.64	Call	Bond Future	3,251.5900	3.2516	3,285.3400	3.2853	1.038	0	0	0
2021/09/16	R035	04/08/2022	10.64	Put	Bond Future	4,588.0600	4.5881	4,537.0300	4.5370	(1.112)	0	0	100
2021/09/16	R035	04/08/2022	9.84	Put	Bond Future	7,907.0300	7.9070	7,839.8300	7.8398	(0.850)	0	0	0
2021/09/16	R035	04/08/2022	9.84	Call	Bond Future	1,364.5700	1.3646	1,382.1500	1.3822	1.288	0	0	100
2021/09/16	R035	04/08/2022			Bond Future	10.8563	90.4558	10.8424	90.5406	(0.128)	0.0000	0.0000	0
2021/09/16	R035	04/08/2022	10.74	Call	Bond Future	3,547.5800	3.5476	3,583.4500	3.5835	1.011	0	0	0
2021/09/16	R035	04/08/2022	10.74	Put	Bond Future	4,262.4900	4.2625	4,213.5800	4.2136	(1.147)	0	0	0
2021/09/16	R035	04/08/2022	11.13	Call	Bond Future	4,826.7900	4.8268	4,870.7400	4.8707	0.911	0	0	0
2021/09/16	R186	04/11/2021	8.10	Call	Bond Future	2,805.5600	2.8056	2,827.2300	2.8272	0.772	0	0	0
2021/09/16	R186	04/11/2021	8.10	Put	Bond Future	215.0600	0.2151	203.8100	0.2038	(5.231)	0	0	0
2021/09/16	R186	04/11/2021	8.09	Call	Bond Future	2,768.2300	2.7682	2,789.6800	2.7897	0.775	0	0	0
2021/09/16	R186	04/11/2021	8.09	Put	Bond Future	221.4700	0.2215	210.0000	0.2100	(5.179)	0	0	0
2021/09/16	R186	04/11/2021	7.77	Call	Bond Future	1,674.5800	1.6746	1,687.8800	1.6879	0.794	0	0	0
2021/09/16	R186	04/11/2021			Bond Future	7.5163	116.5067	7.5090	116.5396	(0.097)	0.0000	0.0000	64,537
2021/09/16	R186	04/11/2021	8.11	Call	Bond Future	2,843.0500	2.8431	2,864.9400	2.8649	0.770	0	0	0
2021/09/16	R186	04/11/2021	8.11	Put	Bond Future	208.8200	0.2088	197.7900	0.1978	(5.282)	0	0	0
2021/09/16	R186	04/11/2021	7.77	Put	Bond Future	539.2900	0.5393	519.6700	0.5197	(3.638)	0	0	15,177
2021/09/16	R186	04/11/2021	8.77	Call	Bond Future	5,496.8200	5.4968	5,527.5100	5.5275	0.558	0	0	0
2021/09/16	R186	04/11/2021	8.77	Put	Bond Future	24.4700	0.0245	22.2400	0.0222	(9.113)	0	0	15,177
2021/09/16	R186	03/02/2022	7.30	Call	Bond Future	797.7800	0.7978	803.7300	0.8037	0.746	0	0	0
2021/09/16	R186	03/02/2022	7.30	Put	Bond Future	2,563.3600	2.5634	2,536.4400	2.5364	(1.050)	0	0	0
2021/09/16	R186	03/02/2022			Bond Future	7.7096	112.5389	7.7019	112.5718	(0.100)	0.0000	0.0000	0
2021/09/16	R186	03/02/2022	7.29	Call	Bond Future	783.3700	0.7834	789.2100	0.7892	0.745	0	0	0
2021/09/16	R186	03/02/2022	7.29	Put	Bond Future	2,592.5000	2.5925	2,565.4700	2.5655	(1.043)	0	0	0
2021/09/16	R186	03/02/2022	7.28	Call	Bond Future	769.1400	0.7691	774.8700	0.7749	0.745	0	0	0
2021/09/16	R186	03/02/2022	7.28	Put	Bond Future	2,621.8300	2.6218	2,594.6900	2.5947	(1.035)	0	0	0
2021/09/16	R186	05/05/2022	8.32	Call	Bond Future	2,859.9000	2.8599	2,877.0900	2.8771	0.601	0	0	0
2021/09/16	R186	05/05/2022	8.32	Put	Bond Future	1,234.7700	1.2348	1,218.9400	1.2189	(1.282)	0	0	0
2021/09/16	R186	05/05/2022	7.28	Put	Bond Future	3,391.0700	3.3911	3,364.3500	3.3644	(0.788)	0	0	0
2021/09/16	R186	05/05/2022	7.28	Call	Bond Future	796.4200	0.7964	802.7200	0.8027	0.791	0	0	435

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
2021/09/16	R186	05/05/2022			Bond Future	7.9136	113.8602	7.9054	113.8933	(0.103)	0.0000	0.0000	0
2021/09/16	R186	05/05/2022	8.31	Call	Bond Future	2,833.5800	2.8336	2,850.6700	2.8507	0.603	0	0	0
2021/09/16	R186	05/05/2022	8.31	Put	Bond Future	1,248.0700	1.2481	1,232.1400	1.2321	(1.276)	0	0	0
2021/09/16	R186	05/05/2022	8.30	Call	Bond Future	2,807.3700	2.8074	2,824.3500	2.8244	0.605	0	0	0
2021/09/16	R186	05/05/2022	8.30	Put	Bond Future	1,261.5000	1.2615	1,245.4600	1.2455	(1.272)	0	0	0
2021/09/16	R186	05/05/2022	7.88	Put	Bond Future	1,960.6700	1.9607	1,940.0300	1.9400	(1.053)	0	0	0
2021/09/16	R186	05/05/2022	7.88	Call	Bond Future	1,825.0800	1.8251	1,837.4600	1.8375	0.678	0	0	435
2021/09/16	R186	05/05/2022	8.64	Call	Bond Future	3,758.5500	3.7586	3,778.9200	3.7789	0.542	0	0	0
2021/09/16	R186	05/05/2022	8.64	Put	Bond Future	875.0000	0.8750	862.3500	0.8623	(1.446)	0	0	435
2021/09/16	R186	04/08/2022	8.15	Call	Bond Future	2,193.9300	2.1939	2,207.7400	2.2077	0.629	0	0	0
2021/09/16	R186	04/08/2022	8.15	Put	Bond Future	2,127.7600	2.1278	2,108.3100	2.1083	(0.914)	0	0	0
2021/09/16	R186	04/08/2022			Bond Future	8.1326	109.9177	8.1239	109.9510	(0.107)	0.0000	0.0000	0
2021/09/16	R186	04/08/2022	8.14	Call	Bond Future	2,173.4900	2.1735	2,187.2100	2.1872	0.631	0	0	0
2021/09/16	R186	04/08/2022	8.14	Put	Bond Future	2,145.3900	2.1454	2,125.8500	2.1259	(0.911)	0	0	0
2021/09/16	R186	04/08/2022	8.13	Call	Bond Future	2,153.1500	2.1531	2,166.7800	2.1668	0.633	0	0	0
2021/09/16	R186	04/08/2022	8.13	Put	Bond Future	2,163.1300	2.1631	2,143.5000	2.1435	(0.907)	0	0	0
2021/09/16	R197	04/11/2021			Bond Future	326.9431	326.9431	326.9412	326.9412	(0.001)	0.0000	0.0000	1,274
2021/09/16	R197	03/02/2022			Bond Future	322.4903	322.4903	322.4872	322.4872	(0.001)	0.0000	0.0000	0
2021/09/16	R197	05/05/2022			Bond Future	326.3525	326.3525	326.3488	326.3488	(0.001)	0.0000	0.0000	0
2021/09/16	R197	04/08/2022			Bond Future	322.0339	322.0339	322.0298	322.0298	(0.001)	0.0000	0.0000	0
2021/09/16	R202	04/11/2021			Bond Future	241.3105	241.3105	240.9756	240.9756	(0.139)	0.0000	0.0000	8,374
2021/09/16	R202	03/02/2022			Bond Future	239.7250	239.7250	239.3852	239.3852	(0.142)	0.0000	0.0000	0
2021/09/16	R202	05/05/2022			Bond Future	242.5958	242.5958	242.2515	242.2515	(0.142)	0.0000	0.0000	0
2021/09/16	R202	04/08/2022			Bond Future	241.1629	241.1629	240.8140	240.8140	(0.145)	0.0000	0.0000	0
2021/09/16	R209	04/11/2021	12.19	Call	Bond Future	10,250.7200	10.2507	10,319.6700	10.3197	0.673	0	0	0
2021/09/16	R209	04/11/2021	12.19	Put	Bond Future	10.7200	0.0107	9.3900	0.0094	(12.407)	0	0	0
2021/09/16	R209	04/11/2021	12.17	Call	Bond Future	10,158.3400	10.1583	10,227.2200	10.2272	0.678	0	0	0
2021/09/16	R209	04/11/2021	12.00	Call	Bond Future	9,366.2800	9.3663	9,434.4600	9.4345	0.728	0	0	0
2021/09/16	R209	04/11/2021	12.00	Put	Bond Future	18.4100	0.0184	16.3100	0.0163	(11.407)	0	0	9,000
2021/09/16	R209	04/11/2021	10.50	Call	Bond Future	2,391.7600	2.3918	2,426.1500	2.4262	1.438	0	0	0
2021/09/16	R209	04/11/2021	10.00	Call	Bond Future	859.4800	0.8595	871.9200	0.8719	1.447	0	0	0
2021/09/16	R209	04/11/2021	10.00	Put	Bond Future	2,182.1700	2.1822	2,124.3300	2.1243	(2.651)	0	0	3,100
2021/09/16	R209	04/11/2021	10.25	Put	Bond Future	1,371.3200	1.3713	1,323.8300	1.3238	(3.463)	0	0	9,250
2021/09/16	R209	04/11/2021			Bond Future	10.2242	71.0598	10.2121	71.1301	(0.118)	0.0000	0.0000	36,304
2021/09/16	R209	04/11/2021	12.18	Call	Bond Future	10,204.5400	10.2045	10,273.4700	10.2735	0.675	0	0	0
2021/09/16	R209	04/11/2021	12.18	Put	Bond Future	11.0200	0.0110	9.6700	0.0097	(12.250)	0	0	0
2021/09/16	R209	04/11/2021	12.17	Put	Bond Future	11.3500	0.0114	9.9500	0.0100	(12.335)	0	0	0
2021/09/16	R209	04/11/2021	10.50	Put	Bond Future	810.9500	0.8109	775.0600	0.7751	(4.426)	0	0	150
2021/09/16	R209	04/11/2021	9.50	Put	Bond Future	4,561.9900	4.5620	4,492.9900	4.4930	(1.512)	0	0	0
2021/09/16	R209	04/11/2021	9.50	Call	Bond Future	160.3900	0.1604	161.6700	0.1617	0.798	0	0	6,000
2021/09/16	R209	04/11/2021	10.25	Call	Bond Future	1,521.5800	1.5216	1,544.3700	1.5444	1.498	0	0	0
2021/09/16	R209	03/02/2022	11.03	Call	Bond Future	4,467.5600	4.4676	4,513.0300	4.5130	1.018	0	0	0
2021/09/16	R209	03/02/2022	11.03	Put	Bond Future	998.1300	0.9981	972.7400	0.9727	(2.544)	0	0	0
2021/09/16	R209	03/02/2022	11.02	Call	Bond Future	4,427.2100	4.4272	4,472.4600	4.4725	1.022	0	0	0
2021/09/16	R209	03/02/2022	11.02	Put	Bond Future	1,010.6600	1.0107	985.0500	0.9850	(2.534)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing	% Movement in MTM	Today's High	Today's Low	Open Interest
2021/09/16	R209	03/02/2022			Bond Future	10.3971		71.8610	10.3846	71.9319	(0.120)	0.0000	0.0000	0
2021/09/16	R209	03/02/2022	11.04	Call	Bond Future	4,508.0100		4.5080	4,553.7000	4.5537	1.014	0	0	0
2021/09/16	R209	03/02/2022	11.04	Put	Bond Future	985.7500		0.9858	960.5800	0.9606	(2.553)	0	0	0
2021/09/16	R209	05/05/2022	11.44	Call	Bond Future	5,891.5700		5.8916	5,939.3500	5.9393	0.811	0	0	0
2021/09/16	R209	05/05/2022	11.44	Put	Bond Future	1,303.7200		1.3037	1,279.9600	1.2800	(1.822)	0	0	0
2021/09/16	R209	05/05/2022	11.43	Call	Bond Future	5,853.1000		5.8531	5,900.7200	5.9007	0.814	0	0	0
2021/09/16	R209	05/05/2022	11.43	Put	Bond Future	1,315.5700		1.3156	1,291.6500	1.2916	(1.818)	0	0	0
2021/09/16	R209	05/05/2022			Bond Future	10.5716		69.5634	10.5587	69.6349	(0.122)	0.0000	0.0000	0
2021/09/16	R209	05/05/2022	11.45	Call	Bond Future	5,930.1000		5.9301	5,978.0400	5.9780	0.808	0	0	0
2021/09/16	R209	05/05/2022	11.45	Put	Bond Future	1,291.9800		1.2920	1,268.3800	1.2684	(1.827)	0	0	0
2021/09/16	R209	04/08/2022	10.58	Call	Bond Future	2,901.0700		2.9011	2,930.6900	2.9307	1.021	0	0	0
2021/09/16	R209	04/08/2022	10.58	Put	Bond Future	3,830.4100		3.8304	3,787.7700	3.7878	(1.113)	0	0	0
2021/09/16	R209	04/08/2022	10.57	Put	Bond Future	3,859.7000		3.8597	3,816.8700	3.8169	(1.110)	0	0	0
2021/09/16	R209	04/08/2022			Bond Future	10.7501		70.3723	10.7367	70.4445	(0.124)	0.0000	0.0000	0
2021/09/16	R209	04/08/2022	10.59	Call	Bond Future	2,927.1000		2.9271	2,956.9000	2.9569	1.018	0	0	0
2021/09/16	R209	04/08/2022	10.59	Put	Bond Future	3,801.3100		3.8013	3,758.8500	3.7588	(1.117)	0	0	0
2021/09/16	R209	04/08/2022	10.57	Call	Bond Future	2,875.1600		2.8752	2,904.5900	2.9046	1.024	0	0	0
2021/09/16	R210	04/11/2021			Bond Future	212.6557		212.6557	212.1572	212.1572	(0.234)	0.0000	0.0000	1,486
2021/09/16	R210	03/02/2022			Bond Future	215.1058		215.1058	214.6007	214.6007	(0.235)	0.0000	0.0000	0
2021/09/16	R210	05/05/2022			Bond Future	214.8282		214.8282	214.3166	214.3166	(0.238)	0.0000	0.0000	0
2021/09/16	R210	04/08/2022			Bond Future	217.4996		217.4996	216.9813	216.9813	(0.238)	0.0000	0.0000	0
2021/09/16	R212	04/11/2021			Bond Future	175.0317		175.0317	175.0145	175.0145	(0.010)	0.0000	0.0000	3,525
2021/09/16	R213	04/11/2021	11.10	Put	Bond Future	18.1600		0.0182	15.1500	0.0151	(16.575)	0	0	0
2021/09/16	R213	04/11/2021	11.11	Call	Bond Future	8,900.6800		8.9007	9,050.8600	9.0509	1.687	0	0	0
2021/09/16	R213	04/11/2021	11.09	Put	Bond Future	18.7200		0.0187	15.6300	0.0156	(16.506)	0	0	0
2021/09/16	R213	04/11/2021			Bond Future	9.3850		86.7447	9.3574	86.8978	(0.295)	0.0000	0.0000	10,449
2021/09/16	R213	04/11/2021	11.10	Call	Bond Future	8,853.2800		8.8533	9,003.3800	9.0034	1.695	0	0	0
2021/09/16	R213	04/11/2021	11.11	Put	Bond Future	17.6100		0.0176	14.6800	0.0147	(16.638)	0	0	0
2021/09/16	R213	04/11/2021	11.09	Call	Bond Future	8,805.8600		8.8059	8,955.8800	8.9559	1.704	0	0	0
2021/09/16	R213	03/02/2022	9.98	Call	Bond Future	3,441.1900		3.4412	3,536.6100	3.5366	2.773	0	0	0
2021/09/16	R213	03/02/2022	9.98	Put	Bond Future	1,325.4500		1.3254	1,266.3500	1.2664	(4.459)	0	0	0
2021/09/16	R213	03/02/2022	9.58	Put	Bond Future	2,159.4300		2.1594	2,077.3500	2.0774	(3.801)	0	0	200
2021/09/16	R213	03/02/2022	8.63	Put	Bond Future	5,671.5500		5.6715	5,537.2500	5.5373	(2.368)	0	0	0
2021/09/16	R213	03/02/2022	8.63	Call	Bond Future	387.6200		0.3876	407.8400	0.4078	5.216	0	0	200
2021/09/16	R213	03/02/2022	8.80	Put	Bond Future	4,884.5200		4.8845	4,757.7700	4.7578	(2.595)	0	0	0
2021/09/16	R213	03/02/2022	8.80	Call	Bond Future	577.9400		0.5779	605.7100	0.6057	4.805	0	0	102
2021/09/16	R213	03/02/2022	10.60	Put	Bond Future	609.6700		0.6097	577.0600	0.5771	(5.349)	0	0	430
2021/09/16	R213	03/02/2022	10.00	Call	Bond Future	3,512.0000		3.5120	3,608.4700	3.6085	2.747	0	0	0
2021/09/16	R213	03/02/2022	10.00	Put	Bond Future	1,292.6300		1.2926	1,234.5800	1.2346	(4.491)	0	0	430
2021/09/16	R213	03/02/2022	9.22	Put	Bond Future	3,237.6200		3.2376	3,133.7400	3.1337	(3.209)	0	0	0
2021/09/16	R213	03/02/2022	10.67	Call	Bond Future	6,152.9500		6.1529	6,277.1300	6.2771	2.018	0	0	0
2021/09/16	R213	03/02/2022	10.67	Put	Bond Future	557.2700		0.5573	526.9300	0.5269	(5.444)	0	0	220
2021/09/16	R213	03/02/2022			Bond Future	9.5786		87.7228	9.5498	87.8773	(0.301)	0.0000	0.0000	0
2021/09/16	R213	03/02/2022	9.97	Call	Bond Future	3,406.1000		3.4061	3,500.9900	3.5010	2.786	0	0	0
2021/09/16	R213	03/02/2022	9.97	Put	Bond Future	1,342.2300		1.3422	1,282.6000	1.2826	(4.443)	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
2021/09/16	R213	03/02/2022	9.96	Call	Bond Future	3,370.9400	3.3709	3,465.3000	3.4653	2.799	0	0	0
2021/09/16	R213	03/02/2022	9.96	Put	Bond Future	1,358.9900	1.3590	1,298.8300	1.2988	(4.427)	0	0	0
2021/09/16	R213	03/02/2022	10.15	Call	Bond Future	4,066.0800	4.0661	4,169.9600	4.1700	2.555	0	0	0
2021/09/16	R213	03/02/2022	10.15	Put	Bond Future	1,074.8500	1.0748	1,024.2100	1.0242	(4.711)	0	0	200
2021/09/16	R213	03/02/2022	9.58	Call	Bond Future	2,166.9300	2.1669	2,239.3700	2.2394	3.343	0	0	0
2021/09/16	R213	03/02/2022	10.25	Call	Bond Future	4,449.7300	4.4497	4,558.1500	4.5581	2.437	0	0	0
2021/09/16	R213	03/02/2022	10.25	Put	Bond Future	949.1100	0.9491	903.0100	0.9030	(4.857)	0	0	102
2021/09/16	R213	03/02/2022	9.76	Call	Bond Future	2,701.0000	2.7010	2,784.2000	2.7842	3.080	0	0	0
2021/09/16	R213	03/02/2022	9.76	Put	Bond Future	1,736.3100	1.7363	1,664.9900	1.6650	(4.108)	0	0	102
2021/09/16	R213	03/02/2022	10.60	Call	Bond Future	5,861.0900	5.8611	5,983.0000	5.9830	2.080	0	0	0
2021/09/16	R213	03/02/2022	9.22	Call	Bond Future	1,288.1300	1.2881	1,338.7700	1.3388	3.931	0	0	430
2021/09/16	R213	03/02/2022	10.17	Call	Bond Future	4,142.0400	4.1420	4,246.8500	4.2469	2.530	0	0	0
2021/09/16	R213	03/02/2022	10.17	Put	Bond Future	1,048.6000	1.0486	998.8900	0.9989	(4.741)	0	0	220
2021/09/16	R213	03/02/2022	9.15	Put	Bond Future	3,482.0200	3.4820	3,374.0200	3.3740	(3.102)	0	0	0
2021/09/16	R213	03/02/2022	9.15	Call	Bond Future	1,145.2800	1.1453	1,191.8000	1.1918	4.062	0	0	220
2021/09/16	R213	05/05/2022	10.65	Put	Bond Future	1,179.6200	1.1796	1,135.3100	1.1353	(3.756)	0	0	0
2021/09/16	R213	05/05/2022	10.63	Call	Bond Future	5,526.3300	5.5263	5,637.4700	5.6375	2.011	0	0	0
2021/09/16	R213	05/05/2022			Bond Future	9.7694	85.2207	9.7394	85.3768	(0.307)	0.0000	0.0000	0
2021/09/16	R213	05/05/2022	10.64	Call	Bond Future	5,563.5900	5.5636	5,675.0600	5.6751	2.004	0	0	0
2021/09/16	R213	05/05/2022	10.64	Put	Bond Future	1,190.8000	1.1908	1,146.1500	1.1461	(3.750)	0	0	0
2021/09/16	R213	05/05/2022	10.65	Call	Bond Future	5,600.9000	5.6009	5,712.7100	5.7127	1.996	0	0	0
2021/09/16	R213	05/05/2022	10.63	Put	Bond Future	1,202.0800	1.2021	1,157.1000	1.1571	(3.742)	0	0	0
2021/09/16	R213	04/08/2022	9.89	Call	Bond Future	2,900.3400	2.9003	2,974.7500	2.9748	2.566	0	0	0
2021/09/16	R213	04/08/2022	9.90	Put	Bond Future	3,277.5400	3.2775	3,194.3700	3.1944	(2.538)	0	0	0
2021/09/16	R213	04/08/2022	9.88	Call	Bond Future	2,875.0600	2.8751	2,949.0600	2.9491	2.574	0	0	0
2021/09/16	R213	04/08/2022			Bond Future	9.9696	86.2152	9.9383	86.3732	(0.314)	0.0000	0.0000	0
2021/09/16	R213	04/08/2022	9.89	Put	Bond Future	3,302.8200	3.3028	3,219.2500	3.2193	(2.530)	0	0	0
2021/09/16	R213	04/08/2022	9.90	Call	Bond Future	2,925.7400	2.9257	3,000.5500	3.0006	2.557	0	0	0
2021/09/16	R213	04/08/2022	9.88	Put	Bond Future	3,328.2500	3.3282	3,244.2700	3.2443	(2.523)	0	0	0
2021/09/16	R214	04/11/2021	12.47	Call	Bond Future	9,827.0500	9.8271	9,896.8300	9.8968	0.710	0	0	0
2021/09/16	R214	04/11/2021	12.46	Call	Bond Future	9,781.3500	9.7813	9,851.0800	9.8511	0.713	0	0	0
2021/09/16	R214	04/11/2021	12.46	Put	Bond Future	21.7200	0.0217	19.3200	0.0193	(11.050)	0	0	0
2021/09/16	R214	04/11/2021			Bond Future	10.6044	67.7973	10.5923	67.8694	(0.114)	0.0000	0.0000	17,810
2021/09/16	R214	04/11/2021	12.47	Put	Bond Future	21.1900	0.0212	18.8400	0.0188	(11.090)	0	0	0
2021/09/16	R214	04/11/2021	12.48	Call	Bond Future	9,872.6900	9.8727	9,942.5200	9.9425	0.707	0	0	0
2021/09/16	R214	04/11/2021	12.48	Put	Bond Future	20.6700	0.0207	18.3700	0.0184	(11.127)	0	0	0
2021/09/16	R214	03/02/2022	11.40	Put	Bond Future	1,082.7400	1.0827	1,055.9700	1.0560	(2.472)	0	0	0
2021/09/16	R214	03/02/2022	11.41	Call	Bond Future	4,588.1400	4.5881	4,634.2900	4.6343	1.006	0	0	0
2021/09/16	R214	03/02/2022	11.39	Put	Bond Future	1,095.7600	1.0958	1,068.7700	1.0688	(2.463)	0	0	0
2021/09/16	R214	03/02/2022			Bond Future	10.7778	68.5617	10.7653	68.6344	(0.116)	0.0000	0.0000	0
2021/09/16	R214	03/02/2022	11.40	Call	Bond Future	4,547.5600	4.5476	4,593.4800	4.5935	1.010	0	0	0
2021/09/16	R214	03/02/2022	11.41	Put	Bond Future	1,070.0100	1.0700	1,043.4700	1.0435	(2.480)	0	0	0
2021/09/16	R214	03/02/2022	11.39	Call	Bond Future	4,507.2000	4.5072	4,552.9000	4.5529	1.014	0	0	0
2021/09/16	R214	05/05/2022	11.74	Put	Bond Future	1,397.3400	1.3973	1,372.0200	1.3720	(1.812)	0	0	0
2021/09/16	R214	05/05/2022	11.75	Call	Bond Future	5,702.4300	5.7024	5,750.6800	5.7507	0.846	0	0	0
2021/09/16	R214	05/05/2022	11.73	Put	Bond Future	1,409.9200	1.4099	1,384.4400	1.3844	(1.807)	0	0	0
2021/09/16	R214	05/05/2022			Bond Future	10.9464	66.0871	10.9335	66.1605	(0.118)	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
2021/09/16	R214	05/05/2022	11.74	Call	Bond Future	5,663.8200	5.6638	5,711.9000	5.7119	0.849	0	0	0
2021/09/16	R214	05/05/2022	11.75	Put	Bond Future	1,385.0500	1.3850	1,359.9000	1.3599	(1.816)	0	0	0
2021/09/16	R214	05/05/2022	11.73	Call	Bond Future	5,625.4300	5.6254	5,673.3500	5.6734	0.852	0	0	0
2021/09/16	R214	04/08/2022	10.98	Put	Bond Future	3,853.9900	3.8540	3,810.9100	3.8109	(1.118)	0	0	0
2021/09/16	R214	04/08/2022	10.99	Call	Bond Future	3,092.8000	3.0928	3,124.1000	3.1241	1.012	0	0	0
2021/09/16	R214	04/08/2022			Bond Future	11.1211	66.8544	11.1077	66.9286	(0.120)	0.0000	0.0000	0
2021/09/16	R214	04/08/2022	10.98	Call	Bond Future	3,065.7800	3.0658	3,096.8900	3.0969	1.015	0	0	0
2021/09/16	R214	04/08/2022	10.99	Put	Bond Future	3,824.6700	3.8247	3,781.7800	3.7818	(1.121)	0	0	0
2021/09/16	R214	04/08/2022	10.97	Call	Bond Future	3,039.1200	3.0391	3,070.0400	3.0700	1.017	0	0	0
2021/09/16	R214	04/08/2022	10.97	Put	Bond Future	3,883.7500	3.8838	3,840.4800	3.8405	(1.114)	0	0	0
2021/09/16	R248	04/11/2021	12.85	Call	Bond Future	14,659.1900	14.6592	14,749.9900	14.7500	0.619	0	0	0
2021/09/16	R248	04/11/2021	12.85	Put	Bond Future	8.3700	0.0084	7.2600	0.0073	(13.262)	0	0	0
2021/09/16	R248	04/11/2021	10.80	Put	Bond Future	1,154.3200	1.1543	1,105.0300	1.1050	(4.270)	0	0	0
2021/09/16	R248	04/11/2021	10.80	Call	Bond Future	2,887.2000	2.8872	2,929.8200	2.9298	1.476	0	0	1,050
2021/09/16	R248	04/11/2021	10.20	Put	Bond Future	3,612.4700	3.6125	3,530.7800	3.5308	(2.261)	0	0	0
2021/09/16	R248	04/11/2021			Bond Future	10.5679	85.6091	10.5558	85.7010	(0.114)	0.0000	0.0000	168,143
2021/09/16	R248	04/11/2021	12.84	Call	Bond Future	14,605.4500	14.6055	14,696.2200	14.6962	0.621	0	0	0
2021/09/16	R248	04/11/2021	12.84	Put	Bond Future	8.6600	0.0087	7.5200	0.0075	(13.164)	0	0	0
2021/09/16	R248	04/11/2021	12.83	Call	Bond Future	14,551.6300	14.5516	14,642.3700	14.6424	0.624	0	0	0
2021/09/16	R248	04/11/2021	12.83	Put	Bond Future	8.9500	0.0090	7.7800	0.0078	(13.073)	0	0	0
2021/09/16	R248	04/11/2021	10.30	Put	Bond Future	3,057.5300	3.0575	2,979.9900	2.9800	(2.536)	0	0	0
2021/09/16	R248	04/11/2021	10.30	Call	Bond Future	977.5500	0.9775	991.9200	0.9919	1.470	0	0	0
2021/09/16	R248	04/11/2021	9.60	Put	Bond Future	8,023.8900	8.0239	7,931.9500	7.9320	(1.146)	0	0	0
2021/09/16	R248	04/11/2021	9.60	Call	Bond Future	68.0100	0.0680	67.9800	0.0680	(0.044)	0	0	0
2021/09/16	R248	04/11/2021	10.20	Call	Bond Future	733.0400	0.7330	743.2600	0.7433	1.394	0	0	1,050
2021/09/16	R248	03/02/2022	11.48	Call	Bond Future	6,322.4900	6.3225	6,384.8700	6.3849	0.987	0	0	0
2021/09/16	R248	03/02/2022	11.49	Put	Bond Future	1,131.0700	1.1311	1,101.0700	1.1011	(2.652)	0	0	0
2021/09/16	R248	03/02/2022	11.47	Call	Bond Future	6,270.2100	6.2702	6,332.3200	6.3323	0.991	0	0	0
2021/09/16	R248	03/02/2022	9.80	Put	Bond Future	7,933.9500	7.9339	7,849.3900	7.8494	(1.066)	0	0	0
2021/09/16	R248	03/02/2022	9.80	Call	Bond Future	455.5200	0.4555	463.5900	0.4636	1.772	0	0	1,300
2021/09/16	R248	03/02/2022	10.50	Put	Bond Future	3,814.9700	3.8150	3,751.3200	3.7513	(1.668)	0	0	0
2021/09/16	R248	03/02/2022	10.50	Call	Bond Future	2,017.0900	2.0171	2,046.0700	2.0461	1.437	0	0	1,300
2021/09/16	R248	03/02/2022			Bond Future	10.7387	86.5743	10.7262	86.6669	(0.117)	0.0000	0.0000	0
2021/09/16	R248	03/02/2022	11.48	Put	Bond Future	1,144.6400	1.1446	1,114.3900	1.1144	(2.643)	0	0	0
2021/09/16	R248	03/02/2022	11.49	Call	Bond Future	6,374.8400	6.3748	6,437.4700	6.4375	0.982	0	0	0
2021/09/16	R248	03/02/2022	11.47	Put	Bond Future	1,158.3900	1.1584	1,127.8700	1.1279	(2.635)	0	0	0
2021/09/16	R248	05/05/2022	11.80	Call	Bond Future	7,583.9500	7.5839	7,647.7100	7.6477	0.841	0	0	0
2021/09/16	R248	05/05/2022	11.79	Call	Bond Future	7,534.9100	7.5349	7,598.4700	7.5985	0.844	0	0	0
2021/09/16	R248	05/05/2022	11.79	Put	Bond Future	1,573.8900	1.5739	1,544.0000	1.5440	(1.899)	0	0	0
2021/09/16	R248	05/05/2022			Bond Future	10.9048	83.1760	10.8919	83.2695	(0.119)	0.0000	0.0000	0
2021/09/16	R248	05/05/2022	11.80	Put	Bond Future	1,560.0200	1.5600	1,530.3300	1.5303	(1.903)	0	0	0
2021/09/16	R248	05/05/2022	11.81	Call	Bond Future	7,633.0400	7.6330	7,696.9900	7.6970	0.838	0	0	0
2021/09/16	R248	05/05/2022	11.81	Put	Bond Future	1,546.2800	1.5463	1,516.7800	1.5168	(1.908)	0	0	0
2021/09/16	R248	04/08/2022	10.99	Call	Bond Future	3,966.8500	3.9669	4,007.8900	4.0079	1.035	0	0	0
2021/09/16	R248	04/08/2022	10.99	Put	Bond Future	4,580.7600	4.5808	4,527.3100	4.5273	(1.167)	0	0	0
2021/09/16	R248	04/08/2022	10.98	Call	Bond Future	3,932.0000	3.9320	3,972.8000	3.9728	1.038	0	0	0
2021/09/16	R248	04/08/2022	10.98	Put	Bond Future	4,616.9200	4.6169	4,563.2300	4.5632	(1.163)	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
2021/09/16	R248	04/08/2022			Bond Future	11.0771	84.1420	11.0636	84.2365	(0.122)	0.0000	0.0000	0
2021/09/16	R248	04/08/2022	11.00	Call	Bond Future	4,001.5100	4.0015	4,042.8000	4.0428	1.032	0	0	0
2021/09/16	R248	04/08/2022	11.00	Put	Bond Future	4,544.5100	4.5445	4,491.3100	4.4913	(1.171)	0	0	0

Total **1119697**