



Johannesburg  
Stock Exchange

One Exchange Square,  
Gwen Lane,  
Sandown, South Africa  
Private Bag X991174  
Sandton 2146

Tel: +27 11 520 7000  
Fax: +27 11 520 8584

[www.jse.co.za](http://www.jse.co.za)

Registration number: 2005/022939/06  
VAT number: 4080119391

## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 28/09/2021 TO 28/09/2021

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
2021/09/28	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/09/28	0908	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/09/28	0957	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/09/28	0986	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/09/28	1386	28/02/2031		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/09/28	1409	28/02/2041		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/09/28	2025	04/11/2021		Bond Future	154.9516	154.9516	154.5869	154.5869	(0.235)	0.0000	0.0000	5,367
2021/09/28	2025	03/02/2022		Bond Future	155.1419	155.1419	154.7701	154.7701	(0.240)	0.0000	0.0000	0
2021/09/28	2025	05/05/2022		Bond Future	156.9971	156.9971	156.6383	156.6383	(0.228)	0.0000	0.0000	0
2021/09/28	2025	04/08/2022		Bond Future	157.3249	157.3249	156.9663	156.9663	(0.228)	0.0000	0.0000	0
2021/09/28	2029	04/11/2021		Bond Future	114.1774	114.1774	114.1449	114.1449	(0.028)	0.0000	0.0000	2,964
2021/09/28	2029	03/02/2022		Bond Future	115.4844	115.4844	115.4495	115.4495	(0.030)	0.0000	0.0000	0
2021/09/28	2029	05/05/2022		Bond Future	115.6662	115.6662	115.6438	115.6438	(0.019)	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
2021/09/28	2029	04/08/2022			Bond Future	117.0983	117.0983	117.0789	117.0789	(0.017)	0.0000	0.0000	0
2021/09/28	2030	04/11/2021	10.60	Call	Bond Future	6,505.4700	6.5055	6,301.2900	6.3013	(3.139)	0	0	0
2021/09/28	2030	04/11/2021	10.60	Put	Bond Future	16.3800	0.0164	17.9600	0.0180	9.646	0	0	0
2021/09/28	2030	04/11/2021	10.59	Put	Bond Future	17.0600	0.0171	18.7100	0.0187	9.672	0	0	0
2021/09/28	2030	04/11/2021	8.27	Put	Bond Future	5,975.4300	5.9754	6,178.9400	6.1789	3.406	0	0	0
2021/09/28	2030	04/11/2021	8.27	Call	Bond Future	7.2200	0.0072	4.9700	0.0050	(31.163)	0	0	300
2021/09/28	2030	04/11/2021	8.77	Put	Bond Future	3,249.3600	3.2494	3,427.2200	3.4272	5.474	0	0	0
2021/09/28	2030	04/11/2021	11.44	Put	Bond Future	0.3000	0.0003	0.3100	0.0003	3.333	0	0	300
2021/09/28	2030	04/11/2021	11.26	Call	Bond Future	9,644.8200	9.6448	9,439.1200	9.4391	(2.133)	0	0	0
2021/09/28	2030	04/11/2021	9.20	Call	Bond Future	731.6400	0.7316	640.0200	0.6400	(12.523)	0	0	29
2021/09/28	2030	04/11/2021	9.30	Put	Bond Future	1,165.4600	1.1655	1,262.3400	1.2623	8.313	0	0	0
2021/09/28	2030	04/11/2021	9.35	Call	Bond Future	1,107.5400	1.1075	990.2000	0.9902	(10.595)	0	0	0
2021/09/28	2030	04/11/2021	9.35	Put	Bond Future	1,032.1100	1.0321	1,120.5300	1.1205	8.567	0	0	9,100
2021/09/28	2030	04/11/2021			Bond Future	9.3360	94.6189	9.3743	94.4132	0.410	0.0000	0.0000	99,412
2021/09/28	2030	04/11/2021	10.61	Call	Bond Future	6,553.7600	6.5538	6,349.5100	6.3495	(3.117)	0	0	0
2021/09/28	2030	04/11/2021	10.61	Put	Bond Future	15.7100	0.0157	17.2200	0.0172	9.612	0	0	0
2021/09/28	2030	04/11/2021	10.59	Call	Bond Future	6,457.1600	6.4572	6,253.0500	6.2530	(3.161)	0	0	0
2021/09/28	2030	04/11/2021	8.77	Call	Bond Future	139.9900	0.1400	112.0900	0.1121	(19.930)	0	0	300
2021/09/28	2030	04/11/2021	11.44	Call	Bond Future	10,478.4700	10.4785	10,272.7200	10.2727	(1.964)	0	0	0
2021/09/28	2030	04/11/2021	11.26	Put	Bond Future	0.8600	0.0009	0.9200	0.0009	6.977	0	0	29
2021/09/28	2030	04/11/2021	9.90	Put	Bond Future	214.0200	0.2140	236.0400	0.2360	10.289	0	0	0
2021/09/28	2030	04/11/2021	9.90	Call	Bond Future	3,184.8600	3.1849	3,001.1200	3.0011	(5.769)	0	0	29
2021/09/28	2030	04/11/2021	9.20	Put	Bond Future	1,466.6800	1.4667	1,580.8200	1.5808	7.782	0	0	0
2021/09/28	2030	04/11/2021	8.75	Put	Bond Future	3,348.5700	3.3486	3,528.5100	3.5285	5.374	0	0	0
2021/09/28	2030	04/11/2021	8.75	Call	Bond Future	126.9000	0.1269	101.0800	0.1011	(20.347)	0	0	3,250
2021/09/28	2030	04/11/2021	9.30	Call	Bond Future	971.7400	0.9717	862.8600	0.8629	(11.205)	0	0	0
2021/09/28	2030	04/11/2021	9.25	Call	Bond Future	846.3300	0.8463	746.0600	0.7461	(11.848)	0	0	0
2021/09/28	2030	04/11/2021	9.25	Put	Bond Future	1,310.2100	1.3102	1,415.7000	1.4157	8.051	0	0	5,000
2021/09/28	2030	03/02/2022	9.45	Call	Bond Future	1,692.7700	1.6928	1,588.6600	1.5887	(6.150)	0	0	0
2021/09/28	2030	03/02/2022	9.45	Put	Bond Future	2,192.3000	2.1923	2,298.0600	2.2981	4.824	0	0	0
2021/09/28	2030	03/02/2022	9.35	Call	Bond Future	1,453.1100	1.4531	1,358.2900	1.3583	(6.525)	0	0	0
2021/09/28	2030	03/02/2022	9.35	Put	Bond Future	2,477.5300	2.4775	2,592.5800	2.5926	4.644	0	0	101
2021/09/28	2030	03/02/2022	8.39	Put	Bond Future	6,436.7700	6.4368	6,626.5300	6.6265	2.948	0	0	0
2021/09/28	2030	03/02/2022	8.39	Call	Bond Future	173.8000	0.1738	153.6900	0.1537	(11.571)	0	0	101
2021/09/28	2030	03/02/2022	8.85	Put	Bond Future	4,279.8600	4.2799	4,439.4500	4.4394	3.729	0	0	0
2021/09/28	2030	03/02/2022	8.85	Call	Bond Future	572.9000	0.5729	522.6200	0.5226	(8.776)	0	0	1,000
2021/09/28	2030	03/02/2022			Bond Future	9.5459	91.6749	9.5863	91.4650	0.424	0.0000	0.0000	610
2021/09/28	2030	03/02/2022	9.44	Call	Bond Future	1,667.9000	1.6679	1,564.7100	1.5647	(6.187)	0	0	0
2021/09/28	2030	03/02/2022	9.44	Put	Bond Future	2,219.7500	2.2197	2,326.4300	2.3264	4.806	0	0	0
2021/09/28	2030	03/02/2022	9.43	Call	Bond Future	1,643.2500	1.6432	1,540.9800	1.5410	(6.224)	0	0	0
2021/09/28	2030	03/02/2022	9.43	Put	Bond Future	2,247.4500	2.2475	2,355.0500	2.3550	4.788	0	0	0
2021/09/28	2030	03/02/2022	9.78	Call	Bond Future	2,649.1700	2.6492	2,516.1000	2.5161	(5.023)	0	0	0
2021/09/28	2030	03/02/2022	9.78	Put	Bond Future	1,443.4000	1.4434	1,520.2000	1.5202	5.321	0	0	101
2021/09/28	2030	03/02/2022	10.85	Call	Bond Future	6,793.4700	6.7935	6,604.0000	6.6040	(2.789)	0	0	0
2021/09/28	2030	03/02/2022	10.85	Put	Bond Future	330.2500	0.3302	350.6500	0.3506	6.177	0	0	1,000
2021/09/28	2030	03/02/2022	9.60	Put	Bond Future	1,818.2000	1.8182	1,910.3200	1.9103	5.067	0	0	0
2021/09/28	2030	03/02/2022	9.60	Call	Bond Future	2,098.8700	2.0989	1,981.1200	1.9811	(5.610)	0	0	1,000

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2021/09/28	2030	05/05/2022	10.21	Call	Bond Future	3,771.5400	3.7715	3,636.2700	3.6363	(3.587)	0	0	0
2021/09/28	2030	05/05/2022	10.21	Put	Bond Future	1,567.4300	1.5674	1,633.9300	1.6339	4.243	0	0	0
2021/09/28	2030	05/05/2022	9.95	Call	Bond Future	2,949.0800	2.9491	2,829.2000	2.8292	(4.065)	0	0	0
2021/09/28	2030	05/05/2022	8.47	Call	Bond Future	320.2200	0.3202	294.0400	0.2940	(8.176)	0	0	1,073
2021/09/28	2030	05/05/2022	8.14	Put	Bond Future	8,797.2000	8.7972	8,983.4600	8.9835	2.117	0	0	0
2021/09/28	2030	05/05/2022	8.14	Call	Bond Future	170.5000	0.1705	154.9900	0.1550	(9.097)	0	0	1,800
2021/09/28	2030	05/05/2022	8.89	Put	Bond Future	5,242.4800	5.2425	5,395.6700	5.3957	2.922	0	0	0
2021/09/28	2030	05/05/2022	8.81	Put	Bond Future	5,573.6800	5.5737	5,731.6900	5.7317	2.835	0	0	0
2021/09/28	2030	05/05/2022			Bond Future	9.7634	92.7499	9.8037	92.5482	0.413	0.0000	0.0000	0
2021/09/28	2030	05/05/2022	10.20	Call	Bond Future	3,738.3700	3.7384	3,603.6400	3.6036	(3.604)	0	0	0
2021/09/28	2030	05/05/2022	10.20	Put	Bond Future	1,582.8600	1.5829	1,649.9000	1.6499	4.235	0	0	200
2021/09/28	2030	05/05/2022	10.19	Call	Bond Future	3,705.3000	3.7053	3,571.1300	3.5711	(3.621)	0	0	0
2021/09/28	2030	05/05/2022	10.19	Put	Bond Future	1,598.4200	1.5984	1,666.0200	1.6660	4.229	0	0	0
2021/09/28	2030	05/05/2022	9.95	Put	Bond Future	2,019.7900	2.0198	2,101.6800	2.1017	4.054	0	0	1,073
2021/09/28	2030	05/05/2022	9.35	Call	Bond Future	1,469.8600	1.4699	1,390.7200	1.3907	(5.384)	0	0	0
2021/09/28	2030	05/05/2022	9.35	Put	Bond Future	3,573.2900	3.5733	3,695.9200	3.6959	3.432	0	0	1,073
2021/09/28	2030	05/05/2022	8.47	Put	Bond Future	7,111.7000	7.1117	7,287.2900	7.2873	2.469	0	0	0
2021/09/28	2030	05/05/2022	8.89	Call	Bond Future	725.0900	0.7251	676.5100	0.6765	(6.700)	0	0	1,800
2021/09/28	2030	05/05/2022	11.04	Call	Bond Future	6,810.3900	6.8104	6,640.4300	6.6404	(2.496)	0	0	0
2021/09/28	2030	05/05/2022	11.04	Put	Bond Future	689.0000	0.6890	720.8100	0.7208	4.617	0	0	1,800
2021/09/28	2030	05/05/2022	8.81	Call	Bond Future	628.3600	0.6284	584.6000	0.5846	(6.964)	0	0	200
2021/09/28	2030	05/05/2022	7.73	Put	Bond Future	11,039.3300	11.0393	11,233.7700	11.2338	1.761	0	0	0
2021/09/28	2030	05/05/2022	7.73	Call	Bond Future	71.3000	0.0713	63.9700	0.0640	(10.281)	0	0	200
2021/09/28	2030	04/08/2022	9.56	Call	Bond Future	1,823.9900	1.8240	1,741.6800	1.7417	(4.513)	0	0	0
2021/09/28	2030	04/08/2022	9.56	Put	Bond Future	3,968.7800	3.9688	4,088.0900	4.0881	3.006	0	0	0
2021/09/28	2030	04/08/2022	10.95	Call	Bond Future	5,772.2300	5.7722	5,620.6900	5.6207	(2.625)	0	0	0
2021/09/28	2030	04/08/2022	10.95	Put	Bond Future	1,315.9400	1.3159	1,366.0200	1.3660	3.806	0	0	800
2021/09/28	2030	04/08/2022			Bond Future	9.9973	89.8238	10.0391	89.6222	0.418	0.0000	0.0000	0
2021/09/28	2030	04/08/2022	9.55	Call	Bond Future	1,804.3300	1.8043	1,722.6000	1.7226	(4.530)	0	0	0
2021/09/28	2030	04/08/2022	9.55	Put	Bond Future	3,998.9300	3.9989	4,118.8200	4.1188	2.998	0	0	0
2021/09/28	2030	04/08/2022	9.54	Call	Bond Future	1,784.4800	1.7845	1,703.3300	1.7033	(4.548)	0	0	0
2021/09/28	2030	04/08/2022	9.54	Put	Bond Future	4,028.9200	4.0289	4,149.3900	4.1494	2.990	0	0	0
2021/09/28	2030	04/08/2022	8.30	Put	Bond Future	9,007.6600	9.0077	9,187.1500	9.1872	1.993	0	0	0
2021/09/28	2030	04/08/2022	8.30	Call	Bond Future	307.8800	0.3079	285.7500	0.2857	(7.188)	0	0	800
2021/09/28	2030	04/08/2022	9.05	Put	Bond Future	5,693.3400	5.6933	5,841.5200	5.8415	2.603	0	0	0
2021/09/28	2030	04/08/2022	9.05	Call	Bond Future	964.0000	0.9640	910.5600	0.9106	(5.544)	0	0	800
2021/09/28	2032	04/11/2021	11.70	Call	Bond Future	9,228.6400	9.2286	9,004.3000	9.0043	(2.431)	0	0	0
2021/09/28	2032	04/11/2021	11.71	Put	Bond Future	3.4500	0.0035	3.7100	0.0037	7.536	0	0	0
2021/09/28	2032	04/11/2021	11.69	Call	Bond Future	9,178.1200	9.1781	8,953.7900	8.9538	(2.444)	0	0	0
2021/09/28	2032	04/11/2021	9.83	Call	Bond Future	718.2900	0.7183	625.5600	0.6256	(12.910)	0	0	700
2021/09/28	2032	04/11/2021			Bond Future	10.0113	89.6724	10.0495	89.4478	0.382	0.0000	0.0000	125,221
2021/09/28	2032	04/11/2021	11.70	Put	Bond Future	3.6000	0.0036	3.8800	0.0039	7.778	0	0	0
2021/09/28	2032	04/11/2021	11.71	Call	Bond Future	9,279.1400	9.2791	9,054.7800	9.0548	(2.418)	0	0	0
2021/09/28	2032	04/11/2021	11.69	Put	Bond Future	3.7700	0.0038	4.0600	0.0041	7.692	0	0	0
2021/09/28	2032	04/11/2021	9.33	Put	Bond Future	4,217.5500	4.2175	4,422.8400	4.4228	4.868	0	0	0
2021/09/28	2032	04/11/2021	9.33	Call	Bond Future	86.9100	0.0869	67.5800	0.0676	(22.241)	0	0	700
2021/09/28	2032	04/11/2021	9.83	Put	Bond Future	1,792.8400	1.7928	1,924.7300	1.9247	7.356	0	0	0

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2021/09/28	2032	04/11/2021	12.81	Call	Bond Future	14,586.8400	14.5868	14,362.2200	14.3622	(1.540)	0	0	0
2021/09/28	2032	04/11/2021	12.81	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	700
2021/09/28	2032	03/02/2022	10.43	Call	Bond Future	2,838.9400	2.8389	2,695.9000	2.6959	(5.039)	0	0	0
2021/09/28	2032	03/02/2022	10.43	Put	Bond Future	1,663.4400	1.6634	1,749.2700	1.7493	5.160	0	0	0
2021/09/28	2032	03/02/2022	10.42	Call	Bond Future	2,804.0600	2.8041	2,661.9000	2.6619	(5.070)	0	0	0
2021/09/28	2032	03/02/2022	10.42	Put	Bond Future	1,684.5800	1.6846	1,771.2900	1.7713	5.147	0	0	0
2021/09/28	2032	03/02/2022	10.45	Put	Bond Future	1,621.6400	1.6216	1,705.7200	1.7057	5.185	0	0	198
2021/09/28	2032	03/02/2022	9.81	Call	Bond Future	1,115.4100	1.1154	1,033.3800	1.0334	(7.354)	0	0	0
2021/09/28	2032	03/02/2022	9.81	Put	Bond Future	3,507.0100	3.5070	3,653.8500	3.6538	4.187	0	0	198
2021/09/28	2032	03/02/2022	8.91	Put	Bond Future	8,026.4200	8.0264	8,242.1800	8.2422	2.688	0	0	0
2021/09/28	2032	03/02/2022	10.66	Call	Bond Future	3,693.0800	3.6931	3,531.2700	3.5313	(4.381)	0	0	0
2021/09/28	2032	03/02/2022	10.66	Put	Bond Future	1,242.5100	1.2425	1,309.5700	1.3096	5.397	0	0	97
2021/09/28	2032	03/02/2022	10.35	Put	Bond Future	1,839.7800	1.8398	1,932.8600	1.9329	5.059	0	0	400
2021/09/28	2032	03/02/2022	9.58	Put	Bond Future	4,460.1100	4.4601	4,629.6500	4.6296	3.801	0	0	0
2021/09/28	2032	03/02/2022	9.58	Call	Bond Future	695.2900	0.6953	635.9600	0.6360	(8.533)	0	0	400
2021/09/28	2032	03/02/2022	11.13	Call	Bond Future	5,650.5800	5.6506	5,460.2200	5.4602	(3.369)	0	0	0
2021/09/28	2032	03/02/2022	11.13	Put	Bond Future	672.1300	0.6721	710.6400	0.7106	5.730	0	0	210
2021/09/28	2032	03/02/2022	10.53	Call	Bond Future	3,197.8800	3.1979	3,046.2800	3.0463	(4.741)	0	0	0
2021/09/28	2032	03/02/2022	10.53	Put	Bond Future	1,464.8700	1.4649	1,542.1400	1.5421	5.275	0	0	210
2021/09/28	2032	03/02/2022	10.65	Call	Bond Future	3,654.0700	3.6541	3,493.0000	3.4930	(4.408)	0	0	0
2021/09/28	2032	03/02/2022	10.65	Put	Bond Future	1,258.4100	1.2584	1,326.2100	1.3262	5.388	0	0	1,050
2021/09/28	2032	03/02/2022	9.67	Call	Bond Future	845.9900	0.8460	777.9600	0.7780	(8.041)	0	0	0
2021/09/28	2032	03/02/2022			Bond Future	10.2220	90.6769	10.2622	90.4480	0.393	0.0000	0.0000	0
2021/09/28	2032	03/02/2022	10.44	Call	Bond Future	2,873.7900	2.8738	2,729.8700	2.7299	(5.008)	0	0	0
2021/09/28	2032	03/02/2022	10.44	Put	Bond Future	1,642.3200	1.6423	1,727.2700	1.7273	5.173	0	0	0
2021/09/28	2032	03/02/2022	10.45	Call	Bond Future	2,909.0300	2.9090	2,764.2400	2.7642	(4.977)	0	0	0
2021/09/28	2032	03/02/2022	8.91	Call	Bond Future	99.3900	0.0994	86.2800	0.0863	(13.190)	0	0	198
2021/09/28	2032	03/02/2022	10.14	Call	Bond Future	1,919.5600	1.9196	1,804.0700	1.8041	(6.016)	0	0	0
2021/09/28	2032	03/02/2022	10.14	Put	Bond Future	2,388.5400	2.3885	2,501.9200	2.5019	4.747	0	0	97
2021/09/28	2032	03/02/2022	9.14	Put	Bond Future	6,678.5000	6.6785	6,883.3800	6.8834	3.068	0	0	0
2021/09/28	2032	03/02/2022	9.14	Call	Bond Future	208.0700	0.2081	184.0800	0.1841	(11.530)	0	0	97
2021/09/28	2032	03/02/2022	10.95	Call	Bond Future	4,877.4600	4.8775	4,696.5800	4.6966	(3.708)	0	0	0
2021/09/28	2032	03/02/2022	10.95	Put	Bond Future	855.0200	0.8550	903.0100	0.9030	5.613	0	0	400
2021/09/28	2032	03/02/2022	10.35	Call	Bond Future	2,565.7700	2.5658	2,429.9800	2.4300	(5.292)	0	0	0
2021/09/28	2032	03/02/2022	9.62	Put	Bond Future	4,283.8400	4.2838	4,449.5600	4.4496	3.868	0	0	0
2021/09/28	2032	03/02/2022	9.62	Call	Bond Future	759.8300	0.7598	696.6800	0.6967	(8.311)	0	0	210
2021/09/28	2032	03/02/2022	9.67	Put	Bond Future	4,070.1700	4.0702	4,231.0100	4.2310	3.952	0	0	1,050
2021/09/28	2032	03/02/2022	9.57	Put	Bond Future	4,504.7300	4.5047	4,675.2200	4.6752	3.785	0	0	0
2021/09/28	2032	03/02/2022	9.57	Call	Bond Future	679.5700	0.6796	621.1900	0.6212	(8.591)	0	0	1,050
2021/09/28	2032	05/05/2022	11.03	Call	Bond Future	4,705.5100	4.7055	4,548.2700	4.5483	(3.342)	0	0	0
2021/09/28	2032	05/05/2022	11.03	Put	Bond Future	1,506.3000	1.5063	1,570.4800	1.5705	4.261	0	0	0
2021/09/28	2032	05/05/2022	11.02	Put	Bond Future	1,521.1400	1.5211	1,585.8700	1.5859	4.255	0	0	0
2021/09/28	2032	05/05/2022	11.18	Call	Bond Future	5,284.1900	5.2842	5,119.1900	5.1192	(3.123)	0	0	0
2021/09/28	2032	05/05/2022	11.18	Put	Bond Future	1,301.7300	1.3017	1,358.1500	1.3581	4.334	0	0	780
2021/09/28	2032	05/05/2022			Bond Future	10.4364	87.5933	10.4765	87.3719	0.385	0.0000	0.0000	0
2021/09/28	2032	05/05/2022	11.04	Call	Bond Future	4,743.5700	4.7436	4,585.7900	4.5858	(3.326)	0	0	0
2021/09/28	2032	05/05/2022	11.04	Put	Bond Future	1,491.8400	1.4918	1,555.4800	1.5555	4.266	0	0	0
2021/09/28	2032	05/05/2022	11.02	Call	Bond Future	4,667.7800	4.6678	4,511.0900	4.5111	(3.357)	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
2021/09/28	2032	05/05/2022	9.58	Put	Bond Future	5,706.3600	5.7064	5,873.9900	5.8740	2.938	0	0	0
2021/09/28	2032	05/05/2022	9.58	Call	Bond Future	795.4100	0.7954	741.6200	0.7416	(6.763)	0	0	780
2021/09/28	2032	05/05/2022	10.18	Put	Bond Future	3,420.5400	3.4205	3,542.6000	3.5426	3.568	0	0	0
2021/09/28	2032	05/05/2022	10.18	Call	Bond Future	1,987.7800	1.9878	1,888.4200	1.8884	(4.999)	0	0	780
2021/09/28	2032	04/08/2022	10.21	Put	Bond Future	4,455.6800	4.4557	4,587.1000	4.5871	2.949	0	0	0
2021/09/28	2032	04/08/2022	10.22	Call	Bond Future	2,025.9500	2.0259	1,935.0900	1.9351	(4.485)	0	0	0
2021/09/28	2032	04/08/2022	10.20	Put	Bond Future	4,488.9000	4.4889	4,620.9600	4.6210	2.942	0	0	0
2021/09/28	2032	04/08/2022	8.97	Put	Bond Future	10,055.9900	10.0560	10,253.4800	10.2535	1.964	0	0	0
2021/09/28	2032	04/08/2022	8.97	Call	Bond Future	335.1400	0.3351	311.0000	0.3110	(7.203)	0	0	800
2021/09/28	2032	04/08/2022	9.72	Put	Bond Future	6,306.0500	6.3061	6,468.4700	6.4685	2.576	0	0	0
2021/09/28	2032	04/08/2022	9.72	Call	Bond Future	1,072.1800	1.0722	1,012.9700	1.0130	(5.522)	0	0	800
2021/09/28	2032	04/08/2022			Bond Future	10.6592	88.6075	10.7007	88.3859	0.389	0.0000	0.0000	0
2021/09/28	2032	04/08/2022	10.21	Call	Bond Future	2,003.7100	2.0037	1,913.5000	1.9135	(4.502)	0	0	0
2021/09/28	2032	04/08/2022	10.22	Put	Bond Future	4,422.3300	4.4223	4,553.1000	4.5531	2.957	0	0	0
2021/09/28	2032	04/08/2022	10.20	Call	Bond Future	1,981.3000	1.9813	1,891.7300	1.8917	(4.521)	0	0	0
2021/09/28	2032	04/08/2022	11.89	Call	Bond Future	7,440.8000	7.4408	7,264.0800	7.2641	(2.375)	0	0	0
2021/09/28	2032	04/08/2022	11.89	Put	Bond Future	1,174.1300	1.1741	1,219.0400	1.2190	3.825	0	0	0
2021/09/28	2032	04/08/2022	11.60	Call	Bond Future	6,319.2100	6.3192	6,152.8300	6.1528	(2.633)	0	0	0
2021/09/28	2032	04/08/2022	11.60	Put	Bond Future	1,472.1500	1.4722	1,527.4000	1.5274	3.753	0	0	800
2021/09/28	2033	04/11/2021			Bond Future	108.4309	108.4309	108.1161	108.1161	(0.290)	0.0000	0.0000	9,522
2021/09/28	2033	03/02/2022			Bond Future	109.6722	109.6722	109.3518	109.3518	(0.292)	0.0000	0.0000	0
2021/09/28	2033	05/05/2022			Bond Future	109.7042	109.7042	109.3923	109.3923	(0.284)	0.0000	0.0000	0
2021/09/28	2033	04/08/2022			Bond Future	111.0624	111.0624	110.7498	110.7498	(0.281)	0.0000	0.0000	0
2021/09/28	2037	04/11/2021	12.82	Put	Bond Future	1.0200	0.0010	1.2800	0.0013	25.490	0	0	0
2021/09/28	2037	04/11/2021	12.83	Call	Bond Future	12,107.9400	12.1079	11,663.0100	11.6630	(3.675)	0	0	0
2021/09/28	2037	04/11/2021	12.30	Call	Bond Future	9,324.3000	9.3243	8,881.6600	8.8817	(4.747)	0	0	0
2021/09/28	2037	04/11/2021	12.30	Put	Bond Future	10.4700	0.0105	13.0000	0.0130	24.164	0	0	600
2021/09/28	2037	04/11/2021	11.49	Put	Bond Future	172.8100	0.1728	210.4600	0.2105	21.787	0	0	0
2021/09/28	2037	04/11/2021	11.49	Call	Bond Future	4,882.4800	4.8825	4,474.9600	4.4750	(8.347)	0	0	600
2021/09/28	2037	04/11/2021			Bond Future	10.7323	85.7396	10.8012	85.2944	0.642	0.0000	0.0000	120,873
2021/09/28	2037	04/11/2021	12.82	Call	Bond Future	12,056.8000	12.0568	11,611.8900	11.6119	(3.690)	0	0	0
2021/09/28	2037	04/11/2021	12.83	Put	Bond Future	0.9700	0.0010	1.2100	0.0012	24.742	0	0	0
2021/09/28	2037	04/11/2021	12.81	Call	Bond Future	12,005.6200	12.0056	11,560.7100	11.5607	(3.706)	0	0	0
2021/09/28	2037	04/11/2021	12.81	Put	Bond Future	1.0800	0.0011	1.3400	0.0013	24.074	0	0	0
2021/09/28	2037	03/02/2022	11.46	Call	Bond Future	4,458.0500	4.4581	4,134.6900	4.1347	(7.253)	0	0	0
2021/09/28	2037	03/02/2022	11.47	Put	Bond Future	1,217.4800	1.2175	1,344.4500	1.3444	10.429	0	0	0
2021/09/28	2037	03/02/2022	11.45	Call	Bond Future	4,414.1100	4.4141	4,092.1300	4.0921	(7.294)	0	0	0
2021/09/28	2037	03/02/2022			Bond Future	10.9333	82.4458	11.0052	81.9941	0.658	0.0000	0.0000	0
2021/09/28	2037	03/02/2022	11.46	Put	Bond Future	1,232.8100	1.2328	1,361.1600	1.3612	10.411	0	0	0
2021/09/28	2037	03/02/2022	11.47	Call	Bond Future	4,502.1100	4.5021	4,177.3700	4.1774	(7.213)	0	0	0
2021/09/28	2037	03/02/2022	11.45	Put	Bond Future	1,248.3300	1.2483	1,378.0600	1.3781	10.392	0	0	0
2021/09/28	2037	05/05/2022	11.83	Call	Bond Future	5,624.6700	5.6247	5,303.2700	5.3033	(5.714)	0	0	0
2021/09/28	2037	05/05/2022	11.84	Put	Bond Future	1,523.6200	1.5236	1,648.7100	1.6487	8.210	0	0	0
2021/09/28	2037	05/05/2022	11.82	Call	Bond Future	5,582.4000	5.5824	5,262.0300	5.2620	(5.739)	0	0	0
2021/09/28	2037	05/05/2022			Bond Future	11.1378	83.4128	11.2110	82.9653	0.658	0.0000	0.0000	0
2021/09/28	2037	05/05/2022	11.83	Put	Bond Future	1,538.0300	1.5380	1,664.1400	1.6641	8.199	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
2021/09/28	2037	05/05/2022	11.84	Call	Bond Future	5,667.0200	5.6670	5,344.6000	5.3446	(5.689)	0	0	0
2021/09/28	2037	05/05/2022	11.82	Put	Bond Future	1,552.5800	1.5526	1,679.7200	1.6797	8.189	0	0	0
2021/09/28	2037	04/08/2022	10.90	Call	Bond Future	2,225.2900	2.2253	2,047.2700	2.0473	(8.000)	0	0	0
2021/09/28	2037	04/08/2022	10.91	Put	Bond Future	4,962.8800	4.9629	5,234.1700	5.2342	5.466	0	0	0
2021/09/28	2037	04/08/2022	10.89	Call	Bond Future	2,200.3500	2.2003	2,023.6400	2.0236	(8.031)	0	0	0
2021/09/28	2037	04/08/2022	10.89	Put	Bond Future	5,038.4500	5.0385	5,312.3500	5.3124	5.436	0	0	0
2021/09/28	2037	04/08/2022			Bond Future	11.3542	80.1226	11.4302	79.6720	0.669	0.0000	0.0000	0
2021/09/28	2037	04/08/2022	10.90	Put	Bond Future	5,000.6900	5.0007	5,273.2800	5.2733	5.451	0	0	50
2021/09/28	2037	04/08/2022	10.91	Call	Bond Future	2,250.1000	2.2501	2,070.7800	2.0708	(7.969)	0	0	0
2021/09/28	2037	04/08/2022	11.42	Call	Bond Future	3,699.4600	3.6995	3,455.3100	3.4553	(6.600)	0	0	0
2021/09/28	2037	04/08/2022	11.42	Put	Bond Future	3,309.0800	3.3091	3,515.5400	3.5155	6.239	0	0	50
2021/09/28	2037	04/08/2022	10.10	Put	Bond Future	8,771.8900	8.7719	9,140.8100	9.1408	4.206	0	0	0
2021/09/28	2037	04/08/2022	10.10	Call	Bond Future	751.6300	0.7516	669.9400	0.6699	(10.868)	0	0	50
2021/09/28	2038	04/11/2021			Bond Future	120.1437	120.1437	120.2322	120.2322	0.074	0.0000	0.0000	5,979
2021/09/28	2038	03/02/2022			Bond Future	119.7375	119.7375	119.8248	119.8248	0.073	0.0000	0.0000	0
2021/09/28	2038	05/05/2022			Bond Future	121.1695	121.1695	121.2715	121.2715	0.084	0.0000	0.0000	0
2021/09/28	2038	04/08/2022			Bond Future	120.8520	120.8520	120.9586	120.9586	0.088	0.0000	0.0000	0
2021/09/28	2040	04/11/2021	12.90	Call	Bond Future	12,365.4500	12.3655	11,820.4200	11.8204	(4.408)	0	0	0
2021/09/28	2040	04/11/2021	12.90	Put	Bond Future	1.9700	0.0020	2.5800	0.0026	30.964	0	0	0
2021/09/28	2040	04/11/2021	12.89	Call	Bond Future	12,311.6400	12.3116	11,766.6400	11.7666	(4.427)	0	0	0
2021/09/28	2040	04/11/2021	12.89	Put	Bond Future	2.0700	0.0021	2.7100	0.0027	30.918	0	0	0
2021/09/28	2040	04/11/2021			Bond Future	10.8805	87.6635	10.9596	87.1178	0.727	0.0000	0.0000	81,540
2021/09/28	2040	04/11/2021	12.91	Call	Bond Future	12,419.2000	12.4192	11,874.1400	11.8741	(4.389)	0	0	0
2021/09/28	2040	04/11/2021	12.91	Put	Bond Future	1.8800	0.0019	2.4600	0.0025	30.851	0	0	0
2021/09/28	2040	03/02/2022	11.58	Put	Bond Future	1,311.5700	1.3116	1,473.7800	1.4738	12.368	0	0	0
2021/09/28	2040	03/02/2022	11.59	Call	Bond Future	4,641.1100	4.6411	4,248.1700	4.2482	(8.467)	0	0	0
2021/09/28	2040	03/02/2022	11.57	Put	Bond Future	1,328.1800	1.3282	1,492.1500	1.4922	12.345	0	0	0
2021/09/28	2040	03/02/2022			Bond Future	11.0772	84.1410	11.1598	83.5876	0.745	0.0000	0.0000	0
2021/09/28	2040	03/02/2022	11.58	Call	Bond Future	4,594.4800	4.5945	4,203.2800	4.2033	(8.515)	0	0	0
2021/09/28	2040	03/02/2022	11.59	Put	Bond Future	1,294.9900	1.2950	1,455.4600	1.4555	12.392	0	0	0
2021/09/28	2040	03/02/2022	11.57	Call	Bond Future	4,547.8000	4.5478	4,158.3600	4.1584	(8.563)	0	0	0
2021/09/28	2040	05/05/2022	11.91	Put	Bond Future	1,785.7500	1.7857	1,951.1700	1.9512	9.263	0	0	0
2021/09/28	2040	05/05/2022	11.92	Call	Bond Future	5,819.0900	5.8191	5,432.9800	5.4330	(6.635)	0	0	0
2021/09/28	2040	05/05/2022	11.92	Put	Bond Future	1,769.4200	1.7694	1,933.5400	1.9335	9.275	0	0	0
2021/09/28	2040	05/05/2022	10.57	Put	Bond Future	6,098.3200	6.0983	6,495.2700	6.4953	6.509	0	0	0
2021/09/28	2040	05/05/2022	10.57	Call	Bond Future	1,254.5000	1.2545	1,101.2200	1.1012	(12.218)	0	0	1,200
2021/09/28	2040	05/05/2022	13.04	Call	Bond Future	11,038.7600	11.0388	10,555.0200	10.5550	(4.382)	0	0	0
2021/09/28	2040	05/05/2022	13.04	Put	Bond Future	655.8100	0.6558	722.3000	0.7223	10.139	0	0	1,200
2021/09/28	2040	05/05/2022			Bond Future	11.2769	85.1280	11.3613	84.5777	0.749	0.0000	0.0000	0
2021/09/28	2040	05/05/2022	11.91	Call	Bond Future	5,774.8900	5.7749	5,390.0800	5.3901	(6.664)	0	0	0
2021/09/28	2040	05/05/2022	11.90	Call	Bond Future	5,730.7700	5.7308	5,347.2500	5.3473	(6.692)	0	0	0
2021/09/28	2040	05/05/2022	11.90	Put	Bond Future	1,802.2400	1.8022	1,968.9500	1.9690	9.250	0	0	0
2021/09/28	2040	05/05/2022	9.82	Put	Bond Future	10,757.3600	10.7574	11,260.6200	11.2606	4.678	0	0	0
2021/09/28	2040	05/05/2022	9.82	Call	Bond Future	274.6200	0.2746	227.6500	0.2277	(17.104)	0	0	1,200
2021/09/28	2040	04/08/2022	11.05	Call	Bond Future	2,430.8400	2.4308	2,210.1700	2.2102	(9.078)	0	0	0
2021/09/28	2040	04/08/2022	11.05	Put	Bond Future	5,293.7200	5.2937	5,627.5700	5.6276	6.307	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
2021/09/28	2040	04/08/2022			Bond Future	11.4880	81.6069	11.5757	81.0524	0.763	0.0000	0.0000	0
2021/09/28	2040	04/08/2022	11.04	Call	Bond Future	2,404.3000	2.4043	2,185.2200	2.1852	(9.112)	0	0	0
2021/09/28	2040	04/08/2022	11.04	Put	Bond Future	5,334.3700	5.3344	5,669.8100	5.6698	6.288	0	0	0
2021/09/28	2040	04/08/2022	11.03	Call	Bond Future	2,377.9200	2.3779	2,160.4400	2.1604	(9.146)	0	0	0
2021/09/28	2040	04/08/2022	11.03	Put	Bond Future	5,375.2700	5.3753	5,712.3100	5.7123	6.270	0	0	0
2021/09/28	2044	04/11/2021	12.91	Call	Bond Future	12,471.6700	12.4717	11,950.6200	11.9506	(4.178)	0	0	0
2021/09/28	2044	04/11/2021	12.91	Put	Bond Future	2.5300	0.0025	3.2000	0.0032	26.482	0	0	0
2021/09/28	2044	04/11/2021			Bond Future	10.8860	84.6117	10.9601	84.0900	0.681	0.0000	0.0000	62,288
2021/09/28	2044	04/11/2021	12.90	Call	Bond Future	12,418.3100	12.4183	11,897.2900	11.8973	(4.196)	0	0	0
2021/09/28	2044	04/11/2021	12.90	Put	Bond Future	2.6500	0.0027	3.3500	0.0034	26.415	0	0	0
2021/09/28	2044	04/11/2021	12.89	Call	Bond Future	12,364.8800	12.3649	11,843.9000	11.8439	(4.213)	0	0	0
2021/09/28	2044	04/11/2021	12.89	Put	Bond Future	2.7700	0.0028	3.5100	0.0035	26.715	0	0	0
2021/09/28	2044	03/02/2022	11.60	Call	Bond Future	4,768.2400	4.7682	4,387.8800	4.3879	(7.977)	0	0	0
2021/09/28	2044	03/02/2022	11.60	Put	Bond Future	1,268.4200	1.2684	1,417.2800	1.4173	11.736	0	0	0
2021/09/28	2044	03/02/2022	11.59	Call	Bond Future	4,720.6000	4.7206	4,341.8800	4.3419	(8.023)	0	0	0
2021/09/28	2044	03/02/2022	11.59	Put	Bond Future	1,284.6800	1.2847	1,435.1800	1.4352	11.715	0	0	0
2021/09/28	2044	03/02/2022			Bond Future	11.0720	81.1802	11.1494	80.6509	0.699	0.0000	0.0000	0
2021/09/28	2044	03/02/2022	11.61	Call	Bond Future	4,816.0000	4.8160	4,434.0100	4.4340	(7.932)	0	0	0
2021/09/28	2044	03/02/2022	11.61	Put	Bond Future	1,252.3700	1.2524	1,399.6000	1.3996	11.756	0	0	0
2021/09/28	2044	05/05/2022	11.92	Call	Bond Future	5,954.4200	5.9544	5,581.2900	5.5813	(6.266)	0	0	0
2021/09/28	2044	05/05/2022	11.92	Put	Bond Future	1,738.8300	1.7388	1,891.7600	1.8918	8.795	0	0	0
2021/09/28	2044	05/05/2022	11.91	Call	Bond Future	5,909.3000	5.9093	5,537.3900	5.5374	(6.294)	0	0	0
2021/09/28	2044	05/05/2022	11.91	Put	Bond Future	1,754.7900	1.7548	1,908.9400	1.9089	8.785	0	0	0
2021/09/28	2044	05/05/2022			Bond Future	11.2604	82.1324	11.3395	81.6064	0.702	0.0000	0.0000	0
2021/09/28	2044	05/05/2022	11.93	Call	Bond Future	5,999.3900	5.9994	5,625.0500	5.6250	(6.240)	0	0	0
2021/09/28	2044	05/05/2022	11.93	Put	Bond Future	1,722.8100	1.7228	1,874.5300	1.8745	8.807	0	0	0
2021/09/28	2044	04/08/2022	11.09	Call	Bond Future	2,611.9600	2.6120	2,390.4700	2.3905	(8.480)	0	0	0
2021/09/28	2044	04/08/2022	11.09	Put	Bond Future	5,072.4200	5.0724	5,381.0600	5.3811	6.085	0	0	0
2021/09/28	2044	04/08/2022	11.08	Call	Bond Future	2,583.6600	2.5837	2,363.7400	2.3637	(8.512)	0	0	0
2021/09/28	2044	04/08/2022	11.08	Put	Bond Future	5,112.5400	5.1125	5,422.7500	5.4227	6.068	0	0	0
2021/09/28	2044	04/08/2022			Bond Future	11.4592	78.7020	11.5413	78.1719	0.716	0.0000	0.0000	0
2021/09/28	2044	04/08/2022	11.10	Call	Bond Future	2,640.1300	2.6401	2,417.0900	2.4171	(8.448)	0	0	0
2021/09/28	2044	04/08/2022	11.10	Put	Bond Future	5,032.2700	5.0323	5,339.3600	5.3394	6.102	0	0	0
2021/09/28	2046	04/11/2021			Bond Future	107.2467	107.2467	107.2566	107.2566	0.009	0.0000	0.0000	17,227
2021/09/28	2046	03/02/2022			Bond Future	108.4747	108.4747	108.4825	108.4825	0.007	0.0000	0.0000	0
2021/09/28	2046	05/05/2022			Bond Future	107.8876	107.8876	107.9078	107.9078	0.019	0.0000	0.0000	0
2021/09/28	2046	04/08/2022			Bond Future	109.2236	109.2236	109.2472	109.2472	0.022	0.0000	0.0000	0
2021/09/28	2050	04/11/2021			Bond Future	110.3479	110.3479	110.1341	110.1341	(0.194)	0.0000	0.0000	8,607
2021/09/28	2050	03/02/2022			Bond Future	109.6303	109.6303	109.4118	109.4118	(0.199)	0.0000	0.0000	0
2021/09/28	2050	05/05/2022			Bond Future	110.9414	110.9414	110.7328	110.7328	(0.188)	0.0000	0.0000	0
2021/09/28	2050	04/08/2022			Bond Future	110.2967	110.2967	110.0887	110.0887	(0.189)	0.0000	0.0000	0
2021/09/28	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/09/28	8608	21/12/2026			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
2021/09/28	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/09/28	AL37	04/11/2021			Index Future	801.5560	801.5560	800.6920	800.6920	(0.108)	0.0000	0.0000	0
2021/09/28	AL37	03/02/2022			Index Future	810.5290	810.5290	809.6400	809.6400	(0.110)	0.0000	0.0000	0
2021/09/28	AL37	05/05/2022			Index Future	820.0190	820.0190	819.2100	819.2100	(0.099)	0.0000	0.0000	0
2021/09/28	AL37	04/08/2022			Index Future	829.8690	829.8690	829.0740	829.0740	(0.096)	0.0000	0.0000	0
2021/09/28	AL7T	04/11/2021			Index Future	908.5780	908.5780	906.3100	906.3100	(0.250)	0.0000	0.0000	0
2021/09/28	AL7T	03/02/2022			Index Future	918.7480	918.7480	916.4380	916.4380	(0.251)	0.0000	0.0000	0
2021/09/28	AL7T	05/05/2022			Index Future	929.5060	929.5060	927.2710	927.2710	(0.240)	0.0000	0.0000	0
2021/09/28	AL7T	04/08/2022			Index Future	940.6710	940.6710	938.4370	938.4370	(0.237)	0.0000	0.0000	0
2021/09/28	ALBI	04/11/2021			Index Future	803.0400	803.0400	800.1110	800.1110	(0.365)	0.0000	0.0000	119
2021/09/28	ALBI	03/02/2022			Index Future	812.0290	812.0290	809.0520	809.0520	(0.367)	0.0000	0.0000	0
2021/09/28	ALBI	05/05/2022			Index Future	821.5370	821.5370	818.6150	818.6150	(0.356)	0.0000	0.0000	0
2021/09/28	ALBI	04/08/2022			Index Future	831.4050	831.4050	828.4720	828.4720	(0.353)	0.0000	0.0000	0
2021/09/28	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/09/28	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/09/28	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/09/28	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/09/28	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/09/28	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/09/28	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/09/28	C040	06/10/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/09/28	C040	31/01/2040			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/09/28	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/09/28	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/09/28	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/09/28	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/09/28	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/09/28	C202	07/12/2033			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
2021/09/28	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2021/09/28	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/09/28	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/09/28	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/09/28	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/09/28	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/09/28	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/09/28	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/09/28	C303	28/02/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/09/28	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/09/28	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/09/28	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/09/28	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/09/28	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/09/28	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/09/28	ES33	04/11/2021			Bond Future	11.4680	75.7487	11.5364	75.3930	0.596	0.0000	0.0000	350
2021/09/28	ES33	03/02/2022			Bond Future	11.7193	76.6158	11.7910	76.2547	0.611	0.0000	0.0000	0
2021/09/28	ES33	05/05/2022			Bond Future	11.9707	73.7548	12.0437	73.3979	0.610	0.0000	0.0000	0
2021/09/28	ES33	04/08/2022			Bond Future	12.2328	74.6205	12.3086	74.2612	0.620	0.0000	0.0000	0
2021/09/28	ES42	04/11/2021			Bond Future	11.9618	74.0875	12.0355	73.6543	0.616	0.0000	0.0000	4,779
2021/09/28	ES42	03/02/2022			Bond Future	12.1914	74.9360	12.2686	74.4964	0.633	0.0000	0.0000	0
2021/09/28	ES42	05/05/2022			Bond Future	12.4294	71.5739	12.5085	71.1375	0.637	0.0000	0.0000	0
2021/09/28	ES42	04/08/2022			Bond Future	12.6706	72.4126	12.7529	71.9728	0.650	0.0000	0.0000	0
2021/09/28	GOVI	04/11/2021	728.41	Call	GOVI	645,710.0000	64.5710	617,540.0000	61.7540	(4.363)	0	0	0
2021/09/28	GOVI	04/11/2021	728.41	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/09/28	GOVI	04/11/2021	728.40	Call	GOVI	645,810.0000	64.5810	617,640.0000	61.7640	(4.362)	0	0	0
2021/09/28	GOVI	04/11/2021	728.40	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/09/28	GOVI	04/11/2021			GOVI	792.9810	792.9810	790.1640	790.1640	(0.355)	0.0000	0.0000	993
2021/09/28	GOVI	04/11/2021	728.42	Call	GOVI	645,610.0000	64.5610	617,440.0000	61.7440	(4.363)	0	0	0
2021/09/28	GOVI	04/11/2021	728.42	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/09/28	GOVI	03/02/2022	792.76	Call	GOVI	90,970.0000	9.0970	62,340.0000	6.2340	(31.472)	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
2021/09/28	GOVI	03/02/2022	792.76	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/09/28	GOVI	03/02/2022			GOVI	801.8570	801.8570	798.9940	798.9940	(0.357)	0.0000	0.0000	0
2021/09/28	GOVI	03/02/2022	792.75	Call	GOVI	91,070.0000	9.1070	62,440.0000	6.2440	(31.437)	0	0	0
2021/09/28	GOVI	03/02/2022	792.75	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/09/28	GOVI	03/02/2022	792.74	Call	GOVI	91,170.0000	9.1170	62,540.0000	6.2540	(31.403)	0	0	0
2021/09/28	GOVI	03/02/2022	792.74	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/09/28	GOVI	05/05/2022	788.25	Call	GOVI	229,960.0000	22.9960	201,890.0000	20.1890	(12.206)	0	0	0
2021/09/28	GOVI	05/05/2022	788.25	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/09/28	GOVI	05/05/2022			GOVI	811.2460	811.2460	808.4390	808.4390	(0.346)	0.0000	0.0000	0
2021/09/28	GOVI	05/05/2022	788.24	Call	GOVI	230,060.0000	23.0060	201,990.0000	20.1990	(12.201)	0	0	0
2021/09/28	GOVI	05/05/2022	788.24	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/09/28	GOVI	05/05/2022	788.23	Call	GOVI	230,160.0000	23.0160	202,090.0000	20.2090	(12.196)	0	0	0
2021/09/28	GOVI	05/05/2022	788.23	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/09/28	GOVI	04/08/2022	819.28	Call	GOVI	17,110.0000	1.7110	0.0000	0.0000	(100.000)	0	0	0
2021/09/28	GOVI	04/08/2022	819.28	Put	GOVI	0.0000	0.0000	11,070.0000	1.1070	100.000	0	0	0
2021/09/28	GOVI	04/08/2022			GOVI	820.9910	820.9910	818.1730	818.1730	(0.343)	0.0000	0.0000	0
2021/09/28	GOVI	04/08/2022	819.27	Call	GOVI	17,210.0000	1.7210	0.0000	0.0000	(100.000)	0	0	0
2021/09/28	GOVI	04/08/2022	819.27	Put	GOVI	0.0000	0.0000	10,970.0000	1.0970	100.000	0	0	0
2021/09/28	GOVI	04/08/2022	819.26	Call	GOVI	17,310.0000	1.7310	0.0000	0.0000	(100.000)	0	0	0
2021/09/28	GOVI	04/08/2022	819.26	Put	GOVI	0.0000	0.0000	10,870.0000	1.0870	100.000	0	0	0
2021/09/28	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2021/09/28	IGOV	04/11/2021			Index Future	295.5380	295.5380	295.3030	295.3030	(0.080)	0.0000	0.0000	506
2021/09/28	IGOV	03/02/2022			Index Future	298.9190	298.9190	298.6760	298.6760	(0.081)	0.0000	0.0000	0
2021/09/28	IGOV	05/05/2022			Index Future	302.4910	302.4910	302.2790	302.2790	(0.070)	0.0000	0.0000	0
2021/09/28	IGOV	04/08/2022			Index Future	306.1960	306.1960	305.9900	305.9900	(0.067)	0.0000	0.0000	0
2021/09/28	IS05	21/12/2021			Interest Rate Swap	90.7000	90.7000	90.7000	90.7000	0.000	0.0000	0.0000	51
2021/09/28	IS05	15/03/2022			Interest Rate Swap	90.1300	90.1300	90.1300	90.1300	0.000	0.0000	0.0000	0
2021/09/28	IS05	21/06/2022			Interest Rate Swap	90.2900	90.2900	90.2900	90.2900	0.000	0.0000	0.0000	0
2021/09/28	IS05	20/09/2022			Interest Rate Swap	93.5000	93.5000	93.5000	93.5000	0.000	0.0000	0.0000	0
2021/09/28	IS05	20/12/2022			Interest Rate Swap	94.0600	94.0600	94.0600	94.0600	0.000	0.0000	0.0000	0
2021/09/28	IS05	22/03/2023			Interest Rate Swap	86.5400	86.5400	86.5400	86.5400	0.000	0.0000	0.0000	0
2021/09/28	IS05	20/06/2023			Interest Rate Swap	92.1700	92.1700	92.1700	92.1700	0.000	0.0000	0.0000	0
2021/09/28	IS05	19/09/2023			Interest Rate Swap	94.8800	94.8800	94.8800	94.8800	0.000	0.0000	0.0000	0
2021/09/28	IS10	17/12/2025			Interest Rate Swap	80.2800	80.2800	80.2800	80.2800	0.000	0.0000	0.0000	0
2021/09/28	IS10	16/03/2026			Interest Rate Swap	76.8200	76.8200	76.8200	76.8200	0.000	0.0000	0.0000	0
2021/09/28	IS10	15/06/2026			Interest Rate Swap	75.2400	75.2400	75.2400	75.2400	0.000	0.0000	0.0000	0
2021/09/28	IS10	21/09/2026			Interest Rate Swap	77.2700	77.2700	77.2700	77.2700	0.000	0.0000	0.0000	0
2021/09/28	IS10	21/12/2026			Interest Rate Swap	81.3000	81.3000	81.3000	81.3000	0.000	0.0000	0.0000	0
2021/09/28	IS10	15/03/2027			Interest Rate Swap	79.8000	79.8000	79.8000	79.8000	0.000	0.0000	0.0000	0
2021/09/28	IS10	21/06/2027			Interest Rate Swap	81.8600	81.8600	81.8600	81.8600	0.000	0.0000	0.0000	0
2021/09/28	IS10	20/09/2027			Interest Rate Swap	87.6100	87.6100	87.6100	87.6100	0.000	0.0000	0.0000	0
2021/09/28	IS10	20/12/2027			Interest Rate Swap	87.9400	87.9400	87.9400	87.9400	0.000	0.0000	0.0000	0
2021/09/28	IS10	22/03/2028			Interest Rate Swap	80.8900	80.8900	80.8900	80.8900	0.000	0.0000	0.0000	0
2021/09/28	IS10	20/06/2028			Interest Rate Swap	88.6800	88.6800	88.6800	88.6800	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
2021/09/28	IS10	19/09/2028			Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0.000	0.0000	0.0000	0
2021/09/28	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2021/09/28	JBAF	20/10/2021			Jibar Tradeable Future	3.7050	96.2950	3.7050	96.2950	0.000	0.0000	0.0000	0
2021/09/28	JBAF	17/11/2021			Jibar Tradeable Future	3.7400	96.2600	3.7400	96.2600	0.000	0.0000	0.0000	50,000
2021/09/28	JBAF	15/12/2021			Jibar Tradeable Future	3.8750	96.1250	3.8850	96.1150	0.258	0.0000	0.0000	0
2021/09/28	JBAF	19/01/2022			Jibar Tradeable Future	3.9600	96.0400	3.9300	96.0700	(0.758)	0.0000	0.0000	0
2021/09/28	JBAF	16/02/2022			Jibar Tradeable Future	4.1600	95.8400	4.1500	95.8500	(0.240)	0.0000	0.0000	0
2021/09/28	JBAF	16/03/2022			Jibar Tradeable Future	4.2150	95.7850	4.2050	95.7950	(0.237)	0.0000	0.0000	0
2021/09/28	JBAF	15/06/2022			Jibar Tradeable Future	4.7400	95.2600	4.7200	95.2800	(0.422)	0.0000	0.0000	472
2021/09/28	JBAF	21/09/2022			Jibar Tradeable Future	4.9300	95.0700	4.9100	95.0900	(0.406)	0.0000	0.0000	0
2021/09/28	JBAF	21/12/2022			Jibar Tradeable Future	5.4700	94.5300	5.4700	94.5300	0.000	0.0000	0.0000	68
2021/09/28	JBAF	15/03/2023			Jibar Tradeable Future	5.6300	94.3700	5.6250	94.3750	(0.089)	0.0000	0.0000	0
2021/09/28	JBAF	21/06/2023			Jibar Tradeable Future	6.0650	93.9350	6.0750	93.9250	0.165	0.0000	0.0000	0
2021/09/28	JBAF	20/09/2023			Jibar Tradeable Future	6.2650	93.7350	6.2750	93.7250	0.160	0.0000	0.0000	0
2021/09/28	R023	04/11/2021	4.91	Call	Bond Future	10.8600	0.0109	10.0300	0.0100	(7.643)	0	0	0
2021/09/28	R023	04/11/2021	4.91	Put	Bond Future	440.8000	0.4408	443.2000	0.4432	0.544	0	0	0
2021/09/28	R023	04/11/2021	4.90	Call	Bond Future	9.7000	0.0097	8.9400	0.0089	(7.835)	0	0	0
2021/09/28	R023	04/11/2021	4.90	Put	Bond Future	452.4800	0.4525	454.9500	0.4549	0.546	0	0	0
2021/09/28	R023	04/11/2021			Bond Future	5.2458	104.6098	5.2483	104.6066	0.048	0.0000	0.0000	14,769
2021/09/28	R023	04/11/2021	4.92	Call	Bond Future	12.1800	0.0122	11.2800	0.0113	(7.389)	0	0	0
2021/09/28	R023	04/11/2021	4.92	Put	Bond Future	429.2800	0.4293	431.6100	0.4316	0.543	0	0	0
2021/09/28	R023	03/02/2022	5.08	Call	Bond Future	72.0700	0.0721	70.2100	0.0702	(2.581)	0	0	0
2021/09/28	R023	03/02/2022	5.08	Put	Bond Future	442.5500	0.4426	445.9800	0.4460	0.775	0	0	0
2021/09/28	R023	03/02/2022			Bond Future	5.4385	105.7815	5.4436	105.7762	0.094	0.0000	0.0000	0
2021/09/28	R023	03/02/2022	5.07	Call	Bond Future	69.2700	0.0693	67.4500	0.0675	(2.627)	0	0	0
2021/09/28	R023	03/02/2022	5.07	Put	Bond Future	450.1200	0.4501	453.5900	0.4536	0.771	0	0	0
2021/09/28	R023	03/02/2022	5.06	Call	Bond Future	66.3500	0.0663	64.5800	0.0646	(2.668)	0	0	0
2021/09/28	R023	03/02/2022	5.06	Put	Bond Future	457.5600	0.4576	461.0800	0.4611	0.769	0	0	0
2021/09/28	R023	05/05/2022	6.31	Call	Bond Future	616.1500	0.6162	620.5700	0.6206	0.717	0	0	0
2021/09/28	R023	05/05/2022	6.31	Put	Bond Future	102.0000	0.1020	99.9700	0.1000	(1.990)	0	0	0
2021/09/28	R023	05/05/2022			Bond Future	5.6571	103.1111	5.6490	103.1176	(0.144)	0.0000	0.0000	0
2021/09/28	R023	05/05/2022	6.30	Call	Bond Future	609.7100	0.6097	614.1100	0.6141	0.722	0	0	0
2021/09/28	R023	05/05/2022	6.30	Put	Bond Future	103.4000	0.1034	101.3500	0.1013	(1.983)	0	0	0
2021/09/28	R023	05/05/2022	6.29	Call	Bond Future	603.2800	0.6033	607.6600	0.6077	0.726	0	0	0
2021/09/28	R023	05/05/2022	6.29	Put	Bond Future	104.8200	0.1048	102.7500	0.1028	(1.975)	0	0	0
2021/09/28	R023	04/08/2022	6.05	Call	Bond Future	242.6500	0.2427	247.2500	0.2473	1.896	0	0	0
2021/09/28	R023	04/08/2022	6.05	Put	Bond Future	223.2200	0.2232	218.2100	0.2182	(2.244)	0	0	0
2021/09/28	R023	04/08/2022			Bond Future	6.0147	104.3302	5.9973	104.3398	(0.290)	0.0000	0.0000	0
2021/09/28	R023	04/08/2022	6.04	Call	Bond Future	239.4500	0.2395	244.0200	0.2440	1.909	0	0	0
2021/09/28	R023	04/08/2022	6.04	Put	Bond Future	225.5300	0.2255	220.4900	0.2205	(2.235)	0	0	0
2021/09/28	R023	04/08/2022	6.03	Call	Bond Future	236.2800	0.2363	240.8100	0.2408	1.917	0	0	0
2021/09/28	R023	04/08/2022	6.03	Put	Bond Future	227.8600	0.2279	222.7800	0.2228	(2.229)	0	0	0
2021/09/28	R035	04/11/2021	12.53	Call	Bond Future	11,803.2100	11.8032	11,359.1900	11.3592	(3.762)	0	0	0
2021/09/28	R035	04/11/2021	12.53	Put	Bond Future	1.1600	0.0012	1.4600	0.0015	25.862	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
2021/09/28	R035	04/11/2021	11.75	Put	Bond Future	32.8400	0.0328	40.7100	0.0407	23.965	0	0	782
2021/09/28	R035	04/11/2021	11.08	Call	Bond Future	3,882.8800	3.8829	3,501.3000	3.5013	(9.827)	0	0	0
2021/09/28	R035	04/11/2021	11.08	Put	Bond Future	303.4100	0.3034	366.1500	0.3662	20.678	0	0	782
2021/09/28	R035	04/11/2021	10.23	Put	Bond Future	2,430.4800	2.4305	2,742.2400	2.7422	12.827	0	0	0
2021/09/28	R035	04/11/2021	10.12	Put	Bond Future	2,977.2000	2.9772	3,323.1800	3.3232	11.621	0	0	0
2021/09/28	R035	04/11/2021	10.12	Call	Bond Future	387.4100	0.3874	289.0700	0.2891	(25.384)	0	0	400
2021/09/28	R035	04/11/2021	10.62	Put	Bond Future	1,032.2100	1.0322	1,208.2800	1.2083	17.058	0	0	0
2021/09/28	R035	04/11/2021	10.62	Call	Bond Future	1,733.3300	1.7333	1,465.0800	1.4651	(15.476)	0	0	400
2021/09/28	R035	04/11/2021	11.20	Put	Bond Future	213.9900	0.2140	259.6200	0.2596	21.323	0	0	350
2021/09/28	R035	04/11/2021	10.60	Call	Bond Future	1,656.0100	1.6560	1,394.3800	1.3944	(15.799)	0	0	0
2021/09/28	R035	04/11/2021	10.60	Put	Bond Future	1,083.2200	1.0832	1,265.9100	1.2659	16.865	0	0	350
2021/09/28	R035	04/11/2021	10.11	Put	Bond Future	3,029.9600	3.0300	3,378.8300	3.3788	11.514	0	0	0
2021/09/28	R035	04/11/2021	10.11	Call	Bond Future	372.5600	0.3726	277.1100	0.2771	(25.620)	0	0	350
2021/09/28	R035	04/11/2021			Bond Future	10.5112	90.1053	10.5800	89.6610	0.654	0.0000	0.0000	79,865
2021/09/28	R035	04/11/2021	12.52	Call	Bond Future	11,750.6600	11.7507	11,306.6500	11.3066	(3.779)	0	0	0
2021/09/28	R035	04/11/2021	12.52	Put	Bond Future	1.2200	0.0012	1.5300	0.0015	25.410	0	0	0
2021/09/28	R035	04/11/2021	12.51	Call	Bond Future	11,698.0600	11.6981	11,254.0700	11.2541	(3.795)	0	0	0
2021/09/28	R035	04/11/2021	12.51	Put	Bond Future	1.2900	0.0013	1.6200	0.0016	25.581	0	0	0
2021/09/28	R035	04/11/2021	11.75	Call	Bond Future	7,565.0000	7.5650	7,128.5500	7.1286	(5.769)	0	0	0
2021/09/28	R035	04/11/2021	10.23	Call	Bond Future	579.7000	0.5797	447.1400	0.4471	(22.867)	0	0	782
2021/09/28	R035	04/11/2021	13.82	Call	Bond Future	18,160.8700	18.1609	17,716.5500	17.7165	(2.447)	0	0	0
2021/09/28	R035	04/11/2021	13.82	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	400
2021/09/28	R035	04/11/2021	11.20	Call	Bond Future	4,521.8100	4.5218	4,123.1200	4.1231	(8.817)	0	0	0
2021/09/28	R035	04/11/2021	10.26	Put	Bond Future	2,292.4500	2.2925	2,594.2100	2.5942	13.163	0	0	0
2021/09/28	R035	04/11/2021	10.26	Call	Bond Future	641.7300	0.6417	499.1700	0.4992	(22.215)	0	0	150
2021/09/28	R035	03/02/2022	11.23	Call	Bond Future	4,400.8000	4.4008	4,081.8000	4.0818	(7.249)	0	0	0
2021/09/28	R035	03/02/2022	11.23	Put	Bond Future	1,287.2300	1.2872	1,419.1700	1.4192	10.250	0	0	0
2021/09/28	R035	03/02/2022	11.22	Call	Bond Future	4,357.2100	4.3572	4,039.6100	4.0396	(7.289)	0	0	0
2021/09/28	R035	03/02/2022	11.22	Put	Bond Future	1,303.3800	1.3034	1,436.7200	1.4367	10.230	0	0	0
2021/09/28	R035	03/02/2022	11.39	Call	Bond Future	5,114.7600	5.1148	4,774.9000	4.7749	(6.645)	0	0	0
2021/09/28	R035	03/02/2022	11.39	Put	Bond Future	1,053.6800	1.0537	1,164.7600	1.1648	10.542	0	0	683
2021/09/28	R035	03/02/2022	10.65	Call	Bond Future	2,178.6900	2.1787	1,958.4700	1.9585	(10.108)	0	0	0
2021/09/28	R035	03/02/2022	11.73	Call	Bond Future	6,704.8400	6.7048	6,329.4500	6.3295	(5.599)	0	0	0
2021/09/28	R035	03/02/2022	11.73	Put	Bond Future	681.1600	0.6812	756.7100	0.7567	11.091	0	0	280
2021/09/28	R035	03/02/2022	11.03	Call	Bond Future	3,556.1300	3.5561	3,267.3400	3.2673	(8.121)	0	0	0
2021/09/28	R035	03/02/2022	11.28	Call	Bond Future	4,620.6700	4.6207	4,294.8400	4.2948	(7.052)	0	0	0
2021/09/28	R035	03/02/2022	11.28	Put	Bond Future	1,209.3300	1.2093	1,334.4400	1.3344	10.345	0	0	200
2021/09/28	R035	03/02/2022	10.26	Put	Bond Future	4,123.5400	4.1235	4,430.1600	4.4302	7.436	0	0	0
2021/09/28	R035	03/02/2022	10.26	Call	Bond Future	1,144.9200	1.1449	1,000.6000	1.0006	(12.605)	0	0	200
2021/09/28	R035	03/02/2022	11.05	Put	Bond Future	1,608.9900	1.6090	1,767.9200	1.7679	9.878	0	0	1,600
2021/09/28	R035	03/02/2022	10.35	Put	Bond Future	3,736.2500	3.7363	4,025.6100	4.0256	7.745	0	0	0
2021/09/28	R035	03/02/2022	10.35	Call	Bond Future	1,349.0800	1.3491	1,187.5000	1.1875	(11.977)	0	0	1,600
2021/09/28	R035	03/02/2022	9.92	Put	Bond Future	5,801.1700	5.8012	6,168.7000	6.1687	6.335	0	0	0
2021/09/28	R035	03/02/2022	9.92	Call	Bond Future	537.2600	0.5373	453.8500	0.4538	(15.525)	0	0	200
2021/09/28	R035	03/02/2022	10.61	Call	Bond Future	2,055.0500	2.0550	1,842.5900	1.8426	(10.338)	0	0	0
2021/09/28	R035	03/02/2022	10.61	Put	Bond Future	2,764.4300	2.7644	3,002.9100	3.0029	8.627	0	0	200
2021/09/28	R035	03/02/2022	11.11	Call	Bond Future	3,886.6700	3.8867	3,585.2500	3.5852	(7.755)	0	0	0
2021/09/28	R035	03/02/2022	11.33	Put	Bond Future	1,135.9900	1.1360	1,254.5500	1.2545	10.437	0	0	500

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Previous Days Closing Price	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2021/09/28	R035	03/02/2022	10.34	Call	Bond Future	1,325.3300		1.3253	1,165.6900	1.1657	(12.045)	0	0	0
2021/09/28	R035	03/02/2022	10.34	Put	Bond Future	3,777.9400		3.7779	4,069.2400	4.0692	7.711	0	0	500
2021/09/28	R035	03/02/2022	10.24	Put	Bond Future	4,212.3100		4.2123	4,522.7500	4.5227	7.370	0	0	0
2021/09/28	R035	03/02/2022			Bond Future	10.7221		91.1146	10.7940	90.6636	0.671	0.0000	0.0000	0
2021/09/28	R035	03/02/2022	11.24	Call	Bond Future	4,444.5100		4.4445	4,124.1300	4.1241	(7.208)	0	0	0
2021/09/28	R035	03/02/2022	11.24	Put	Bond Future	1,271.2700		1.2713	1,401.8300	1.4018	10.270	0	0	0
2021/09/28	R035	03/02/2022	10.65	Put	Bond Future	2,633.9500		2.6339	2,864.6700	2.8647	8.759	0	0	683
2021/09/28	R035	03/02/2022	9.70	Put	Bond Future	7,076.8000		7.0768	7,476.0100	7.4760	5.641	0	0	0
2021/09/28	R035	03/02/2022	9.70	Call	Bond Future	290.1200		0.2901	238.3900	0.2384	(17.831)	0	0	683
2021/09/28	R035	03/02/2022	11.03	Put	Bond Future	1,649.1100		1.6491	1,811.2600	1.8113	9.833	0	0	280
2021/09/28	R035	03/02/2022	10.10	Put	Bond Future	4,867.0900		4.8671	5,203.7000	5.2037	6.916	0	0	0
2021/09/28	R035	03/02/2022	10.10	Call	Bond Future	823.1800		0.8232	708.8500	0.7089	(13.889)	0	0	280
2021/09/28	R035	03/02/2022	11.88	Call	Bond Future	7,428.4800		7.4285	7,040.8500	7.0409	(5.218)	0	0	0
2021/09/28	R035	03/02/2022	11.88	Put	Bond Future	560.4000		0.5604	623.7100	0.6237	11.297	0	0	1,800
2021/09/28	R035	03/02/2022	11.05	Call	Bond Future	3,637.7900		3.6378	3,345.7800	3.3458	(8.027)	0	0	0
2021/09/28	R035	03/02/2022	11.11	Put	Bond Future	1,494.0500		1.4941	1,643.5700	1.6436	10.008	0	0	200
2021/09/28	R035	03/02/2022	11.33	Call	Bond Future	4,843.5800		4.8436	4,511.2000	4.5112	(6.862)	0	0	0
2021/09/28	R035	03/02/2022	10.24	Call	Bond Future	1,101.5100		1.1015	961.0100	0.9610	(12.755)	0	0	500
2021/09/28	R035	05/05/2022	11.64	Call	Bond Future	5,724.2100		5.7242	5,402.4400	5.4024	(5.621)	0	0	0
2021/09/28	R035	05/05/2022	11.64	Put	Bond Future	1,525.3700		1.5254	1,649.7800	1.6498	8.156	0	0	0
2021/09/28	R035	05/05/2022	11.63	Call	Bond Future	5,681.6700		5.6817	5,360.9200	5.3609	(5.645)	0	0	0
2021/09/28	R035	05/05/2022	11.63	Put	Bond Future	1,539.7600		1.5398	1,665.1900	1.6652	8.146	0	0	0
2021/09/28	R035	05/05/2022			Bond Future	10.9283		87.7049	11.0015	87.2588	0.670	0.0000	0.0000	0
2021/09/28	R035	05/05/2022	11.65	Call	Bond Future	5,766.5900		5.7666	5,443.8100	5.4438	(5.597)	0	0	0
2021/09/28	R035	05/05/2022	11.65	Put	Bond Future	1,510.8800		1.5109	1,634.2800	1.6343	8.167	0	0	0
2021/09/28	R035	04/08/2022	10.73	Call	Bond Future	2,339.5400		2.3395	2,157.3300	2.1573	(7.788)	0	0	0
2021/09/28	R035	04/08/2022	10.73	Put	Bond Future	4,853.7700		4.8538	5,120.6900	5.1207	5.499	0	0	0
2021/09/28	R035	04/08/2022	10.72	Call	Bond Future	2,314.3300		2.3143	2,133.4000	2.1334	(7.818)	0	0	0
2021/09/28	R035	04/08/2022	10.72	Put	Bond Future	4,890.5000		4.8905	5,158.7000	5.1587	5.484	0	0	0
2021/09/28	R035	04/08/2022	11.13	Put	Bond Future	3,546.0500		3.5461	3,762.5100	3.7625	6.104	0	0	100
2021/09/28	R035	04/08/2022	10.64	Call	Bond Future	2,117.1600		2.1172	1,946.5100	1.9465	(8.060)	0	0	0
2021/09/28	R035	04/08/2022	10.64	Put	Bond Future	5,191.0800		5.1911	5,469.5600	5.4696	5.365	0	0	100
2021/09/28	R035	04/08/2022	9.84	Put	Bond Future	8,982.1100		8.9821	9,354.3600	9.3544	4.144	0	0	0
2021/09/28	R035	04/08/2022	9.84	Call	Bond Future	702.2000		0.7022	625.3200	0.6253	(10.948)	0	0	100
2021/09/28	R035	04/08/2022			Bond Future	11.1447		88.7183	11.2206	88.2692	0.681	0.0000	0.0000	0
2021/09/28	R035	04/08/2022	10.74	Call	Bond Future	2,364.9000		2.3649	2,181.4100	2.1814	(7.759)	0	0	0
2021/09/28	R035	04/08/2022	10.74	Put	Bond Future	4,817.2600		4.8173	5,082.9000	5.0829	5.514	0	0	0
2021/09/28	R035	04/08/2022	11.13	Call	Bond Future	3,458.8200		3.4588	3,226.1500	3.2262	(6.727)	0	0	0
2021/09/28	R186	04/11/2021	8.10	Call	Bond Future	1,939.1700		1.9392	1,831.1600	1.8312	(5.570)	0	0	0
2021/09/28	R186	04/11/2021	8.10	Put	Bond Future	222.8100		0.2228	240.7300	0.2407	8.043	0	0	0
2021/09/28	R186	04/11/2021	8.09	Call	Bond Future	1,903.6000		1.9036	1,796.2100	1.7962	(5.641)	0	0	0
2021/09/28	R186	04/11/2021	8.09	Put	Bond Future	230.9800		0.2310	249.5200	0.2495	8.027	0	0	0
2021/09/28	R186	04/11/2021	7.77	Call	Bond Future	918.3600		0.9184	839.5800	0.8396	(8.578)	0	0	0
2021/09/28	R186	04/11/2021			Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2021/09/28	R186	04/11/2021			Bond Future	15,632.5300		15.6325	15,506.6000	15.5066	(0.806)	0	0	0
2021/09/28	R186	04/11/2021			Bond Future	7.7113		115.6325	7.7396	115.5066	0.366	0.0000	0.0000	64,441
2021/09/28	R186	04/11/2021	8.11	Call	Bond Future	1,974.9800		1.9750	1,866.3500	1.8663	(5.500)	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
2021/09/28	R186	04/11/2021	8.11	Put	Bond Future	214.8900	0.2149	232.1900	0.2322	8.051	0	0	0
2021/09/28	R186	04/11/2021	7.77	Put	Bond Future	657.2100	0.6572	704.3600	0.7044	7.174	0	0	15,177
2021/09/28	R186	04/11/2021	8.77	Call	Bond Future	4,611.6000	4.6116	4,486.6000	4.4866	(2.711)	0	0	0
2021/09/28	R186	04/11/2021	8.77	Put	Bond Future	13.3900	0.0134	14.3200	0.0143	6.945	0	0	15,177
2021/09/28	R186	03/02/2022	7.30	Call	Bond Future	446.1200	0.4461	413.5000	0.4135	(7.312)	0	0	0
2021/09/28	R186	03/02/2022	7.30	Put	Bond Future	3,104.0900	3.1041	3,201.0700	3.2011	3.124	0	0	0
2021/09/28	R186	03/02/2022			Bond Future	7.9197	111.6465	7.9504	111.5169	0.388	0.0000	0.0000	0
2021/09/28	R186	03/02/2022	7.29	Call	Bond Future	436.1100	0.4361	404.0200	0.4040	(7.358)	0	0	0
2021/09/28	R186	03/02/2022	7.29	Put	Bond Future	3,137.6300	3.1376	3,235.1400	3.2351	3.108	0	0	0
2021/09/28	R186	03/02/2022	7.28	Call	Bond Future	426.2600	0.4263	394.7000	0.3947	(7.404)	0	0	0
2021/09/28	R186	03/02/2022	7.28	Put	Bond Future	3,171.3400	3.1713	3,269.3800	3.2694	3.091	0	0	0
2021/09/28	R186	05/05/2022	8.32	Call	Bond Future	2,185.4300	2.1854	2,114.4100	2.1144	(3.250)	0	0	0
2021/09/28	R186	05/05/2022	8.32	Put	Bond Future	1,465.2300	1.4652	1,512.4900	1.5125	3.225	0	0	0
2021/09/28	R186	05/05/2022	7.28	Put	Bond Future	3,982.1000	3.9821	4,073.5000	4.0735	2.295	0	0	0
2021/09/28	R186	05/05/2022	7.28	Call	Bond Future	482.5200	0.4825	455.6400	0.4556	(5.571)	0	0	435
2021/09/28	R186	05/05/2022	7.48	Put	Bond Future	3,368.1000	3.3681	3,451.5200	3.4515	2.477	0	0	0
2021/09/28	R186	05/05/2022	7.48	Call	Bond Future	695.7600	0.6958	660.9000	0.6609	(5.010)	0	0	3,600
2021/09/28	R186	05/05/2022			Bond Future	8.1389	112.9553	8.1686	112.8370	0.364	0.0000	0.0000	0
2021/09/28	R186	05/05/2022	8.31	Call	Bond Future	2,161.4200	2.1614	2,090.8100	2.0908	(3.267)	0	0	0
2021/09/28	R186	05/05/2022	8.31	Put	Bond Future	1,480.8400	1.4808	1,528.5100	1.5285	3.219	0	0	0
2021/09/28	R186	05/05/2022	8.30	Call	Bond Future	2,137.8900	2.1379	2,067.6800	2.0677	(3.284)	0	0	0
2021/09/28	R186	05/05/2022	8.30	Put	Bond Future	1,496.9500	1.4969	1,545.0200	1.5450	3.211	0	0	0
2021/09/28	R186	05/05/2022	7.88	Put	Bond Future	2,321.8000	2.3218	2,387.9000	2.3879	2.847	0	0	0
2021/09/28	R186	05/05/2022	7.88	Call	Bond Future	1,281.2800	1.2813	1,229.1000	1.2291	(4.072)	0	0	435
2021/09/28	R186	05/05/2022	8.64	Call	Bond Future	3,014.6300	3.0146	2,931.8000	2.9318	(2.748)	0	0	0
2021/09/28	R186	05/05/2022	8.64	Put	Bond Future	1,036.0100	1.0360	1,071.4600	1.0715	3.422	0	0	4,035
2021/09/28	R186	05/05/2022	6.73	Put	Bond Future	5,977.4600	5.9775	6,084.2600	6.0843	1.787	0	0	0
2021/09/28	R186	05/05/2022	6.73	Call	Bond Future	163.2100	0.1632	151.7300	0.1517	(7.034)	0	0	3,600
2021/09/28	R186	04/08/2022	8.15	Call	Bond Future	1,632.5100	1.6325	1,578.2100	1.5782	(3.326)	0	0	0
2021/09/28	R186	04/08/2022	8.15	Put	Bond Future	2,489.4500	2.4894	2,551.8400	2.5518	2.506	0	0	0
2021/09/28	R186	04/08/2022			Bond Future	8.3763	108.9946	8.4073	108.8780	0.370	0.0000	0.0000	0
2021/09/28	R186	04/08/2022	8.14	Call	Bond Future	1,614.8300	1.6148	1,560.8900	1.5609	(3.340)	0	0	0
2021/09/28	R186	04/08/2022	8.14	Put	Bond Future	2,509.8400	2.5098	2,572.5900	2.5726	2.500	0	0	0
2021/09/28	R186	04/08/2022	8.13	Call	Bond Future	1,597.6600	1.5977	1,544.0700	1.5441	(3.354)	0	0	0
2021/09/28	R186	04/08/2022	8.13	Put	Bond Future	2,530.7500	2.5307	2,593.8500	2.5938	2.493	0	0	0
2021/09/28	R197	04/11/2021			Bond Future	326.7508	326.7508	326.7527	326.7527	0.001	0.0000	0.0000	1,274
2021/09/28	R197	03/02/2022			Bond Future	322.2556	322.2556	322.2513	322.2513	(0.001)	0.0000	0.0000	0
2021/09/28	R197	05/05/2022			Bond Future	326.1095	326.1095	326.1418	326.1418	0.010	0.0000	0.0000	0
2021/09/28	R197	04/08/2022			Bond Future	321.7667	321.7667	321.8085	321.8085	0.013	0.0000	0.0000	0
2021/09/28	R202	04/11/2021			Bond Future	240.3051	240.3051	240.3246	240.3246	0.008	0.0000	0.0000	8,374
2021/09/28	R202	03/02/2022			Bond Future	238.6815	238.6815	238.6966	238.6966	0.006	0.0000	0.0000	0
2021/09/28	R202	05/05/2022			Bond Future	241.5358	241.5358	241.5782	241.5782	0.018	0.0000	0.0000	0
2021/09/28	R202	04/08/2022			Bond Future	240.0748	240.0748	240.1246	240.1246	0.021	0.0000	0.0000	0
2021/09/28	R209	04/11/2021	12.19	Call	Bond Future	8,720.1600	8.7202	8,333.6100	8.3336	(4.433)	0	0	0
2021/09/28	R209	04/11/2021	12.19	Put	Bond Future	4.4300	0.0044	5.5500	0.0056	25.282	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
2021/09/28	R209	04/11/2021	12.17	Call	Bond Future	8,627.5200	8.6275	8,241.0600	8.2411	(4.479)	0	0	0
2021/09/28	R209	04/11/2021	12.00	Call	Bond Future	7,832.9500	7.8329	7,447.6300	7.4476	(4.919)	0	0	0
2021/09/28	R209	04/11/2021	12.00	Put	Bond Future	9.3500	0.0094	11.7000	0.0117	25.134	0	0	9,000
2021/09/28	R209	04/11/2021	10.50	Call	Bond Future	1,164.7100	1.1647	960.2600	0.9603	(17.554)	0	0	0
2021/09/28	R209	04/11/2021	10.00	Call	Bond Future	210.7700	0.2108	150.5000	0.1505	(28.595)	0	0	0
2021/09/28	R209	04/11/2021	10.00	Put	Bond Future	3,057.7300	3.0577	3,385.1300	3.3851	10.707	0	0	3,100
2021/09/28	R209	04/11/2021	10.25	Put	Bond Future	1,931.9900	1.9320	2,193.8100	2.1938	13.552	0	0	9,250
2021/09/28	R209	04/11/2021			Bond Future	10.4900	69.5355	10.5589	69.1479	0.657	0.0000	0.0000	34,219
2021/09/28	R209	04/11/2021	12.18	Call	Bond Future	8,673.8600	8.6739	8,287.3500	8.2874	(4.456)	0	0	0
2021/09/28	R209	04/11/2021	12.18	Put	Bond Future	4.6100	0.0046	5.7700	0.0058	25.163	0	0	0
2021/09/28	R209	04/11/2021	12.17	Put	Bond Future	4.8000	0.0048	6.0100	0.0060	25.208	0	0	0
2021/09/28	R209	04/11/2021	10.50	Put	Bond Future	1,108.1700	1.1082	1,291.3900	1.2914	16.534	0	0	150
2021/09/28	R209	04/11/2021	9.50	Put	Bond Future	5,936.8300	5.9368	6,319.7400	6.3197	6.450	0	0	0
2021/09/28	R209	04/11/2021	9.50	Call	Bond Future	10.9600	0.0110	6.2000	0.0062	(43.431)	0	0	6,000
2021/09/28	R209	04/11/2021	10.25	Call	Bond Future	557.9800	0.5580	432.1300	0.4321	(22.555)	0	0	0
2021/09/28	R209	03/02/2022	11.03	Call	Bond Future	3,223.1800	3.2232	2,962.9200	2.9629	(8.075)	0	0	0
2021/09/28	R209	03/02/2022	11.03	Put	Bond Future	1,300.3800	1.3004	1,433.4600	1.4335	10.234	0	0	0
2021/09/28	R209	03/02/2022	11.02	Call	Bond Future	3,187.0700	3.1871	2,928.2100	2.9282	(8.122)	0	0	0
2021/09/28	R209	03/02/2022	11.02	Put	Bond Future	1,317.1500	1.3172	1,451.6300	1.4516	10.210	0	0	0
2021/09/28	R209	03/02/2022			Bond Future	10.6736	70.3144	10.7453	69.9210	0.672	0.0000	0.0000	0
2021/09/28	R209	03/02/2022	11.04	Call	Bond Future	3,259.6000	3.2596	2,997.9500	2.9980	(8.027)	0	0	0
2021/09/28	R209	03/02/2022	11.04	Put	Bond Future	1,283.9700	1.2840	1,415.6600	1.4157	10.256	0	0	0
2021/09/28	R209	05/05/2022	11.44	Call	Bond Future	4,459.9600	4.4600	4,188.5500	4.1886	(6.085)	0	0	0
2021/09/28	R209	05/05/2022	11.44	Put	Bond Future	1,438.1100	1.4381	1,556.8100	1.5568	8.254	0	0	0
2021/09/28	R209	05/05/2022	11.43	Call	Bond Future	4,423.7200	4.4237	4,153.2900	4.1533	(6.113)	0	0	0
2021/09/28	R209	05/05/2022	11.43	Put	Bond Future	1,452.1900	1.4522	1,571.8700	1.5719	8.241	0	0	0
2021/09/28	R209	05/05/2022			Bond Future	10.8586	67.9973	10.9315	67.6072	0.672	0.0000	0.0000	0
2021/09/28	R209	05/05/2022	11.45	Call	Bond Future	4,496.1000	4.4961	4,223.7000	4.2237	(6.059)	0	0	0
2021/09/28	R209	05/05/2022	11.45	Put	Bond Future	1,423.9800	1.4240	1,541.6900	1.5417	8.266	0	0	0
2021/09/28	R209	04/08/2022	10.58	Call	Bond Future	1,917.0400	1.9170	1,763.3600	1.7634	(8.017)	0	0	0
2021/09/28	R209	04/08/2022	10.58	Put	Bond Future	4,435.4000	4.4354	4,674.6500	4.6746	5.394	0	0	0
2021/09/28	R209	04/08/2022	10.57	Put	Bond Future	4,469.4500	4.4694	4,709.8400	4.7098	5.379	0	0	0
2021/09/28	R209	04/08/2022			Bond Future	11.0486	68.7833	11.1239	68.3903	0.682	0.0000	0.0000	0
2021/09/28	R209	04/08/2022	10.59	Call	Bond Future	1,938.5600	1.9386	1,783.7500	1.7838	(7.986)	0	0	0
2021/09/28	R209	04/08/2022	10.59	Put	Bond Future	4,401.7900	4.4018	4,639.9100	4.6399	5.410	0	0	0
2021/09/28	R209	04/08/2022	10.57	Call	Bond Future	1,895.8900	1.8959	1,743.3500	1.7434	(8.046)	0	0	0
2021/09/28	R210	04/11/2021			Bond Future	211.5986	211.5986	211.3587	211.3587	(0.113)	0.0000	0.0000	1,486
2021/09/28	R210	03/02/2022			Bond Future	214.0210	214.0210	213.7741	213.7741	(0.115)	0.0000	0.0000	0
2021/09/28	R210	05/05/2022			Bond Future	213.7241	213.7241	213.4983	213.4983	(0.106)	0.0000	0.0000	0
2021/09/28	R210	04/08/2022			Bond Future	216.3703	216.3703	216.1479	216.1479	(0.103)	0.0000	0.0000	0
2021/09/28	R212	04/11/2021			Bond Future	175.0300	175.0300	175.0386	175.0386	0.005	0.0000	0.0000	4,605
2021/09/28	R213	04/11/2021	11.10	Put	Bond Future	9.8900	0.0099	11.0500	0.0110	11.729	0	0	0
2021/09/28	R213	04/11/2021	11.11	Call	Bond Future	7,227.7500	7.2277	6,995.5400	6.9955	(3.213)	0	0	0
2021/09/28	R213	04/11/2021	11.09	Put	Bond Future	10.3300	0.0103	11.5400	0.0115	11.713	0	0	0
2021/09/28	R213	04/11/2021			Bond Future	9.6901	85.0799	9.7335	84.8466	0.448	0.0000	0.0000	10,449

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Previous Days Closing Price	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2021/09/28	R213	04/11/2021	11.10	Call	Bond Future	7,180.2100		7.1802	6,948.0500	6.9480	(3.233)	0	0	0
2021/09/28	R213	04/11/2021	11.11	Put	Bond Future	9.4800		0.0095	10.5900	0.0106	11.709	0	0	0
2021/09/28	R213	04/11/2021	11.09	Call	Bond Future	7,132.6700		7.1327	6,900.5600	6.9006	(3.254)	0	0	0
2021/09/28	R213	03/02/2022	9.98	Call	Bond Future	2,164.4800		2.1645	2,029.5000	2.0295	(6.236)	0	0	0
2021/09/28	R213	03/02/2022	9.98	Put	Bond Future	1,738.6400		1.7386	1,841.2500	1.8413	5.902	0	0	0
2021/09/28	R213	03/02/2022	9.58	Put	Bond Future	2,855.4300		2.8554	3,000.1100	3.0001	5.067	0	0	200
2021/09/28	R213	03/02/2022	8.63	Put	Bond Future	7,082.9000		7.0829	7,305.0800	7.3051	3.137	0	0	0
2021/09/28	R213	03/02/2022	8.63	Call	Bond Future	1,099.0700		0.1091	93.6600	0.0937	(14.129)	0	0	200
2021/09/28	R213	03/02/2022	8.80	Put	Bond Future	6,174.0700		6.1741	6,388.5300	6.3885	3.474	0	0	0
2021/09/28	R213	03/02/2022	8.80	Call	Bond Future	177.5900		0.1776	154.4600	0.1545	(13.024)	0	0	102
2021/09/28	R213	03/02/2022	10.60	Put	Bond Future	761.9900		0.7620	813.4300	0.8134	6.751	0	0	430
2021/09/28	R213	03/02/2022	10.00	Call	Bond Future	2,222.6000		2.2226	2,085.6200	2.0856	(6.163)	0	0	0
2021/09/28	R213	03/02/2022	10.00	Put	Bond Future	1,693.1300		1.6931	1,793.7400	1.7937	5.942	0	0	430
2021/09/28	R213	03/02/2022	9.22	Put	Bond Future	4,204.8400		4.2048	4,386.3200	4.3863	4.316	0	0	0
2021/09/28	R213	03/02/2022	10.67	Call	Bond Future	4,598.1900		4.5982	4,407.8100	4.4078	(4.140)	0	0	0
2021/09/28	R213	03/02/2022	10.67	Put	Bond Future	692.4100		0.6924	739.6200	0.7396	6.818	0	0	220
2021/09/28	R213	03/02/2022			Bond Future	9.8982		86.0329	9.9438	85.7953	0.461	0.0000	0.0000	0
2021/09/28	R213	03/02/2022	9.97	Call	Bond Future	2,135.6100		2.1356	2,001.6400	2.0016	(6.273)	0	0	0
2021/09/28	R213	03/02/2022	9.97	Put	Bond Future	1,761.6400		1.7616	1,865.2600	1.8653	5.882	0	0	0
2021/09/28	R213	03/02/2022	9.96	Call	Bond Future	2,106.9300		2.1069	1,973.9700	1.9740	(6.311)	0	0	0
2021/09/28	R213	03/02/2022	9.96	Put	Bond Future	1,784.8800		1.7849	1,889.5100	1.8895	5.862	0	0	0
2021/09/28	R213	03/02/2022	10.15	Call	Bond Future	2,693.7800		2.6938	2,542.4000	2.5424	(5.620)	0	0	0
2021/09/28	R213	03/02/2022	10.15	Put	Bond Future	1,392.4500		1.3925	1,478.6600	1.4787	6.191	0	0	200
2021/09/28	R213	03/02/2022	9.58	Call	Bond Future	1,173.0300		1.1730	1,080.1200	1.0801	(7.921)	0	0	0
2021/09/28	R213	03/02/2022	10.25	Call	Bond Future	3,029.1500		3.0292	2,868.8900	2.8689	(5.291)	0	0	0
2021/09/28	R213	03/02/2022	10.25	Put	Bond Future	1,218.4300		1.2184	1,295.7600	1.2958	6.347	0	0	102
2021/09/28	R213	03/02/2022	9.76	Call	Bond Future	1,576.6100		1.5766	1,464.5000	1.4645	(7.111)	0	0	0
2021/09/28	R213	03/02/2022	9.76	Put	Bond Future	2,301.8200		2.3018	2,427.3000	2.4273	5.451	0	0	102
2021/09/28	R213	03/02/2022	10.60	Call	Bond Future	4,323.5100		4.3235	4,137.3600	4.1374	(4.306)	0	0	0
2021/09/28	R213	03/02/2022	9.22	Call	Bond Future	565.4500		0.5655	509.3400	0.5093	(9.923)	0	0	430
2021/09/28	R213	03/02/2022	10.17	Call	Bond Future	2,759.6000		2.7596	2,606.4000	2.6064	(5.552)	0	0	0
2021/09/28	R213	03/02/2022	10.17	Put	Bond Future	1,356.0600		1.3561	1,440.4500	1.4404	6.223	0	0	220
2021/09/28	R213	03/02/2022	9.15	Put	Bond Future	4,504.6500		4.5046	4,692.6100	4.6926	4.173	0	0	0
2021/09/28	R213	03/02/2022	9.15	Call	Bond Future	478.0100		0.4780	428.3800	0.4284	(10.383)	0	0	220
2021/09/28	R213	05/05/2022	10.65	Put	Bond Future	1,389.2200		1.3892	1,459.2600	1.4593	5.042	0	0	0
2021/09/28	R213	05/05/2022	10.63	Call	Bond Future	4,030.4900		4.0305	3,870.9300	3.8709	(3.959)	0	0	0
2021/09/28	R213	05/05/2022			Bond Future	10.1030		83.5095	10.1486	83.2787	0.452	0.0000	0.0000	0
2021/09/28	R213	05/05/2022	10.64	Call	Bond Future	4,064.7500		4.0648	3,904.5800	3.9046	(3.940)	0	0	0
2021/09/28	R213	05/05/2022	10.64	Put	Bond Future	1,403.1300		1.4031	1,473.7700	1.4738	5.034	0	0	0
2021/09/28	R213	05/05/2022	10.65	Call	Bond Future	4,099.3300		4.0993	3,938.5600	3.9386	(3.922)	0	0	0
2021/09/28	R213	05/05/2022	10.63	Put	Bond Future	1,417.4100		1.4174	1,488.6600	1.4887	5.027	0	0	0
2021/09/28	R213	04/08/2022	9.89	Call	Bond Future	1,887.2100		1.8872	1,792.4800	1.7925	(5.020)	0	0	0
2021/09/28	R213	04/08/2022	9.90	Put	Bond Future	3,996.6900		3.9967	4,132.5800	4.1326	3.400	0	0	0
2021/09/28	R213	04/08/2022	9.88	Call	Bond Future	1,866.9300		1.8669	1,772.8600	1.7729	(5.039)	0	0	0
2021/09/28	R213	04/08/2022			Bond Future	10.3191		84.4779	10.3664	84.2467	0.458	0.0000	0.0000	0
2021/09/28	R213	04/08/2022	9.89	Put	Bond Future	4,026.9600		4.0270	4,163.5100	4.1635	3.391	0	0	0
2021/09/28	R213	04/08/2022	9.90	Call	Bond Future	1,907.6200		1.9076	1,812.2300	1.8122	(5.000)	0	0	0
2021/09/28	R213	04/08/2022	9.88	Put	Bond Future	4,057.3900		4.0574	4,194.6000	4.1946	3.382	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
2021/09/28	R214	04/11/2021	12.47	Call	Bond Future	8,259.3800	8.2594	7,838.5200	7.8385	(5.096)	0	0	0
2021/09/28	R214	04/11/2021	12.46	Call	Bond Future	8,213.4600	8.2135	7,792.6800	7.7927	(5.123)	0	0	0
2021/09/28	R214	04/11/2021	12.46	Put	Bond Future	8.9800	0.0090	11.4100	0.0114	27.060	0	0	0
2021/09/28	R214	04/11/2021			Bond Future	10.8701	66.2421	10.9442	65.8189	0.681	0.0000	0.0000	17,657
2021/09/28	R214	04/11/2021	12.47	Put	Bond Future	8.6700	0.0087	11.0200	0.0110	27.105	0	0	0
2021/09/28	R214	04/11/2021	12.48	Call	Bond Future	8,305.2400	8.3052	7,884.3000	7.8843	(5.068)	0	0	0
2021/09/28	R214	04/11/2021	12.48	Put	Bond Future	8.3700	0.0084	10.6400	0.0106	27.121	0	0	0
2021/09/28	R214	03/02/2022	11.40	Put	Bond Future	1,314.6000	1.3146	1,461.8200	1.4618	11.199	0	0	0
2021/09/28	R214	03/02/2022	11.41	Call	Bond Future	3,238.0500	3.2381	2,954.5300	2.9545	(8.756)	0	0	0
2021/09/28	R214	03/02/2022	11.39	Put	Bond Future	1,331.8700	1.3319	1,480.6500	1.4806	11.171	0	0	0
2021/09/28	R214	03/02/2022			Bond Future	11.0545	66.9841	11.1317	66.5549	0.698	0.0000	0.0000	0
2021/09/28	R214	03/02/2022	11.40	Call	Bond Future	3,201.8100	3.2018	2,919.8300	2.9198	(8.807)	0	0	0
2021/09/28	R214	03/02/2022	11.41	Put	Bond Future	1,297.5300	1.2975	1,443.2100	1.4432	11.227	0	0	0
2021/09/28	R214	03/02/2022	11.39	Call	Bond Future	3,165.7000	3.1657	2,885.2800	2.8853	(8.858)	0	0	0
2021/09/28	R214	05/05/2022	11.74	Put	Bond Future	1,628.4800	1.6285	1,768.0500	1.7681	8.571	0	0	0
2021/09/28	R214	05/05/2022	11.75	Call	Bond Future	4,333.4000	4.3334	4,045.0100	4.0450	(6.655)	0	0	0
2021/09/28	R214	05/05/2022	11.73	Put	Bond Future	1,643.7900	1.6438	1,784.4700	1.7845	8.558	0	0	0
2021/09/28	R214	05/05/2022			Bond Future	11.2336	64.4898	11.3123	64.0629	0.700	0.0000	0.0000	0
2021/09/28	R214	05/05/2022	11.74	Call	Bond Future	4,297.6700	4.2977	4,010.3700	4.0104	(6.685)	0	0	0
2021/09/28	R214	05/05/2022	11.75	Put	Bond Future	1,613.3100	1.6133	1,751.7900	1.7518	8.584	0	0	0
2021/09/28	R214	05/05/2022	11.73	Call	Bond Future	4,262.0100	4.2620	3,975.8200	3.9758	(6.715)	0	0	0
2021/09/28	R214	04/08/2022	10.98	Put	Bond Future	4,391.7300	4.3917	4,651.0400	4.6510	5.905	0	0	0
2021/09/28	R214	04/08/2022	10.99	Call	Bond Future	2,005.5300	2.0055	1,833.3200	1.8333	(8.587)	0	0	0
2021/09/28	R214	04/08/2022			Bond Future	11.4200	65.2341	11.5014	64.8038	0.713	0.0000	0.0000	0
2021/09/28	R214	04/08/2022	10.98	Call	Bond Future	1,983.1700	1.9832	1,812.2200	1.8122	(8.620)	0	0	0
2021/09/28	R214	04/08/2022	10.99	Put	Bond Future	4,357.7500	4.3577	4,615.8000	4.6158	5.922	0	0	0
2021/09/28	R214	04/08/2022	10.97	Call	Bond Future	1,960.9300	1.9609	1,791.2500	1.7913	(8.653)	0	0	0
2021/09/28	R214	04/08/2022	10.97	Put	Bond Future	4,425.9100	4.4259	4,686.4900	4.6865	5.888	0	0	0
2021/09/28	R248	04/11/2021	12.85	Call	Bond Future	12,782.2400	12.7822	12,244.0000	12.2440	(4.211)	0	0	0
2021/09/28	R248	04/11/2021	12.85	Put	Bond Future	3.1500	0.0032	3.9600	0.0040	25.714	0	0	0
2021/09/28	R248	04/11/2021	10.80	Put	Bond Future	1,479.7400	1.4797	1,751.3200	1.7513	18.353	0	0	0
2021/09/28	R248	04/11/2021	10.80	Call	Bond Future	1,340.8900	1.3409	1,073.4200	1.0734	(19.947)	0	0	1,050
2021/09/28	R248	04/11/2021	10.20	Put	Bond Future	4,876.2700	4.8763	5,371.1100	5.3711	10.148	0	0	0
2021/09/28	R248	04/11/2021			Bond Future	10.8190	83.7373	10.8932	83.1983	0.686	0.0000	0.0000	168,233
2021/09/28	R248	04/11/2021	12.84	Call	Bond Future	12,728.3500	12.7284	12,190.1500	12.1902	(4.228)	0	0	0
2021/09/28	R248	04/11/2021	12.84	Put	Bond Future	3.2900	0.0033	4.1400	0.0041	25.836	0	0	0
2021/09/28	R248	04/11/2021	12.83	Call	Bond Future	12,674.3900	12.6744	12,136.2300	12.1362	(4.246)	0	0	0
2021/09/28	R248	04/11/2021	12.83	Put	Bond Future	3.4400	0.0034	4.3300	0.0043	25.872	0	0	0
2021/09/28	R248	04/11/2021	10.30	Put	Bond Future	4,158.7800	4.1588	4,630.5100	4.6305	11.343	0	0	0
2021/09/28	R248	04/11/2021	10.30	Call	Bond Future	207.0700	0.2071	139.7500	0.1397	(32.511)	0	0	0
2021/09/28	R248	04/11/2021	9.60	Put	Bond Future	9,830.4300	9.8304	10,368.0500	10.3681	5.469	0	0	0
2021/09/28	R248	04/11/2021	9.60	Call	Bond Future	2.8200	0.0028	1.3900	0.0014	(50.709)	0	0	0
2021/09/28	R248	04/11/2021	10.20	Call	Bond Future	125.1100	0.1251	80.9000	0.0809	(35.337)	0	0	1,050
2021/09/28	R248	03/02/2022	11.48	Call	Bond Future	4,723.3000	4.7233	4,340.4900	4.3405	(8.105)	0	0	0
2021/09/28	R248	03/02/2022	11.49	Put	Bond Future	1,426.7800	1.4268	1,588.9100	1.5889	11.363	0	0	0
2021/09/28	R248	03/02/2022	11.47	Call	Bond Future	4,675.2200	4.6752	4,294.1400	4.2941	(8.151)	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
2021/09/28	R248	03/02/2022	9.80	Put	Bond Future	9,537.7900	9.5378	10,049.4300	10.0494	5.364	0	0	0
2021/09/28	R248	03/02/2022	9.80	Call	Bond Future	160.3200	0.1603	125.3000	0.1253	(21.844)	0	0	0
2021/09/28	R248	03/02/2022	10.50	Put	Bond Future	4,809.9800	4.8100	5,196.2600	5.1963	8.031	0	0	0
2021/09/28	R248	03/02/2022	10.50	Call	Bond Future	1,113.0600	1.1131	952.6800	0.9527	(14.409)	0	0	0
2021/09/28	R248	03/02/2022	10.00	Put	Bond Future	0.0000	0.0000	8,486.5700	8.4866	100.000	0	0	0
2021/09/28	R248	03/02/2022	10.00	Call	Bond Future	0.0000	0.0000	250.7800	0.2508	100.000	0	0	1,300
2021/09/28	R248	03/02/2022			Bond Future	11.0009	84.6753	11.0784	84.1286	0.704	0.0000	0.0000	0
2021/09/28	R248	03/02/2022	11.48	Put	Bond Future	1,444.4900	1.4445	1,608.3400	1.6083	11.343	0	0	0
2021/09/28	R248	03/02/2022	11.49	Call	Bond Future	4,771.5100	4.7715	4,386.9800	4.3870	(8.059)	0	0	0
2021/09/28	R248	03/02/2022	11.47	Put	Bond Future	1,462.4400	1.4624	1,628.0200	1.6280	11.322	0	0	0
2021/09/28	R248	03/02/2022	10.70	Put	Bond Future	0.0000	0.0000	4,149.8700	4.1499	100.000	0	0	0
2021/09/28	R248	03/02/2022	10.70	Call	Bond Future	0.0000	0.0000	1,417.0300	1.4170	100.000	0	0	1,300
2021/09/28	R248	05/05/2022	11.80	Call	Bond Future	5,884.4900	5.8845	5,501.8000	5.5018	(6.503)	0	0	0
2021/09/28	R248	05/05/2022	11.79	Call	Bond Future	5,838.2900	5.8383	5,456.9200	5.4569	(6.532)	0	0	0
2021/09/28	R248	05/05/2022	11.79	Put	Bond Future	1,800.0500	1.8000	1,962.4300	1.9624	9.021	0	0	0
2021/09/28	R248	05/05/2022			Bond Future	11.1776	81.2532	11.2568	80.7095	0.709	0.0000	0.0000	0
2021/09/28	R248	05/05/2022	11.80	Put	Bond Future	1,783.3400	1.7833	1,944.4000	1.9444	9.031	0	0	0
2021/09/28	R248	05/05/2022	11.81	Call	Bond Future	5,930.5500	5.9305	5,546.5600	5.5466	(6.475)	0	0	0
2021/09/28	R248	05/05/2022	11.81	Put	Bond Future	1,766.5700	1.7666	1,926.3300	1.9263	9.044	0	0	0
2021/09/28	R248	04/08/2022	10.99	Call	Bond Future	2,610.5800	2.6106	2,384.0100	2.3840	(8.679)	0	0	0
2021/09/28	R248	04/08/2022	10.99	Put	Bond Future	5,175.2600	5.1753	5,496.7600	5.4968	6.212	0	0	0
2021/09/28	R248	04/08/2022	10.98	Call	Bond Future	2,581.3700	2.5814	2,356.4500	2.3565	(8.713)	0	0	0
2021/09/28	R248	04/08/2022	10.98	Put	Bond Future	5,217.0600	5.2171	5,540.2100	5.5402	6.194	0	0	0
2021/09/28	R248	04/08/2022			Bond Future	11.3617	82.1913	11.4439	81.6432	0.724	0.0000	0.0000	0
2021/09/28	R248	04/08/2022	11.00	Call	Bond Future	2,639.6600	2.6397	2,411.4500	2.4115	(8.645)	0	0	0
2021/09/28	R248	04/08/2022	11.00	Put	Bond Future	5,133.4300	5.1334	5,453.2900	5.4533	6.231	0	0	0

**Total**

**1146184**