



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 06/10/2021 TO 06/10/2021

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
2021/10/06	0904 31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/10/06	0908 31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/10/06	0957 31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/10/06	0986 31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/10/06	1386 28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/10/06	1409 28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/10/06	2025 04/11/2021			Bond Future	155.5424	155.5424	155.6774	155.6774	0.087	0.0000	0.0000	5,487
2021/10/06	2025 03/02/2022			Bond Future	155.7341	155.7341	155.8689	155.8689	0.087	0.0000	0.0000	0
2021/10/06	2025 05/05/2022			Bond Future	157.6039	157.6039	157.7391	157.7391	0.086	0.0000	0.0000	0
2021/10/06	2025 04/08/2022			Bond Future	157.9361	157.9361	158.0723	158.0723	0.086	0.0000	0.0000	0
2021/10/06	2029 04/11/2021			Bond Future	114.8680	114.8680	114.9363	114.9363	0.059	0.0000	0.0000	2,964
2021/10/06	2029 03/02/2022			Bond Future	116.1794	116.1794	116.2472	116.2472	0.058	0.0000	0.0000	0
2021/10/06	2029 05/05/2022			Bond Future	116.3744	116.3744	116.4421	116.4421	0.058	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
2021/10/06	2029	04/08/2022			Bond Future	117.8140	117.8140	117.8821	117.8821	0.058	0.0000	0.0000	0
2021/10/06	2030	04/11/2021	8.27	Call	Bond Future	0.3700	0.0004	0.3900	0.0004	5.405	0	0	300
2021/10/06	2030	04/11/2021	8.27	Put	Bond Future	7,252.7700	7.2528	7,134.1400	7.1341	(1.636)	0	0	0
2021/10/06	2030	04/11/2021	8.77	Put	Bond Future	4,417.6600	4.4177	4,298.3600	4.2984	(2.701)	0	0	0
2021/10/06	2030	04/11/2021	11.44	Put	Bond Future	0.3300	0.0003	0.2400	0.0002	(27.273)	0	0	300
2021/10/06	2030	04/11/2021	10.60	Call	Bond Future	5,231.7300	5.2317	5,343.4300	5.3434	2.135	0	0	0
2021/10/06	2030	04/11/2021	10.60	Put	Bond Future	26.8300	0.0268	19.8800	0.0199	(25.904)	0	0	0
2021/10/06	2030	04/11/2021	11.26	Call	Bond Future	8,360.8300	8.3608	8,479.0700	8.4791	1.414	0	0	0
2021/10/06	2030	04/11/2021	9.35	Call	Bond Future	470.7000	0.4707	480.2100	0.4802	2.020	0	0	0
2021/10/06	2030	04/11/2021	9.35	Put	Bond Future	1,679.4600	1.6795	1,570.3200	1.5703	(6.499)	0	0	9,100
2021/10/06	2030	04/11/2021	10.59	Put	Bond Future	28.0500	0.0281	20.8300	0.0208	(25.740)	0	0	0
2021/10/06	2030	04/11/2021	9.20	Call	Bond Future	260.2300	0.2602	261.6200	0.2616	0.534	0	0	29
2021/10/06	2030	04/11/2021	9.30	Put	Bond Future	1,868.4100	1.8684	1,756.6100	1.7566	(5.984)	0	0	0
2021/10/06	2030	04/11/2021			Bond Future	9.5769	93.3348	9.5544	93.4534	(0.234)	0.0000	0.0000	99,173
2021/10/06	2030	04/11/2021	8.75	Call	Bond Future	20.9100	0.0209	20.4500	0.0204	(2.200)	0	0	3,250
2021/10/06	2030	04/11/2021	8.75	Put	Bond Future	4,526.7700	4.5268	4,407.6600	4.4077	(2.631)	0	0	0
2021/10/06	2030	04/11/2021	8.77	Call	Bond Future	24.1000	0.0241	23.4500	0.0235	(2.697)	0	0	300
2021/10/06	2030	04/11/2021	11.44	Call	Bond Future	9,194.3100	9.1943	9,312.8700	9.3129	1.289	0	0	0
2021/10/06	2030	04/11/2021	10.61	Call	Bond Future	5,279.5300	5.2795	5,391.4700	5.3915	2.120	0	0	0
2021/10/06	2030	04/11/2021	10.61	Put	Bond Future	25.6700	0.0257	18.9600	0.0190	(26.139)	0	0	0
2021/10/06	2030	04/11/2021	11.26	Put	Bond Future	1.0600	0.0011	0.6500	0.0007	(38.679)	0	0	29
2021/10/06	2030	04/11/2021	9.90	Call	Bond Future	2,069.5100	2.0695	2,126.5800	2.1266	2.758	0	0	29
2021/10/06	2030	04/11/2021	9.90	Put	Bond Future	382.8600	0.3829	321.2800	0.3213	(16.084)	0	0	0
2021/10/06	2030	04/11/2021	10.59	Call	Bond Future	5,183.9600	5.1840	5,295.3900	5.2954	2.150	0	0	0
2021/10/06	2030	04/11/2021	9.20	Put	Bond Future	2,279.4600	2.2795	2,162.2000	2.1622	(5.144)	0	0	0
2021/10/06	2030	04/11/2021	9.25	Call	Bond Future	320.4300	0.3204	325.0800	0.3251	1.451	0	0	0
2021/10/06	2030	04/11/2021	9.25	Put	Bond Future	2,068.5000	2.0685	1,954.5000	1.9545	(5.511)	0	0	5,000
2021/10/06	2030	04/11/2021	9.30	Call	Bond Future	390.5000	0.3905	397.3500	0.3973	1.754	0	0	0
2021/10/06	2030	03/02/2022	9.45	Call	Bond Future	1,118.5200	1.1185	1,135.5200	1.1355	1.520	0	0	0
2021/10/06	2030	03/02/2022	9.45	Put	Bond Future	2,919.6500	2.9196	2,817.7400	2.8177	(3.490)	0	0	0
2021/10/06	2030	03/02/2022	9.35	Call	Bond Future	936.8300	0.9368	947.0700	0.9471	1.093	0	0	0
2021/10/06	2030	03/02/2022	9.35	Put	Bond Future	3,262.8500	3.2629	3,154.1800	3.1542	(3.331)	0	0	101
2021/10/06	2030	03/02/2022	8.39	Call	Bond Future	84.3000	0.0843	95.6600	0.0957	13.476	0	0	101
2021/10/06	2030	03/02/2022	8.39	Put	Bond Future	7,648.8700	7.6489	7,541.3200	7.5413	(1.406)	0	0	0
2021/10/06	2030	03/02/2022	8.85	Call	Bond Future	312.7300	0.3127	309.6300	0.3096	(0.991)	0	0	1,000
2021/10/06	2030	03/02/2022	8.85	Put	Bond Future	5,321.2900	5.3213	5,199.2800	5.1993	(2.293)	0	0	0
2021/10/06	2030	03/02/2022			Bond Future	9.7988	90.3733	9.7755	90.4922	(0.238)	0.0000	0.0000	6,625
2021/10/06	2030	03/02/2022	10.85	Call	Bond Future	5,631.5300	5.6315	5,703.5800	5.7036	1.279	0	0	0
2021/10/06	2030	03/02/2022	10.85	Put	Bond Future	469.9100	0.4699	423.0500	0.4230	(9.972)	0	0	1,000
2021/10/06	2030	03/02/2022	9.60	Call	Bond Future	1,430.8600	1.4309	1,455.1000	1.4551	1.694	0	0	1,000
2021/10/06	2030	03/02/2022	9.60	Put	Bond Future	2,451.7900	2.4518	2,357.1200	2.3571	(3.861)	0	0	0
2021/10/06	2030	03/02/2022	9.78	Call	Bond Future	1,869.9000	1.8699	1,899.5500	1.8996	1.586	0	0	0
2021/10/06	2030	03/02/2022	9.78	Put	Bond Future	1,965.7300	1.9657	1,876.4700	1.8765	(4.541)	0	0	101
2021/10/06	2030	03/02/2022	9.43	Call	Bond Future	1,080.4500	1.0805	1,096.0800	1.0961	1.447	0	0	0
2021/10/06	2030	03/02/2022	9.43	Put	Bond Future	2,986.2500	2.9863	2,882.9700	2.8830	(3.459)	0	0	0
2021/10/06	2030	03/02/2022	9.44	Call	Bond Future	1,099.3800	1.0994	1,115.5900	1.1156	1.474	0	0	0
2021/10/06	2030	03/02/2022	9.44	Put	Bond Future	2,952.8300	2.9528	2,850.1300	2.8501	(3.478)	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
2021/10/06	2030	05/05/2022	10.21	Call	Bond Future	2,920.2900	2.9203	2,948.2100	2.9482	0.956	0	0	0
2021/10/06	2030	05/05/2022	10.21	Put	Bond Future	2,028.7000	2.0287	1,937.0300	1.9370	(4.519)	0	0	0
2021/10/06	2030	05/05/2022	9.95	Call	Bond Future	2,216.4800	2.2165	2,250.7300	2.2507	1.545	0	0	0
2021/10/06	2030	05/05/2022	8.47	Call	Bond Future	204.9000	0.2049	225.0300	0.2250	9.824	0	0	1,073
2021/10/06	2030	05/05/2022	8.81	Put	Bond Future	6,647.1700	6.6472	6,551.1900	6.5512	(1.444)	0	0	0
2021/10/06	2030	05/05/2022	8.89	Put	Bond Future	6,287.0000	6.2870	6,182.3300	6.1823	(1.665)	0	0	0
2021/10/06	2030	05/05/2022	8.14	Call	Bond Future	105.2900	0.1053	117.3900	0.1174	11.492	0	0	1,800
2021/10/06	2030	05/05/2022	8.14	Put	Bond Future	10,044.5100	10.0445	9,937.0200	9.9370	(1.070)	0	0	0
2021/10/06	2030	05/05/2022			Bond Future	10.0277	91.4374	10.0034	91.5570	(0.242)	0.0000	0.0000	0
2021/10/06	2030	05/05/2022	10.20	Call	Bond Future	2,891.4400	2.8914	2,919.7500	2.9198	0.979	0	0	0
2021/10/06	2030	05/05/2022	10.20	Put	Bond Future	2,048.4500	2.0484	1,957.1700	1.9572	(4.456)	0	0	200
2021/10/06	2030	05/05/2022	11.04	Call	Bond Future	5,716.2700	5.7163	5,768.5400	5.7685	0.914	0	0	0
2021/10/06	2030	05/05/2022	11.04	Put	Bond Future	907.4000	0.9074	840.0800	0.8401	(7.419)	0	0	1,800
2021/10/06	2030	05/05/2022	9.35	Call	Bond Future	1,016.3300	1.0163	1,024.4300	1.0244	0.797	0	0	0
2021/10/06	2030	05/05/2022	9.35	Put	Bond Future	4,432.2800	4.4323	4,320.7900	4.3208	(2.515)	0	0	1,073
2021/10/06	2030	05/05/2022	9.95	Put	Bond Future	2,599.7100	2.5997	2,514.3700	2.5144	(3.283)	0	0	1,073
2021/10/06	2030	05/05/2022	10.19	Call	Bond Future	2,862.7300	2.8627	2,891.4400	2.8914	1.003	0	0	0
2021/10/06	2030	05/05/2022	10.19	Put	Bond Future	2,068.3700	2.0684	1,977.4900	1.9775	(4.394)	0	0	0
2021/10/06	2030	05/05/2022	8.47	Put	Bond Future	8,308.9000	8.3089	8,209.4400	8.2094	(1.197)	0	0	0
2021/10/06	2030	05/05/2022	8.81	Call	Bond Future	389.3300	0.3893	412.9400	0.4129	6.064	0	0	200
2021/10/06	2030	05/05/2022	8.89	Call	Bond Future	457.0900	0.4571	472.0100	0.4720	3.264	0	0	1,800
2021/10/06	2030	05/05/2022	7.73	Call	Bond Future	42.0400	0.0420	46.4900	0.0465	10.585	0	0	200
2021/10/06	2030	05/05/2022	7.73	Put	Bond Future	12,322.5900	12.3226	12,207.4500	12.2074	(0.934)	0	0	0
2021/10/06	2030	04/08/2022	9.56	Call	Bond Future	1,299.5900	1.2996	1,314.2800	1.3143	1.130	0	0	0
2021/10/06	2030	04/08/2022	9.56	Put	Bond Future	4,774.3700	4.7744	4,668.4000	4.6684	(2.220)	0	0	0
2021/10/06	2030	04/08/2022	10.95	Call	Bond Future	4,749.9000	4.7499	4,790.2700	4.7903	0.850	0	0	0
2021/10/06	2030	04/08/2022	10.95	Put	Bond Future	1,623.6000	1.6236	1,543.3100	1.5433	(4.945)	0	0	800
2021/10/06	2030	04/08/2022			Bond Future	10.2752	88.4939	10.2497	88.6145	(0.247)	0.0000	0.0000	0
2021/10/06	2030	04/08/2022	9.55	Call	Bond Future	1,283.4900	1.2835	1,297.6500	1.2976	1.103	0	0	0
2021/10/06	2030	04/08/2022	9.55	Put	Bond Future	4,808.0800	4.8081	4,701.5800	4.7016	(2.215)	0	0	0
2021/10/06	2030	04/08/2022	8.30	Call	Bond Future	190.3300	0.1903	207.0900	0.2071	8.806	0	0	800
2021/10/06	2030	04/08/2022	8.30	Put	Bond Future	10,220.1000	10.2201	10,116.2000	10.1162	(1.017)	0	0	0
2021/10/06	2030	04/08/2022	9.05	Call	Bond Future	626.9700	0.6270	658.4200	0.6584	5.016	0	0	800
2021/10/06	2030	04/08/2022	9.05	Put	Bond Future	6,686.3000	6.6863	6,597.0900	6.5971	(1.334)	0	0	0
2021/10/06	2030	04/08/2022	9.54	Call	Bond Future	1,267.5100	1.2675	1,281.1500	1.2812	1.076	0	0	0
2021/10/06	2030	04/08/2022	9.54	Put	Bond Future	4,841.9400	4.8419	4,734.9200	4.7349	(2.210)	0	0	0
2021/10/06	2032	04/11/2021	9.83	Call	Bond Future	206.9000	0.2069	203.7700	0.2038	(1.513)	0	0	700
2021/10/06	2032	04/11/2021	11.69	Call	Bond Future	7,720.7400	7.7207	7,906.7000	7.9067	2.409	0	0	0
2021/10/06	2032	04/11/2021	11.70	Call	Bond Future	7,771.2200	7.7712	7,957.2500	7.9573	2.394	0	0	0
2021/10/06	2032	04/11/2021	11.71	Put	Bond Future	3.6100	0.0036	2.2200	0.0022	(38.504)	0	0	0
2021/10/06	2032	04/11/2021			Bond Future	10.2619	88.2148	10.2293	88.4023	(0.317)	0.0000	0.0000	124,571
2021/10/06	2032	04/11/2021	9.33	Call	Bond Future	7.7400	0.0077	7.6500	0.0077	(1.163)	0	0	700
2021/10/06	2032	04/11/2021	9.33	Put	Bond Future	5,596.0000	5.5960	5,408.4300	5.4084	(3.352)	0	0	0
2021/10/06	2032	04/11/2021	9.83	Put	Bond Future	2,739.0700	2.7391	2,548.4600	2.5485	(6.959)	0	0	0
2021/10/06	2032	04/11/2021	11.69	Put	Bond Future	4.0100	0.0040	2.4900	0.0025	(37.905)	0	0	0
2021/10/06	2032	04/11/2021	11.70	Put	Bond Future	3.8000	0.0038	2.3500	0.0024	(38.158)	0	0	0
2021/10/06	2032	04/11/2021	11.71	Call	Bond Future	7,821.6800	7.8217	8,007.7700	8.0078	2.379	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
2021/10/06	2032	04/11/2021	12.81	Call	Bond Future	13,129.2200	13.1292	13,316.7000	13.3167	1.428	0	0	0
2021/10/06	2032	04/11/2021	12.81	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	700
2021/10/06	2032	03/02/2022	11.13	Call	Bond Future	4,396.6600	4.3967	4,495.2900	4.4953	2.243	0	0	0
2021/10/06	2032	03/02/2022	11.13	Put	Bond Future	895.0300	0.8950	805.0700	0.8051	(10.051)	0	0	210
2021/10/06	2032	03/02/2022	10.65	Call	Bond Future	2,592.5200	2.5925	2,664.2800	2.6643	2.768	0	0	0
2021/10/06	2032	03/02/2022	10.65	Put	Bond Future	1,673.6800	1.6737	1,556.8500	1.5569	(6.980)	0	0	1,050
2021/10/06	2032	03/02/2022	10.66	Call	Bond Future	2,626.0500	2.6261	2,697.8600	2.6979	2.735	0	0	0
2021/10/06	2032	03/02/2022	10.66	Put	Bond Future	1,652.3000	1.6523	1,535.5200	1.5355	(7.068)	0	0	97
2021/10/06	2032	03/02/2022	10.45	Put	Bond Future	2,157.1500	2.1572	2,034.6700	2.0347	(5.678)	0	0	198
2021/10/06	2032	03/02/2022	10.53	Call	Bond Future	2,205.3300	2.2053	2,275.7600	2.2758	3.194	0	0	0
2021/10/06	2032	03/02/2022	10.53	Put	Bond Future	1,949.1400	1.9491	1,830.9800	1.8310	(6.062)	0	0	210
2021/10/06	2032	03/02/2022	10.35	Put	Bond Future	2,444.2300	2.4442	2,313.6800	2.3137	(5.341)	0	0	400
2021/10/06	2032	03/02/2022	10.42	Call	Bond Future	1,883.0900	1.8831	1,946.7600	1.9468	3.381	0	0	0
2021/10/06	2032	03/02/2022	10.42	Put	Bond Future	2,240.4300	2.2404	2,115.5100	2.1155	(5.576)	0	0	0
2021/10/06	2032	03/02/2022	10.43	Call	Bond Future	1,911.0800	1.9111	1,975.5700	1.9756	3.375	0	0	0
2021/10/06	2032	03/02/2022	10.43	Put	Bond Future	2,212.4000	2.2124	2,088.3000	2.0883	(5.609)	0	0	0
2021/10/06	2032	03/02/2022	9.81	Call	Bond Future	600.2000	0.6002	600.6100	0.6006	0.068	0	0	0
2021/10/06	2032	03/02/2022	9.81	Put	Bond Future	4,468.6200	4.4686	4,280.4400	4.2804	(4.211)	0	0	198
2021/10/06	2032	03/02/2022	9.90	Put	Bond Future	4,077.0300	4.0770	3,894.9500	3.8950	(4.466)	0	0	900
2021/10/06	2032	03/02/2022	9.58	Call	Bond Future	326.0800	0.3261	319.0800	0.3191	(2.147)	0	0	400
2021/10/06	2032	03/02/2022	9.58	Put	Bond Future	5,567.7200	5.5677	5,372.1300	5.3721	(3.513)	0	0	0
2021/10/06	2032	03/02/2022	9.67	Call	Bond Future	420.1500	0.4202	414.8700	0.4149	(1.257)	0	0	0
2021/10/06	2032	03/02/2022	8.91	Put	Bond Future	9,441.8000	9.4418	9,263.0600	9.2631	(1.893)	0	0	0
2021/10/06	2032	03/02/2022			Bond Future	10.4839	89.2000	10.4502	89.3886	(0.322)	0.0000	0.0000	1,373
2021/10/06	2032	03/02/2022	10.95	Call	Bond Future	3,680.4000	3.6804	3,764.5900	3.7646	2.288	0	0	0
2021/10/06	2032	03/02/2022	10.95	Put	Bond Future	1,134.7800	1.1348	1,030.3800	1.0304	(9.200)	0	0	400
2021/10/06	2032	03/02/2022	10.90	Call	Bond Future	3,488.7300	3.4887	3,570.1400	3.5701	2.334	0	0	0
2021/10/06	2032	03/02/2022	10.90	Put	Bond Future	1,211.3100	1.2113	1,104.1300	1.1041	(8.848)	0	0	900
2021/10/06	2032	03/02/2022	10.44	Call	Bond Future	1,939.2900	1.9393	2,004.5900	2.0046	3.367	0	0	0
2021/10/06	2032	03/02/2022	10.44	Put	Bond Future	2,184.6400	2.1846	2,061.3500	2.0613	(5.643)	0	0	0
2021/10/06	2032	03/02/2022	10.45	Call	Bond Future	1,967.7200	1.9677	2,033.8300	2.0338	3.360	0	0	0
2021/10/06	2032	03/02/2022	10.35	Call	Bond Future	1,693.4000	1.6934	1,751.4400	1.7514	3.427	0	0	0
2021/10/06	2032	03/02/2022	9.90	Call	Bond Future	738.4700	0.7385	744.9800	0.7450	0.882	0	0	900
2021/10/06	2032	03/02/2022	10.14	Call	Bond Future	1,191.7100	1.1917	1,225.2500	1.2253	2.814	0	0	0
2021/10/06	2032	03/02/2022	10.14	Put	Bond Future	3,137.5100	3.1375	2,982.4600	2.9825	(4.942)	0	0	97
2021/10/06	2032	03/02/2022	9.62	Call	Bond Future	365.8100	0.3658	359.4500	0.3595	(1.739)	0	0	210
2021/10/06	2032	03/02/2022	9.62	Put	Bond Future	5,366.6400	5.3666	5,171.6900	5.1717	(3.633)	0	0	0
2021/10/06	2032	03/02/2022	9.67	Put	Bond Future	5,121.1500	5.1212	4,927.2800	4.9273	(3.786)	0	0	1,050
2021/10/06	2032	03/02/2022	8.91	Call	Bond Future	37.9500	0.0380	47.8000	0.0478	25.955	0	0	198
2021/10/06	2032	03/02/2022	9.14	Call	Bond Future	77.4800	0.0775	94.7200	0.0947	22.251	0	0	97
2021/10/06	2032	03/02/2022	9.14	Put	Bond Future	8,024.7300	8.0247	7,853.3800	7.8534	(2.135)	0	0	0
2021/10/06	2032	03/02/2022	9.57	Call	Bond Future	316.6200	0.3166	309.4300	0.3094	(2.271)	0	0	1,050
2021/10/06	2032	03/02/2022	9.57	Put	Bond Future	5,618.6000	5.6186	5,422.8200	5.4228	(3.484)	0	0	0
2021/10/06	2032	05/05/2022	11.18	Call	Bond Future	4,139.4800	4.1395	4,211.2800	4.2113	1.735	0	0	0
2021/10/06	2032	05/05/2022	11.18	Put	Bond Future	1,646.9300	1.6469	1,528.6400	1.5286	(7.182)	0	0	780
2021/10/06	2032	05/05/2022	11.02	Put	Bond Future	1,922.2500	1.9222	1,800.0500	1.8000	(6.357)	0	0	0
2021/10/06	2032	05/05/2022	11.03	Call	Bond Future	3,613.1900	3.6132	3,681.5000	3.6815	1.891	0	0	0
2021/10/06	2032	05/05/2022	11.03	Put	Bond Future	1,903.8900	1.9039	1,782.1100	1.7821	(6.396)	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
2021/10/06	2032	05/05/2022			Bond Future	10.7091	86.1034	10.6740	86.2935	(0.328)	0.0000	0.0000	0
2021/10/06	2032	05/05/2022	11.04	Call	Bond Future	3,647.2700	3.6473	3,716.0100	3.7160	1.885	0	0	0
2021/10/06	2032	05/05/2022	11.04	Put	Bond Future	1,885.4500	1.8854	1,764.1000	1.7641	(6.436)	0	0	0
2021/10/06	2032	05/05/2022	10.18	Call	Bond Future	1,328.8800	1.3289	1,350.0600	1.3501	1.594	0	0	780
2021/10/06	2032	05/05/2022	10.18	Put	Bond Future	4,251.5500	4.2515	4,082.6400	4.0826	(3.973)	0	0	0
2021/10/06	2032	05/05/2022	11.02	Call	Bond Future	3,578.9800	3.5790	3,646.8700	3.6469	1.897	0	0	0
2021/10/06	2032	05/05/2022	9.58	Call	Bond Future	435.7500	0.4358	462.0500	0.4620	6.036	0	0	780
2021/10/06	2032	05/05/2022	9.58	Put	Bond Future	6,836.6100	6.8366	6,672.8200	6.6728	(2.396)	0	0	0
2021/10/06	2032	04/08/2022	10.22	Call	Bond Future	1,389.5200	1.3895	1,407.8400	1.4078	1.318	0	0	0
2021/10/06	2032	04/08/2022	9.72	Call	Bond Future	660.0400	0.6600	701.8400	0.7018	6.333	0	0	800
2021/10/06	2032	04/08/2022	9.72	Put	Bond Future	7,403.3200	7.4033	7,253.0200	7.2530	(2.030)	0	0	0
2021/10/06	2032	04/08/2022	10.20	Put	Bond Future	5,370.5000	5.3705	5,195.6900	5.1957	(3.255)	0	0	0
2021/10/06	2032	04/08/2022	10.21	Put	Bond Future	5,332.9500	5.3329	5,158.5200	5.1585	(3.271)	0	0	0
2021/10/06	2032	04/08/2022	8.97	Call	Bond Future	186.3800	0.1864	201.7800	0.2018	8.263	0	0	800
2021/10/06	2032	04/08/2022	8.97	Put	Bond Future	11,416.6400	11.4166	11,239.9400	11.2399	(1.548)	0	0	0
2021/10/06	2032	04/08/2022			Bond Future	10.9444	87.0981	10.9077	87.2902	(0.335)	0.0000	0.0000	0
2021/10/06	2032	04/08/2022	10.22	Put	Bond Future	5,295.3100	5.2953	5,121.5300	5.1215	(3.282)	0	0	0
2021/10/06	2032	04/08/2022	11.60	Call	Bond Future	5,132.1600	5.1322	5,208.6100	5.2086	1.490	0	0	0
2021/10/06	2032	04/08/2022	11.60	Put	Bond Future	1,794.5100	1.7945	1,678.8600	1.6789	(6.445)	0	0	800
2021/10/06	2032	04/08/2022	11.89	Call	Bond Future	6,183.6900	6.1837	6,274.4400	6.2744	1.468	0	0	0
2021/10/06	2032	04/08/2022	11.89	Put	Bond Future	1,426.4300	1.4264	1,325.0800	1.3251	(7.105)	0	0	0
2021/10/06	2032	04/08/2022	10.20	Call	Bond Future	1,353.4900	1.3535	1,370.7800	1.3708	1.277	0	0	0
2021/10/06	2032	04/08/2022	10.21	Call	Bond Future	1,371.5700	1.3716	1,389.2400	1.3892	1.288	0	0	0
2021/10/06	2033	04/11/2021			Bond Future	108.6934	108.6934	108.9110	108.9110	0.200	0.0000	0.0000	9,522
2021/10/06	2033	03/02/2022			Bond Future	109.9341	109.9341	110.1531	110.1531	0.199	0.0000	0.0000	0
2021/10/06	2033	05/05/2022			Bond Future	109.9742	109.9742	110.1947	110.1947	0.201	0.0000	0.0000	0
2021/10/06	2033	04/08/2022			Bond Future	111.3345	111.3345	111.5574	111.5574	0.200	0.0000	0.0000	0
2021/10/06	2037	04/11/2021	11.49	Call	Bond Future	3,279.0800	3.2791	3,777.8300	3.7778	15.210	0	0	600
2021/10/06	2037	04/11/2021	11.49	Put	Bond Future	272.5300	0.2725	150.4500	0.1504	(44.795)	0	0	0
2021/10/06	2037	04/11/2021	12.30	Call	Bond Future	7,623.1800	7.6232	8,236.7300	8.2367	8.048	0	0	0
2021/10/06	2037	04/11/2021	12.30	Put	Bond Future	12.4700	0.0125	5.1900	0.0052	(58.380)	0	0	600
2021/10/06	2037	04/11/2021	12.82	Put	Bond Future	1.1200	0.0011	0.4000	0.0004	(64.286)	0	0	0
2021/10/06	2037	04/11/2021	12.83	Call	Bond Future	10,404.9100	10.4049	11,025.0600	11.0251	5.960	0	0	0
2021/10/06	2037	04/11/2021			Bond Future	10.9988	84.0365	10.9007	84.6573	(0.892)	0.0000	0.0000	120,810
2021/10/06	2037	04/11/2021	12.81	Call	Bond Future	10,302.6100	10.3026	10,922.6700	10.9227	6.018	0	0	0
2021/10/06	2037	04/11/2021	12.81	Put	Bond Future	1.1900	0.0012	0.4200	0.0004	(64.706)	0	0	0
2021/10/06	2037	04/11/2021	12.82	Call	Bond Future	10,353.7800	10.3538	10,973.8900	10.9739	5.989	0	0	0
2021/10/06	2037	04/11/2021	12.83	Put	Bond Future	1.0600	0.0011	0.3800	0.0004	(64.151)	0	0	0
2021/10/06	2037	03/02/2022	11.46	Call	Bond Future	3,161.6700	3.1617	3,499.4500	3.4994	10.684	0	0	0
2021/10/06	2037	03/02/2022	11.47	Put	Bond Future	1,640.1200	1.6401	1,352.9400	1.3529	(17.510)	0	0	0
2021/10/06	2037	03/02/2022	11.45	Call	Bond Future	3,123.5100	3.1235	3,459.7600	3.4598	10.765	0	0	0
2021/10/06	2037	03/02/2022			Bond Future	11.2111	80.7209	11.1091	81.3477	(0.909)	0.0000	0.0000	1,400
2021/10/06	2037	03/02/2022	11.46	Put	Bond Future	1,661.3400	1.6613	1,372.3100	1.3723	(17.397)	0	0	0
2021/10/06	2037	03/02/2022	11.47	Call	Bond Future	3,199.8400	3.1998	3,539.4700	3.5395	10.614	0	0	0
2021/10/06	2037	03/02/2022	11.45	Put	Bond Future	1,682.6400	1.6826	1,392.0800	1.3921	(17.268)	0	0	0
2021/10/06	2037	05/05/2022	11.83	Call	Bond Future	4,302.8400	4.3028	4,641.6300	4.6416	7.874	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
2021/10/06	2037	05/05/2022	11.84	Put	Bond Future	1,939.0500	1.9391	1,645.5800	1.6456	(15.135)	0	0	0
2021/10/06	2037	05/05/2022	11.82	Call	Bond Future	4,264.5700	4.2646	4,601.8700	4.6019	7.909	0	0	0
2021/10/06	2037	05/05/2022			Bond Future	11.4262	81.6716	11.3202	82.3051	(0.928)	0.0000	0.0000	0
2021/10/06	2037	05/05/2022	11.83	Put	Bond Future	1,957.4300	1.9574	1,662.7000	1.6627	(15.057)	0	0	0
2021/10/06	2037	05/05/2022	11.84	Call	Bond Future	4,341.2200	4.3412	4,681.2700	4.6813	7.833	0	0	0
2021/10/06	2037	05/05/2022	11.82	Put	Bond Future	1,975.9800	1.9760	1,679.7600	1.6798	(14.991)	0	0	0
2021/10/06	2037	04/08/2022	10.89	Call	Bond Future	1,462.6200	1.4626	1,600.2400	1.6002	9.409	0	0	0
2021/10/06	2037	04/08/2022	10.89	Put	Bond Future	6,064.1400	6.0641	5,560.8400	5.5608	(8.300)	0	0	0
2021/10/06	2037	04/08/2022	10.90	Call	Bond Future	1,482.1200	1.4821	1,621.3200	1.6213	9.392	0	0	0
2021/10/06	2037	04/08/2022	10.91	Put	Bond Future	5,978.2200	5.9782	5,478.1100	5.4781	(8.366)	0	0	0
2021/10/06	2037	04/08/2022			Bond Future	11.6552	78.3592	11.5446	79.0001	(0.949)	0.0000	0.0000	0
2021/10/06	2037	04/08/2022	11.42	Call	Bond Future	2,696.1800	2.6962	2,938.4500	2.9385	8.986	0	0	0
2021/10/06	2037	04/08/2022	11.42	Put	Bond Future	4,069.2200	4.0692	3,670.5700	3.6706	(9.797)	0	0	50
2021/10/06	2037	04/08/2022	10.90	Put	Bond Future	6,020.9400	6.0209	5,519.2200	5.5192	(8.333)	0	0	50
2021/10/06	2037	04/08/2022	10.91	Call	Bond Future	1,502.0200	1.5020	1,642.8300	1.6428	9.375	0	0	0
2021/10/06	2037	04/08/2022	10.10	Call	Bond Future	446.0900	0.4461	527.8100	0.5278	18.319	0	0	50
2021/10/06	2037	04/08/2022	10.10	Put	Bond Future	10,229.7700	10.2298	9,670.5700	9.6706	(5.466)	0	0	0
2021/10/06	2038	04/11/2021			Bond Future	121.7747	121.7747	121.5050	121.5050	(0.222)	0.0000	0.0000	5,979
2021/10/06	2038	03/02/2022			Bond Future	121.3831	121.3831	121.1088	121.1088	(0.226)	0.0000	0.0000	0
2021/10/06	2038	05/05/2022			Bond Future	122.8405	122.8405	122.5619	122.5619	(0.227)	0.0000	0.0000	0
2021/10/06	2038	04/08/2022			Bond Future	122.5407	122.5407	122.2582	122.2582	(0.230)	0.0000	0.0000	0
2021/10/06	2040	04/11/2021	12.89	Call	Bond Future	10,357.1600	10.3572	11,117.3900	11.1174	7.340	0	0	0
2021/10/06	2040	04/11/2021	12.89	Put	Bond Future	2.6100	0.0026	0.8100	0.0008	(68.966)	0	0	0
2021/10/06	2040	04/11/2021	12.90	Call	Bond Future	10,410.9600	10.4110	11,171.2600	11.1713	7.303	0	0	0
2021/10/06	2040	04/11/2021	12.90	Put	Bond Future	2.5000	0.0025	0.7700	0.0008	(69.200)	0	0	0
2021/10/06	2040	04/11/2021			Bond Future	11.1676	85.7085	11.0544	86.4705	(1.013)	0.0000	0.0000	81,558
2021/10/06	2040	04/11/2021	12.91	Call	Bond Future	10,464.7000	10.4647	11,225.0700	11.2251	7.266	0	0	0
2021/10/06	2040	04/11/2021	12.91	Put	Bond Future	2.4000	0.0024	0.7400	0.0007	(69.167)	0	0	0
2021/10/06	2040	03/02/2022	11.57	Put	Bond Future	1,955.5700	1.9556	1,513.3700	1.5134	(22.612)	0	0	0
2021/10/06	2040	03/02/2022	11.58	Put	Bond Future	1,932.2100	1.9322	1,491.7800	1.4918	(22.794)	0	0	0
2021/10/06	2040	03/02/2022	11.59	Call	Bond Future	3,275.5300	3.2755	3,606.4500	3.6064	10.103	0	0	0
2021/10/06	2040	03/02/2022			Bond Future	11.3766	82.1613	11.2589	82.9309	(1.035)	0.0000	0.0000	2,500
2021/10/06	2040	03/02/2022	11.57	Call	Bond Future	3,195.4900	3.1955	3,522.8700	3.5229	10.245	0	0	0
2021/10/06	2040	03/02/2022	11.58	Call	Bond Future	3,235.4200	3.2354	3,564.5700	3.5646	10.173	0	0	0
2021/10/06	2040	03/02/2022	11.59	Put	Bond Future	1,909.1100	1.9091	1,470.4500	1.4704	(22.977)	0	0	0
2021/10/06	2040	05/05/2022	11.91	Put	Bond Future	2,312.0600	2.3121	1,933.0300	1.9330	(16.394)	0	0	0
2021/10/06	2040	05/05/2022	11.92	Call	Bond Future	4,342.0000	4.3420	4,742.5500	4.7425	9.225	0	0	0
2021/10/06	2040	05/05/2022	11.92	Put	Bond Future	2,291.2300	2.2912	1,913.8700	1.9139	(16.470)	0	0	0
2021/10/06	2040	05/05/2022	13.04	Call	Bond Future	9,238.1400	9.2381	9,839.8500	9.8399	6.513	0	0	0
2021/10/06	2040	05/05/2022	13.04	Put	Bond Future	854.0900	0.8541	677.8900	0.6779	(20.630)	0	0	1,200
2021/10/06	2040	05/05/2022	10.57	Call	Bond Future	688.0000	0.6880	783.6400	0.7836	13.901	0	0	1,200
2021/10/06	2040	05/05/2022	10.57	Put	Bond Future	7,530.7200	7.5307	6,848.4500	6.8485	(9.060)	0	0	0
2021/10/06	2040	05/05/2022			Bond Future	11.5879	83.1291	11.4654	83.9070	(1.057)	0.0000	0.0000	0
2021/10/06	2040	05/05/2022	11.91	Call	Bond Future	4,302.3000	4.3023	4,701.1800	4.7012	9.271	0	0	0
2021/10/06	2040	05/05/2022	9.82	Call	Bond Future	132.7800	0.1328	180.7900	0.1808	36.158	0	0	1,200
2021/10/06	2040	05/05/2022	9.82	Put	Bond Future	12,614.4200	12.6144	11,884.5200	11.8845	(5.786)	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
2021/10/06	2040	05/05/2022	11.90	Call	Bond Future	4,262.9600	4.2630	4,659.9100	4.6599	9.312	0	0	0
2021/10/06	2040	05/05/2022	11.90	Put	Bond Future	2,333.3300	2.3333	1,952.3700	1.9524	(16.327)	0	0	0
2021/10/06	2040	04/08/2022	11.05	Call	Bond Future	1,588.3900	1.5884	1,772.4000	1.7724	11.585	0	0	0
2021/10/06	2040	04/08/2022	11.05	Put	Bond Future	6,475.5300	6.4755	5,872.5000	5.8725	(9.312)	0	0	0
2021/10/06	2040	04/08/2022			Bond Future	11.8127	79.5827	11.6849	80.3697	(1.082)	0.0000	0.0000	0
2021/10/06	2040	04/08/2022	11.03	Call	Bond Future	1,547.4800	1.5475	1,727.0000	1.7270	11.601	0	0	0
2021/10/06	2040	04/08/2022	11.03	Put	Bond Future	6,569.0900	6.5691	5,961.5700	5.9616	(9.248)	0	0	0
2021/10/06	2040	04/08/2022	11.04	Call	Bond Future	1,567.9800	1.5680	1,749.7500	1.7497	11.593	0	0	0
2021/10/06	2040	04/08/2022	11.04	Put	Bond Future	6,522.3100	6.5223	5,917.0400	5.9170	(9.280)	0	0	0
2021/10/06	2044	04/11/2021	12.91	Call	Bond Future	10,441.2000	10.4412	11,175.9800	11.1760	7.037	0	0	0
2021/10/06	2044	04/11/2021	12.91	Put	Bond Future	3.5000	0.0035	1.1100	0.0011	(68.286)	0	0	0
2021/10/06	2044	04/11/2021			Bond Future	11.1790	82.5802	11.0713	83.3174	(0.964)	0.0000	0.0000	62,280
2021/10/06	2044	04/11/2021	12.89	Call	Bond Future	10,334.4400	10.3344	11,069.0400	11.0690	7.108	0	0	0
2021/10/06	2044	04/11/2021	12.89	Put	Bond Future	3.7700	0.0038	1.2000	0.0012	(68.170)	0	0	0
2021/10/06	2044	04/11/2021	12.90	Call	Bond Future	10,387.8500	10.3879	11,122.5400	11.1225	7.073	0	0	0
2021/10/06	2044	04/11/2021	12.90	Put	Bond Future	3.6300	0.0036	1.1500	0.0012	(68.320)	0	0	0
2021/10/06	2044	03/02/2022	11.59	Call	Bond Future	3,291.8800	3.2919	3,596.0900	3.5961	9.241	0	0	0
2021/10/06	2044	03/02/2022	11.59	Put	Bond Future	1,912.8600	1.9129	1,472.5700	1.4726	(23.017)	0	0	0
2021/10/06	2044	03/02/2022	11.60	Call	Bond Future	3,332.8000	3.3328	3,638.6500	3.6387	9.177	0	0	0
2021/10/06	2044	03/02/2022	11.60	Put	Bond Future	1,889.8800	1.8899	1,451.2300	1.4512	(23.210)	0	0	0
2021/10/06	2044	03/02/2022			Bond Future	11.3775	79.1233	11.2654	79.8678	(0.985)	0.0000	0.0000	0
2021/10/06	2044	03/02/2022	11.61	Call	Bond Future	3,373.8900	3.3739	3,681.5600	3.6816	9.119	0	0	0
2021/10/06	2044	03/02/2022	11.61	Put	Bond Future	1,867.1600	1.8672	1,430.3300	1.4303	(23.395)	0	0	0
2021/10/06	2044	05/05/2022	11.91	Call	Bond Future	4,362.6800	4.3627	4,737.5300	4.7375	8.592	0	0	0
2021/10/06	2044	05/05/2022	11.91	Put	Bond Future	2,285.3800	2.2854	1,907.6900	1.9077	(16.526)	0	0	0
2021/10/06	2044	05/05/2022	11.92	Call	Bond Future	4,402.9300	4.4029	4,779.4600	4.7795	8.552	0	0	0
2021/10/06	2044	05/05/2022	11.92	Put	Bond Future	2,264.5500	2.2646	1,888.5400	1.8885	(16.604)	0	0	0
2021/10/06	2044	05/05/2022			Bond Future	11.5779	80.0552	11.4612	80.8078	(1.008)	0.0000	0.0000	0
2021/10/06	2044	05/05/2022	11.93	Call	Bond Future	4,443.3000	4.4433	4,821.7300	4.8217	8.517	0	0	0
2021/10/06	2044	05/05/2022	11.93	Put	Bond Future	2,243.9300	2.2439	1,869.8200	1.8698	(16.672)	0	0	0
2021/10/06	2044	04/08/2022	11.08	Call	Bond Future	1,674.5300	1.6745	1,855.0600	1.8551	10.781	0	0	0
2021/10/06	2044	04/08/2022	11.08	Put	Bond Future	6,306.7700	6.3068	5,725.9600	5.7260	(9.209)	0	0	0
2021/10/06	2044	04/08/2022	11.09	Call	Bond Future	1,696.0600	1.6961	1,878.8200	1.8788	10.776	0	0	0
2021/10/06	2044	04/08/2022	11.09	Put	Bond Future	6,259.8800	6.2599	5,681.3000	5.6813	(9.243)	0	0	0
2021/10/06	2044	04/08/2022			Bond Future	11.7906	76.5987	11.6689	77.3600	(1.032)	0.0000	0.0000	0
2021/10/06	2044	04/08/2022	11.10	Call	Bond Future	1,718.0100	1.7180	1,902.7600	1.9028	10.754	0	0	0
2021/10/06	2044	04/08/2022	11.10	Put	Bond Future	6,213.5100	6.2135	5,636.9200	5.6369	(9.280)	0	0	0
2021/10/06	2046	04/11/2021			Bond Future	109.4383	109.4383	108.9964	108.9964	(0.404)	0.0000	0.0000	17,227
2021/10/06	2046	03/02/2022			Bond Future	110.6876	110.6876	110.2395	110.2395	(0.405)	0.0000	0.0000	0
2021/10/06	2046	05/05/2022			Bond Future	110.1315	110.1315	109.6772	109.6772	(0.413)	0.0000	0.0000	0
2021/10/06	2046	04/08/2022			Bond Future	111.4941	111.4941	111.0336	111.0336	(0.413)	0.0000	0.0000	0
2021/10/06	2050	04/11/2021			Bond Future	112.6889	112.6889	113.0140	113.0140	0.288	0.0000	0.0000	8,607
2021/10/06	2050	03/02/2022			Bond Future	111.9943	111.9943	112.3219	112.3219	0.293	0.0000	0.0000	0
2021/10/06	2050	05/05/2022			Bond Future	113.3390	113.3390	113.6695	113.6695	0.292	0.0000	0.0000	0
2021/10/06	2050	04/08/2022			Bond Future	112.7213	112.7213	113.0554	113.0554	0.296	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
2021/10/06	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/10/06	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/10/06	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/10/06	AL37	04/11/2021			Index Future	796.9110	796.9110	795.7400	795.7400	(0.147)	0.0000	0.0000	0
2021/10/06	AL37	03/02/2022			Index Future	805.8050	805.8050	804.6180	804.6180	(0.147)	0.0000	0.0000	0
2021/10/06	AL37	05/05/2022			Index Future	815.2780	815.2780	814.0750	814.0750	(0.148)	0.0000	0.0000	0
2021/10/06	AL37	04/08/2022			Index Future	825.0630	825.0630	823.8440	823.8440	(0.148)	0.0000	0.0000	0
2021/10/06	AL7T	04/11/2021			Index Future	894.8100	894.8100	896.2250	896.2250	0.158	0.0000	0.0000	0
2021/10/06	AL7T	03/02/2022			Index Future	904.7960	904.7960	906.2240	906.2240	0.158	0.0000	0.0000	0
2021/10/06	AL7T	05/05/2022			Index Future	915.4330	915.4330	916.8750	916.8750	0.158	0.0000	0.0000	0
2021/10/06	AL7T	04/08/2022			Index Future	926.4200	926.4200	927.8780	927.8780	0.157	0.0000	0.0000	0
2021/10/06	ALBI	04/11/2021			Index Future	790.2650	790.2650	793.2620	793.2620	0.379	0.0000	0.0000	119
2021/10/06	ALBI	03/02/2022			Index Future	799.0850	799.0850	802.1120	802.1120	0.379	0.0000	0.0000	0
2021/10/06	ALBI	05/05/2022			Index Future	808.4790	808.4790	811.5400	811.5400	0.379	0.0000	0.0000	0
2021/10/06	ALBI	04/08/2022			Index Future	818.1820	818.1820	821.2780	821.2780	0.378	0.0000	0.0000	0
2021/10/06	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/10/06	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/10/06	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/10/06	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/10/06	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/10/06	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/10/06	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/10/06	C040	06/10/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/10/06	C040	31/01/2040			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/10/06	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/10/06	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/10/06	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/10/06	C186	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
2021/10/06	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/10/06	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/10/06	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2021/10/06	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/10/06	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/10/06	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/10/06	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/10/06	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/10/06	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/10/06	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/10/06	C303	28/02/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/10/06	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/10/06	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/10/06	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/10/06	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/10/06	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/10/06	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/10/06	ES33	04/11/2021			Bond Future	11.7356	74.3705	11.6308	74.9059	(0.893)	0.0000	0.0000	350
2021/10/06	ES33	03/02/2022			Bond Future	11.9991	75.2194	11.8899	75.7602	(0.910)	0.0000	0.0000	0
2021/10/06	ES33	05/05/2022			Bond Future	12.2620	72.3454	12.1481	72.8919	(0.929)	0.0000	0.0000	0
2021/10/06	ES33	04/08/2022			Bond Future	12.5373	73.1926	12.4183	73.7457	(0.949)	0.0000	0.0000	0
2021/10/06	ES42	04/11/2021			Bond Future	12.2406	72.4702	12.1259	73.1283	(0.937)	0.0000	0.0000	4,779
2021/10/06	ES42	03/02/2022			Bond Future	12.4830	73.2978	12.3634	73.9626	(0.959)	0.0000	0.0000	0
2021/10/06	ES42	05/05/2022			Bond Future	12.7338	69.9196	12.6087	70.5917	(0.983)	0.0000	0.0000	0
2021/10/06	ES42	04/08/2022			Bond Future	12.9891	70.7370	12.8583	71.4171	(1.007)	0.0000	0.0000	0
2021/10/06	GOVI	04/11/2021	728.40	Call	GOVI	521,160.0000	52.1160	548,880.0000	54.8880	5.319	0	0	0
2021/10/06	GOVI	04/11/2021	728.40	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/10/06	GOVI	04/11/2021	728.41	Call	GOVI	521,060.0000	52.1060	548,780.0000	54.8780	5.320	0	0	0
2021/10/06	GOVI	04/11/2021	728.41	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	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
2021/10/06	GOVI	04/11/2021			GOVI	780.5160	780.5160	783.2880	783.2880	0.355	0.0000	0.0000	993
2021/10/06	GOVI	04/11/2021	728.42	Call	GOVI	520,960.0000	52.0960	548,680.0000	54.8680	5.321	0	0	0
2021/10/06	GOVI	04/11/2021	728.42	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/10/06	GOVI	03/02/2022	792.76	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/10/06	GOVI	03/02/2022	792.76	Put	GOVI	35,330.0000	3.5330	7,330.0000	0.7330	(79.253)	0	0	0
2021/10/06	GOVI	03/02/2022			GOVI	789.2270	789.2270	792.0270	792.0270	0.355	0.0000	0.0000	0
2021/10/06	GOVI	03/02/2022	792.74	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/10/06	GOVI	03/02/2022	792.74	Put	GOVI	35,130.0000	3.5130	7,130.0000	0.7130	(79.704)	0	0	0
2021/10/06	GOVI	03/02/2022	792.75	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/10/06	GOVI	03/02/2022	792.75	Put	GOVI	35,230.0000	3.5230	7,230.0000	0.7230	(79.478)	0	0	0
2021/10/06	GOVI	05/05/2022	788.25	Call	GOVI	102,550.0000	10.2550	130,860.0000	13.0860	27.606	0	0	0
2021/10/06	GOVI	05/05/2022	788.25	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/10/06	GOVI	05/05/2022			GOVI	798.5050	798.5050	801.3360	801.3360	0.355	0.0000	0.0000	0
2021/10/06	GOVI	05/05/2022	788.23	Call	GOVI	102,750.0000	10.2750	131,060.0000	13.1060	27.552	0	0	0
2021/10/06	GOVI	05/05/2022	788.23	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/10/06	GOVI	05/05/2022	788.24	Call	GOVI	102,650.0000	10.2650	130,960.0000	13.0960	27.579	0	0	0
2021/10/06	GOVI	05/05/2022	788.24	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/10/06	GOVI	04/08/2022	819.28	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/10/06	GOVI	04/08/2022	819.28	Put	GOVI	111,910.0000	11.1910	83,280.0000	8.3280	(25.583)	0	0	0
2021/10/06	GOVI	04/08/2022			GOVI	808.0890	808.0890	810.9520	810.9520	0.354	0.0000	0.0000	0
2021/10/06	GOVI	04/08/2022	819.26	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/10/06	GOVI	04/08/2022	819.26	Put	GOVI	111,710.0000	11.1710	83,080.0000	8.3080	(25.629)	0	0	0
2021/10/06	GOVI	04/08/2022	819.27	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/10/06	GOVI	04/08/2022	819.27	Put	GOVI	111,810.0000	11.1810	83,180.0000	8.3180	(25.606)	0	0	0
2021/10/06	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2021/10/06	IGOV	04/11/2021			Index Future	298.2000	298.2000	298.0890	298.0890	(0.037)	0.0000	0.0000	511
2021/10/06	IGOV	03/02/2022			Index Future	301.6020	301.6020	301.4890	301.4890	(0.037)	0.0000	0.0000	0
2021/10/06	IGOV	05/05/2022			Index Future	305.2200	305.2200	305.1050	305.1050	(0.038)	0.0000	0.0000	0
2021/10/06	IGOV	04/08/2022			Index Future	308.9550	308.9550	308.8380	308.8380	(0.038)	0.0000	0.0000	0
2021/10/06	IS05	21/12/2021			Interest Rate Swap	90.7000	90.7000	90.7000	90.7000	0.000	0.0000	0.0000	51
2021/10/06	IS05	15/03/2022			Interest Rate Swap	90.1300	90.1300	90.1300	90.1300	0.000	0.0000	0.0000	0
2021/10/06	IS05	21/06/2022			Interest Rate Swap	90.2900	90.2900	90.2900	90.2900	0.000	0.0000	0.0000	0
2021/10/06	IS05	20/09/2022			Interest Rate Swap	93.5000	93.5000	93.5000	93.5000	0.000	0.0000	0.0000	0
2021/10/06	IS05	20/12/2022			Interest Rate Swap	94.0600	94.0600	94.0600	94.0600	0.000	0.0000	0.0000	0
2021/10/06	IS05	22/03/2023			Interest Rate Swap	86.5400	86.5400	86.5400	86.5400	0.000	0.0000	0.0000	0
2021/10/06	IS05	20/06/2023			Interest Rate Swap	92.1700	92.1700	92.1700	92.1700	0.000	0.0000	0.0000	0
2021/10/06	IS05	19/09/2023			Interest Rate Swap	94.8800	94.8800	94.8800	94.8800	0.000	0.0000	0.0000	0
2021/10/06	IS10	17/12/2025			Interest Rate Swap	80.2800	80.2800	80.2800	80.2800	0.000	0.0000	0.0000	0
2021/10/06	IS10	16/03/2026			Interest Rate Swap	76.8200	76.8200	76.8200	76.8200	0.000	0.0000	0.0000	0
2021/10/06	IS10	15/06/2026			Interest Rate Swap	75.2400	75.2400	75.2400	75.2400	0.000	0.0000	0.0000	0
2021/10/06	IS10	21/09/2026			Interest Rate Swap	77.2700	77.2700	77.2700	77.2700	0.000	0.0000	0.0000	0
2021/10/06	IS10	21/12/2026			Interest Rate Swap	81.3000	81.3000	81.3000	81.3000	0.000	0.0000	0.0000	0
2021/10/06	IS10	15/03/2027			Interest Rate Swap	79.8000	79.8000	79.8000	79.8000	0.000	0.0000	0.0000	0
2021/10/06	IS10	21/06/2027			Interest Rate Swap	81.8600	81.8600	81.8600	81.8600	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
2021/10/06	IS10	20/09/2027			Interest Rate Swap	87.6100	87.6100	87.6100	87.6100	0.000	0.0000	0.0000	0
2021/10/06	IS10	20/12/2027			Interest Rate Swap	87.9400	87.9400	87.9400	87.9400	0.000	0.0000	0.0000	0
2021/10/06	IS10	22/03/2028			Interest Rate Swap	80.8900	80.8900	80.8900	80.8900	0.000	0.0000	0.0000	0
2021/10/06	IS10	20/06/2028			Interest Rate Swap	88.6800	88.6800	88.6800	88.6800	0.000	0.0000	0.0000	0
2021/10/06	IS10	19/09/2028			Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0.000	0.0000	0.0000	0
2021/10/06	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2021/10/06	JBAF	20/10/2021			Jibar Tradeable Future	3.6850	96.3150	3.6950	96.3050	0.271	0.0000	0.0000	0
2021/10/06	JBAF	17/11/2021			Jibar Tradeable Future	3.7200	96.2800	3.7300	96.2700	0.269	0.0000	0.0000	50,000
2021/10/06	JBAF	15/12/2021			Jibar Tradeable Future	3.8950	96.1050	3.9950	96.0050	2.567	0.0000	0.0000	0
2021/10/06	JBAF	19/01/2022			Jibar Tradeable Future	3.9500	96.0500	4.0500	95.9500	2.532	0.0000	0.0000	0
2021/10/06	JBAF	16/02/2022			Jibar Tradeable Future	4.1700	95.8300	4.3200	95.6800	3.597	0.0000	0.0000	0
2021/10/06	JBAF	16/03/2022			Jibar Tradeable Future	4.2250	95.7750	4.3750	95.6250	3.550	0.0000	0.0000	0
2021/10/06	JBAF	15/06/2022			Jibar Tradeable Future	4.7800	95.2200	5.0200	94.9800	5.021	0.0000	0.0000	472
2021/10/06	JBAF	21/09/2022			Jibar Tradeable Future	4.9500	95.0500	5.1950	94.8050	4.949	0.0000	0.0000	0
2021/10/06	JBAF	21/12/2022			Jibar Tradeable Future	5.5900	94.4100	5.8500	94.1500	4.651	0.0000	0.0000	68
2021/10/06	JBAF	15/03/2023			Jibar Tradeable Future	5.7300	94.2700	6.0050	93.9950	4.799	0.0000	0.0000	0
2021/10/06	JBAF	21/06/2023			Jibar Tradeable Future	6.1950	93.8050	6.4650	93.5350	4.358	0.0000	0.0000	0
2021/10/06	JBAF	20/09/2023			Jibar Tradeable Future	6.3750	93.6250	6.6550	93.3450	4.392	0.0000	0.0000	0
2021/10/06	R023	04/11/2021	4.90	Call	Bond Future	11.4000	0.0114	6.6400	0.0066	(41.754)	0	0	0
2021/10/06	R023	04/11/2021	4.90	Put	Bond Future	413.2900	0.4133	461.9800	0.4620	11.781	0	0	0
2021/10/06	R023	04/11/2021	4.91	Call	Bond Future	12.7300	0.0127	7.5200	0.0075	(40.927)	0	0	0
2021/10/06	R023	04/11/2021	4.91	Put	Bond Future	401.7800	0.4018	450.0200	0.4500	12.007	0	0	0
2021/10/06	R023	04/11/2021			Bond Future	5.2138	104.6507	5.2556	104.5972	0.803	0.0000	0.0000	13,734
2021/10/06	R023	04/11/2021	4.92	Call	Bond Future	14.1300	0.0141	8.4500	0.0085	(40.198)	0	0	0
2021/10/06	R023	04/11/2021	4.92	Put	Bond Future	390.3400	0.3903	438.1100	0.4381	12.238	0	0	0
2021/10/06	R023	03/02/2022	5.08	Call	Bond Future	70.8500	0.0708	55.8500	0.0559	(21.171)	0	0	0
2021/10/06	R023	03/02/2022	5.08	Put	Bond Future	403.3900	0.4034	443.6100	0.4436	9.971	0	0	0
2021/10/06	R023	03/02/2022			Bond Future	5.4016	105.8194	5.4552	105.7642	0.992	0.0000	0.0000	0
2021/10/06	R023	03/02/2022	5.06	Call	Bond Future	63.4800	0.0635	49.5100	0.0495	(22.007)	0	0	0
2021/10/06	R023	03/02/2022	5.06	Put	Bond Future	416.7500	0.4167	458.0000	0.4580	9.898	0	0	0
2021/10/06	R023	03/02/2022	5.07	Call	Bond Future	67.2000	0.0672	52.7100	0.0527	(21.563)	0	0	0
2021/10/06	R023	03/02/2022	5.07	Put	Bond Future	410.1100	0.4101	450.8400	0.4508	9.931	0	0	0
2021/10/06	R023	05/05/2022	6.31	Call	Bond Future	651.2000	0.6512	618.1400	0.6181	(5.077)	0	0	0
2021/10/06	R023	05/05/2022	6.31	Put	Bond Future	93.7200	0.0937	117.3800	0.1174	25.245	0	0	0
2021/10/06	R023	05/05/2022			Bond Future	5.6023	103.1545	5.6741	103.0978	1.280	0.0000	0.0000	0
2021/10/06	R023	05/05/2022	6.29	Call	Bond Future	638.1300	0.6381	605.5100	0.6055	(5.112)	0	0	0
2021/10/06	R023	05/05/2022	6.29	Put	Bond Future	96.3400	0.0963	120.4400	0.1204	25.016	0	0	0
2021/10/06	R023	05/05/2022	6.30	Call	Bond Future	644.6600	0.6447	611.8200	0.6118	(5.094)	0	0	0
2021/10/06	R023	05/05/2022	6.30	Put	Bond Future	95.0200	0.0950	118.9000	0.1189	25.132	0	0	0
2021/10/06	R023	04/08/2022	6.05	Call	Bond Future	280.5700	0.2806	245.8500	0.2459	(12.375)	0	0	0
2021/10/06	R023	04/08/2022	6.05	Put	Bond Future	218.0100	0.2180	241.7200	0.2417	10.876	0	0	0
2021/10/06	R023	04/08/2022			Bond Future	5.9365	104.3733	6.0425	104.3149	1.786	0.0000	0.0000	0
2021/10/06	R023	04/08/2022	6.03	Call	Bond Future	273.9200	0.2739	239.6100	0.2396	(12.526)	0	0	0
2021/10/06	R023	04/08/2022	6.03	Put	Bond Future	222.3700	0.2224	246.4900	0.2465	10.847	0	0	0
2021/10/06	R023	04/08/2022	6.04	Call	Bond Future	277.2400	0.2772	242.7200	0.2427	(12.451)	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
2021/10/06	R023	04/08/2022	6.04	Put	Bond Future	220.1900	0.2202	244.1000	0.2441	10.859	0	0	0
2021/10/06	R035	04/11/2021	10.11	Call	Bond Future	56.5400	0.0565	77.7800	0.0778	37.566	0	0	350
2021/10/06	R035	04/11/2021	10.11	Put	Bond Future	4,540.8400	4.5408	3,971.7700	3.9718	(12.532)	0	0	0
2021/10/06	R035	04/11/2021	10.12	Call	Bond Future	60.4100	0.0604	82.5500	0.0826	36.650	0	0	400
2021/10/06	R035	04/11/2021	10.12	Put	Bond Future	4,477.1000	4.4771	3,908.9300	3.9089	(12.691)	0	0	0
2021/10/06	R035	04/11/2021	10.23	Put	Bond Future	3,796.1000	3.7961	3,239.8300	3.2398	(14.654)	0	0	0
2021/10/06	R035	04/11/2021	12.53	Call	Bond Future	9,976.6500	9.9766	10,566.0200	10.5660	5.907	0	0	0
2021/10/06	R035	04/11/2021	12.53	Put	Bond Future	1.5000	0.0015	0.5600	0.0006	(62.667)	0	0	0
2021/10/06	R035	04/11/2021	11.08	Call	Bond Future	2,285.2800	2.2853	2,678.8000	2.6788	17.220	0	0	0
2021/10/06	R035	04/11/2021	11.08	Put	Bond Future	532.7100	0.5327	335.9200	0.3359	(36.941)	0	0	782
2021/10/06	R035	04/11/2021	11.20	Put	Bond Future	369.1400	0.3691	221.2600	0.2213	(40.061)	0	0	350
2021/10/06	R035	04/11/2021	11.75	Put	Bond Future	51.9400	0.0519	26.8000	0.0268	(48.402)	0	0	782
2021/10/06	R035	04/11/2021	10.60	Call	Bond Future	622.5000	0.6225	790.0000	0.7900	26.908	0	0	0
2021/10/06	R035	04/11/2021	10.60	Put	Bond Future	1,876.6100	1.8766	1,453.8000	1.4538	(22.531)	0	0	350
2021/10/06	R035	04/11/2021	10.62	Call	Bond Future	668.0300	0.6680	845.0000	0.8450	26.491	0	0	400
2021/10/06	R035	04/11/2021	10.62	Put	Bond Future	1,793.8100	1.7938	1,380.4700	1.3805	(23.043)	0	0	0
2021/10/06	R035	04/11/2021			Bond Future	10.7973	88.2784	10.7039	88.8688	(0.865)	0.0000	0.0000	79,909
2021/10/06	R035	04/11/2021	10.23	Call	Bond Future	118.4200	0.1184	152.4600	0.1525	28.745	0	0	782
2021/10/06	R035	04/11/2021	13.82	Call	Bond Future	16,333.9700	16.3340	16,924.2800	16.9243	3.614	0	0	0
2021/10/06	R035	04/11/2021	13.82	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	400
2021/10/06	R035	04/11/2021	12.51	Call	Bond Future	9,871.5600	9.8716	10,460.8000	10.4608	5.969	0	0	0
2021/10/06	R035	04/11/2021	12.51	Put	Bond Future	1.6900	0.0017	0.6200	0.0006	(63.314)	0	0	0
2021/10/06	R035	04/11/2021	12.52	Call	Bond Future	9,924.1300	9.9241	10,513.4400	10.5134	5.938	0	0	0
2021/10/06	R035	04/11/2021	12.52	Put	Bond Future	1.5900	0.0016	0.5900	0.0006	(62.893)	0	0	0
2021/10/06	R035	04/11/2021	11.20	Call	Bond Future	2,850.0600	2.8501	3,292.4900	3.2925	15.524	0	0	0
2021/10/06	R035	04/11/2021	11.75	Call	Bond Future	5,757.2000	5.7572	6,322.3700	6.3224	9.817	0	0	0
2021/10/06	R035	04/11/2021	10.26	Call	Bond Future	139.8400	0.1398	178.7700	0.1788	27.839	0	0	150
2021/10/06	R035	04/11/2021	10.26	Put	Bond Future	3,617.4600	3.6175	3,066.0800	3.0661	(15.242)	0	0	0
2021/10/06	R035	03/02/2022	11.39	Call	Bond Future	3,670.6800	3.6707	4,010.1500	4.0101	9.248	0	0	0
2021/10/06	R035	03/02/2022	11.39	Put	Bond Future	1,459.7800	1.4598	1,203.3700	1.2034	(17.565)	0	0	683
2021/10/06	R035	03/02/2022	11.73	Call	Bond Future	5,125.2900	5.1253	5,531.4800	5.5315	7.925	0	0	0
2021/10/06	R035	03/02/2022	11.73	Put	Bond Future	951.7900	0.9518	762.1000	0.7621	(19.930)	0	0	280
2021/10/06	R035	03/02/2022	11.28	Call	Bond Future	3,234.4400	3.2344	3,553.2100	3.5532	9.855	0	0	0
2021/10/06	R035	03/02/2022	11.28	Put	Bond Future	1,673.2800	1.6733	1,396.1700	1.3962	(16.561)	0	0	200
2021/10/06	R035	03/02/2022	11.33	Put	Bond Future	1,572.8200	1.5728	1,305.2000	1.3052	(17.015)	0	0	500
2021/10/06	R035	03/02/2022	11.11	Call	Bond Future	2,610.3500	2.6104	2,899.6700	2.8997	11.084	0	0	0
2021/10/06	R035	03/02/2022	11.22	Call	Bond Future	3,006.8100	3.0068	3,314.6000	3.3146	10.236	0	0	0
2021/10/06	R035	03/02/2022	11.22	Put	Bond Future	1,803.1600	1.8032	1,515.0700	1.5151	(15.977)	0	0	0
2021/10/06	R035	03/02/2022	11.23	Call	Bond Future	3,044.0300	3.0440	3,353.4800	3.3535	10.166	0	0	0
2021/10/06	R035	03/02/2022	11.23	Put	Bond Future	1,780.6400	1.7806	1,494.2100	1.4942	(16.086)	0	0	0
2021/10/06	R035	03/02/2022	10.65	Call	Bond Future	1,281.1600	1.2812	1,455.6400	1.4556	13.619	0	0	0
2021/10/06	R035	03/02/2022	11.03	Call	Bond Future	2,337.5600	2.3376	2,613.3900	2.6134	11.800	0	0	0
2021/10/06	R035	03/02/2022	11.05	Put	Bond Future	2,225.7900	2.2258	1,909.1800	1.9092	(14.225)	0	0	1,600
2021/10/06	R035	03/02/2022	10.34	Call	Bond Future	677.3500	0.6773	769.9600	0.7700	13.672	0	0	0
2021/10/06	R035	03/02/2022	10.34	Put	Bond Future	4,980.1400	4.9801	4,476.8700	4.4769	(10.106)	0	0	500
2021/10/06	R035	03/02/2022	10.35	Call	Bond Future	693.3900	0.6934	788.2700	0.7883	13.683	0	0	1,600
2021/10/06	R035	03/02/2022	10.35	Put	Bond Future	4,930.7400	4.9307	4,429.7400	4.4297	(10.161)	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
2021/10/06	R035	03/02/2022	10.61	Call	Bond Future	1,190.9200	1.1909	1,353.0200	1.3530	13.611	0	0	0
2021/10/06	R035	03/02/2022	10.61	Put	Bond Future	3,750.4800	3.7505	3,316.7000	3.3167	(11.566)	0	0	200
2021/10/06	R035	03/02/2022	10.24	Put	Bond Future	5,491.5200	5.4915	4,968.3700	4.9684	(9.527)	0	0	0
2021/10/06	R035	03/02/2022	10.26	Call	Bond Future	558.1500	0.5581	634.4900	0.6345	13.677	0	0	200
2021/10/06	R035	03/02/2022	10.26	Put	Bond Future	5,386.9500	5.3870	4,867.4100	4.8674	(9.644)	0	0	0
2021/10/06	R035	03/02/2022	9.92	Call	Bond Future	207.7500	0.2077	251.4800	0.2515	21.049	0	0	200
2021/10/06	R035	03/02/2022	9.92	Put	Bond Future	7,321.8400	7.3218	6,769.6900	6.7697	(7.541)	0	0	0
2021/10/06	R035	03/02/2022			Bond Future	11.0207	89.2644	10.9235	89.8603	(0.882)	0.0000	0.0000	7,159
2021/10/06	R035	03/02/2022	11.88	Call	Bond Future	5,801.0400	5.8010	6,237.6500	6.2376	7.526	0	0	0
2021/10/06	R035	03/02/2022	11.88	Put	Bond Future	783.1400	0.7831	623.8700	0.6239	(20.337)	0	0	1,800
2021/10/06	R035	03/02/2022	11.24	Call	Bond Future	3,081.4200	3.0814	3,392.5300	3.3925	10.096	0	0	0
2021/10/06	R035	03/02/2022	11.24	Put	Bond Future	1,758.3600	1.7584	1,473.5900	1.4736	(16.195)	0	0	0
2021/10/06	R035	03/02/2022	11.33	Call	Bond Future	3,430.2300	3.4302	3,758.4900	3.7585	9.570	0	0	0
2021/10/06	R035	03/02/2022	11.11	Put	Bond Future	2,067.9100	2.0679	1,761.3500	1.7613	(14.825)	0	0	200
2021/10/06	R035	03/02/2022	10.65	Put	Bond Future	3,586.6000	3.5866	3,165.2000	3.1652	(11.749)	0	0	683
2021/10/06	R035	03/02/2022	11.03	Put	Bond Future	2,280.7200	2.2807	1,960.6700	1.9607	(14.033)	0	0	280
2021/10/06	R035	03/02/2022	11.05	Call	Bond Future	2,404.4100	2.4044	2,683.6800	2.6837	11.615	0	0	0
2021/10/06	R035	03/02/2022	10.10	Call	Bond Future	362.9300	0.3629	413.2000	0.4132	13.851	0	0	280
2021/10/06	R035	03/02/2022	10.10	Put	Bond Future	6,257.0200	6.2570	5,711.4100	5.7114	(8.720)	0	0	0
2021/10/06	R035	03/02/2022	10.24	Call	Bond Future	530.5400	0.5305	603.2700	0.6033	13.709	0	0	500
2021/10/06	R035	03/02/2022	9.70	Call	Bond Future	97.7500	0.0978	141.5000	0.1415	44.757	0	0	683
2021/10/06	R035	03/02/2022	9.70	Put	Bond Future	8,734.6100	8.7346	8,182.4800	8.1825	(6.321)	0	0	0
2021/10/06	R035	05/05/2022	11.63	Call	Bond Future	4,283.7900	4.2838	4,602.9500	4.6030	7.450	0	0	0
2021/10/06	R035	05/05/2022	11.63	Put	Bond Future	2,009.6500	2.0097	1,726.6500	1.7266	(14.082)	0	0	0
2021/10/06	R035	05/05/2022	11.64	Call	Bond Future	4,322.0300	4.3220	4,642.5400	4.6425	7.416	0	0	0
2021/10/06	R035	05/05/2022	11.64	Put	Bond Future	1,990.9600	1.9910	1,709.3100	1.7093	(14.146)	0	0	0
2021/10/06	R035	05/05/2022			Bond Future	11.2386	85.8372	11.1375	86.4393	(0.900)	0.0000	0.0000	0
2021/10/06	R035	05/05/2022	11.65	Call	Bond Future	4,360.3700	4.3604	4,682.2400	4.6822	7.382	0	0	0
2021/10/06	R035	05/05/2022	11.65	Put	Bond Future	1,972.4300	1.9724	1,692.1400	1.6921	(14.210)	0	0	0
2021/10/06	R035	04/08/2022	10.73	Call	Bond Future	1,539.4600	1.5395	1,673.8700	1.6739	8.731	0	0	0
2021/10/06	R035	04/08/2022	10.73	Put	Bond Future	5,945.4100	5.9454	5,470.6300	5.4706	(7.986)	0	0	0
2021/10/06	R035	04/08/2022	11.13	Put	Bond Future	4,425.7100	4.4257	4,030.0900	4.0301	(8.939)	0	0	100
2021/10/06	R035	04/08/2022	9.84	Call	Bond Future	397.5300	0.3975	467.1800	0.4672	17.521	0	0	100
2021/10/06	R035	04/08/2022	9.84	Put	Bond Future	10,569.1600	10.5692	10,029.6200	10.0296	(5.105)	0	0	0
2021/10/06	R035	04/08/2022	10.64	Call	Bond Future	1,365.4100	1.3654	1,485.9800	1.4860	8.830	0	0	0
2021/10/06	R035	04/08/2022	10.64	Put	Bond Future	6,331.0500	6.3311	5,842.4300	5.8424	(7.718)	0	0	100
2021/10/06	R035	04/08/2022	10.72	Call	Bond Future	1,519.6500	1.5197	1,652.2800	1.6523	8.728	0	0	0
2021/10/06	R035	04/08/2022	10.72	Put	Bond Future	5,987.5400	5.9875	5,510.9800	5.5110	(7.959)	0	0	0
2021/10/06	R035	04/08/2022			Bond Future	11.4685	86.8266	11.3631	87.4358	(0.919)	0.0000	0.0000	0
2021/10/06	R035	04/08/2022	10.74	Call	Bond Future	1,559.6900	1.5597	1,695.6200	1.6956	8.715	0	0	0
2021/10/06	R035	04/08/2022	10.74	Put	Bond Future	5,903.7700	5.9038	5,430.5100	5.4305	(8.016)	0	0	0
2021/10/06	R035	04/08/2022	11.13	Call	Bond Future	2,446.7600	2.4468	2,660.3300	2.6603	8.729	0	0	0
2021/10/06	R186	04/11/2021		Call	Bond Future	14,963.8000	14.9638	14,815.2200	14.8152	(0.993)	0	0	0
2021/10/06	R186	04/11/2021		Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/10/06	R186	04/11/2021	7.77	Call	Bond Future	515.3500	0.5153	444.4100	0.4444	(13.765)	0	0	0
2021/10/06	R186	04/11/2021	8.09	Call	Bond Future	1,325.4100	1.3254	1,210.9200	1.2109	(8.638)	0	0	0
2021/10/06	R186	04/11/2021	8.09	Put	Bond Future	321.5200	0.3215	355.6100	0.3556	10.603	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
2021/10/06	R186	04/11/2021	8.10	Call	Bond Future	1,357.3000	1.3573	1,241.8100	1.2418	(8.509)	0	0	0
2021/10/06	R186	04/11/2021	8.10	Put	Bond Future	309.6700	0.3097	342.7600	0.3428	10.686	0	0	0
2021/10/06	R186	04/11/2021			Bond Future	7.8619	114.9638	7.8955	114.8152	0.427	0.0000	0.0000	64,054
2021/10/06	R186	04/11/2021	7.77	Put	Bond Future	922.9300	0.9229	1,000.5700	1.0006	8.412	0	0	15,177
2021/10/06	R186	04/11/2021	8.11	Call	Bond Future	1,389.5300	1.3895	1,272.9500	1.2730	(8.390)	0	0	0
2021/10/06	R186	04/11/2021	8.11	Put	Bond Future	298.1700	0.2982	330.1700	0.3302	10.732	0	0	0
2021/10/06	R186	04/11/2021	8.77	Call	Bond Future	3,943.8300	3.9438	3,797.0600	3.7971	(3.722)	0	0	0
2021/10/06	R186	04/11/2021	8.77	Put	Bond Future	14.3500	0.0144	16.1600	0.0162	12.613	0	0	15,177
2021/10/06	R186	03/02/2022	7.30	Call	Bond Future	321.6000	0.3216	300.2400	0.3002	(6.642)	0	0	0
2021/10/06	R186	03/02/2022	7.30	Put	Bond Future	3,659.5600	3.6596	3,789.7300	3.7897	3.557	0	0	0
2021/10/06	R186	03/02/2022			Bond Future	8.0812	110.9665	8.1174	110.8150	0.448	0.0000	0.0000	0
2021/10/06	R186	03/02/2022	7.28	Call	Bond Future	306.8200	0.3068	286.3100	0.2863	(6.685)	0	0	0
2021/10/06	R186	03/02/2022	7.28	Put	Bond Future	3,731.8900	3.7319	3,862.9100	3.8629	3.511	0	0	0
2021/10/06	R186	03/02/2022	7.29	Call	Bond Future	314.0600	0.3141	293.1300	0.2931	(6.664)	0	0	0
2021/10/06	R186	03/02/2022	7.29	Put	Bond Future	3,695.5700	3.6956	3,826.1700	3.8262	3.534	0	0	0
2021/10/06	R186	05/05/2022	8.32	Call	Bond Future	1,878.4700	1.8785	1,778.8400	1.7788	(5.304)	0	0	0
2021/10/06	R186	05/05/2022	8.32	Put	Bond Future	1,840.8700	1.8409	1,895.5100	1.8955	2.968	0	0	0
2021/10/06	R186	05/05/2022	7.28	Call	Bond Future	394.7200	0.3947	353.4600	0.3535	(10.453)	0	0	435
2021/10/06	R186	05/05/2022	7.28	Put	Bond Future	4,576.9000	4.5769	4,689.9100	4.6899	2.469	0	0	0
2021/10/06	R186	05/05/2022	7.48	Call	Bond Future	575.8800	0.5759	522.9900	0.5230	(9.184)	0	0	3,600
2021/10/06	R186	05/05/2022	7.48	Put	Bond Future	3,930.8200	3.9308	4,032.2000	4.0322	2.579	0	0	0
2021/10/06	R186	05/05/2022			Bond Future	8.3105	112.2727	8.3495	112.1184	0.469	0.0000	0.0000	0
2021/10/06	R186	05/05/2022	8.64	Call	Bond Future	2,632.0400	2.6320	2,502.8800	2.5029	(4.907)	0	0	0
2021/10/06	R186	05/05/2022	8.64	Put	Bond Future	1,336.0200	1.3360	1,361.1300	1.3611	1.879	0	0	4,035
2021/10/06	R186	05/05/2022	7.88	Call	Bond Future	1,082.0800	1.0821	1,009.4500	1.0094	(6.712)	0	0	435
2021/10/06	R186	05/05/2022	7.88	Put	Bond Future	2,805.2000	2.8052	2,886.8400	2.8868	2.910	0	0	0
2021/10/06	R186	05/05/2022	8.30	Call	Bond Future	1,835.7500	1.8357	1,738.2100	1.7382	(5.313)	0	0	0
2021/10/06	R186	05/05/2022	8.30	Put	Bond Future	1,877.4100	1.8774	1,934.1400	1.9341	3.022	0	0	0
2021/10/06	R186	05/05/2022	8.31	Call	Bond Future	1,856.8800	1.8569	1,758.4600	1.7585	(5.300)	0	0	0
2021/10/06	R186	05/05/2022	8.31	Put	Bond Future	1,858.9000	1.8589	1,914.7500	1.9147	3.004	0	0	0
2021/10/06	R186	05/05/2022	6.73	Call	Bond Future	128.7500	0.1288	130.0200	0.1300	0.986	0	0	3,600
2021/10/06	R186	05/05/2022	6.73	Put	Bond Future	6,625.6000	6.6256	6,781.1400	6.7811	2.348	0	0	0
2021/10/06	R186	04/08/2022	8.15	Call	Bond Future	1,382.3500	1.3824	1,300.6900	1.3007	(5.907)	0	0	0
2021/10/06	R186	04/08/2022	8.15	Put	Bond Future	2,932.2000	2.9322	3,007.3500	3.0074	2.563	0	0	0
2021/10/06	R186	04/08/2022			Bond Future	8.5609	108.3017	8.6029	108.1449	0.490	0.0000	0.0000	0
2021/10/06	R186	04/08/2022	8.14	Call	Bond Future	1,366.6700	1.3667	1,285.1600	1.2852	(5.964)	0	0	0
2021/10/06	R186	04/08/2022	8.14	Put	Bond Future	2,954.5900	2.9546	3,029.8900	3.0299	2.549	0	0	0
2021/10/06	R186	04/08/2022	8.13	Call	Bond Future	1,351.1100	1.3511	1,269.7300	1.2697	(6.023)	0	0	0
2021/10/06	R186	04/08/2022	8.13	Put	Bond Future	2,977.1100	2.9771	3,052.5400	3.0525	2.534	0	0	0
2021/10/06	R197	04/11/2021			Bond Future	328.3078	328.3078	328.5593	328.5593	0.077	0.0000	0.0000	1,292
2021/10/06	R197	03/02/2022			Bond Future	323.8198	323.8198	324.0706	324.0706	0.077	0.0000	0.0000	0
2021/10/06	R197	05/05/2022			Bond Future	327.7079	327.7079	327.9591	327.9591	0.077	0.0000	0.0000	0
2021/10/06	R197	04/08/2022			Bond Future	323.3751	323.3751	323.6281	323.6281	0.078	0.0000	0.0000	0
2021/10/06	R202	04/11/2021			Bond Future	241.9360	241.9360	242.1779	242.1779	0.100	0.0000	0.0000	8,374
2021/10/06	R202	03/02/2022			Bond Future	240.3233	240.3233	240.5654	240.5654	0.101	0.0000	0.0000	0
2021/10/06	R202	05/05/2022			Bond Future	243.2087	243.2087	243.4517	243.4517	0.100	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
2021/10/06	R202	04/08/2022			Bond Future	241.7624	241.7624	242.0077	242.0077	0.101	0.0000	0.0000	0
2021/10/06	R209	04/11/2021	10.00	Call	Bond Future	25.3600	0.0254	40.8700	0.0409	61.159	0	0	0
2021/10/06	R209	04/11/2021	10.00	Put	Bond Future	4,387.3600	4.3874	3,839.2000	3.8392	(12.494)	0	0	3,100
2021/10/06	R209	04/11/2021	10.25	Put	Bond Future	3,016.4300	3.0164	2,498.1400	2.4981	(17.182)	0	0	9,250
2021/10/06	R209	04/11/2021	12.19	Call	Bond Future	7,205.8500	7.2059	7,766.3200	7.7663	7.778	0	0	0
2021/10/06	R209	04/11/2021	12.19	Put	Bond Future	5.1600	0.0052	1.9600	0.0020	(62.016)	0	0	0
2021/10/06	R209	04/11/2021	10.50	Call	Bond Future	405.1500	0.4052	542.3300	0.5423	33.859	0	0	0
2021/10/06	R209	04/11/2021	12.00	Call	Bond Future	6,320.7900	6.3208	6,877.3200	6.8773	8.805	0	0	0
2021/10/06	R209	04/11/2021	12.00	Put	Bond Future	12.2300	0.0122	5.0900	0.0051	(58.381)	0	0	9,000
2021/10/06	R209	04/11/2021	12.17	Call	Bond Future	7,113.3400	7.1133	7,673.5200	7.6735	7.875	0	0	0
2021/10/06	R209	04/11/2021			Bond Future	10.7626	68.0205	10.6602	68.5842	(0.952)	0.0000	0.0000	34,323
2021/10/06	R209	04/11/2021	9.50	Call	Bond Future	0.3300	0.0003	0.7900	0.0008	139.394	0	0	6,000
2021/10/06	R209	04/11/2021	9.50	Put	Bond Future	7,441.2400	7.4412	6,878.0300	6.8780	(7.569)	0	0	0
2021/10/06	R209	04/11/2021	10.25	Call	Bond Future	127.3800	0.1274	172.7600	0.1728	35.626	0	0	0
2021/10/06	R209	04/11/2021	12.18	Call	Bond Future	7,159.6100	7.1596	7,719.9400	7.7199	7.826	0	0	0
2021/10/06	R209	04/11/2021	12.18	Put	Bond Future	5.4000	0.0054	2.0600	0.0021	(61.852)	0	0	0
2021/10/06	R209	04/11/2021	10.50	Put	Bond Future	1,863.6500	1.8637	1,437.1600	1.4372	(22.885)	0	0	150
2021/10/06	R209	04/11/2021	12.17	Put	Bond Future	5.6600	0.0057	2.1700	0.0022	(61.661)	0	0	0
2021/10/06	R209	03/02/2022	11.03	Call	Bond Future	2,172.8100	2.1728	2,456.8600	2.4569	13.073	0	0	0
2021/10/06	R209	03/02/2022	11.03	Put	Bond Future	1,784.2400	1.7842	1,499.0200	1.4990	(15.986)	0	0	0
2021/10/06	R209	03/02/2022	11.02	Call	Bond Future	2,142.7600	2.1428	2,424.9800	2.4250	13.171	0	0	0
2021/10/06	R209	03/02/2022	11.02	Put	Bond Future	1,807.0700	1.8071	1,520.0200	1.5200	(15.885)	0	0	0
2021/10/06	R209	03/02/2022			Bond Future	10.9568	68.7801	10.8506	69.3494	(0.969)	0.0000	0.0000	0
2021/10/06	R209	03/02/2022	11.04	Call	Bond Future	2,203.0600	2.2031	2,488.7800	2.4888	12.969	0	0	0
2021/10/06	R209	03/02/2022	11.04	Put	Bond Future	1,761.6600	1.7617	1,478.1100	1.4781	(16.096)	0	0	0
2021/10/06	R209	05/05/2022	11.44	Call	Bond Future	3,332.8900	3.3329	3,639.3300	3.6393	9.194	0	0	0
2021/10/06	R209	05/05/2022	11.44	Put	Bond Future	1,859.9800	1.8600	1,591.0400	1.5910	(14.459)	0	0	0
2021/10/06	R209	05/05/2022	11.43	Call	Bond Future	3,301.2200	3.3012	3,606.5700	3.6066	9.250	0	0	0
2021/10/06	R209	05/05/2022	11.43	Put	Bond Future	1,878.6300	1.8786	1,608.6000	1.6086	(14.374)	0	0	0
2021/10/06	R209	05/05/2022			Bond Future	11.1518	66.4484	11.0418	67.0238	(0.987)	0.0000	0.0000	0
2021/10/06	R209	05/05/2022	11.45	Call	Bond Future	3,364.4900	3.3645	3,672.2000	3.6722	9.146	0	0	0
2021/10/06	R209	05/05/2022	11.45	Put	Bond Future	1,841.3100	1.8413	1,573.6400	1.5736	(14.537)	0	0	0
2021/10/06	R209	04/08/2022	10.58	Call	Bond Future	1,275.0100	1.2750	1,406.2200	1.4062	10.291	0	0	0
2021/10/06	R209	04/08/2022	10.58	Put	Bond Future	5,362.0400	5.3620	4,911.1400	4.9111	(8.409)	0	0	0
2021/10/06	R209	04/08/2022	10.57	Put	Bond Future	5,400.4100	5.4004	4,947.8300	4.9478	(8.380)	0	0	0
2021/10/06	R209	04/08/2022			Bond Future	11.3532	67.2146	11.2390	67.7967	(1.006)	0.0000	0.0000	0
2021/10/06	R209	04/08/2022	10.59	Call	Bond Future	1,291.9700	1.2920	1,424.8700	1.4249	10.287	0	0	0
2021/10/06	R209	04/08/2022	10.59	Put	Bond Future	5,323.8700	5.3239	4,874.6600	4.8747	(8.438)	0	0	0
2021/10/06	R209	04/08/2022	10.57	Call	Bond Future	1,258.1800	1.2582	1,387.7100	1.3877	10.295	0	0	0
2021/10/06	R210	04/11/2021			Bond Future	213.1916	213.1916	213.2465	213.2465	0.026	0.0000	0.0000	1,486
2021/10/06	R210	03/02/2022			Bond Future	215.6253	215.6253	215.6784	215.6784	0.025	0.0000	0.0000	0
2021/10/06	R210	05/05/2022			Bond Future	215.3564	215.3564	215.4086	215.4086	0.024	0.0000	0.0000	0
2021/10/06	R210	04/08/2022			Bond Future	218.0205	218.0205	218.0725	218.0725	0.024	0.0000	0.0000	0
2021/10/06	R212	04/11/2021			Bond Future	175.5022	175.5022	175.6216	175.6216	0.068	0.0000	0.0000	4,605

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
2021/10/06	R213	04/11/2021	11.09	Put	Bond Future	14.7300	0.0147	10.4000	0.0104	(29.396)	0	0	0
2021/10/06	R213	04/11/2021	11.10	Put	Bond Future	14.0400	0.0140	9.8900	0.0099	(29.558)	0	0	0
2021/10/06	R213	04/11/2021	11.11	Call	Bond Future	5,840.0500	5.8400	5,980.8400	5.9808	2.411	0	0	0
2021/10/06	R213	04/11/2021			Bond Future	9.9512	83.6883	9.9238	83.8331	(0.276)	0.0000	0.0000	10,061
2021/10/06	R213	04/11/2021	11.09	Call	Bond Future	5,745.4600	5.7455	5,885.9200	5.8859	2.445	0	0	0
2021/10/06	R213	04/11/2021	11.10	Call	Bond Future	5,792.7500	5.7927	5,933.3900	5.9334	2.428	0	0	0
2021/10/06	R213	04/11/2021	11.11	Put	Bond Future	13.3900	0.0134	9.3900	0.0094	(29.873)	0	0	0
2021/10/06	R213	03/02/2022	10.60	Put	Bond Future	1,067.5600	1.0676	981.3600	0.9814	(8.074)	0	0	430
2021/10/06	R213	03/02/2022	10.67	Call	Bond Future	3,467.5900	3.4676	3,529.8900	3.5299	1.797	0	0	0
2021/10/06	R213	03/02/2022	10.67	Put	Bond Future	971.6800	0.9717	888.5600	0.8886	(8.554)	0	0	220
2021/10/06	R213	03/02/2022	10.00	Call	Bond Future	1,452.7100	1.4527	1,494.0000	1.4940	2.842	0	0	0
2021/10/06	R213	03/02/2022	10.00	Put	Bond Future	2,333.1100	2.3331	2,228.9800	2.2290	(4.463)	0	0	430
2021/10/06	R213	03/02/2022	9.98	Call	Bond Future	1,406.9600	1.4070	1,445.9000	1.4459	2.768	0	0	0
2021/10/06	R213	03/02/2022	9.98	Put	Bond Future	2,390.9900	2.3910	2,284.5100	2.2845	(4.453)	0	0	0
2021/10/06	R213	03/02/2022	9.22	Put	Bond Future	5,316.4000	5.3164	5,170.6500	5.1707	(2.742)	0	0	0
2021/10/06	R213	03/02/2022	9.58	Put	Bond Future	3,756.8000	3.7568	3,615.1900	3.6152	(3.769)	0	0	200
2021/10/06	R213	03/02/2022	8.63	Call	Bond Future	45.7500	0.0458	55.3200	0.0553	20.918	0	0	200
2021/10/06	R213	03/02/2022	8.63	Put	Bond Future	8,429.4500	8.4295	8,293.6000	8.2936	(1.612)	0	0	0
2021/10/06	R213	03/02/2022	8.80	Call	Bond Future	76.0600	0.0761	90.1600	0.0902	18.538	0	0	102
2021/10/06	R213	03/02/2022	8.80	Put	Bond Future	7,482.4100	7.4824	7,351.0900	7.3511	(1.755)	0	0	0
2021/10/06	R213	03/02/2022			Bond Future	10.1712	84.6230	10.1428	84.7684	(0.280)	0.0000	0.0000	0
2021/10/06	R213	03/02/2022	10.25	Call	Bond Future	2,095.6900	2.0957	2,150.7600	2.1508	2.628	0	0	0
2021/10/06	R213	03/02/2022	10.25	Put	Bond Future	1,694.8400	1.6948	1,604.4900	1.6045	(5.331)	0	0	102
2021/10/06	R213	03/02/2022	10.60	Call	Bond Future	3,219.2100	3.2192	3,278.4300	3.2784	1.840	0	0	0
2021/10/06	R213	03/02/2022	10.15	Call	Bond Future	1,823.3200	1.8233	1,872.7600	1.8728	2.712	0	0	0
2021/10/06	R213	03/02/2022	10.15	Put	Bond Future	1,931.8600	1.9319	1,835.8800	1.8359	(4.968)	0	0	200
2021/10/06	R213	03/02/2022	10.17	Call	Bond Future	1,876.3000	1.8763	1,926.8100	1.9268	2.692	0	0	0
2021/10/06	R213	03/02/2022	10.17	Put	Bond Future	1,882.6300	1.8826	1,787.7200	1.7877	(5.041)	0	0	220
2021/10/06	R213	03/02/2022	9.96	Call	Bond Future	1,362.0600	1.3621	1,398.6800	1.3987	2.689	0	0	0
2021/10/06	R213	03/02/2022	9.96	Put	Bond Future	2,449.8800	2.4499	2,341.0800	2.3411	(4.441)	0	0	0
2021/10/06	R213	03/02/2022	9.97	Call	Bond Future	1,384.5000	1.3845	1,422.0900	1.4221	2.715	0	0	0
2021/10/06	R213	03/02/2022	9.97	Put	Bond Future	2,420.4000	2.4204	2,312.5700	2.3126	(4.455)	0	0	0
2021/10/06	R213	03/02/2022	9.22	Call	Bond Future	267.1400	0.2671	266.8100	0.2668	(0.124)	0	0	430
2021/10/06	R213	03/02/2022	9.58	Call	Bond Future	664.5300	0.6645	668.3400	0.6683	0.573	0	0	0
2021/10/06	R213	03/02/2022	9.76	Call	Bond Future	960.5400	0.9605	974.7900	0.9748	1.484	0	0	0
2021/10/06	R213	03/02/2022	9.76	Put	Bond Future	3,095.6200	3.0956	2,964.4500	2.9644	(4.237)	0	0	102
2021/10/06	R213	03/02/2022	9.15	Call	Bond Future	216.7900	0.2168	225.3600	0.2254	3.953	0	0	220
2021/10/06	R213	03/02/2022	9.15	Put	Bond Future	5,653.3000	5.6533	5,516.4500	5.5164	(2.421)	0	0	0
2021/10/06	R213	05/05/2022	10.63	Call	Bond Future	3,122.3500	3.1224	3,110.9100	3.1109	(0.366)	0	0	0
2021/10/06	R213	05/05/2022	10.65	Put	Bond Future	1,895.7400	1.8957	1,736.6700	1.7367	(8.391)	0	0	0
2021/10/06	R213	05/05/2022			Bond Future	10.3871	82.0871	10.3576	82.2335	(0.285)	0.0000	0.0000	0
2021/10/06	R213	05/05/2022	10.63	Put	Bond Future	1,931.7500	1.9318	1,773.8300	1.7738	(8.175)	0	0	0
2021/10/06	R213	05/05/2022	10.64	Call	Bond Future	3,152.8100	3.1528	3,140.7800	3.1408	(0.382)	0	0	0
2021/10/06	R213	05/05/2022	10.64	Put	Bond Future	1,913.6700	1.9137	1,755.1600	1.7552	(8.283)	0	0	0
2021/10/06	R213	05/05/2022	10.65	Call	Bond Future	3,183.3700	3.1834	3,170.7800	3.1708	(0.395)	0	0	0
2021/10/06	R213	04/08/2022	9.88	Call	Bond Future	1,289.5600	1.2896	1,310.7200	1.3107	1.641	0	0	0
2021/10/06	R213	04/08/2022	9.89	Call	Bond Future	1,305.9000	1.3059	1,327.6400	1.3276	1.665	0	0	0
2021/10/06	R213	04/08/2022	9.90	Put	Bond Future	4,852.5800	4.8526	4,726.9700	4.7270	(2.589)	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
2021/10/06	R213	04/08/2022			Bond Future	10.6164		83.0368	10.5856	83.1847	(0.290)	0.0000	0.0000	0
2021/10/06	R213	04/08/2022	9.88	Put	Bond Future	4,921.1500		4.9212	4,794.3800	4.7944	(2.576)	0	0	0
2021/10/06	R213	04/08/2022	9.89	Put	Bond Future	4,886.7800		4.8868	4,760.5900	4.7606	(2.582)	0	0	0
2021/10/06	R213	04/08/2022	9.90	Call	Bond Future	1,322.3800		1.3224	1,344.7000	1.3447	1.688	0	0	0
2021/10/06	R214	04/11/2021	12.46	Call	Bond Future	6,623.0400		6.6230	7,242.5800	7.2426	9.354	0	0	0
2021/10/06	R214	04/11/2021	12.46	Put	Bond Future	11.8600		0.0119	4.3000	0.0043	(63.744)	0	0	0
2021/10/06	R214	04/11/2021	12.47	Call	Bond Future	6,668.8100		6.6688	7,288.6200	7.2886	9.294	0	0	0
2021/10/06	R214	04/11/2021			Bond Future	11.1530		64.6488	11.0404	65.2759	(1.010)	0.0000	0.0000	17,781
2021/10/06	R214	04/11/2021	12.47	Put	Bond Future	11.4000		0.0114	4.1100	0.0041	(63.947)	0	0	0
2021/10/06	R214	04/11/2021	12.48	Call	Bond Future	6,714.5300		6.7145	7,334.6000	7.3346	9.235	0	0	0
2021/10/06	R214	04/11/2021	12.48	Put	Bond Future	10.9600		0.0110	3.9300	0.0039	(64.142)	0	0	0
2021/10/06	R214	03/02/2022	11.39	Put	Bond Future	1,926.0000		1.9260	1,586.5500	1.5866	(17.625)	0	0	0
2021/10/06	R214	03/02/2022	11.40	Put	Bond Future	1,902.6500		1.9026	1,564.8800	1.5649	(17.753)	0	0	0
2021/10/06	R214	03/02/2022	11.41	Call	Bond Future	2,206.6900		2.2067	2,504.2700	2.5043	13.485	0	0	0
2021/10/06	R214	03/02/2022			Bond Future	11.3488		65.3708	11.2318	66.0042	(1.031)	0.0000	0.0000	0
2021/10/06	R214	03/02/2022	11.39	Call	Bond Future	2,146.6000		2.1466	2,440.5300	2.4405	13.693	0	0	0
2021/10/06	R214	03/02/2022	11.40	Call	Bond Future	2,176.6300		2.1766	2,472.2400	2.4722	13.581	0	0	0
2021/10/06	R214	03/02/2022	11.41	Put	Bond Future	1,879.4000		1.8794	1,543.6000	1.5436	(17.867)	0	0	0
2021/10/06	R214	05/05/2022	11.73	Put	Bond Future	2,119.9200		2.1199	1,789.8400	1.7898	(15.570)	0	0	0
2021/10/06	R214	05/05/2022	11.74	Put	Bond Future	2,099.9200		2.0999	1,770.8200	1.7708	(15.672)	0	0	0
2021/10/06	R214	05/05/2022	11.75	Call	Bond Future	3,170.9100		3.1709	3,483.4500	3.4835	9.856	0	0	0
2021/10/06	R214	05/05/2022			Bond Future	11.5386		62.8607	11.4172	63.5010	(1.052)	0.0000	0.0000	0
2021/10/06	R214	05/05/2022	11.73	Call	Bond Future	3,109.0400		3.1090	3,419.2600	3.4193	9.978	0	0	0
2021/10/06	R214	05/05/2022	11.74	Call	Bond Future	3,140.0100		3.1400	3,451.2100	3.4512	9.911	0	0	0
2021/10/06	R214	05/05/2022	11.75	Put	Bond Future	2,079.9200		2.0799	1,752.1600	1.7522	(15.758)	0	0	0
2021/10/06	R214	04/08/2022	10.98	Put	Bond Future	5,349.1800		5.3492	4,847.2500	4.8473	(9.383)	0	0	0
2021/10/06	R214	04/08/2022	10.99	Call	Bond Future	1,308.3700		1.3084	1,455.9200	1.4559	11.277	0	0	0
2021/10/06	R214	04/08/2022			Bond Future	11.7371		63.5844	11.6110	64.2322	(1.075)	0.0000	0.0000	0
2021/10/06	R214	04/08/2022	10.97	Call	Bond Future	1,273.8400		1.2738	1,417.8600	1.4179	11.306	0	0	0
2021/10/06	R214	04/08/2022	10.97	Put	Bond Future	5,388.5000		5.3885	4,884.7100	4.8847	(9.349)	0	0	0
2021/10/06	R214	04/08/2022	10.98	Call	Bond Future	1,290.9400		1.2909	1,436.8200	1.4368	11.300	0	0	0
2021/10/06	R214	04/08/2022	10.99	Put	Bond Future	5,310.2700		5.3103	4,810.0100	4.8100	(9.421)	0	0	0
2021/10/06	R248	04/11/2021	10.20	Put	Bond Future	6,859.0300		6.8590	6,146.0900	6.1461	(10.394)	0	0	0
2021/10/06	R248	04/11/2021	12.85	Call	Bond Future	10,687.0300		10.6870	11,406.0700	11.4061	6.728	0	0	0
2021/10/06	R248	04/11/2021	12.85	Put	Bond Future	5.1300		0.0051	2.0400	0.0020	(60.234)	0	0	0
2021/10/06	R248	04/11/2021	10.80	Call	Bond Future	417.9000		0.4179	561.5900	0.5616	34.384	0	0	1,050
2021/10/06	R248	04/11/2021	10.80	Put	Bond Future	2,653.9400		2.6539	2,075.5000	2.0755	(21.796)	0	0	0
2021/10/06	R248	04/11/2021			Bond Future	11.1125		81.6402	11.0099	82.3623	(0.923)	0.0000	0.0000	168,101
2021/10/06	R248	04/11/2021	9.60	Call	Bond Future	0.0500		0.0001	0.1800	0.0002	260.000	0	0	0
2021/10/06	R248	04/11/2021	9.60	Put	Bond Future	11,924.8500		11.9248	11,202.8500	11.2029	(6.055)	0	0	0
2021/10/06	R248	04/11/2021	10.20	Call	Bond Future	10.6800		0.0107	19.8700	0.0199	86.049	0	0	1,050
2021/10/06	R248	04/11/2021	10.30	Call	Bond Future	22.7700		0.0228	38.8100	0.0388	70.444	0	0	0
2021/10/06	R248	04/11/2021	10.30	Put	Bond Future	6,071.6700		6.0717	5,365.5800	5.3656	(11.629)	0	0	0
2021/10/06	R248	04/11/2021	12.83	Call	Bond Future	10,579.3900		10.5794	11,298.0700	11.2981	6.793	0	0	0
2021/10/06	R248	04/11/2021	12.83	Put	Bond Future	5.6300		0.0056	2.1800	0.0022	(61.279)	0	0	0
2021/10/06	R248	04/11/2021	12.84	Call	Bond Future	10,633.2500		10.6333	11,352.1100	11.3521	6.760	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
2021/10/06	R248	04/11/2021	12.84	Put	Bond Future	5.3800	0.0054	2.1100	0.0021	(60.781)	0	0	0
2021/10/06	R248	03/02/2022	11.47	Call	Bond Future	3,125.1900	3.1252	3,474.9700	3.4750	11.192	0	0	0
2021/10/06	R248	03/02/2022	11.48	Call	Bond Future	3,165.6900	3.1657	3,517.5300	3.5175	11.114	0	0	0
2021/10/06	R248	03/02/2022	11.49	Put	Bond Future	1,985.0000	1.9850	1,609.6300	1.6096	(18.910)	0	0	0
2021/10/06	R248	03/02/2022	10.90	Call	Bond Future	1,258.8200	1.2588	1,457.7500	1.4578	15.803	0	0	900
2021/10/06	R248	03/02/2022	10.90	Put	Bond Future	4,103.9700	4.1040	3,573.6500	3.5737	(12.922)	0	0	0
2021/10/06	R248	03/02/2022	10.20	Put	Bond Future	8,384.8000	8.3848	7,707.4300	7.7074	(8.079)	0	0	0
2021/10/06	R248	03/02/2022	10.40	Call	Bond Future	383.7900	0.3838	458.5600	0.4586	19.482	0	0	100
2021/10/06	R248	03/02/2022	10.50	Call	Bond Future	504.7800	0.5048	599.7600	0.5998	18.816	0	0	0
2021/10/06	R248	03/02/2022	10.50	Put	Bond Future	6,325.0400	6.3250	5,690.7700	5.6908	(10.028)	0	0	0
2021/10/06	R248	03/02/2022	9.80	Call	Bond Future	55.3100	0.0553	87.5100	0.0875	58.217	0	0	0
2021/10/06	R248	03/02/2022	9.80	Put	Bond Future	11,556.1200	11.5561	10,859.0700	10.8591	(6.032)	0	0	0
2021/10/06	R248	03/02/2022	10.00	Call	Bond Future	101.0400	0.1010	153.5200	0.1535	51.940	0	0	1,300
2021/10/06	R248	03/02/2022	10.00	Put	Bond Future	9,913.5100	9.9135	9,236.7400	9.2367	(6.827)	0	0	0
2021/10/06	R248	03/02/2022			Bond Future	11.3071	82.5519	11.2004	83.2812	(0.945)	0.0000	0.0000	3,950
2021/10/06	R248	03/02/2022	11.47	Put	Bond Future	2,035.7500	2.0357	1,656.2800	1.6563	(18.640)	0	0	0
2021/10/06	R248	03/02/2022	11.48	Put	Bond Future	2,010.2200	2.0102	1,632.8100	1.6328	(18.775)	0	0	0
2021/10/06	R248	03/02/2022	11.49	Call	Bond Future	3,206.3900	3.2064	3,560.2700	3.5603	11.037	0	0	0
2021/10/06	R248	03/02/2022	10.70	Call	Bond Future	829.3500	0.8294	965.9700	0.9660	16.473	0	0	1,300
2021/10/06	R248	03/02/2022	10.70	Put	Bond Future	5,138.8700	5.1389	4,546.2400	4.5462	(11.532)	0	0	0
2021/10/06	R248	03/02/2022	11.00	Call	Bond Future	1,514.7900	1.5148	1,750.2400	1.7502	15.543	0	0	100
2021/10/06	R248	03/02/2022	11.00	Put	Bond Future	3,644.5900	3.6446	3,150.7900	3.1508	(13.549)	0	0	0
2021/10/06	R248	03/02/2022	10.20	Call	Bond Future	207.3700	0.2074	259.2500	0.2593	25.018	0	0	900
2021/10/06	R248	03/02/2022	10.40	Put	Bond Future	6,977.3900	6.9774	6,322.9100	6.3229	(9.380)	0	0	0
2021/10/06	R248	05/05/2022	11.79	Call	Bond Future	4,252.5400	4.2525	4,607.7700	4.6078	8.353	0	0	0
2021/10/06	R248	05/05/2022	11.79	Put	Bond Future	2,358.6800	2.3587	1,976.7400	1.9767	(16.193)	0	0	0
2021/10/06	R248	05/05/2022	11.80	Call	Bond Future	4,293.5000	4.2935	4,650.4500	4.6505	8.314	0	0	0
2021/10/06	R248	05/05/2022			Bond Future	11.4958	79.1089	11.3847	79.8460	(0.967)	0.0000	0.0000	0
2021/10/06	R248	05/05/2022	11.80	Put	Bond Future	2,336.7300	2.3367	1,956.5100	1.9565	(16.271)	0	0	0
2021/10/06	R248	05/05/2022	11.81	Call	Bond Future	4,334.5800	4.3346	4,693.2600	4.6933	8.275	0	0	0
2021/10/06	R248	05/05/2022	11.81	Put	Bond Future	2,314.9800	2.3150	1,936.4900	1.9365	(16.350)	0	0	0
2021/10/06	R248	04/08/2022	10.98	Call	Bond Future	1,650.8100	1.6508	1,817.9400	1.8179	10.124	0	0	0
2021/10/06	R248	04/08/2022	10.98	Put	Bond Future	6,457.9200	6.4579	5,879.2200	5.8792	(8.961)	0	0	0
2021/10/06	R248	04/08/2022	10.99	Call	Bond Future	1,672.8500	1.6728	1,841.6500	1.8416	10.091	0	0	0
2021/10/06	R248	04/08/2022	10.99	Put	Bond Future	6,408.9500	6.4089	5,831.9200	5.8319	(9.004)	0	0	0
2021/10/06	R248	04/08/2022			Bond Future	11.6936	80.0199	11.5777	80.7657	(0.991)	0.0000	0.0000	0
2021/10/06	R248	04/08/2022	11.00	Call	Bond Future	1,694.8000	1.6948	1,865.8200	1.8658	10.091	0	0	0
2021/10/06	R248	04/08/2022	11.00	Put	Bond Future	6,359.9900	6.3600	5,785.1800	5.7852	(9.038)	0	0	0

**Total**

**1170812**