



Johannesburg
Stock Exchange

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

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

www.jse.co.za

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

INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 11/10/2021 TO 11/10/2021

Deal Date	Contract Details	Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2021/10/11	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/10/11	0908	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/10/11	0957	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/10/11	0986	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/10/11	1386	28/02/2031		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/10/11	1409	28/02/2041		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/10/11	2025	04/11/2021		Bond Future	155.3250	155.3250	155.3212	155.3212	(0.002)	0.0000	0.0000	5,460
2021/10/11	2025	03/02/2022		Bond Future	155.5115	155.5115	155.5071	155.5071	(0.003)	0.0000	0.0000	509
2021/10/11	2025	05/05/2022		Bond Future	157.3765	157.3765	157.3716	157.3716	(0.003)	0.0000	0.0000	0
2021/10/11	2025	04/08/2022		Bond Future	157.7039	157.7039	157.6987	157.6987	(0.003)	0.0000	0.0000	0
2021/10/11	2029	04/11/2021		Bond Future	114.5357	114.5357	114.4147	114.4147	(0.106)	0.0000	0.0000	2,964
2021/10/11	2029	03/02/2022		Bond Future	115.8411	115.8411	115.7182	115.7182	(0.106)	0.0000	0.0000	1,844
2021/10/11	2029	05/05/2022		Bond Future	116.0306	116.0306	115.9060	115.9060	(0.107)	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 Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2021/10/11	2029	04/08/2022			Bond Future	117.4651	117.4651	117.3389	117.3389	(0.108)	0.0000	0.0000	0
2021/10/11	2030	04/11/2021	8.27	Call	Bond Future	0.2200	0.0002	0.0500	0.0001	(77.273)	0	0	300
2021/10/11	2030	04/11/2021	8.27	Put	Bond Future	7,188.9800	7.1890	7,496.8300	7.4968	4.282	0	0	0
2021/10/11	2030	04/11/2021	8.77	Put	Bond Future	4,347.4600	4.3475	4,645.5000	4.6455	6.855	0	0	0
2021/10/11	2030	04/11/2021	11.44	Put	Bond Future	0.1500	0.0002	0.1000	0.0001	(33.333)	0	0	300
2021/10/11	2030	04/11/2021	10.60	Call	Bond Future	5,285.1300	5.2851	4,976.1000	4.9761	(5.847)	0	0	0
2021/10/11	2030	04/11/2021	10.60	Put	Bond Future	16.5900	0.0166	15.5800	0.0156	(6.088)	0	0	0
2021/10/11	2030	04/11/2021	11.26	Call	Bond Future	8,423.8600	8.4239	8,115.7100	8.1157	(3.658)	0	0	0
2021/10/11	2030	04/11/2021	9.35	Call	Bond Future	434.0500	0.4341	305.6900	0.3057	(29.573)	0	0	0
2021/10/11	2030	04/11/2021	9.35	Put	Bond Future	1,579.1700	1.5792	1,758.8300	1.7588	11.377	0	0	9,100
2021/10/11	2030	04/11/2021	10.59	Put	Bond Future	17.4300	0.0174	16.4300	0.0164	(5.737)	0	0	0
2021/10/11	2030	04/11/2021	9.20	Call	Bond Future	228.4200	0.2284	146.3100	0.1463	(35.947)	0	0	29
2021/10/11	2030	04/11/2021	9.30	Put	Bond Future	1,769.6700	1.7697	1,965.3900	1.9654	11.060	0	0	0
2021/10/11	2030	04/11/2021			Bond Future	9.5648	93.3984	9.6232	93.0904	0.610	0.0000	0.0000	93,015
2021/10/11	2030	04/11/2021	8.75	Call	Bond Future	15.1500	0.0151	6.3900	0.0064	(57.822)	0	0	3,250
2021/10/11	2030	04/11/2021	8.75	Put	Bond Future	4,457.3700	4.4574	4,756.6300	4.7566	6.714	0	0	0
2021/10/11	2030	04/11/2021	8.77	Call	Bond Future	17.5400	0.0175	7.5600	0.0076	(56.899)	0	0	300
2021/10/11	2030	04/11/2021	11.44	Call	Bond Future	9,257.7700	9.2578	8,949.7000	8.9497	(3.328)	0	0	0
2021/10/11	2030	04/11/2021	10.61	Call	Bond Future	5,333.2800	5.3333	5,024.2600	5.0243	(5.794)	0	0	0
2021/10/11	2030	04/11/2021	10.61	Put	Bond Future	15.7800	0.0158	14.7800	0.0148	(6.337)	0	0	0
2021/10/11	2030	04/11/2021	11.26	Put	Bond Future	0.4500	0.0005	0.3200	0.0003	(28.889)	0	0	29
2021/10/11	2030	04/11/2021	9.90	Call	Bond Future	2,058.1800	2.0582	1,781.6500	1.7816	(13.436)	0	0	29
2021/10/11	2030	04/11/2021	9.90	Put	Bond Future	307.8900	0.3079	339.3800	0.3394	10.228	0	0	0
2021/10/11	2030	04/11/2021	10.59	Call	Bond Future	5,236.9800	5.2370	4,927.9600	4.9280	(5.901)	0	0	0
2021/10/11	2030	04/11/2021	9.20	Put	Bond Future	2,184.0100	2.1840	2,409.9200	2.4099	10.344	0	0	0
2021/10/11	2030	04/11/2021	9.25	Call	Bond Future	287.4500	0.2875	190.5700	0.1906	(33.703)	0	0	0
2021/10/11	2030	04/11/2021	9.25	Put	Bond Future	1,971.8800	1.9719	2,183.0200	2.1830	10.708	0	0	5,000
2021/10/11	2030	04/11/2021	9.30	Call	Bond Future	355.4000	0.3554	243.1000	0.2431	(31.598)	0	0	0
2021/10/11	2030	03/02/2022	9.45	Call	Bond Future	1,100.4100	1.1004	970.0800	0.9701	(11.844)	0	0	0
2021/10/11	2030	03/02/2022	9.45	Put	Bond Future	2,839.0000	2.8390	3,020.4100	3.0204	6.390	0	0	0
2021/10/11	2030	03/02/2022	9.35	Call	Bond Future	915.1800	0.9152	799.4600	0.7995	(12.645)	0	0	0
2021/10/11	2030	03/02/2022	9.35	Put	Bond Future	3,178.6600	3.1787	3,374.6800	3.3747	6.167	0	0	101
2021/10/11	2030	03/02/2022	8.39	Call	Bond Future	88.9100	0.0889	69.4600	0.0695	(21.876)	0	0	101
2021/10/11	2030	03/02/2022	8.39	Put	Bond Future	7,590.9400	7.5909	7,883.2300	7.8832	3.851	0	0	0
2021/10/11	2030	03/02/2022	8.85	Call	Bond Future	293.6700	0.2937	242.3100	0.2423	(17.489)	0	0	1,000
2021/10/11	2030	03/02/2022	8.85	Put	Bond Future	5,239.6900	5.2397	5,500.0700	5.5001	4.969	0	0	0
2021/10/11	2030	03/02/2022			Bond Future	9.7865	90.4358	9.8477	90.1241	0.626	0.0000	0.0000	5,855
2021/10/11	2030	03/02/2022	10.85	Call	Bond Future	5,645.1800	5.6452	5,365.4500	5.3654	(4.955)	0	0	0
2021/10/11	2030	03/02/2022	10.85	Put	Bond Future	421.0200	0.4210	453.0300	0.4530	7.603	0	0	1,000
2021/10/11	2030	03/02/2022	9.60	Call	Bond Future	1,415.4500	1.4154	1,263.2000	1.2632	(10.756)	0	0	1,000
2021/10/11	2030	03/02/2022	9.60	Put	Bond Future	2,373.8400	2.3738	2,533.3300	2.5333	6.719	0	0	0
2021/10/11	2030	03/02/2022	9.78	Call	Bond Future	1,855.0200	1.8550	1,677.1000	1.6771	(9.591)	0	0	0
2021/10/11	2030	03/02/2022	9.78	Put	Bond Future	1,888.3100	1.8883	2,022.1300	2.0221	7.087	0	0	101
2021/10/11	2030	03/02/2022	9.43	Call	Bond Future	1,061.6000	1.0616	934.2100	0.9342	(12.000)	0	0	0
2021/10/11	2030	03/02/2022	9.43	Put	Bond Future	2,904.8600	2.9049	3,089.2100	3.0892	6.346	0	0	0
2021/10/11	2030	03/02/2022	9.44	Call	Bond Future	1,080.8000	1.0808	951.9400	0.9519	(11.923)	0	0	0
2021/10/11	2030	03/02/2022	9.44	Put	Bond Future	2,871.7100	2.8717	3,054.5900	3.0546	6.368	0	0	0

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2021/10/11	2030	05/05/2022	10.21	Call	Bond Future	2,903.6900	2.9037	2,707.9600	2.7080	(6.741)	0	0	0
2021/10/11	2030	05/05/2022	10.21	Put	Bond Future	1,950.0200	1.9500	2,069.9900	2.0700	6.152	0	0	0
2021/10/11	2030	05/05/2022	9.95	Call	Bond Future	2,211.0700	2.2111	2,042.3800	2.0424	(7.629)	0	0	0
2021/10/11	2030	05/05/2022	8.47	Call	Bond Future	215.7400	0.2157	184.0000	0.1840	(14.712)	0	0	1,073
2021/10/11	2030	05/05/2022	8.81	Put	Bond Future	6,594.2400	6.5942	6,857.8500	6.8578	3.998	0	0	0
2021/10/11	2030	05/05/2022	8.89	Put	Bond Future	6,223.9600	6.2240	6,481.7400	6.4817	4.142	0	0	0
2021/10/11	2030	05/05/2022	8.14	Call	Bond Future	111.7500	0.1118	93.4400	0.0934	(16.385)	0	0	1,800
2021/10/11	2030	05/05/2022	8.14	Put	Bond Future	9,988.8900	9.9889	10,286.2800	10.2863	2.977	0	0	0
2021/10/11	2030	05/05/2022			Bond Future	10.0150	91.4995	10.0793	91.1838	0.641	0.0000	0.0000	0
2021/10/11	2030	05/05/2022	10.20	Call	Bond Future	2,875.4100	2.8754	2,680.6800	2.6807	(6.772)	0	0	0
2021/10/11	2030	05/05/2022	10.20	Put	Bond Future	1,970.3400	1.9703	2,091.3100	2.0913	6.140	0	0	200
2021/10/11	2030	05/05/2022	11.04	Call	Bond Future	5,714.0900	5.7141	5,454.0300	5.4540	(4.551)	0	0	0
2021/10/11	2030	05/05/2022	11.04	Put	Bond Future	843.1400	0.8431	898.7800	0.8988	6.599	0	0	1,800
2021/10/11	2030	05/05/2022	9.35	Call	Bond Future	998.3100	0.9983	896.1300	0.8961	(10.235)	0	0	0
2021/10/11	2030	05/05/2022	9.35	Put	Bond Future	4,352.1800	4.3522	4,565.7000	4.5657	4.906	0	0	1,073
2021/10/11	2030	05/05/2022	9.95	Put	Bond Future	2,532.2200	2.5322	2,679.2300	2.6792	5.806	0	0	1,073
2021/10/11	2030	05/05/2022	10.19	Call	Bond Future	2,847.2700	2.8473	2,653.5300	2.6535	(6.804)	0	0	0
2021/10/11	2030	05/05/2022	10.19	Put	Bond Future	1,990.8300	1.9908	2,112.7900	2.1128	6.126	0	0	0
2021/10/11	2030	05/05/2022	8.47	Put	Bond Future	8,257.6600	8.2577	8,541.6200	8.5416	3.439	0	0	0
2021/10/11	2030	05/05/2022	8.81	Call	Bond Future	398.4800	0.3985	346.3900	0.3464	(13.072)	0	0	200
2021/10/11	2030	05/05/2022	8.89	Call	Bond Future	456.1300	0.4561	398.2100	0.3982	(12.698)	0	0	1,800
2021/10/11	2030	05/05/2022	7.73	Call	Bond Future	43.8100	0.0438	35.6200	0.0356	(18.694)	0	0	200
2021/10/11	2030	05/05/2022	7.73	Put	Bond Future	12,262.2800	12.2623	12,569.7900	12.5698	2.508	0	0	0
2021/10/11	2030	04/08/2022	9.56	Call	Bond Future	1,287.8600	1.2879	1,177.9900	1.1780	(8.531)	0	0	0
2021/10/11	2030	04/08/2022	9.56	Put	Bond Future	4,700.5100	4.7005	4,910.4000	4.9104	4.465	0	0	0
2021/10/11	2030	04/08/2022	10.95	Call	Bond Future	4,741.4100	4.7414	4,511.3200	4.5113	(4.853)	0	0	0
2021/10/11	2030	04/08/2022	10.95	Put	Bond Future	1,552.9800	1.5530	1,642.6500	1.6426	5.774	0	0	800
2021/10/11	2030	04/08/2022			Bond Future	10.2621	88.5560	10.3296	88.2362	0.658	0.0000	0.0000	0
2021/10/11	2030	04/08/2022	9.55	Call	Bond Future	1,271.4300	1.2714	1,162.4900	1.1625	(8.568)	0	0	0
2021/10/11	2030	04/08/2022	9.55	Put	Bond Future	4,733.8900	4.7339	4,944.7100	4.9447	4.453	0	0	0
2021/10/11	2030	04/08/2022	8.30	Call	Bond Future	199.8200	0.1998	173.6000	0.1736	(13.122)	0	0	800
2021/10/11	2030	04/08/2022	8.30	Put	Bond Future	10,167.4600	10.1675	10,461.0000	10.4610	2.887	0	0	0
2021/10/11	2030	04/08/2022	9.05	Call	Bond Future	641.4500	0.6414	574.6900	0.5747	(10.408)	0	0	800
2021/10/11	2030	04/08/2022	9.05	Put	Bond Future	6,638.6500	6.6387	6,891.6500	6.8916	3.811	0	0	0
2021/10/11	2030	04/08/2022	9.54	Call	Bond Future	1,255.1300	1.2551	1,147.1300	1.1471	(8.605)	0	0	0
2021/10/11	2030	04/08/2022	9.54	Put	Bond Future	4,767.4300	4.7674	4,979.1900	4.9792	4.442	0	0	0
2021/10/11	2032	04/11/2021	9.83	Call	Bond Future	228.3800	0.2284	151.1100	0.1511	(33.834)	0	0	700
2021/10/11	2032	04/11/2021	11.69	Call	Bond Future	8,167.2100	8.1672	7,888.2100	7.8882	(3.416)	0	0	0
2021/10/11	2032	04/11/2021	11.70	Call	Bond Future	8,217.8300	8.2178	7,938.8400	7.9388	(3.395)	0	0	0
2021/10/11	2032	04/11/2021	11.71	Put	Bond Future	1.1100	0.0011	0.7900	0.0008	(28.829)	0	0	0
2021/10/11	2032	04/11/2021			Bond Future	10.1840	88.6641	10.2323	88.3854	0.473	0.0000	0.0000	128,068
2021/10/11	2032	04/11/2021	9.33	Call	Bond Future	8.2100	0.0082	3.3400	0.0033	(59.318)	0	0	700
2021/10/11	2032	04/11/2021	9.33	Put	Bond Future	5,147.2400	5.1472	5,421.0200	5.4210	5.319	0	0	0
2021/10/11	2032	04/11/2021	9.83	Put	Bond Future	2,311.3200	2.3113	2,512.7000	2.5127	8.713	0	0	0
2021/10/11	2032	04/11/2021	11.69	Put	Bond Future	1.2500	0.0013	0.9000	0.0009	(28.000)	0	0	0
2021/10/11	2032	04/11/2021	11.70	Put	Bond Future	1.1800	0.0012	0.8400	0.0008	(28.814)	0	0	0
2021/10/11	2032	04/11/2021	11.71	Call	Bond Future	8,268.4100	8.2684	7,989.4400	7.9894	(3.374)	0	0	0

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2021/10/11	2032	04/11/2021	12.81	Call	Bond Future	13,578.4500	13.5785	13,299.8000	13.2998	(2.052)	0	0	0
2021/10/11	2032	04/11/2021	12.81	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	700
2021/10/11	2032	03/02/2022	11.13	Call	Bond Future	4,684.1900	4.6842	4,445.3600	4.4454	(5.099)	0	0	0
2021/10/11	2032	03/02/2022	11.13	Put	Bond Future	729.9900	0.7300	773.2400	0.7732	5.925	0	0	210
2021/10/11	2032	03/02/2022	10.65	Call	Bond Future	2,807.5200	2.8075	2,611.0400	2.6110	(6.998)	0	0	0
2021/10/11	2032	03/02/2022	10.65	Put	Bond Future	1,436.1100	1.4361	1,521.7100	1.5217	5.961	0	0	1,050
2021/10/11	2032	03/02/2022	10.66	Call	Bond Future	2,842.2000	2.8422	2,644.6200	2.6446	(6.952)	0	0	0
2021/10/11	2032	03/02/2022	10.66	Put	Bond Future	1,415.8800	1.4159	1,500.3800	1.5004	5.968	0	0	97
2021/10/11	2032	03/02/2022	10.45	Put	Bond Future	1,891.3600	1.8914	2,000.7100	2.0007	5.782	0	0	198
2021/10/11	2032	03/02/2022	10.53	Call	Bond Future	2,405.5900	2.4056	2,222.9900	2.2230	(7.591)	0	0	0
2021/10/11	2032	03/02/2022	10.53	Put	Bond Future	1,696.8300	1.6968	1,796.3100	1.7963	5.863	0	0	210
2021/10/11	2032	03/02/2022	10.35	Put	Bond Future	2,158.8300	2.1588	2,281.1000	2.2811	5.664	0	0	400
2021/10/11	2032	03/02/2022	10.42	Call	Bond Future	2,063.9800	2.0640	1,895.0600	1.8951	(8.184)	0	0	0
2021/10/11	2032	03/02/2022	10.42	Put	Bond Future	1,968.7500	1.9688	2,081.9100	2.0819	5.748	0	0	0
2021/10/11	2032	03/02/2022	10.43	Call	Bond Future	2,093.9400	2.0939	1,923.7400	1.9237	(8.128)	0	0	0
2021/10/11	2032	03/02/2022	10.43	Put	Bond Future	1,942.6900	1.9427	2,054.5700	2.0546	5.759	0	0	0
2021/10/11	2032	03/02/2022	9.81	Call	Bond Future	650.7000	0.6507	567.1000	0.5671	(12.848)	0	0	0
2021/10/11	2032	03/02/2022	9.81	Put	Bond Future	4,066.5500	4.0665	4,265.0300	4.2650	4.881	0	0	198
2021/10/11	2032	03/02/2022	9.90	Put	Bond Future	3,690.0100	3.6900	3,875.7800	3.8758	5.034	0	0	900
2021/10/11	2032	03/02/2022	9.58	Call	Bond Future	349.4400	0.3494	295.6400	0.2956	(15.396)	0	0	400
2021/10/11	2032	03/02/2022	9.58	Put	Bond Future	5,138.5100	5.1385	5,366.7900	5.3668	4.443	0	0	0
2021/10/11	2032	03/02/2022	9.67	Call	Bond Future	452.3600	0.4524	387.4900	0.3875	(14.340)	0	0	0
2021/10/11	2032	03/02/2022	8.91	Put	Bond Future	9,004.3000	9.0043	9,274.8200	9.2748	3.004	0	0	0
2021/10/11	2032	03/02/2022			Bond Future	10.4030	89.6526	10.4534	89.3705	0.484	0.0000	0.0000	4,830
2021/10/11	2032	03/02/2022	10.95	Call	Bond Future	3,938.1900	3.9382	3,712.6900	3.7127	(5.726)	0	0	0
2021/10/11	2032	03/02/2022	10.95	Put	Bond Future	940.0000	0.9400	996.5800	0.9966	6.019	0	0	400
2021/10/11	2032	03/02/2022	10.90	Call	Bond Future	3,739.0600	3.7391	3,517.8100	3.5178	(5.917)	0	0	0
2021/10/11	2032	03/02/2022	10.90	Put	Bond Future	1,009.0700	1.0091	1,069.9000	1.0699	6.028	0	0	900
2021/10/11	2032	03/02/2022	10.44	Call	Bond Future	2,124.1100	2.1241	1,952.6500	1.9526	(8.072)	0	0	0
2021/10/11	2032	03/02/2022	10.44	Put	Bond Future	1,916.8900	1.9169	2,027.5100	2.0275	5.771	0	0	0
2021/10/11	2032	03/02/2022	10.45	Call	Bond Future	2,154.5000	2.1545	1,981.7700	1.9818	(8.017)	0	0	0
2021/10/11	2032	03/02/2022	10.35	Call	Bond Future	1,860.5700	1.8606	1,700.7600	1.7008	(8.589)	0	0	0
2021/10/11	2032	03/02/2022	9.90	Call	Bond Future	804.0200	0.8040	707.7100	0.7077	(11.979)	0	0	900
2021/10/11	2032	03/02/2022	10.14	Call	Bond Future	1,310.3000	1.3103	1,179.4600	1.1795	(9.985)	0	0	0
2021/10/11	2032	03/02/2022	10.14	Put	Bond Future	2,803.5300	2.8035	2,954.7700	2.9548	5.395	0	0	97
2021/10/11	2032	03/02/2022	9.62	Call	Bond Future	392.8700	0.3929	334.2700	0.3343	(14.916)	0	0	210
2021/10/11	2032	03/02/2022	9.62	Put	Bond Future	4,941.1300	4.9411	5,164.6100	5.1646	4.523	0	0	0
2021/10/11	2032	03/02/2022	9.67	Put	Bond Future	4,700.7900	4.7008	4,918.0000	4.9180	4.621	0	0	1,050
2021/10/11	2032	03/02/2022	8.91	Call	Bond Future	53.0200	0.0530	41.4600	0.0415	(21.803)	0	0	198
2021/10/11	2032	03/02/2022	9.14	Call	Bond Future	104.7800	0.1048	84.2100	0.0842	(19.632)	0	0	97
2021/10/11	2032	03/02/2022	9.14	Put	Bond Future	7,599.4600	7.5995	7,860.9700	7.8610	3.441	0	0	0
2021/10/11	2032	03/02/2022	9.57	Call	Bond Future	339.0400	0.3390	286.4300	0.2864	(15.517)	0	0	1,050
2021/10/11	2032	03/02/2022	9.57	Put	Bond Future	5,188.4500	5.1885	5,417.9200	5.4179	4.423	0	0	0
2021/10/11	2032	05/05/2022	11.18	Call	Bond Future	4,380.5300	4.3805	4,169.3500	4.1694	(4.821)	0	0	0
2021/10/11	2032	05/05/2022	11.18	Put	Bond Future	1,431.2900	1.4313	1,505.7200	1.5057	5.200	0	0	780
2021/10/11	2032	05/05/2022	11.02	Put	Bond Future	1,690.3600	1.6904	1,777.1700	1.7772	5.136	0	0	0
2021/10/11	2032	05/05/2022	11.03	Call	Bond Future	3,839.2000	3.8392	3,639.5900	3.6396	(5.199)	0	0	0
2021/10/11	2032	05/05/2022	11.03	Put	Bond Future	1,673.2100	1.6732	1,759.2100	1.7592	5.140	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
2021/10/11	2032	05/05/2022	10.29	Put	Bond Future	3,529.9400	3.5299	3,687.5500	3.6875	4.465	0	0	0
2021/10/11	2032	05/05/2022	10.98	Call	Bond Future	3,666.2400	3.6662	3,470.7500	3.4707	(5.332)	0	0	0
2021/10/11	2032	05/05/2022	10.98	Put	Bond Future	1,763.5500	1.7635	1,853.6700	1.8537	5.110	0	0	993
2021/10/11	2032	05/05/2022			Bond Future	10.6249	86.5601	10.6775	86.2745	0.495	0.0000	0.0000	0
2021/10/11	2032	05/05/2022	11.02	Call	Bond Future	3,803.7800	3.8038	3,604.9800	3.6050	(5.226)	0	0	0
2021/10/11	2032	05/05/2022	11.04	Call	Bond Future	3,874.5000	3.8745	3,674.0800	3.6741	(5.173)	0	0	0
2021/10/11	2032	05/05/2022	11.04	Put	Bond Future	1,655.9900	1.6560	1,741.1800	1.7412	5.144	0	0	0
2021/10/11	2032	05/05/2022	10.18	Call	Bond Future	1,432.7800	1.4328	1,316.7800	1.3168	(8.096)	0	0	780
2021/10/11	2032	05/05/2022	10.18	Put	Bond Future	3,898.7600	3.8988	4,068.3700	4.0684	4.350	0	0	0
2021/10/11	2032	05/05/2022	10.29	Call	Bond Future	1,682.4600	1.6825	1,554.4600	1.5545	(7.608)	0	0	993
2021/10/11	2032	05/05/2022	9.58	Call	Bond Future	498.5900	0.4986	442.6700	0.4427	(11.216)	0	0	780
2021/10/11	2032	05/05/2022	9.58	Put	Bond Future	6,442.7600	6.4428	6,672.4500	6.6725	3.565	0	0	0
2021/10/11	2032	04/08/2022	10.20	Put	Bond Future	5,003.7900	5.0038	5,188.3900	5.1884	3.689	0	0	0
2021/10/11	2032	04/08/2022	10.21	Put	Bond Future	4,967.3500	4.9674	5,151.0600	5.1511	3.698	0	0	0
2021/10/11	2032	04/08/2022	10.22	Call	Bond Future	1,487.0400	1.4870	1,380.5500	1.3806	(7.161)	0	0	0
2021/10/11	2032	04/08/2022	8.97	Call	Bond Future	217.9300	0.2179	192.9900	0.1930	(11.444)	0	0	800
2021/10/11	2032	04/08/2022	8.97	Put	Bond Future	10,986.4700	10.9865	11,250.8200	11.2508	2.406	0	0	0
2021/10/11	2032	04/08/2022	9.72	Call	Bond Future	748.3300	0.7483	682.5400	0.6825	(8.792)	0	0	800
2021/10/11	2032	04/08/2022	9.72	Put	Bond Future	7,029.8900	7.0299	7,253.3900	7.2534	3.179	0	0	0
2021/10/11	2032	04/08/2022			Bond Future	10.8564	87.5598	10.9115	87.2706	0.507	0.0000	0.0000	0
2021/10/11	2032	04/08/2022	11.60	Call	Bond Future	5,386.9400	5.3869	5,171.5300	5.1715	(3.999)	0	0	0
2021/10/11	2032	04/08/2022	11.60	Put	Bond Future	1,587.5700	1.5876	1,661.4500	1.6615	4.654	0	0	800
2021/10/11	2032	04/08/2022	11.89	Call	Bond Future	6,468.3400	6.4683	6,237.6900	6.2377	(3.566)	0	0	0
2021/10/11	2032	04/08/2022	11.89	Put	Bond Future	1,249.3600	1.2494	1,308.0000	1.3080	4.694	0	0	0
2021/10/11	2032	04/08/2022	10.20	Call	Bond Future	1,448.5000	1.4485	1,343.8100	1.3438	(7.227)	0	0	0
2021/10/11	2032	04/08/2022	10.21	Call	Bond Future	1,467.6900	1.4677	1,362.1100	1.3621	(7.194)	0	0	0
2021/10/11	2032	04/08/2022	10.22	Put	Bond Future	4,931.1100	4.9311	5,113.9100	5.1139	3.707	0	0	0
2021/10/11	2033	04/11/2021			Bond Future	108.8757	108.8757	108.9122	108.9122	0.033	0.0000	0.0000	9,055
2021/10/11	2033	03/02/2022			Bond Future	110.1166	110.1166	110.1530	110.1530	0.033	0.0000	0.0000	467
2021/10/11	2033	05/05/2022			Bond Future	110.1574	110.1574	110.1940	110.1940	0.033	0.0000	0.0000	0
2021/10/11	2033	04/08/2022			Bond Future	111.5193	111.5193	111.5562	111.5562	0.033	0.0000	0.0000	0
2021/10/11	2037	04/11/2021	11.49	Call	Bond Future	4,111.0300	4.1110	3,861.6100	3.8616	(6.067)	0	0	600
2021/10/11	2037	04/11/2021	11.49	Put	Bond Future	99.1800	0.0992	94.1200	0.0941	(5.102)	0	0	0
2021/10/11	2037	04/11/2021	12.30	Call	Bond Future	8,618.5400	8.6185	8,373.4100	8.3734	(2.844)	0	0	0
2021/10/11	2037	04/11/2021	12.30	Put	Bond Future	2.5300	0.0025	1.7600	0.0018	(30.435)	0	0	600
2021/10/11	2037	04/11/2021	12.82	Put	Bond Future	0.1600	0.0002	0.0800	0.0001	(50.000)	0	0	0
2021/10/11	2037	04/11/2021	12.83	Call	Bond Future	11,409.3000	11.4093	11,164.8700	11.1649	(2.142)	0	0	0
2021/10/11	2037	04/11/2021			Bond Future	10.8405	85.0418	10.8787	84.7974	0.352	0.0000	0.0000	119,387
2021/10/11	2037	04/11/2021	12.81	Call	Bond Future	11,306.8800	11.3069	11,062.4500	11.0624	(2.162)	0	0	0
2021/10/11	2037	04/11/2021	12.81	Put	Bond Future	0.1600	0.0002	0.0900	0.0001	(43.750)	0	0	0
2021/10/11	2037	04/11/2021	12.82	Call	Bond Future	11,358.1200	11.3581	11,113.6800	11.1137	(2.152)	0	0	0
2021/10/11	2037	04/11/2021	12.83	Put	Bond Future	0.1500	0.0002	0.0800	0.0001	(46.667)	0	0	0
2021/10/11	2037	03/02/2022	11.46	Call	Bond Future	3,742.3600	3.7424	3,548.4000	3.5484	(5.183)	0	0	0
2021/10/11	2037	03/02/2022	11.47	Put	Bond Future	1,209.1500	1.2092	1,261.8300	1.2618	4.357	0	0	0
2021/10/11	2037	03/02/2022	11.45	Call	Bond Future	3,701.1800	3.7012	3,508.0400	3.5080	(5.218)	0	0	0
2021/10/11	2037	03/02/2022			Bond Future	11.0466	81.7359	11.0864	81.4884	0.360	0.0000	0.0000	4,428

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2021/10/11	2037	03/02/2022	11.46	Put	Bond Future	1,227.0400	1.2270	1,280.5200	1.2805	4.358	0	0	0
2021/10/11	2037	03/02/2022	11.47	Call	Bond Future	3,783.8600	3.7839	3,589.1000	3.5891	(5.147)	0	0	0
2021/10/11	2037	03/02/2022	11.45	Put	Bond Future	1,245.3200	1.2453	1,299.6200	1.2996	4.360	0	0	0
2021/10/11	2037	05/05/2022	11.83	Call	Bond Future	4,897.5300	4.8975	4,706.0500	4.7061	(3.910)	0	0	0
2021/10/11	2037	05/05/2022	11.84	Put	Bond Future	1,510.2900	1.5103	1,568.7700	1.5688	3.872	0	0	0
2021/10/11	2037	05/05/2022	11.82	Call	Bond Future	4,856.7000	4.8567	4,665.8300	4.6658	(3.930)	0	0	0
2021/10/11	2037	05/05/2022			Bond Future	11.2552	82.6974	11.2966	82.4468	0.369	0.0000	0.0000	0
2021/10/11	2037	05/05/2022	11.83	Put	Bond Future	1,526.3400	1.5263	1,585.4400	1.5854	3.872	0	0	0
2021/10/11	2037	05/05/2022	11.84	Call	Bond Future	4,938.2400	4.9382	4,746.1400	4.7461	(3.890)	0	0	0
2021/10/11	2037	05/05/2022	11.82	Put	Bond Future	1,542.3300	1.5423	1,602.0400	1.6020	3.871	0	0	0
2021/10/11	2037	04/08/2022	10.89	Call	Bond Future	1,724.5700	1.7246	1,623.9700	1.6240	(5.833)	0	0	0
2021/10/11	2037	04/08/2022	10.89	Put	Bond Future	5,288.3800	5.2884	5,441.5200	5.4415	2.896	0	0	0
2021/10/11	2037	04/08/2022	10.90	Call	Bond Future	1,746.7900	1.7468	1,645.3700	1.6454	(5.806)	0	0	0
2021/10/11	2037	04/08/2022	10.91	Put	Bond Future	5,207.9400	5.2079	5,359.4300	5.3594	2.909	0	0	0
2021/10/11	2037	04/08/2022			Bond Future	11.4769	79.3969	11.5202	79.1432	0.377	0.0000	0.0000	0
2021/10/11	2037	04/08/2022	11.42	Call	Bond Future	3,123.9400	3.1239	2,981.0900	2.9811	(4.573)	0	0	0
2021/10/11	2037	04/08/2022	11.42	Put	Bond Future	3,459.2700	3.4593	3,570.1600	3.5702	3.206	0	0	50
2021/10/11	2037	04/08/2022	10.90	Put	Bond Future	5,247.9000	5.2479	5,400.2200	5.4002	2.902	0	0	50
2021/10/11	2037	04/08/2022	10.91	Call	Bond Future	1,769.4500	1.7694	1,667.2000	1.6672	(5.779)	0	0	0
2021/10/11	2037	04/08/2022	10.10	Call	Bond Future	579.8800	0.5799	533.7200	0.5337	(7.960)	0	0	50
2021/10/11	2037	04/08/2022	10.10	Put	Bond Future	9,325.8500	9.3259	9,533.4300	9.5334	2.226	0	0	0
2021/10/11	2038	04/11/2021			Bond Future	121.2264	121.2264	121.0797	121.0797	(0.121)	0.0000	0.0000	5,949
2021/10/11	2038	03/02/2022			Bond Future	120.8262	120.8262	120.6774	120.6774	(0.123)	0.0000	0.0000	631
2021/10/11	2038	05/05/2022			Bond Future	122.2755	122.2755	122.1245	122.1245	(0.123)	0.0000	0.0000	0
2021/10/11	2038	04/08/2022			Bond Future	121.9668	121.9668	121.8138	121.8138	(0.125)	0.0000	0.0000	0
2021/10/11	2040	04/11/2021	12.89	Call	Bond Future	11,630.0300	11.6300	11,506.5400	11.5065	(1.062)	0	0	0
2021/10/11	2040	04/11/2021	12.89	Put	Bond Future	0.3000	0.0003	0.1400	0.0001	(53.333)	0	0	0
2021/10/11	2040	04/11/2021	12.90	Call	Bond Future	11,683.9200	11.6839	11,560.4500	11.5605	(1.057)	0	0	0
2021/10/11	2040	04/11/2021	12.90	Put	Bond Future	0.2800	0.0003	0.1400	0.0001	(50.000)	0	0	0
2021/10/11	2040	04/11/2021			Bond Future	10.9791	86.9836	10.9972	86.8603	0.164	0.0000	0.0000	81,697
2021/10/11	2040	04/11/2021	12.91	Call	Bond Future	11,737.7500	11.7378	11,614.2800	11.6143	(1.052)	0	0	0
2021/10/11	2040	04/11/2021	12.91	Put	Bond Future	0.2700	0.0003	0.1300	0.0001	(51.852)	0	0	0
2021/10/11	2040	03/02/2022	11.57	Put	Bond Future	1,319.4200	1.3194	1,332.2800	1.3323	0.975	0	0	0
2021/10/11	2040	03/02/2022	11.58	Put	Bond Future	1,299.8500	1.2999	1,312.3400	1.3123	0.961	0	0	0
2021/10/11	2040	03/02/2022	11.59	Call	Bond Future	3,934.7000	3.9347	3,821.8100	3.8218	(2.869)	0	0	0
2021/10/11	2040	03/02/2022			Bond Future	11.1806	83.4491	11.1994	83.3241	0.168	0.0000	0.0000	3,140
2021/10/11	2040	03/02/2022	11.57	Call	Bond Future	3,847.0900	3.8471	3,734.9200	3.7349	(2.916)	0	0	0
2021/10/11	2040	03/02/2022	11.58	Call	Bond Future	3,890.8100	3.8908	3,778.2700	3.7783	(2.892)	0	0	0
2021/10/11	2040	03/02/2022	11.59	Put	Bond Future	1,280.5300	1.2805	1,292.6700	1.2927	0.948	0	0	0
2021/10/11	2040	05/05/2022	11.91	Put	Bond Future	1,745.3500	1.7453	1,765.6000	1.7656	1.160	0	0	0
2021/10/11	2040	05/05/2022	11.92	Call	Bond Future	5,080.1200	5.0801	4,973.3100	4.9733	(2.103)	0	0	0
2021/10/11	2040	05/05/2022	11.92	Put	Bond Future	1,727.6400	1.7276	1,747.5900	1.7476	1.155	0	0	0
2021/10/11	2040	05/05/2022	13.04	Call	Bond Future	10,286.1500	10.2862	10,161.3600	10.1614	(1.213)	0	0	0
2021/10/11	2040	05/05/2022	13.04	Put	Bond Future	600.3900	0.6004	602.3600	0.6024	0.328	0	0	1,200
2021/10/11	2040	05/05/2022	10.57	Call	Bond Future	889.0400	0.8890	845.3300	0.8453	(4.917)	0	0	1,200
2021/10/11	2040	05/05/2022	10.57	Put	Bond Future	6,430.0500	6.4300	6,513.1000	6.5131	1.292	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 Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2021/10/11	2040	05/05/2022			Bond Future	11.3840	84.4308	11.4036	84.3040	0.172	0.0000	0.0000	0
2021/10/11	2040	05/05/2022	11.91	Call	Bond Future	5,037.3000	5.0373	4,930.7900	4.9308	(2.114)	0	0	0
2021/10/11	2040	05/05/2022	9.82	Call	Bond Future	211.3000	0.2113	195.9400	0.1959	(7.269)	0	0	1,200
2021/10/11	2040	05/05/2022	9.82	Put	Bond Future	11,391.2300	11.3912	11,502.6300	11.5026	0.978	0	0	0
2021/10/11	2040	05/05/2022	11.90	Call	Bond Future	4,994.5900	4.9946	4,888.3800	4.8884	(2.127)	0	0	0
2021/10/11	2040	05/05/2022	11.90	Put	Bond Future	1,763.2500	1.7632	1,783.8000	1.7838	1.165	0	0	0
2021/10/11	2040	04/08/2022	11.05	Call	Bond Future	1,946.1900	1.9462	1,884.7700	1.8848	(3.156)	0	0	0
2021/10/11	2040	04/08/2022	11.05	Put	Bond Future	5,516.3800	5.5164	5,583.3900	5.5834	1.215	0	0	0
2021/10/11	2040	04/08/2022			Bond Future	11.6000	80.8996	11.6205	80.7712	0.177	0.0000	0.0000	0
2021/10/11	2040	04/08/2022	11.03	Call	Bond Future	1,897.7200	1.8977	1,837.2000	1.8372	(3.189)	0	0	0
2021/10/11	2040	04/08/2022	11.03	Put	Bond Future	5,602.3800	5.6024	5,670.2900	5.6703	1.212	0	0	0
2021/10/11	2040	04/08/2022	11.04	Call	Bond Future	1,922.0000	1.9220	1,861.0400	1.8610	(3.172)	0	0	0
2021/10/11	2040	04/08/2022	11.04	Put	Bond Future	5,559.3800	5.5594	5,626.8500	5.6268	1.214	0	0	0
2021/10/11	2044	04/11/2021	12.91	Call	Bond Future	11,660.2300	11.6602	11,569.0200	11.5690	(0.782)	0	0	0
2021/10/11	2044	04/11/2021	12.91	Put	Bond Future	0.4400	0.0004	0.2100	0.0002	(52.273)	0	0	0
2021/10/11	2044	04/11/2021			Bond Future	11.0013	83.8023	11.0143	83.7114	0.119	0.0000	0.0000	60,790
2021/10/11	2044	04/11/2021	12.89	Call	Bond Future	11,553.2400	11.5532	11,462.0100	11.4620	(0.790)	0	0	0
2021/10/11	2044	04/11/2021	12.89	Put	Bond Future	0.4800	0.0005	0.2300	0.0002	(52.083)	0	0	0
2021/10/11	2044	04/11/2021	12.90	Call	Bond Future	11,606.7700	11.6068	11,515.5500	11.5156	(0.786)	0	0	0
2021/10/11	2044	04/11/2021	12.90	Put	Bond Future	0.4600	0.0005	0.2200	0.0002	(52.174)	0	0	0
2021/10/11	2044	03/02/2022	11.59	Call	Bond Future	3,904.8000	3.9048	3,814.3100	3.8143	(2.317)	0	0	0
2021/10/11	2044	03/02/2022	11.59	Put	Bond Future	1,291.5900	1.2916	1,293.3900	1.2934	0.139	0	0	0
2021/10/11	2044	03/02/2022	11.60	Call	Bond Future	3,949.2800	3.9493	3,858.5500	3.8586	(2.297)	0	0	0
2021/10/11	2044	03/02/2022	11.60	Put	Bond Future	1,272.1700	1.2722	1,273.7300	1.2737	0.123	0	0	0
2021/10/11	2044	03/02/2022			Bond Future	11.1926	80.3574	11.2063	80.2652	0.122	0.0000	0.0000	1,490
2021/10/11	2044	03/02/2022	11.61	Call	Bond Future	3,994.0900	3.9941	3,903.1200	3.9031	(2.278)	0	0	0
2021/10/11	2044	03/02/2022	11.61	Put	Bond Future	1,253.1700	1.2532	1,254.4900	1.2545	0.105	0	0	0
2021/10/11	2044	05/05/2022	11.91	Call	Bond Future	5,055.9600	5.0560	4,971.7400	4.9717	(1.666)	0	0	0
2021/10/11	2044	05/05/2022	11.91	Put	Bond Future	1,731.1000	1.7311	1,740.4500	1.7404	0.540	0	0	0
2021/10/11	2044	05/05/2022	11.92	Call	Bond Future	5,099.2700	5.0993	5,014.8400	5.0148	(1.656)	0	0	0
2021/10/11	2044	05/05/2022	11.92	Put	Bond Future	1,713.3300	1.7133	1,722.4700	1.7225	0.533	0	0	0
2021/10/11	2044	05/05/2022			Bond Future	11.3855	81.3028	11.3997	81.2092	0.125	0.0000	0.0000	0
2021/10/11	2044	05/05/2022	11.93	Call	Bond Future	5,142.8900	5.1429	5,058.2600	5.0583	(1.646)	0	0	0
2021/10/11	2044	05/05/2022	11.93	Put	Bond Future	1,695.9600	1.6960	1,704.9000	1.7049	0.527	0	0	0
2021/10/11	2044	04/08/2022	11.08	Call	Bond Future	2,023.8300	2.0238	1,973.1200	1.9731	(2.506)	0	0	0
2021/10/11	2044	04/08/2022	11.08	Put	Bond Future	5,393.9600	5.3940	5,438.1100	5.4381	0.819	0	0	0
2021/10/11	2044	04/08/2022	11.09	Call	Bond Future	2,049.0800	2.0491	1,998.0200	1.9980	(2.492)	0	0	0
2021/10/11	2044	04/08/2022	11.09	Put	Bond Future	5,350.7900	5.3508	5,394.5900	5.3946	0.819	0	0	0
2021/10/11	2044	04/08/2022			Bond Future	11.5899	77.8608	11.6048	77.7659	0.128	0.0000	0.0000	0
2021/10/11	2044	04/08/2022	11.10	Call	Bond Future	2,074.4900	2.0745	2,023.0900	2.0231	(2.478)	0	0	0
2021/10/11	2044	04/08/2022	11.10	Put	Bond Future	5,307.8800	5.3079	5,351.3400	5.3513	0.819	0	0	0
2021/10/11	2046	04/11/2021			Bond Future	109.4403	109.4403	109.2008	109.2008	(0.219)	0.0000	0.0000	14,850
2021/10/11	2046	03/02/2022			Bond Future	110.6877	110.6877	110.4450	110.4450	(0.219)	0.0000	0.0000	4,517
2021/10/11	2046	05/05/2022			Bond Future	110.1302	110.1302	109.8842	109.8842	(0.223)	0.0000	0.0000	0
2021/10/11	2046	04/08/2022			Bond Future	111.4920	111.4920	111.2428	111.2428	(0.224)	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 Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2021/10/11	2050	04/11/2021			Bond Future	112.6723	112.6723	112.7107	112.7107	0.034	0.0000	0.0000	8,582
2021/10/11	2050	03/02/2022			Bond Future	111.9755	111.9755	112.0139	112.0139	0.034	0.0000	0.0000	362
2021/10/11	2050	05/05/2022			Bond Future	113.3185	113.3185	113.3569	113.3569	0.034	0.0000	0.0000	0
2021/10/11	2050	04/08/2022			Bond Future	112.6988	112.6988	112.7377	112.7377	0.035	0.0000	0.0000	0
2021/10/11	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/10/11	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/10/11	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/10/11	AL37	04/11/2021			Index Future	793.7200	793.7200	791.9450	791.9450	(0.224)	0.0000	0.0000	0
2021/10/11	AL37	03/02/2022			Index Future	802.5690	802.5690	800.7660	800.7660	(0.225)	0.0000	0.0000	0
2021/10/11	AL37	05/05/2022			Index Future	811.9980	811.9980	810.1670	810.1670	(0.225)	0.0000	0.0000	0
2021/10/11	AL37	04/08/2022			Index Future	821.7400	821.7400	819.8840	819.8840	(0.226)	0.0000	0.0000	0
2021/10/11	AL7T	04/11/2021			Index Future	897.0910	897.0910	894.4670	894.4670	(0.293)	0.0000	0.0000	0
2021/10/11	AL7T	03/02/2022			Index Future	907.0940	907.0940	904.4300	904.4300	(0.294)	0.0000	0.0000	0
2021/10/11	AL7T	05/05/2022			Index Future	917.7500	917.7500	915.0480	915.0480	(0.294)	0.0000	0.0000	0
2021/10/11	AL7T	04/08/2022			Index Future	928.7610	928.7610	926.0220	926.0220	(0.295)	0.0000	0.0000	0
2021/10/11	ALBI	04/11/2021			Index Future	794.7630	794.7630	793.1950	793.1950	(0.197)	0.0000	0.0000	119
2021/10/11	ALBI	03/02/2022			Index Future	803.6240	803.6240	802.0300	802.0300	(0.198)	0.0000	0.0000	0
2021/10/11	ALBI	05/05/2022			Index Future	813.0650	813.0650	811.4450	811.4450	(0.199)	0.0000	0.0000	0
2021/10/11	ALBI	04/08/2022			Index Future	822.8200	822.8200	821.1770	821.1770	(0.200)	0.0000	0.0000	0
2021/10/11	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/10/11	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/10/11	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/10/11	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/10/11	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/10/11	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/10/11	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/10/11	C040	06/10/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/10/11	C040	31/01/2040			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/10/11	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/10/11	C048	28/02/2048			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 Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2021/10/11	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/10/11	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/10/11	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/10/11	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/10/11	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2021/10/11	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/10/11	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/10/11	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/10/11	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/10/11	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/10/11	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/10/11	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/10/11	C303	28/02/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/10/11	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/10/11	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/10/11	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/10/11	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/10/11	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/10/11	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/10/11	ES33	04/11/2021			Bond Future	11.5898	75.1169	11.6224	74.9489	0.282	0.0000	0.0000	350
2021/10/11	ES33	03/02/2022			Bond Future	11.8472	75.9731	11.8813	75.8029	0.288	0.0000	0.0000	0
2021/10/11	ES33	05/05/2022			Bond Future	12.1036	73.1070	12.1392	72.9346	0.295	0.0000	0.0000	0
2021/10/11	ES33	04/08/2022			Bond Future	12.3719	73.9633	12.4092	73.7885	0.301	0.0000	0.0000	0
2021/10/11	ES42	04/11/2021			Bond Future	12.0547	73.5420	12.0672	73.4690	0.104	0.0000	0.0000	4,779
2021/10/11	ES42	03/02/2022			Bond Future	12.2891	74.3804	12.3022	74.3062	0.107	0.0000	0.0000	0
2021/10/11	ES42	05/05/2022			Bond Future	12.5310	71.0141	12.5448	70.9388	0.110	0.0000	0.0000	0
2021/10/11	ES42	04/08/2022			Bond Future	12.7771	71.8445	12.7915	71.7682	0.113	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 Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2021/10/11	GOVI	04/11/2021	728.40	Call	GOVI	563,080.0000	56.3080	547,260.0000	54.7260	(2.810)	0	0	0
2021/10/11	GOVI	04/11/2021	728.40	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/10/11	GOVI	04/11/2021	728.41	Call	GOVI	562,980.0000	56.2980	547,160.0000	54.7160	(2.810)	0	0	0
2021/10/11	GOVI	04/11/2021	728.41	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/10/11	GOVI	04/11/2021			GOVI	784.7080	784.7080	783.1260	783.1260	(0.202)	0.0000	0.0000	993
2021/10/11	GOVI	04/11/2021	728.42	Call	GOVI	562,880.0000	56.2880	547,060.0000	54.7060	(2.811)	0	0	0
2021/10/11	GOVI	04/11/2021	728.42	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/10/11	GOVI	03/02/2022	792.76	Call	GOVI	6,980.0000	0.6980	0.0000	0.0000	(100.000)	0	0	0
2021/10/11	GOVI	03/02/2022	792.76	Put	GOVI	0.0000	0.0000	9,110.0000	0.9110	100.000	0	0	0
2021/10/11	GOVI	03/02/2022			GOVI	793.4580	793.4580	791.8490	791.8490	(0.203)	0.0000	0.0000	0
2021/10/11	GOVI	03/02/2022	792.74	Call	GOVI	7,180.0000	0.7180	0.0000	0.0000	(100.000)	0	0	0
2021/10/11	GOVI	03/02/2022	792.74	Put	GOVI	0.0000	0.0000	8,910.0000	0.8910	100.000	0	0	0
2021/10/11	GOVI	03/02/2022	792.75	Call	GOVI	7,080.0000	0.7080	0.0000	0.0000	(100.000)	0	0	0
2021/10/11	GOVI	03/02/2022	792.75	Put	GOVI	0.0000	0.0000	9,010.0000	0.9010	100.000	0	0	0
2021/10/11	GOVI	05/05/2022	788.25	Call	GOVI	145,290.0000	14.5290	128,950.0000	12.8950	(11.246)	0	0	0
2021/10/11	GOVI	05/05/2022	788.25	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/10/11	GOVI	05/05/2022			GOVI	802.7790	802.7790	801.1450	801.1450	(0.204)	0.0000	0.0000	0
2021/10/11	GOVI	05/05/2022	788.23	Call	GOVI	145,490.0000	14.5490	129,150.0000	12.9150	(11.231)	0	0	0
2021/10/11	GOVI	05/05/2022	788.23	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/10/11	GOVI	05/05/2022	788.24	Call	GOVI	145,390.0000	14.5390	129,050.0000	12.9050	(11.239)	0	0	0
2021/10/11	GOVI	05/05/2022	788.24	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/10/11	GOVI	04/08/2022	819.28	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/10/11	GOVI	04/08/2022	819.28	Put	GOVI	68,700.0000	6.8700	85,270.0000	8.5270	24.119	0	0	0
2021/10/11	GOVI	04/08/2022			GOVI	812.4100	812.4100	810.7530	810.7530	(0.204)	0.0000	0.0000	0
2021/10/11	GOVI	04/08/2022	819.26	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/10/11	GOVI	04/08/2022	819.26	Put	GOVI	68,500.0000	6.8500	85,070.0000	8.5070	24.190	0	0	0
2021/10/11	GOVI	04/08/2022	819.27	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/10/11	GOVI	04/08/2022	819.27	Put	GOVI	68,600.0000	6.8600	85,170.0000	8.5170	24.155	0	0	0
2021/10/11	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2021/10/11	IGOV	04/11/2021			Index Future	297.7610	297.7610	297.8350	297.8350	0.025	0.0000	0.0000	511
2021/10/11	IGOV	03/02/2022			Index Future	301.1550	301.1550	301.2260	301.2260	0.024	0.0000	0.0000	0
2021/10/11	IGOV	05/05/2022			Index Future	304.7650	304.7650	304.8350	304.8350	0.023	0.0000	0.0000	0
2021/10/11	IGOV	04/08/2022			Index Future	308.4940	308.4940	308.5630	308.5630	0.022	0.0000	0.0000	0
2021/10/11	IS05	21/12/2021			Interest Rate Swap	90.7000	90.7000	90.7000	90.7000	0.000	0.0000	0.0000	51
2021/10/11	IS05	15/03/2022			Interest Rate Swap	90.1300	90.1300	90.1300	90.1300	0.000	0.0000	0.0000	0
2021/10/11	IS05	21/06/2022			Interest Rate Swap	90.2900	90.2900	90.2900	90.2900	0.000	0.0000	0.0000	0
2021/10/11	IS05	20/09/2022			Interest Rate Swap	93.5000	93.5000	93.5000	93.5000	0.000	0.0000	0.0000	0
2021/10/11	IS05	20/12/2022			Interest Rate Swap	94.0600	94.0600	94.0600	94.0600	0.000	0.0000	0.0000	0
2021/10/11	IS05	22/03/2023			Interest Rate Swap	86.5400	86.5400	86.5400	86.5400	0.000	0.0000	0.0000	0
2021/10/11	IS05	20/06/2023			Interest Rate Swap	92.1700	92.1700	92.1700	92.1700	0.000	0.0000	0.0000	0
2021/10/11	IS05	19/09/2023			Interest Rate Swap	94.8800	94.8800	94.8800	94.8800	0.000	0.0000	0.0000	0
2021/10/11	IS10	17/12/2025			Interest Rate Swap	80.2800	80.2800	80.2800	80.2800	0.000	0.0000	0.0000	0
2021/10/11	IS10	16/03/2026			Interest Rate Swap	76.8200	76.8200	76.8200	76.8200	0.000	0.0000	0.0000	0
2021/10/11	IS10	15/06/2026			Interest Rate Swap	75.2400	75.2400	75.2400	75.2400	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 Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2021/10/11	IS10	21/09/2026			Interest Rate Swap	77.2700	77.2700	77.2700	77.2700	0.000	0.0000	0.0000	0
2021/10/11	IS10	21/12/2026			Interest Rate Swap	81.3000	81.3000	81.3000	81.3000	0.000	0.0000	0.0000	0
2021/10/11	IS10	15/03/2027			Interest Rate Swap	79.8000	79.8000	79.8000	79.8000	0.000	0.0000	0.0000	0
2021/10/11	IS10	21/06/2027			Interest Rate Swap	81.8600	81.8600	81.8600	81.8600	0.000	0.0000	0.0000	0
2021/10/11	IS10	20/09/2027			Interest Rate Swap	87.6100	87.6100	87.6100	87.6100	0.000	0.0000	0.0000	0
2021/10/11	IS10	20/12/2027			Interest Rate Swap	87.9400	87.9400	87.9400	87.9400	0.000	0.0000	0.0000	0
2021/10/11	IS10	22/03/2028			Interest Rate Swap	80.8900	80.8900	80.8900	80.8900	0.000	0.0000	0.0000	0
2021/10/11	IS10	20/06/2028			Interest Rate Swap	88.6800	88.6800	88.6800	88.6800	0.000	0.0000	0.0000	0
2021/10/11	IS10	19/09/2028			Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0.000	0.0000	0.0000	0
2021/10/11	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2021/10/11	JBAF	20/10/2021			Jibar Tradeable Future	3.7050	96.2950	3.6950	96.3050	(0.270)	0.0000	0.0000	0
2021/10/11	JBAF	17/11/2021			Jibar Tradeable Future	3.7600	96.2400	3.7600	96.2400	0.000	0.0000	0.0000	50,000
2021/10/11	JBAF	15/12/2021			Jibar Tradeable Future	4.0650	95.9350	4.0550	95.9450	(0.246)	0.0000	0.0000	0
2021/10/11	JBAF	19/01/2022			Jibar Tradeable Future	4.1500	95.8500	4.1400	95.8600	(0.241)	0.0000	0.0000	0
2021/10/11	JBAF	16/02/2022			Jibar Tradeable Future	4.4600	95.5400	4.4600	95.5400	0.000	0.0000	0.0000	0
2021/10/11	JBAF	16/03/2022			Jibar Tradeable Future	4.5100	95.4900	4.5250	95.4750	0.333	0.0000	0.0000	0
2021/10/11	JBAF	15/06/2022			Jibar Tradeable Future	5.1300	94.8700	5.1900	94.8100	1.170	0.0000	0.0000	472
2021/10/11	JBAF	21/09/2022			Jibar Tradeable Future	5.3400	94.6600	5.4350	94.5650	1.779	0.0000	0.0000	0
2021/10/11	JBAF	21/12/2022			Jibar Tradeable Future	6.0100	93.9900	6.0800	93.9200	1.165	0.0000	0.0000	68
2021/10/11	JBAF	15/03/2023			Jibar Tradeable Future	6.1850	93.8150	6.2850	93.7150	1.617	0.0000	0.0000	0
2021/10/11	JBAF	21/06/2023			Jibar Tradeable Future	6.6050	93.3950	6.6950	93.3050	1.363	0.0000	0.0000	0
2021/10/11	JBAF	20/09/2023			Jibar Tradeable Future	6.8150	93.1850	6.9350	93.0650	1.761	0.0000	0.0000	0
2021/10/11	R023	04/11/2021	4.90	Call	Bond Future	0.1800	0.0002	0.1400	0.0001	(22.222)	0	0	0
2021/10/11	R023	04/11/2021	4.90	Put	Bond Future	780.8900	0.7809	750.5900	0.7506	(3.880)	0	0	0
2021/10/11	R023	04/11/2021	4.91	Call	Bond Future	0.2200	0.0002	0.1700	0.0002	(22.727)	0	0	0
2021/10/11	R023	04/11/2021	4.91	Put	Bond Future	768.0900	0.7681	737.7800	0.7378	(3.946)	0	0	0
2021/10/11	R023	04/11/2021			Bond Future	5.5111	104.2719	5.4873	104.3021	(0.432)	0.0000	0.0000	12,574
2021/10/11	R023	04/11/2021	4.92	Call	Bond Future	0.2600	0.0003	0.2100	0.0002	(19.231)	0	0	0
2021/10/11	R023	04/11/2021	4.92	Put	Bond Future	755.2900	0.7553	724.9800	0.7250	(4.013)	0	0	0
2021/10/11	R023	03/02/2022	5.08	Call	Bond Future	13.1600	0.0132	14.4100	0.0144	9.498	0	0	0
2021/10/11	R023	03/02/2022	5.08	Put	Bond Future	730.7000	0.7307	701.7400	0.7017	(3.963)	0	0	0
2021/10/11	R023	03/02/2022			Bond Future	5.7760	105.4344	5.7465	105.4647	(0.510)	0.0000	0.0000	3,370
2021/10/11	R023	03/02/2022	5.06	Call	Bond Future	10.9900	0.0110	12.0700	0.0121	9.827	0	0	0
2021/10/11	R023	03/02/2022	5.06	Put	Bond Future	749.2600	0.7493	720.1300	0.7201	(3.888)	0	0	0
2021/10/11	R023	03/02/2022	5.07	Call	Bond Future	12.0800	0.0121	13.2400	0.0132	9.603	0	0	0
2021/10/11	R023	03/02/2022	5.07	Put	Bond Future	739.9900	0.7400	710.9400	0.7109	(3.926)	0	0	0
2021/10/11	R023	05/05/2022	6.31	Call	Bond Future	393.0700	0.3931	409.0100	0.4090	4.055	0	0	0
2021/10/11	R023	05/05/2022	6.31	Put	Bond Future	226.5300	0.2265	212.2000	0.2122	(6.326)	0	0	0
2021/10/11	R023	05/05/2022			Bond Future	6.0979	102.7635	6.0595	102.7938	(0.631)	0.0000	0.0000	0
2021/10/11	R023	05/05/2022	6.29	Call	Bond Future	382.7300	0.3827	398.4300	0.3984	4.102	0	0	0
2021/10/11	R023	05/05/2022	6.29	Put	Bond Future	231.8800	0.2319	217.3100	0.2173	(6.283)	0	0	0
2021/10/11	R023	05/05/2022	6.30	Call	Bond Future	387.8900	0.3879	403.7100	0.4037	4.078	0	0	0
2021/10/11	R023	05/05/2022	6.30	Put	Bond Future	229.1900	0.2292	214.7400	0.2147	(6.305)	0	0	0
2021/10/11	R023	04/08/2022	6.05	Call	Bond Future	110.1900	0.1102	118.3200	0.1183	7.378	0	0	0
2021/10/11	R023	04/08/2022	6.05	Put	Bond Future	447.9300	0.4479	425.2700	0.4253	(5.059)	0	0	0

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2021/10/11	R023	04/08/2022			Bond Future	6.6651	103.9730	6.6089	104.0038	(0.844)	0.0000	0.0000	0
2021/10/11	R023	04/08/2022	6.03	Call	Bond Future	106.4100	0.1064	114.3500	0.1144	7.462	0	0	0
2021/10/11	R023	04/08/2022	6.03	Put	Bond Future	455.1600	0.4552	432.3100	0.4323	(5.020)	0	0	0
2021/10/11	R023	04/08/2022	6.04	Call	Bond Future	108.2900	0.1083	116.3300	0.1163	7.425	0	0	0
2021/10/11	R023	04/08/2022	6.04	Put	Bond Future	451.5400	0.4515	428.7900	0.4288	(5.038)	0	0	0
2021/10/11	R035	04/11/2021	10.11	Call	Bond Future	81.5700	0.0816	50.7800	0.0508	(37.747)	0	0	350
2021/10/11	R035	04/11/2021	10.11	Put	Bond Future	3,752.0200	3.7520	3,931.5500	3.9315	4.785	0	0	0
2021/10/11	R035	04/11/2021	10.12	Call	Bond Future	86.6900	0.0867	54.3900	0.0544	(37.259)	0	0	400
2021/10/11	R035	04/11/2021	10.12	Put	Bond Future	3,689.5300	3.6895	3,867.5500	3.8675	4.825	0	0	0
2021/10/11	R035	04/11/2021	10.23	Put	Bond Future	3,025.8100	3.0258	3,184.1500	3.1842	5.233	0	0	0
2021/10/11	R035	04/11/2021	12.53	Call	Bond Future	10,789.2700	10.7893	10,578.8300	10.5788	(1.950)	0	0	0
2021/10/11	R035	04/11/2021	12.53	Put	Bond Future	0.2700	0.0003	0.1500	0.0002	(44.444)	0	0	0
2021/10/11	R035	04/11/2021	11.08	Call	Bond Future	2,832.7300	2.8327	2,617.8400	2.6178	(7.586)	0	0	0
2021/10/11	R035	04/11/2021	11.08	Put	Bond Future	266.3100	0.2663	261.7400	0.2617	(1.716)	0	0	782
2021/10/11	R035	04/11/2021	11.20	Put	Bond Future	169.8600	0.1699	162.1800	0.1622	(4.521)	0	0	350
2021/10/11	R035	04/11/2021	11.75	Put	Bond Future	17.4800	0.0175	13.9200	0.0139	(20.366)	0	0	782
2021/10/11	R035	04/11/2021	10.60	Call	Bond Future	847.4400	0.8474	700.0500	0.7000	(17.392)	0	0	0
2021/10/11	R035	04/11/2021	10.60	Put	Bond Future	1,287.7000	1.2877	1,350.6300	1.3506	4.887	0	0	350
2021/10/11	R035	04/11/2021	10.62	Call	Bond Future	906.2800	0.9063	754.0500	0.7541	(16.797)	0	0	400
2021/10/11	R035	04/11/2021	10.62	Put	Bond Future	1,218.2100	1.2182	1,276.3000	1.2763	4.768	0	0	0
2021/10/11	R035	04/11/2021			Bond Future	10.6688	89.0923	10.7018	88.8820	0.310	0.0000	0.0000	79,843
2021/10/11	R035	04/11/2021	10.23	Call	Bond Future	161.9800	0.1620	110.0000	0.1100	(32.090)	0	0	782
2021/10/11	R035	04/11/2021	13.82	Call	Bond Future	17,147.8200	17.1478	16,937.5000	16.9375	(1.227)	0	0	0
2021/10/11	R035	04/11/2021	13.82	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	400
2021/10/11	R035	04/11/2021	12.51	Call	Bond Future	10,684.0200	10.6840	10,473.5600	10.4736	(1.970)	0	0	0
2021/10/11	R035	04/11/2021	12.51	Put	Bond Future	0.3000	0.0003	0.1600	0.0002	(46.667)	0	0	0
2021/10/11	R035	04/11/2021	12.52	Call	Bond Future	10,736.6700	10.7367	10,526.2200	10.5262	(1.960)	0	0	0
2021/10/11	R035	04/11/2021	12.52	Put	Bond Future	0.2800	0.0003	0.1500	0.0002	(46.429)	0	0	0
2021/10/11	R035	04/11/2021	11.20	Call	Bond Future	3,464.6300	3.4646	3,246.6300	3.2466	(6.292)	0	0	0
2021/10/11	R035	04/11/2021	11.75	Call	Bond Future	6,536.5900	6.5366	6,322.7100	6.3227	(3.272)	0	0	0
2021/10/11	R035	04/11/2021	10.26	Call	Bond Future	190.3800	0.1904	131.9200	0.1319	(30.707)	0	0	150
2021/10/11	R035	04/11/2021	10.26	Put	Bond Future	2,854.1500	2.8542	3,006.0100	3.0060	5.321	0	0	0
2021/10/11	R035	03/02/2022	11.39	Call	Bond Future	4,151.1400	4.1511	3,974.9000	3.9749	(4.246)	0	0	0
2021/10/11	R035	03/02/2022	11.39	Put	Bond Future	1,119.0000	1.1190	1,155.7300	1.1557	3.282	0	0	683
2021/10/11	R035	03/02/2022	11.73	Call	Bond Future	5,696.5700	5.6966	5,503.7100	5.5037	(3.386)	0	0	0
2021/10/11	R035	03/02/2022	11.73	Put	Bond Future	701.8300	0.7018	721.9400	0.7219	2.865	0	0	280
2021/10/11	R035	03/02/2022	11.28	Call	Bond Future	3,685.0000	3.6850	3,515.9400	3.5159	(4.588)	0	0	0
2021/10/11	R035	03/02/2022	11.28	Put	Bond Future	1,302.6000	1.3026	1,346.5100	1.3465	3.371	0	0	200
2021/10/11	R035	03/02/2022	11.33	Put	Bond Future	1,215.8900	1.2159	1,256.4200	1.2564	3.333	0	0	500
2021/10/11	R035	03/02/2022	11.11	Call	Bond Future	3,016.0100	3.0160	2,859.8700	2.8599	(5.177)	0	0	0
2021/10/11	R035	03/02/2022	11.22	Call	Bond Future	3,441.1000	3.4411	3,276.3500	3.2763	(4.788)	0	0	0
2021/10/11	R035	03/02/2022	11.22	Put	Bond Future	1,416.2100	1.4162	1,464.4300	1.4644	3.405	0	0	0
2021/10/11	R035	03/02/2022	11.23	Call	Bond Future	3,480.8800	3.4809	3,315.3900	3.3154	(4.754)	0	0	0
2021/10/11	R035	03/02/2022	11.23	Put	Bond Future	1,396.2500	1.3963	1,443.7300	1.4437	3.401	0	0	0
2021/10/11	R035	03/02/2022	10.65	Call	Bond Future	1,527.5500	1.5275	1,416.2300	1.4162	(7.287)	0	0	0
2021/10/11	R035	03/02/2022	11.03	Call	Bond Future	2,722.1300	2.7221	2,572.8200	2.5728	(5.485)	0	0	0
2021/10/11	R035	03/02/2022	11.05	Put	Bond Future	1,794.4700	1.7945	1,856.3800	1.8564	3.450	0	0	1,600

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2021/10/11	R035	03/02/2022	10.34	Call	Bond Future	814.1300	0.8141	738.0000	0.7380	(9.351)	0	0	0
2021/10/11	R035	03/02/2022	10.34	Put	Bond Future	4,295.6800	4.2957	4,432.5200	4.4325	3.186	0	0	500
2021/10/11	R035	03/02/2022	10.35	Call	Bond Future	833.2600	0.8333	755.9900	0.7560	(9.273)	0	0	1,600
2021/10/11	R035	03/02/2022	10.35	Put	Bond Future	4,249.3700	4.2494	4,385.0700	4.3851	3.193	0	0	0
2021/10/11	R035	03/02/2022	10.61	Call	Bond Future	1,421.1500	1.4212	1,314.2700	1.3143	(7.521)	0	0	0
2021/10/11	R035	03/02/2022	10.61	Put	Bond Future	3,159.4700	3.1595	3,265.5600	3.2656	3.358	0	0	200
2021/10/11	R035	03/02/2022	10.24	Put	Bond Future	4,779.3400	4.7793	4,927.3500	4.9274	3.097	0	0	0
2021/10/11	R035	03/02/2022	10.26	Call	Bond Future	672.3300	0.6723	605.1700	0.6052	(9.989)	0	0	200
2021/10/11	R035	03/02/2022	10.26	Put	Bond Future	4,679.8900	4.6799	4,825.7000	4.8257	3.116	0	0	0
2021/10/11	R035	03/02/2022	9.92	Call	Bond Future	268.6100	0.2686	233.7000	0.2337	(12.997)	0	0	200
2021/10/11	R035	03/02/2022	9.92	Put	Bond Future	6,561.4600	6.5615	6,739.5200	6.7395	2.714	0	0	0
2021/10/11	R035	03/02/2022			Bond Future	10.8870	90.0856	10.9215	89.8727	0.317	0.0000	0.0000	16,030
2021/10/11	R035	03/02/2022	11.88	Call	Bond Future	6,411.3400	6.4113	6,213.4100	6.2134	(3.087)	0	0	0
2021/10/11	R035	03/02/2022	11.88	Put	Bond Future	572.2000	0.5722	587.2400	0.5872	2.628	0	0	1,800
2021/10/11	R035	03/02/2022	11.24	Call	Bond Future	3,520.8300	3.5208	3,354.6100	3.3546	(4.721)	0	0	0
2021/10/11	R035	03/02/2022	11.24	Put	Bond Future	1,376.5300	1.3765	1,423.2800	1.4233	3.396	0	0	0
2021/10/11	R035	03/02/2022	11.33	Call	Bond Future	3,894.5400	3.8945	3,722.1000	3.7221	(4.428)	0	0	0
2021/10/11	R035	03/02/2022	11.11	Put	Bond Future	1,652.3300	1.6523	1,709.1600	1.7092	3.439	0	0	200
2021/10/11	R035	03/02/2022	10.65	Put	Bond Future	3,011.7500	3.0118	3,113.4000	3.1134	3.375	0	0	683
2021/10/11	R035	03/02/2022	11.03	Put	Bond Future	1,844.0500	1.8441	1,907.7100	1.9077	3.452	0	0	280
2021/10/11	R035	03/02/2022	11.05	Call	Bond Future	2,794.3300	2.7943	2,643.2700	2.6433	(5.406)	0	0	0
2021/10/11	R035	03/02/2022	10.10	Call	Bond Future	439.8000	0.4398	389.6200	0.3896	(11.410)	0	0	280
2021/10/11	R035	03/02/2022	10.10	Put	Bond Future	5,512.6500	5.5126	5,675.4400	5.6754	2.953	0	0	0
2021/10/11	R035	03/02/2022	10.24	Call	Bond Future	639.6000	0.6396	574.6400	0.5746	(10.156)	0	0	500
2021/10/11	R035	03/02/2022	9.70	Call	Bond Future	151.3000	0.1513	129.0800	0.1291	(14.686)	0	0	683
2021/10/11	R035	03/02/2022	9.70	Put	Bond Future	7,966.9200	7.9669	8,157.6700	8.1577	2.394	0	0	0
2021/10/11	R035	05/05/2022	11.63	Call	Bond Future	4,743.3100	4.7433	4,578.4100	4.5784	(3.476)	0	0	0
2021/10/11	R035	05/05/2022	11.63	Put	Bond Future	1,639.4300	1.6394	1,690.2600	1.6903	3.100	0	0	0
2021/10/11	R035	05/05/2022	11.64	Call	Bond Future	4,783.5300	4.7835	4,618.1000	4.6181	(3.458)	0	0	0
2021/10/11	R035	05/05/2022	11.64	Put	Bond Future	1,622.7200	1.6227	1,673.0200	1.6730	3.100	0	0	0
2021/10/11	R035	05/05/2022			Bond Future	11.0995	86.6669	11.1355	86.4512	0.324	0.0000	0.0000	0
2021/10/11	R035	05/05/2022	11.65	Call	Bond Future	4,823.8600	4.8239	4,657.8900	4.6579	(3.441)	0	0	0
2021/10/11	R035	05/05/2022	11.65	Put	Bond Future	1,606.1800	1.6062	1,655.9400	1.6559	3.098	0	0	0
2021/10/11	R035	04/08/2022	10.73	Call	Bond Future	1,742.6200	1.7426	1,653.8000	1.6538	(5.097)	0	0	0
2021/10/11	R035	04/08/2022	10.73	Put	Bond Future	5,309.2200	5.3092	5,438.9400	5.4389	2.443	0	0	0
2021/10/11	R035	04/08/2022	11.13	Put	Bond Future	3,894.5800	3.8946	3,996.6900	3.9967	2.622	0	0	100
2021/10/11	R035	04/08/2022	9.84	Call	Bond Future	491.6700	0.4917	455.4500	0.4555	(7.367)	0	0	100
2021/10/11	R035	04/08/2022	9.84	Put	Bond Future	9,823.9500	9.8239	10,006.2700	10.0063	1.856	0	0	0
2021/10/11	R035	04/08/2022	10.64	Call	Bond Future	1,549.0800	1.5491	1,466.6100	1.4666	(5.324)	0	0	0
2021/10/11	R035	04/08/2022	10.64	Put	Bond Future	5,675.3700	5.6754	5,811.4400	5.8114	2.398	0	0	100
2021/10/11	R035	04/08/2022	10.72	Call	Bond Future	1,720.4000	1.7204	1,632.2800	1.6323	(5.122)	0	0	0
2021/10/11	R035	04/08/2022	10.72	Put	Bond Future	5,348.9400	5.3489	5,479.3600	5.4794	2.438	0	0	0
2021/10/11	R035	04/08/2022			Bond Future	11.3235	87.6659	11.3611	87.4474	0.332	0.0000	0.0000	0
2021/10/11	R035	04/08/2022	10.74	Call	Bond Future	1,765.0100	1.7650	1,675.4800	1.6755	(5.072)	0	0	0
2021/10/11	R035	04/08/2022	10.74	Put	Bond Future	5,269.7400	5.2697	5,398.7500	5.3988	2.448	0	0	0
2021/10/11	R035	04/08/2022	11.13	Call	Bond Future	2,754.9800	2.7550	2,638.5500	2.6386	(4.226)	0	0	0
2021/10/11	R186	04/11/2021		Call	Bond Future	14,522.0100	14.5220	14,241.8500	14.2418	(1.929)	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
2021/10/11	R186	04/11/2021		Put	Bond Future		0.0000	0.0000	0.0000	0.000	0	0	0
2021/10/11	R186	04/11/2021	7.77	Call	Bond Future	322.2000	0.3222	214.7500	0.2148	(33.349)	0	0	0
2021/10/11	R186	04/11/2021	8.09	Call	Bond Future	994.3000	0.9943	787.8300	0.7878	(20.765)	0	0	0
2021/10/11	R186	04/11/2021	8.09	Put	Bond Future	432.2000	0.4322	505.8900	0.5059	17.050	0	0	0
2021/10/11	R186	04/11/2021	8.10	Call	Bond Future	1,022.7600	1.0228	813.6800	0.8137	(20.443)	0	0	0
2021/10/11	R186	04/11/2021	8.10	Put	Bond Future	416.9200	0.4169	488.0000	0.4880	17.049	0	0	0
2021/10/11	R186	04/11/2021			Bond Future	7.9620	114.5220	8.0257	114.2418	0.800	0.0000	0.0000	65,120
2021/10/11	R186	04/11/2021	7.77	Put	Bond Future	1,171.5700	1.1716	1,344.2800	1.3443	14.742	0	0	15,177
2021/10/11	R186	04/11/2021	8.11	Call	Bond Future	1,051.5000	1.0515	839.8700	0.8399	(20.126)	0	0	0
2021/10/11	R186	04/11/2021	8.11	Put	Bond Future	401.9300	0.4019	470.4600	0.4705	17.050	0	0	0
2021/10/11	R186	04/11/2021	8.77	Call	Bond Future	3,507.2100	3.5072	3,228.1600	3.2282	(7.956)	0	0	0
2021/10/11	R186	04/11/2021	8.77	Put	Bond Future	19.5200	0.0195	20.6300	0.0206	5.686	0	0	15,177
2021/10/11	R186	03/02/2022	7.30	Call	Bond Future	247.6200	0.2476	200.7500	0.2007	(18.928)	0	0	0
2021/10/11	R186	03/02/2022	7.30	Put	Bond Future	4,034.4700	4.0345	4,271.2600	4.2713	5.869	0	0	0
2021/10/11	R186	03/02/2022			Bond Future	8.1886	110.5176	8.2567	110.2340	0.832	0.0000	0.0000	0
2021/10/11	R186	03/02/2022	7.28	Call	Bond Future	235.6000	0.2356	190.5200	0.1905	(19.134)	0	0	0
2021/10/11	R186	03/02/2022	7.28	Put	Bond Future	4,109.5600	4.1096	4,348.1400	4.3481	5.805	0	0	0
2021/10/11	R186	03/02/2022	7.29	Call	Bond Future	241.4800	0.2415	195.5200	0.1955	(19.033)	0	0	0
2021/10/11	R186	03/02/2022	7.29	Put	Bond Future	4,071.8800	4.0719	4,309.5800	4.3096	5.838	0	0	0
2021/10/11	R186	05/05/2022	8.32	Call	Bond Future	1,623.9400	1.6239	1,479.0200	1.4790	(8.924)	0	0	0
2021/10/11	R186	05/05/2022	8.32	Put	Bond Future	2,042.0800	2.0421	2,184.5100	2.1845	6.975	0	0	0
2021/10/11	R186	05/05/2022	7.28	Call	Bond Future	302.8300	0.3028	257.5300	0.2575	(14.959)	0	0	435
2021/10/11	R186	05/05/2022	7.28	Put	Bond Future	4,940.7500	4.9407	5,182.8000	5.1828	4.899	0	0	0
2021/10/11	R186	05/05/2022	7.48	Call	Bond Future	455.0700	0.4551	393.5600	0.3936	(13.517)	0	0	3,600
2021/10/11	R186	05/05/2022	7.48	Put	Bond Future	4,265.7500	4.2657	4,491.5900	4.4916	5.294	0	0	0
2021/10/11	R186	05/05/2022			Bond Future	8.4258	111.8170	8.4988	111.5296	0.867	0.0000	0.0000	0
2021/10/11	R186	05/05/2022	8.64	Call	Bond Future	2,315.7500	2.3157	2,139.3500	2.1394	(7.617)	0	0	0
2021/10/11	R186	05/05/2022	8.64	Put	Bond Future	1,475.4700	1.4755	1,586.4200	1.5864	7.520	0	0	4,035
2021/10/11	R186	05/05/2022	7.88	Call	Bond Future	901.4700	0.9015	801.8100	0.8018	(11.055)	0	0	435
2021/10/11	R186	05/05/2022	7.88	Put	Bond Future	3,080.3300	3.0803	3,268.0200	3.2680	6.093	0	0	0
2021/10/11	R186	05/05/2022	8.30	Call	Bond Future	1,585.4200	1.5854	1,442.5400	1.4425	(9.012)	0	0	0
2021/10/11	R186	05/05/2022	8.30	Put	Bond Future	2,082.8200	2.0828	2,227.2900	2.2273	6.936	0	0	0
2021/10/11	R186	05/05/2022	8.31	Call	Bond Future	1,604.6200	1.6046	1,460.7100	1.4607	(8.968)	0	0	0
2021/10/11	R186	05/05/2022	8.31	Put	Bond Future	2,062.3800	2.0624	2,205.8200	2.2058	6.955	0	0	0
2021/10/11	R186	05/05/2022	6.73	Call	Bond Future	108.0300	0.1080	88.7700	0.0888	(17.828)	0	0	3,600
2021/10/11	R186	05/05/2022	6.73	Put	Bond Future	7,060.6200	7.0606	7,328.7100	7.3287	3.797	0	0	0
2021/10/11	R186	04/08/2022	8.15	Call	Bond Future	1,182.2600	1.1823	1,072.7600	1.0728	(9.262)	0	0	0
2021/10/11	R186	04/08/2022	8.15	Put	Bond Future	3,194.6900	3.1947	3,376.4900	3.3765	5.691	0	0	0
2021/10/11	R186	04/08/2022	9.78	Call	Bond Future	0.0000	0.0000	4,617.1100	4.6171	100.000	0	0	0
2021/10/11	R186	04/08/2022	9.78	Put	Bond Future	0.0000	0.0000	933.1800	0.9332	100.000	0	0	3,600
2021/10/11	R186	04/08/2022	7.96	Call	Bond Future	0.0000	0.0000	829.9600	0.8300	100.000	0	0	3,600
2021/10/11	R186	04/08/2022			Bond Future	8.6850	107.8392	8.7635	107.5478	0.904	0.0000	0.0000	0
2021/10/11	R186	04/08/2022	7.96	Put	Bond Future	0.0000	0.0000	3,859.8000	3.8598	100.000	0	0	0
2021/10/11	R186	04/08/2022	8.13	Call	Bond Future	1,153.1200	1.1531	1,045.3900	1.0454	(9.342)	0	0	0
2021/10/11	R186	04/08/2022	8.13	Put	Bond Future	3,241.7000	3.2417	3,425.2700	3.4253	5.663	0	0	0
2021/10/11	R186	04/08/2022	8.14	Call	Bond Future	1,167.6300	1.1676	1,059.0200	1.0590	(9.302)	0	0	0
2021/10/11	R186	04/08/2022	8.14	Put	Bond Future	3,218.1300	3.2181	3,400.8200	3.4008	5.677	0	0	0
2021/10/11	R186	04/08/2022	6.96	Call	Bond Future	0.0000	0.0000	158.6200	0.1586	100.000	0	0	3,600

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2021/10/11	R186	04/08/2022	6.96	Put	Bond Future	0.0000	0.0000	7,111.5700	7.1116	100.000	0	0	0
2021/10/11	R197	04/11/2021			Bond Future	328.5877	328.5877	328.6716	328.6716	0.026	0.0000	0.0000	1,285
2021/10/11	R197	03/02/2022			Bond Future	324.0969	324.0969	324.1805	324.1805	0.026	0.0000	0.0000	239
2021/10/11	R197	05/05/2022			Bond Future	327.9839	327.9839	328.0678	328.0678	0.026	0.0000	0.0000	0
2021/10/11	R197	04/08/2022			Bond Future	323.6504	323.6504	323.7348	323.7348	0.026	0.0000	0.0000	0
2021/10/11	R202	04/11/2021			Bond Future	241.7548	241.7548	241.7187	241.7187	(0.015)	0.0000	0.0000	8,313
2021/10/11	R202	03/02/2022			Bond Future	240.1357	240.1357	240.0983	240.0983	(0.016)	0.0000	0.0000	842
2021/10/11	R202	05/05/2022			Bond Future	243.0155	243.0155	242.9771	242.9771	(0.016)	0.0000	0.0000	0
2021/10/11	R202	04/08/2022			Bond Future	241.5643	241.5643	241.5250	241.5250	(0.016)	0.0000	0.0000	0
2021/10/11	R209	04/11/2021	10.00	Call	Bond Future	43.7800	0.0438	25.4900	0.0255	(41.777)	0	0	0
2021/10/11	R209	04/11/2021	10.00	Put	Bond Future	3,622.8000	3.6228	3,789.2600	3.7893	4.595	0	0	3,100
2021/10/11	R209	04/11/2021	10.25	Put	Bond Future	2,295.2200	2.2952	2,423.6200	2.4236	5.594	0	0	9,250
2021/10/11	R209	04/11/2021	12.19	Call	Bond Future	7,984.6900	7.9847	7,799.5600	7.7996	(2.319)	0	0	0
2021/10/11	R209	04/11/2021	12.19	Put	Bond Future	1.0200	0.0010	0.6400	0.0006	(37.255)	0	0	0
2021/10/11	R209	04/11/2021	10.50	Call	Bond Future	593.2400	0.5932	477.6200	0.4776	(19.490)	0	0	0
2021/10/11	R209	04/11/2021	12.00	Call	Bond Future	7,094.3900	7.0944	6,908.7700	6.9088	(2.616)	0	0	0
2021/10/11	R209	04/11/2021	12.00	Put	Bond Future	2.8500	0.0028	1.9800	0.0020	(30.526)	0	0	9,000
2021/10/11	R209	04/11/2021	12.17	Call	Bond Future	7,891.7900	7.8918	7,706.6300	7.7066	(2.346)	0	0	0
2021/10/11	R209	04/11/2021			Bond Future	10.6206	68.8035	10.6539	68.6187	0.313	0.0000	0.0000	34,514
2021/10/11	R209	04/11/2021	9.50	Call	Bond Future	0.7500	0.0008	0.2500	0.0003	(66.667)	0	0	6,000
2021/10/11	R209	04/11/2021	9.50	Put	Bond Future	6,658.6800	6.6587	6,842.9300	6.8429	2.767	0	0	0
2021/10/11	R209	04/11/2021	10.25	Call	Bond Future	189.1500	0.1891	132.8000	0.1328	(29.791)	0	0	0
2021/10/11	R209	04/11/2021	12.18	Call	Bond Future	7,938.2600	7.9383	7,753.1200	7.7531	(2.332)	0	0	0
2021/10/11	R209	04/11/2021	12.18	Put	Bond Future	1.0700	0.0011	0.6800	0.0007	(36.449)	0	0	0
2021/10/11	R209	04/11/2021	10.50	Put	Bond Future	1,268.7600	1.2688	1,337.8900	1.3379	5.449	0	0	150
2021/10/11	R209	04/11/2021	12.17	Put	Bond Future	1.1300	0.0011	0.7200	0.0007	(36.283)	0	0	0
2021/10/11	R209	03/02/2022	11.03	Call	Bond Future	2,573.9300	2.5739	2,437.1000	2.4371	(5.316)	0	0	0
2021/10/11	R209	03/02/2022	11.03	Put	Bond Future	1,394.8700	1.3949	1,445.1500	1.4451	3.605	0	0	0
2021/10/11	R209	03/02/2022	11.02	Call	Bond Future	2,541.1000	2.5411	2,405.0200	2.4050	(5.355)	0	0	0
2021/10/11	R209	03/02/2022	11.02	Put	Bond Future	1,414.9200	1.4149	1,465.9500	1.4659	3.607	0	0	0
2021/10/11	R209	03/02/2022			Bond Future	10.8097	69.5706	10.8443	69.3835	0.320	0.0000	0.0000	0
2021/10/11	R209	03/02/2022	11.04	Call	Bond Future	2,606.8000	2.6068	2,469.2300	2.4692	(5.277)	0	0	0
2021/10/11	R209	03/02/2022	11.04	Put	Bond Future	1,374.9100	1.3749	1,424.4500	1.4244	3.603	0	0	0
2021/10/11	R209	05/05/2022	11.44	Call	Bond Future	3,774.2500	3.7743	3,633.3900	3.6334	(3.732)	0	0	0
2021/10/11	R209	05/05/2022	11.44	Put	Bond Future	1,502.4900	1.5025	1,551.1200	1.5511	3.237	0	0	0
2021/10/11	R209	05/05/2022	11.43	Call	Bond Future	3,740.8100	3.7408	3,600.4800	3.6005	(3.751)	0	0	0
2021/10/11	R209	05/05/2022	11.43	Put	Bond Future	1,519.3700	1.5194	1,568.5300	1.5685	3.236	0	0	0
2021/10/11	R209	05/05/2022			Bond Future	10.9994	67.2473	11.0353	67.0578	0.327	0.0000	0.0000	0
2021/10/11	R209	05/05/2022	11.45	Call	Bond Future	3,807.8100	3.8078	3,666.4300	3.6664	(3.713)	0	0	0
2021/10/11	R209	05/05/2022	11.45	Put	Bond Future	1,485.7800	1.4858	1,533.8900	1.5339	3.238	0	0	0
2021/10/11	R209	04/08/2022	10.58	Call	Bond Future	1,473.3300	1.4733	1,396.7100	1.3967	(5.200)	0	0	0
2021/10/11	R209	04/08/2022	10.58	Put	Bond Future	4,752.2400	4.7522	4,867.5200	4.8675	2.426	0	0	0
2021/10/11	R209	04/08/2022	10.57	Put	Bond Future	4,788.3000	4.7883	4,904.2100	4.9042	2.421	0	0	0
2021/10/11	R209	04/08/2022			Bond Future	11.1950	68.0227	11.2323	67.8308	0.333	0.0000	0.0000	0
2021/10/11	R209	04/08/2022	10.59	Call	Bond Future	1,492.6100	1.4926	1,415.3600	1.4154	(5.175)	0	0	0

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2021/10/11	R209	04/08/2022	10.59	Put	Bond Future	4,716.3900	4.7164	4,831.0400	4.8310	2.431	0	0	0
2021/10/11	R209	04/08/2022	10.57	Call	Bond Future	1,454.1900	1.4542	1,378.2000	1.3782	(5.226)	0	0	0
2021/10/11	R210	04/11/2021			Bond Future	213.0105	213.0105	212.9495	212.9495	(0.029)	0.0000	0.0000	1,486
2021/10/11	R210	03/02/2022			Bond Future	215.4383	215.4383	215.3757	215.3757	(0.029)	0.0000	0.0000	1,011
2021/10/11	R210	05/05/2022			Bond Future	215.1644	215.1644	215.1005	215.1005	(0.030)	0.0000	0.0000	0
2021/10/11	R210	04/08/2022			Bond Future	217.8247	217.8247	217.7599	217.7599	(0.030)	0.0000	0.0000	0
2021/10/11	R212	04/11/2021			Bond Future	175.6429	175.6429	175.6045	175.6045	(0.022)	0.0000	0.0000	4,605
2021/10/11	R213	04/11/2021	11.09	Put	Bond Future	7.2000	0.0072	6.2000	0.0062	(13.889)	0	0	0
2021/10/11	R213	04/11/2021	11.10	Put	Bond Future	6.8200	0.0068	5.8500	0.0059	(14.223)	0	0	0
2021/10/11	R213	04/11/2021	11.11	Call	Bond Future	6,056.5900	6.0566	5,774.3100	5.7743	(4.661)	0	0	0
2021/10/11	R213	04/11/2021			Bond Future	9.9089	83.9118	9.9622	83.6305	0.538	0.0000	0.0000	9,517
2021/10/11	R213	04/11/2021	11.09	Call	Bond Future	5,961.4100	5.9614	5,679.0600	5.6791	(4.736)	0	0	0
2021/10/11	R213	04/11/2021	11.10	Call	Bond Future	6,009.0100	6.0090	5,726.6900	5.7267	(4.698)	0	0	0
2021/10/11	R213	04/11/2021	11.11	Put	Bond Future	6.4500	0.0065	5.5200	0.0055	(14.419)	0	0	0
2021/10/11	R213	03/02/2022	10.60	Put	Bond Future	943.2600	0.9433	1,009.3600	1.0094	7.008	0	0	430
2021/10/11	R213	03/02/2022	10.67	Call	Bond Future	3,573.0000	3.5730	3,348.0700	3.3481	(6.295)	0	0	0
2021/10/11	R213	03/02/2022	10.67	Put	Bond Future	852.7000	0.8527	912.5900	0.9126	7.024	0	0	220
2021/10/11	R213	03/02/2022	10.00	Call	Bond Future	1,514.3700	1.5144	1,365.9200	1.3659	(9.803)	0	0	0
2021/10/11	R213	03/02/2022	10.00	Put	Bond Future	2,170.3800	2.1704	2,306.7500	2.3068	6.283	0	0	430
2021/10/11	R213	03/02/2022	9.98	Call	Bond Future	1,465.6400	1.4656	1,319.9400	1.3199	(9.941)	0	0	0
2021/10/11	R213	03/02/2022	9.98	Put	Bond Future	2,225.2800	2.2253	2,364.4000	2.3644	6.252	0	0	0
2021/10/11	R213	03/02/2022	9.22	Put	Bond Future	5,094.6600	5.0947	5,333.4000	5.3334	4.686	0	0	0
2021/10/11	R213	03/02/2022	9.58	Put	Bond Future	3,545.1000	3.5451	3,740.3300	3.7403	5.507	0	0	200
2021/10/11	R213	03/02/2022	8.63	Call	Bond Future	55.3200	0.0553	42.8700	0.0429	(22.505)	0	0	200
2021/10/11	R213	03/02/2022	8.63	Put	Bond Future	8,214.6300	8.2146	8,487.0000	8.4870	3.316	0	0	0
2021/10/11	R213	03/02/2022	8.80	Call	Bond Future	90.5100	0.0905	71.6000	0.0716	(20.893)	0	0	102
2021/10/11	R213	03/02/2022	8.80	Put	Bond Future	7,272.4700	7.2725	7,538.3800	7.5384	3.656	0	0	0
2021/10/11	R213	03/02/2022			Bond Future	10.1274	84.8474	10.1831	84.5626	0.550	0.0000	0.0000	544
2021/10/11	R213	03/02/2022	10.25	Call	Bond Future	2,179.5700	2.1796	1,998.7000	1.9987	(8.298)	0	0	0
2021/10/11	R213	03/02/2022	10.25	Put	Bond Future	1,554.3300	1.5543	1,658.2800	1.6583	6.688	0	0	102
2021/10/11	R213	03/02/2022	10.60	Call	Bond Future	3,319.3000	3.3193	3,100.5800	3.1006	(6.589)	0	0	0
2021/10/11	R213	03/02/2022	10.15	Call	Bond Future	1,898.1100	1.8981	1,729.7900	1.7298	(8.868)	0	0	0
2021/10/11	R213	03/02/2022	10.15	Put	Bond Future	1,782.2600	1.7823	1,898.7600	1.8988	6.537	0	0	200
2021/10/11	R213	03/02/2022	10.17	Call	Bond Future	1,952.8400	1.9528	1,781.9700	1.7820	(8.750)	0	0	0
2021/10/11	R213	03/02/2022	10.17	Put	Bond Future	1,734.7800	1.7348	1,848.7300	1.8487	6.569	0	0	220
2021/10/11	R213	03/02/2022	9.96	Call	Bond Future	1,417.7800	1.4178	1,274.8500	1.2748	(10.081)	0	0	0
2021/10/11	R213	03/02/2022	9.96	Put	Bond Future	2,281.2100	2.2812	2,423.1000	2.4231	6.220	0	0	0
2021/10/11	R213	03/02/2022	9.97	Call	Bond Future	1,441.5100	1.4415	1,297.1900	1.2972	(10.012)	0	0	0
2021/10/11	R213	03/02/2022	9.97	Put	Bond Future	2,253.0200	2.2530	2,393.5200	2.3935	6.236	0	0	0
2021/10/11	R213	03/02/2022	9.22	Call	Bond Future	269.7900	0.2698	223.7100	0.2237	(17.080)	0	0	430
2021/10/11	R213	03/02/2022	9.58	Call	Bond Future	677.2200	0.6772	587.6300	0.5876	(13.229)	0	0	0
2021/10/11	R213	03/02/2022	9.76	Call	Bond Future	988.0700	0.9881	873.2900	0.8733	(11.617)	0	0	0
2021/10/11	R213	03/02/2022	9.76	Put	Bond Future	2,898.7600	2.8988	3,068.8000	3.0688	5.866	0	0	102
2021/10/11	R213	03/02/2022	9.15	Call	Bond Future	227.6500	0.2277	187.3700	0.1874	(17.694)	0	0	220
2021/10/11	R213	03/02/2022	9.15	Put	Bond Future	5,439.7700	5.4398	5,684.3100	5.6843	4.495	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 Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2021/10/11	R213	05/05/2022	10.63	Call	Bond Future	3,147.9500	3.1480	2,958.4900	2.9585	(6.019)	0	0	0
2021/10/11	R213	05/05/2022	10.65	Put	Bond Future	1,694.8500	1.6949	1,792.0200	1.7920	5.733	0	0	0
2021/10/11	R213	05/05/2022			Bond Future	10.3416	82.3129	10.3998	82.0245	0.563	0.0000	0.0000	0
2021/10/11	R213	05/05/2022	10.63	Put	Bond Future	1,731.4900	1.7315	1,830.4200	1.8304	5.714	0	0	0
2021/10/11	R213	05/05/2022	10.64	Call	Bond Future	3,178.0800	3.1781	2,987.7400	2.9877	(5.989)	0	0	0
2021/10/11	R213	05/05/2022	10.64	Put	Bond Future	1,713.0800	1.7131	1,811.1300	1.8111	5.724	0	0	0
2021/10/11	R213	05/05/2022	10.65	Call	Bond Future	3,208.3400	3.2083	3,017.1200	3.0171	(5.960)	0	0	0
2021/10/11	R213	04/08/2022	9.88	Call	Bond Future	1,328.4500	1.3284	1,225.2800	1.2253	(7.766)	0	0	0
2021/10/11	R213	04/08/2022	9.89	Call	Bond Future	1,345.5600	1.3456	1,241.5200	1.2415	(7.732)	0	0	0
2021/10/11	R213	04/08/2022	9.90	Put	Bond Future	4,664.9500	4.6650	4,852.1300	4.8521	4.012	0	0	0
2021/10/11	R213	04/08/2022			Bond Future	10.5689	83.2649	10.6298	82.9728	0.576	0.0000	0.0000	0
2021/10/11	R213	04/08/2022	9.88	Put	Bond Future	4,731.9800	4.7320	4,920.9100	4.9209	3.993	0	0	0
2021/10/11	R213	04/08/2022	9.89	Put	Bond Future	4,698.3800	4.6984	4,886.4400	4.8864	4.003	0	0	0
2021/10/11	R213	04/08/2022	9.90	Call	Bond Future	1,362.8100	1.3628	1,257.8900	1.2579	(7.699)	0	0	0
2021/10/11	R214	04/11/2021	12.46	Call	Bond Future	7,634.2600	7.6343	7,559.2900	7.5593	(0.982)	0	0	0
2021/10/11	R214	04/11/2021	12.46	Put	Bond Future	1.9500	0.0020	1.1200	0.0011	(42.564)	0	0	0
2021/10/11	R214	04/11/2021	12.47	Call	Bond Future	7,680.4000	7.6804	7,605.4700	7.6055	(0.976)	0	0	0
2021/10/11	R214	04/11/2021			Bond Future	10.9705	65.6699	10.9836	65.5958	0.119	0.0000	0.0000	17,980
2021/10/11	R214	04/11/2021	12.47	Put	Bond Future	1.8600	0.0019	1.0700	0.0011	(42.473)	0	0	0
2021/10/11	R214	04/11/2021	12.48	Call	Bond Future	7,726.4700	7.7265	7,651.5700	7.6516	(0.969)	0	0	0
2021/10/11	R214	04/11/2021	12.48	Put	Bond Future	1.7700	0.0018	1.0100	0.0010	(42.938)	0	0	0
2021/10/11	R214	03/02/2022	11.39	Put	Bond Future	1,410.6100	1.4106	1,415.3300	1.4153	0.335	0	0	0
2021/10/11	R214	03/02/2022	11.40	Put	Bond Future	1,390.6000	1.3906	1,395.0600	1.3951	0.321	0	0	0
2021/10/11	R214	03/02/2022	11.41	Call	Bond Future	2,729.5700	2.7296	2,658.5400	2.6585	(2.602)	0	0	0
2021/10/11	R214	03/02/2022			Bond Future	11.1593	66.4021	11.1730	66.3269	0.122	0.0000	0.0000	0
2021/10/11	R214	03/02/2022	11.39	Call	Bond Future	2,662.5200	2.6625	2,592.0000	2.5920	(2.649)	0	0	0
2021/10/11	R214	03/02/2022	11.40	Call	Bond Future	2,695.8900	2.6959	2,625.1100	2.6251	(2.625)	0	0	0
2021/10/11	R214	03/02/2022	11.41	Put	Bond Future	1,370.9700	1.3710	1,375.1800	1.3752	0.307	0	0	0
2021/10/11	R214	05/05/2022	11.73	Put	Bond Future	1,630.7700	1.6308	1,640.7500	1.6407	0.612	0	0	0
2021/10/11	R214	05/05/2022	11.74	Put	Bond Future	1,612.9700	1.6130	1,622.7600	1.6228	0.607	0	0	0
2021/10/11	R214	05/05/2022	11.75	Call	Bond Future	3,729.0300	3.7290	3,662.3900	3.6624	(1.787)	0	0	0
2021/10/11	R214	05/05/2022			Bond Future	11.3420	63.9032	11.3562	63.8270	0.125	0.0000	0.0000	0
2021/10/11	R214	05/05/2022	11.73	Call	Bond Future	3,662.4000	3.6624	3,596.1400	3.5961	(1.809)	0	0	0
2021/10/11	R214	05/05/2022	11.74	Call	Bond Future	3,695.5700	3.6956	3,629.1200	3.6291	(1.798)	0	0	0
2021/10/11	R214	05/05/2022	11.75	Put	Bond Future	1,595.5300	1.5955	1,605.1300	1.6051	0.602	0	0	0
2021/10/11	R214	04/08/2022	10.98	Put	Bond Future	4,572.1100	4.5721	4,609.3100	4.6093	0.814	0	0	0
2021/10/11	R214	04/08/2022	10.99	Call	Bond Future	1,588.9100	1.5889	1,548.4900	1.5485	(2.544)	0	0	0
2021/10/11	R214	04/08/2022			Bond Future	11.5328	64.6391	11.5476	64.5618	0.128	0.0000	0.0000	0
2021/10/11	R214	04/08/2022	10.97	Call	Bond Future	1,548.4500	1.5484	1,508.6100	1.5086	(2.573)	0	0	0
2021/10/11	R214	04/08/2022	10.97	Put	Bond Future	4,608.3700	4.6084	4,645.8600	4.6459	0.814	0	0	0
2021/10/11	R214	04/08/2022	10.98	Call	Bond Future	1,568.6100	1.5686	1,528.4800	1.5285	(2.558)	0	0	0
2021/10/11	R214	04/08/2022	10.99	Put	Bond Future	4,536.0700	4.5361	4,572.9800	4.5730	0.814	0	0	0
2021/10/11	R248	04/11/2021	10.20	Put	Bond Future	5,653.0100	5.6530	5,772.8500	5.7728	2.120	0	0	0
2021/10/11	R248	04/11/2021	12.85	Call	Bond Future	11,903.7300	11.9037	11,773.0200	11.7730	(1.098)	0	0	0
2021/10/11	R248	04/11/2021	12.85	Put	Bond Future	0.8800	0.0009	0.4600	0.0005	(47.727)	0	0	0
2021/10/11	R248	04/11/2021	10.80	Call	Bond Future	692.3300	0.6923	586.6800	0.5867	(15.260)	0	0	1,050

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2021/10/11	R248	04/11/2021	10.80	Put	Bond Future	1,707.4200	1.7074	1,732.0600	1.7321	1.443	0	0	0
2021/10/11	R248	04/11/2021			Bond Future	10.9400	82.8611	10.9582	82.7308	0.166	0.0000	0.0000	167,401
2021/10/11	R248	04/11/2021	9.60	Call	Bond Future	0.2100	0.0002	0.0700	0.0001	(66.667)	0	0	0
2021/10/11	R248	04/11/2021	9.60	Put	Bond Future	10,704.0600	10.7041	10,834.2100	10.8342	1.216	0	0	0
2021/10/11	R248	04/11/2021	10.20	Call	Bond Future	25.6100	0.0256	15.1600	0.0152	(40.804)	0	0	1,050
2021/10/11	R248	04/11/2021	10.30	Call	Bond Future	50.1500	0.0501	32.0900	0.0321	(36.012)	0	0	0
2021/10/11	R248	04/11/2021	10.30	Put	Bond Future	4,878.1000	4.8781	4,990.3300	4.9903	2.301	0	0	0
2021/10/11	R248	04/11/2021	12.83	Call	Bond Future	11,795.6500	11.7957	11,664.9200	11.6649	(1.108)	0	0	0
2021/10/11	R248	04/11/2021	12.83	Put	Bond Future	0.9400	0.0009	0.5000	0.0005	(46.809)	0	0	0
2021/10/11	R248	04/11/2021	12.84	Call	Bond Future	11,849.7300	11.8497	11,719.0100	11.7190	(1.103)	0	0	0
2021/10/11	R248	04/11/2021	12.84	Put	Bond Future	0.9100	0.0009	0.4800	0.0005	(47.253)	0	0	0
2021/10/11	R248	03/02/2022	11.47	Call	Bond Future	3,780.8500	3.7808	3,664.7400	3.6647	(3.071)	0	0	0
2021/10/11	R248	03/02/2022	11.48	Call	Bond Future	3,825.4300	3.8254	3,708.9000	3.7089	(3.046)	0	0	0
2021/10/11	R248	03/02/2022	11.49	Put	Bond Future	1,415.7400	1.4157	1,430.8700	1.4309	1.069	0	0	0
2021/10/11	R248	03/02/2022	10.90	Call	Bond Future	1,635.2700	1.6353	1,553.4700	1.5535	(5.002)	0	0	900
2021/10/11	R248	03/02/2022	10.90	Put	Bond Future	3,247.3700	3.2474	3,297.6300	3.2976	1.548	0	0	0
2021/10/11	R248	03/02/2022	10.20	Put	Bond Future	7,250.2700	7.2503	7,353.8900	7.3539	1.429	0	0	0
2021/10/11	R248	03/02/2022	10.40	Call	Bond Future	533.2700	0.5333	491.3900	0.4914	(7.853)	0	0	100
2021/10/11	R248	03/02/2022	10.50	Call	Bond Future	692.0100	0.6920	642.3500	0.6423	(7.176)	0	0	0
2021/10/11	R248	03/02/2022	10.50	Put	Bond Future	5,279.2200	5.2792	5,361.6200	5.3616	1.561	0	0	0
2021/10/11	R248	03/02/2022	9.80	Call	Bond Future	104.7000	0.1047	92.2000	0.0922	(11.939)	0	0	0
2021/10/11	R248	03/02/2022	9.80	Put	Bond Future	10,372.4600	10.3725	10,492.0200	10.4920	1.153	0	0	0
2021/10/11	R248	03/02/2022	10.00	Call	Bond Future	182.4900	0.1825	163.1800	0.1632	(10.581)	0	0	1,300
2021/10/11	R248	03/02/2022	10.00	Put	Bond Future	8,761.9100	8.7619	8,874.6600	8.8747	1.287	0	0	0
2021/10/11	R248	03/02/2022			Bond Future	11.1276	83.7850	11.1466	83.6529	0.171	0.0000	0.0000	4,659
2021/10/11	R248	03/02/2022	11.47	Put	Bond Future	1,458.3600	1.4584	1,474.3100	1.4743	1.094	0	0	0
2021/10/11	R248	03/02/2022	11.48	Put	Bond Future	1,436.9100	1.4369	1,452.4400	1.4524	1.081	0	0	0
2021/10/11	R248	03/02/2022	11.49	Call	Bond Future	3,870.1800	3.8702	3,753.2500	3.7532	(3.021)	0	0	0
2021/10/11	R248	03/02/2022	10.70	Call	Bond Future	1,098.4100	1.0984	1,032.5800	1.0326	(5.993)	0	0	1,300
2021/10/11	R248	03/02/2022	10.70	Put	Bond Future	4,174.8800	4.1749	4,241.1100	4.2411	1.586	0	0	0
2021/10/11	R248	03/02/2022	11.00	Call	Bond Future	1,951.0900	1.9511	1,861.8600	1.8619	(4.573)	0	0	100
2021/10/11	R248	03/02/2022	11.00	Put	Bond Future	2,847.8400	2.8478	2,890.6700	2.8907	1.504	0	0	0
2021/10/11	R248	03/02/2022	10.20	Call	Bond Future	305.8900	0.3059	277.4500	0.2775	(9.297)	0	0	900
2021/10/11	R248	03/02/2022	10.40	Put	Bond Future	5,893.8200	5.8938	5,984.0000	5.9840	1.530	0	0	0
2021/10/11	R248	05/05/2022	11.79	Call	Bond Future	4,931.2400	4.9312	4,820.6600	4.8207	(2.242)	0	0	0
2021/10/11	R248	05/05/2022	11.79	Put	Bond Future	1,790.9900	1.7910	1,814.2000	1.8142	1.296	0	0	0
2021/10/11	R248	05/05/2022	11.80	Call	Bond Future	4,975.3900	4.9754	4,864.4800	4.8645	(2.229)	0	0	0
2021/10/11	R248	05/05/2022			Bond Future	11.3090	80.3552	11.3288	80.2215	0.175	0.0000	0.0000	0
2021/10/11	R248	05/05/2022	11.80	Put	Bond Future	1,772.2300	1.7722	1,795.1100	1.7951	1.291	0	0	0
2021/10/11	R248	05/05/2022	11.81	Call	Bond Future	5,019.6600	5.0197	4,908.4200	4.9084	(2.216)	0	0	0
2021/10/11	R248	05/05/2022	11.81	Put	Bond Future	1,753.6700	1.7537	1,776.2200	1.7762	1.286	0	0	0
2021/10/11	R248	04/08/2022	10.98	Call	Bond Future	1,988.1100	1.9881	1,923.5700	1.9236	(3.246)	0	0	0
2021/10/11	R248	04/08/2022	10.98	Put	Bond Future	5,534.2100	5.5342	5,605.2800	5.6053	1.284	0	0	0
2021/10/11	R248	04/08/2022	10.99	Call	Bond Future	2,013.3600	2.0134	1,948.3400	1.9483	(3.229)	0	0	0
2021/10/11	R248	04/08/2022	10.99	Put	Bond Future	5,488.4500	5.4885	5,559.0400	5.5590	1.286	0	0	0
2021/10/11	R248	04/08/2022			Bond Future	11.4989	81.2809	11.5195	81.1453	0.180	0.0000	0.0000	0
2021/10/11	R248	04/08/2022	11.00	Call	Bond Future	2,039.0800	2.0391	1,973.5800	1.9736	(3.212)	0	0	0
2021/10/11	R248	04/08/2022	11.00	Put	Bond Future	5,443.2600	5.4433	5,513.3700	5.5134	1.288	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 Price	% Movement in MTM	Today's High	Today's Low	Open Interest
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