



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 17/11/2021 TO 17/11/2021

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
2021/11/17	0904 31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/11/17	0908 31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/11/17	0957 31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/11/17	0986 31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/11/17	1386 28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/11/17	1409 28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/11/17	2025 03/02/2022			Bond Future	155.2655	155.2655	155.1118	155.1118	(0.099)	0.0000	0.0000	5,316
2021/11/17	2025 05/05/2022			Bond Future	157.1349	157.1349	156.9783	156.9783	(0.100)	0.0000	0.0000	164
2021/11/17	2025 04/08/2022			Bond Future	157.4621	157.4621	157.3052	157.3052	(0.100)	0.0000	0.0000	0
2021/11/17	2025 03/11/2022			Bond Future	159.4852	159.4852	159.3253	159.3253	(0.100)	0.0000	0.0000	0
2021/11/17	2029 03/02/2022			Bond Future	115.1859	115.1859	115.2216	115.2216	0.031	0.0000	0.0000	2,806
2021/11/17	2029 05/05/2022			Bond Future	115.3756	115.3756	115.4106	115.4106	0.030	0.0000	0.0000	186
2021/11/17	2029 04/08/2022			Bond Future	116.7990	116.7990	116.8342	116.8342	0.030	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
2021/11/17	2029	03/11/2022			Bond Future	117.0767	117.0767	117.1133	117.1133	0.031	0.0000	0.0000	0
2021/11/17	2030	03/02/2022	8.39	Call	Bond Future	48.0000	0.0480	56.4500	0.0564	17.604	0	0	101
2021/11/17	2030	03/02/2022	8.39	Put	Bond Future	6,856.6300	6.8566	6,720.8900	6.7209	(1.980)	0	0	0
2021/11/17	2030	03/02/2022	8.80	Put	Bond Future	0.0000	0.0000	4,591.0200	4.5910	100.000	0	0	0
2021/11/17	2030	03/02/2022	8.85	Call	Bond Future	243.9800	0.2440	245.5600	0.2456	0.648	0	0	1,000
2021/11/17	2030	03/02/2022	8.85	Put	Bond Future	4,496.6000	4.4966	4,353.9900	4.3540	(3.172)	0	0	0
2021/11/17	2030	03/02/2022	9.90	Put	Bond Future	1,051.0100	1.0510	964.5800	0.9646	(8.224)	0	0	8,000
2021/11/17	2030	03/02/2022	9.45	Call	Bond Future	1,091.8900	1.0919	1,124.5700	1.1246	2.993	0	0	0
2021/11/17	2030	03/02/2022	9.45	Put	Bond Future	2,137.0800	2.1371	2,025.5700	2.0256	(5.218)	0	0	0
2021/11/17	2030	03/02/2022	9.10	Call	Bond Future	496.9100	0.4969	504.7000	0.5047	1.568	0	0	4,000
2021/11/17	2030	03/02/2022	9.10	Put	Bond Future	3,396.0300	3.3960	3,259.6300	3.2596	(4.016)	0	0	0
2021/11/17	2030	03/02/2022	9.35	Call	Bond Future	891.5800	0.8916	914.0400	0.9140	2.519	0	0	0
2021/11/17	2030	03/02/2022	9.35	Put	Bond Future	2,461.6600	2.4617	2,339.9300	2.3399	(4.945)	0	0	101
2021/11/17	2030	03/02/2022	9.40	Call	Bond Future	0.0000	0.0000	1,015.9600	1.0160	100.000	0	0	950
2021/11/17	2030	03/02/2022	9.40	Put	Bond Future	0.0000	0.0000	2,178.9300	2.1789	100.000	0	0	0
2021/11/17	2030	03/02/2022			Bond Future	9.6513	91.1292	9.6234	91.2734	(0.290)	0.0000	0.0000	83,553
2021/11/17	2030	03/02/2022	8.80	Call	Bond Future	0.0000	0.0000	208.9100	0.2089	100.000	0	0	950
2021/11/17	2030	03/02/2022	10.85	Call	Bond Future	6,102.9800	6.1030	6,218.2900	6.2183	1.889	0	0	0
2021/11/17	2030	03/02/2022	10.85	Put	Bond Future	185.4200	0.1854	156.5400	0.1565	(15.575)	0	0	1,000
2021/11/17	2030	03/02/2022	9.60	Call	Bond Future	1,442.8000	1.4428	1,486.8500	1.4869	3.053	0	0	1,000
2021/11/17	2030	03/02/2022	9.60	Put	Bond Future	1,707.7900	1.7078	1,607.6500	1.6076	(5.864)	0	0	0
2021/11/17	2030	03/02/2022	9.78	Call	Bond Future	1,941.5300	1.9415	1,995.7800	1.9958	2.794	0	0	0
2021/11/17	2030	03/02/2022	9.78	Put	Bond Future	1,281.4200	1.2814	1,191.4800	1.1915	(7.019)	0	0	101
2021/11/17	2030	03/02/2022	9.90	Call	Bond Future	2,321.1800	2.3212	2,378.9400	2.3789	2.488	0	0	0
2021/11/17	2030	03/02/2022	9.43	Call	Bond Future	1,049.6900	1.0497	1,080.2200	1.0802	2.908	0	0	0
2021/11/17	2030	03/02/2022	9.43	Put	Bond Future	2,199.5500	2.1996	2,085.8900	2.0859	(5.167)	0	0	0
2021/11/17	2030	03/02/2022	9.44	Call	Bond Future	1,070.6600	1.0707	1,102.3400	1.1023	2.959	0	0	0
2021/11/17	2030	03/02/2022	9.44	Put	Bond Future	2,168.1700	2.1682	2,055.6600	2.0557	(5.189)	0	0	0
2021/11/17	2030	05/05/2022	10.21	Call	Bond Future	3,203.7800	3.2038	3,314.9600	3.3150	3.470	0	0	0
2021/11/17	2030	05/05/2022	10.21	Put	Bond Future	1,544.8700	1.5449	1,510.8700	1.5109	(2.201)	0	0	0
2021/11/17	2030	05/05/2022	9.95	Call	Bond Future	2,433.5500	2.4335	2,533.4100	2.5334	4.103	0	0	0
2021/11/17	2030	05/05/2022	8.47	Call	Bond Future	210.9500	0.2109	230.3300	0.2303	9.187	0	0	1,073
2021/11/17	2030	05/05/2022	8.81	Put	Bond Future	5,902.6200	5.9026	5,789.5400	5.7895	(1.916)	0	0	0
2021/11/17	2030	05/05/2022	8.89	Put	Bond Future	5,549.2600	5.5493	5,440.3600	5.4404	(1.962)	0	0	0
2021/11/17	2030	05/05/2022	8.14	Call	Bond Future	104.9300	0.1049	116.0700	0.1161	10.617	0	0	1,800
2021/11/17	2030	05/05/2022	8.14	Put	Bond Future	9,276.8300	9.2768	9,142.7900	9.1428	(1.445)	0	0	0
2021/11/17	2030	05/05/2022			Bond Future	9.8726	92.2047	9.8434	92.3499	(0.295)	0.0000	0.0000	14,727
2021/11/17	2030	05/05/2022	10.20	Call	Bond Future	3,172.2000	3.1722	3,282.9900	3.2830	3.493	0	0	0
2021/11/17	2030	05/05/2022	10.20	Put	Bond Future	1,561.8900	1.5619	1,527.5000	1.5275	(2.202)	0	0	200
2021/11/17	2030	05/05/2022	11.04	Call	Bond Future	6,191.8900	6.1919	6,329.3700	6.3294	2.220	0	0	0
2021/11/17	2030	05/05/2022	11.04	Put	Bond Future	615.7000	0.6157	608.0000	0.6080	(1.251)	0	0	1,800
2021/11/17	2030	05/05/2022	9.35	Call	Bond Future	1,105.8000	1.1058	1,168.4000	1.1684	5.661	0	0	0
2021/11/17	2030	05/05/2022	9.35	Put	Bond Future	3,754.4300	3.7544	3,671.8500	3.6719	(2.200)	0	0	1,073
2021/11/17	2030	05/05/2022	9.95	Put	Bond Future	2,049.4600	2.0495	2,004.1400	2.0041	(2.211)	0	0	1,073
2021/11/17	2030	05/05/2022	10.19	Call	Bond Future	3,140.7500	3.1407	3,251.1400	3.2511	3.515	0	0	0
2021/11/17	2030	05/05/2022	10.19	Put	Bond Future	1,579.0700	1.5791	1,544.2800	1.5443	(2.203)	0	0	0
2021/11/17	2030	05/05/2022	8.47	Put	Bond Future	7,547.6300	7.5476	7,421.8300	7.4218	(1.667)	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
2021/11/17	2030	05/05/2022	8.81	Call	Bond Future	412.1000	0.4121	444.2000	0.4442	7.789	0	0	200
2021/11/17	2030	05/05/2022	8.89	Call	Bond Future	486.6700	0.4867	522.9500	0.5230	7.455	0	0	1,800
2021/11/17	2030	05/05/2022	7.73	Call	Bond Future	40.0100	0.0400	45.0400	0.0450	12.572	0	0	200
2021/11/17	2030	05/05/2022	7.73	Put	Bond Future	11,553.2400	11.5532	11,413.0900	11.4131	(1.213)	0	0	0
2021/11/17	2030	04/08/2022	9.56	Call	Bond Future	1,544.9800	1.5450	1,543.7000	1.5437	(0.083)	0	0	0
2021/11/17	2030	04/08/2022	9.56	Put	Bond Future	4,246.3800	4.2464	4,098.3600	4.0984	(3.486)	0	0	0
2021/11/17	2030	04/08/2022	10.95	Call	Bond Future	5,257.0500	5.2571	5,327.5500	5.3275	1.341	0	0	0
2021/11/17	2030	04/08/2022	10.95	Put	Bond Future	1,357.3700	1.3574	1,281.1300	1.2811	(5.617)	0	0	800
2021/11/17	2030	04/08/2022			Bond Future	10.1129	89.2672	10.0824	89.4140	(0.302)	0.0000	0.0000	0
2021/11/17	2030	04/08/2022	9.55	Call	Bond Future	1,526.9100	1.5269	1,525.0700	1.5251	(0.121)	0	0	0
2021/11/17	2030	04/08/2022	9.55	Put	Bond Future	4,278.1200	4.2781	4,129.5400	4.1295	(3.473)	0	0	0
2021/11/17	2030	04/08/2022	8.30	Call	Bond Future	252.5600	0.2526	242.8200	0.2428	(3.857)	0	0	800
2021/11/17	2030	04/08/2022	8.30	Put	Bond Future	9,508.9500	9.5089	9,352.4700	9.3525	(1.646)	0	0	0
2021/11/17	2030	04/08/2022	9.05	Call	Bond Future	782.2100	0.7822	766.6900	0.7667	(1.984)	0	0	800
2021/11/17	2030	04/08/2022	9.05	Put	Bond Future	6,068.1600	6.0682	5,905.9000	5.9059	(2.674)	0	0	0
2021/11/17	2030	04/08/2022	9.54	Call	Bond Future	1,508.9600	1.5090	1,506.5800	1.5066	(0.158)	0	0	0
2021/11/17	2030	04/08/2022	9.54	Put	Bond Future	4,310.0100	4.3100	4,160.8900	4.1609	(3.460)	0	0	0
2021/11/17	2030	03/11/2022	10.10	Call	Bond Future	2,542.9800	2.5430	2,589.4800	2.5895	1.829	0	0	0
2021/11/17	2030	03/11/2022	10.10	Put	Bond Future	3,655.5800	3.6556	3,554.1900	3.5542	(2.774)	0	0	0
2021/11/17	2030	03/11/2022			Bond Future	10.3386	90.4444	10.3067	90.5923	(0.309)	0.0000	0.0000	0
2021/11/17	2030	03/11/2022	10.08	Call	Bond Future	2,499.2800	2.4993	2,545.0800	2.5451	1.833	0	0	0
2021/11/17	2030	03/11/2022	10.08	Put	Bond Future	3,705.9300	3.7059	3,603.8400	3.6038	(2.755)	0	0	0
2021/11/17	2030	03/11/2022	10.09	Call	Bond Future	2,520.9100	2.5209	2,567.0500	2.5670	1.830	0	0	0
2021/11/17	2030	03/11/2022	10.09	Put	Bond Future	3,680.5200	3.6805	3,578.7700	3.5788	(2.765)	0	0	0
2021/11/17	2032	03/02/2022	8.91	Put	Bond Future	7,500.6500	7.5007	7,348.9300	7.3489	(2.023)	0	0	0
2021/11/17	2032	03/02/2022	11.13	Call	Bond Future	5,778.0000	5.7780	5,884.0100	5.8840	1.835	0	0	0
2021/11/17	2032	03/02/2022	11.13	Put	Bond Future	329.2500	0.3292	276.4500	0.2764	(16.036)	0	0	210
2021/11/17	2032	03/02/2022	10.65	Call	Bond Future	3,633.2200	3.6332	3,693.9500	3.6939	1.672	0	0	0
2021/11/17	2032	03/02/2022	10.65	Put	Bond Future	767.2600	0.7673	669.1800	0.6692	(12.783)	0	0	1,050
2021/11/17	2032	03/02/2022	10.66	Call	Bond Future	3,675.3000	3.6753	3,736.7600	3.7368	1.672	0	0	0
2021/11/17	2032	03/02/2022	10.66	Put	Bond Future	754.4300	0.7544	657.0800	0.6571	(12.904)	0	0	97
2021/11/17	2032	03/02/2022	10.45	Put	Bond Future	1,071.6800	1.0717	959.4500	0.9594	(10.472)	0	0	198
2021/11/17	2032	03/02/2022	10.53	Call	Bond Future	3,141.5200	3.1415	3,192.4200	3.1924	1.620	0	0	0
2021/11/17	2032	03/02/2022	10.53	Put	Bond Future	938.2100	0.9382	830.3000	0.8303	(11.502)	0	0	210
2021/11/17	2032	03/02/2022	10.35	Put	Bond Future	1,262.5100	1.2625	1,146.7600	1.1468	(9.168)	0	0	400
2021/11/17	2032	03/02/2022	10.42	Call	Bond Future	2,716.0000	2.7160	2,761.4400	2.7614	1.673	0	0	0
2021/11/17	2032	03/02/2022	10.42	Put	Bond Future	1,126.2200	1.1262	1,012.8500	1.0128	(10.066)	0	0	0
2021/11/17	2032	03/02/2022	10.43	Call	Bond Future	2,753.4800	2.7535	2,799.2900	2.7993	1.664	0	0	0
2021/11/17	2032	03/02/2022	10.43	Put	Bond Future	1,107.6800	1.1077	994.6800	0.9947	(10.202)	0	0	0
2021/11/17	2032	03/02/2022	9.81	Call	Bond Future	931.9200	0.9319	923.2900	0.9233	(0.926)	0	0	0
2021/11/17	2032	03/02/2022	9.81	Put	Bond Future	2,853.2200	2.8532	2,685.7800	2.6858	(5.868)	0	0	198
2021/11/17	2032	03/02/2022	9.90	Put	Bond Future	2,519.8300	2.5198	2,364.0200	2.3640	(6.183)	0	0	900
2021/11/17	2032	03/02/2022	9.58	Call	Bond Future	524.8900	0.5249	505.1600	0.5052	(3.759)	0	0	400
2021/11/17	2032	03/02/2022	9.58	Put	Bond Future	3,819.4100	3.8194	3,640.8700	3.6409	(4.675)	0	0	0
2021/11/17	2032	03/02/2022	9.67	Call	Bond Future	667.7100	0.6677	649.6700	0.6497	(2.702)	0	0	0
2021/11/17	2032	03/02/2022			Bond Future	10.1398	91.1472	10.1122	91.3060	(0.272)	0.0000	0.0000	109,656
2021/11/17	2032	03/02/2022	8.91	Call	Bond Future	43.9200	0.0439	51.0100	0.0510	16.143	0	0	198

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
2021/11/17	2032	03/02/2022	9.14	Call	Bond Future	115.0600	0.1151	114.1500	0.1141	(0.791)	0	0	97
2021/11/17	2032	03/02/2022	9.14	Put	Bond Future	6,115.1900	6.1152	5,955.4700	5.9555	(2.612)	0	0	0
2021/11/17	2032	03/02/2022	9.57	Call	Bond Future	510.5300	0.5105	490.6000	0.4906	(3.904)	0	0	1,050
2021/11/17	2032	03/02/2022	9.57	Put	Bond Future	3,865.3900	3.8654	3,686.6500	3.6867	(4.624)	0	0	0
2021/11/17	2032	03/02/2022	10.95	Call	Bond Future	4,949.9600	4.9500	5,037.8700	5.0379	1.776	0	0	0
2021/11/17	2032	03/02/2022	10.95	Put	Bond Future	457.2200	0.4572	386.3200	0.3863	(15.507)	0	0	400
2021/11/17	2032	03/02/2022	10.90	Call	Bond Future	4,723.5700	4.7236	4,806.9500	4.8069	1.765	0	0	0
2021/11/17	2032	03/02/2022	10.90	Put	Bond Future	499.0300	0.4990	423.6000	0.4236	(15.115)	0	0	900
2021/11/17	2032	03/02/2022	10.44	Call	Bond Future	2,791.3200	2.7913	2,837.5100	2.8375	1.655	0	0	0
2021/11/17	2032	03/02/2022	10.44	Put	Bond Future	1,089.5500	1.0895	976.9300	0.9769	(10.336)	0	0	0
2021/11/17	2032	03/02/2022	10.45	Call	Bond Future	2,829.3700	2.8294	2,875.9500	2.8760	1.646	0	0	0
2021/11/17	2032	03/02/2022	10.35	Call	Bond Future	2,458.8000	2.4588	2,501.8600	2.5019	1.751	0	0	0
2021/11/17	2032	03/02/2022	9.90	Call	Bond Future	1,128.3900	1.1284	1,131.3900	1.1314	0.266	0	0	900
2021/11/17	2032	03/02/2022	10.14	Call	Bond Future	1,765.9300	1.7659	1,795.6300	1.7956	1.682	0	0	0
2021/11/17	2032	03/02/2022	10.14	Put	Bond Future	1,764.6100	1.7646	1,635.5000	1.6355	(7.317)	0	0	97
2021/11/17	2032	03/02/2022	9.62	Call	Bond Future	585.6100	0.5856	566.4300	0.5664	(3.275)	0	0	210
2021/11/17	2032	03/02/2022	9.62	Put	Bond Future	3,639.3200	3.6393	3,461.3300	3.4613	(4.891)	0	0	0
2021/11/17	2032	03/02/2022	9.67	Put	Bond Future	3,421.5900	3.4216	3,244.7400	3.2447	(5.169)	0	0	1,050
2021/11/17	2032	05/05/2022	11.18	Call	Bond Future	5,523.4000	5.5234	5,596.6200	5.5966	1.326	0	0	0
2021/11/17	2032	05/05/2022	11.18	Put	Bond Future	1,058.1500	1.0581	971.3700	0.9714	(8.201)	0	0	780
2021/11/17	2032	05/05/2022	11.02	Put	Bond Future	1,253.9300	1.2539	1,156.9100	1.1569	(7.737)	0	0	0
2021/11/17	2032	05/05/2022	11.03	Call	Bond Future	4,922.8100	4.9228	4,986.4100	4.9864	1.292	0	0	0
2021/11/17	2032	05/05/2022	11.03	Put	Bond Future	1,240.8100	1.2408	1,144.4100	1.1444	(7.769)	0	0	0
2021/11/17	2032	05/05/2022	10.29	Put	Bond Future	2,678.8100	2.6788	2,559.7700	2.5598	(4.444)	0	0	0
2021/11/17	2032	05/05/2022	10.98	Call	Bond Future	4,726.9000	4.7269	4,787.1900	4.7872	1.275	0	0	0
2021/11/17	2032	05/05/2022	10.98	Put	Bond Future	1,308.2000	1.3082	1,208.4900	1.2085	(7.622)	0	0	993
2021/11/17	2032	05/05/2022			Bond Future	10.3494	88.0761	10.3207	88.2361	(0.277)	0.0000	0.0000	20,384
2021/11/17	2032	05/05/2022	11.02	Call	Bond Future	4,883.3600	4.8834	4,946.3400	4.9463	1.290	0	0	0
2021/11/17	2032	05/05/2022	11.04	Call	Bond Future	4,962.1400	4.9621	5,026.5500	5.0265	1.298	0	0	0
2021/11/17	2032	05/05/2022	11.04	Put	Bond Future	1,227.6200	1.2276	1,132.0300	1.1320	(7.787)	0	0	0
2021/11/17	2032	05/05/2022	10.18	Call	Bond Future	2,045.6400	2.0456	2,083.1100	2.0831	1.832	0	0	780
2021/11/17	2032	05/05/2022	10.18	Put	Bond Future	2,995.6100	2.9956	2,873.0800	2.8731	(4.090)	0	0	0
2021/11/17	2032	05/05/2022	10.29	Call	Bond Future	2,347.3400	2.3473	2,388.3000	2.3883	1.745	0	0	993
2021/11/17	2032	05/05/2022	9.58	Call	Bond Future	811.8600	0.8119	800.8000	0.8008	(1.362)	0	0	780
2021/11/17	2032	05/05/2022	9.58	Put	Bond Future	5,240.0200	5.2400	5,068.9600	5.0690	(3.264)	0	0	0
2021/11/17	2032	04/08/2022	10.20	Put	Bond Future	4,111.7600	4.1118	3,955.5700	3.9556	(3.799)	0	0	0
2021/11/17	2032	04/08/2022	10.21	Put	Bond Future	4,079.2700	4.0793	3,924.0500	3.9240	(3.805)	0	0	0
2021/11/17	2032	04/08/2022	10.22	Call	Bond Future	2,134.8700	2.1349	2,142.3300	2.1423	0.349	0	0	0
2021/11/17	2032	04/08/2022	8.97	Call	Bond Future	324.3500	0.3244	329.9100	0.3299	1.714	0	0	800
2021/11/17	2032	04/08/2022	8.97	Put	Bond Future	9,560.9300	9.5609	9,404.7700	9.4048	(1.633)	0	0	0
2021/11/17	2032	04/08/2022	9.72	Call	Bond Future	1,140.3300	1.1403	1,113.0800	1.1131	(2.390)	0	0	800
2021/11/17	2032	04/08/2022	9.72	Put	Bond Future	5,889.9300	5.8899	5,700.9600	5.7010	(3.208)	0	0	0
2021/11/17	2032	04/08/2022			Bond Future	10.5692	89.0918	10.5392	89.2535	(0.283)	0.0000	0.0000	0
2021/11/17	2032	04/08/2022	11.60	Call	Bond Future	6,630.1100	6.6301	6,684.3500	6.6843	0.818	0	0	0
2021/11/17	2032	04/08/2022	11.60	Put	Bond Future	1,298.7800	1.2988	1,191.3000	1.1913	(8.275)	0	0	800
2021/11/17	2032	04/08/2022	11.89	Call	Bond Future	7,775.8300	7.7758	7,847.4200	7.8474	0.921	0	0	0
2021/11/17	2032	04/08/2022	11.89	Put	Bond Future	1,024.8900	1.0249	934.7600	0.9348	(8.794)	0	0	0
2021/11/17	2032	04/08/2022	10.20	Call	Bond Future	2,088.4300	2.0884	2,093.9600	2.0940	0.265	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
2021/11/17	2032	04/08/2022	10.21	Call	Bond Future	2,111.5700	2.1116	2,118.0700	2.1181	0.308	0	0	0
2021/11/17	2032	04/08/2022	10.22	Put	Bond Future	4,046.9800	4.0470	3,892.7200	3.8927	(3.812)	0	0	0
2021/11/17	2032	03/11/2022			Bond Future	10.7856	86.1209	10.7545	86.2840	(0.289)	0.0000	0.0000	0
2021/11/17	2032	03/11/2022	10.66	Call	Bond Future	3,114.8300	3.1148	3,163.4000	3.1634	1.559	0	0	0
2021/11/17	2032	03/11/2022	10.66	Put	Bond Future	3,775.2400	3.7752	3,660.6700	3.6607	(3.035)	0	0	0
2021/11/17	2033	03/02/2022			Bond Future	111.1778	111.1778	111.1081	111.1081	(0.063)	0.0000	0.0000	7,393
2021/11/17	2033	05/05/2022			Bond Future	111.2382	111.2382	111.1659	111.1659	(0.065)	0.0000	0.0000	2,121
2021/11/17	2033	04/08/2022			Bond Future	112.6106	112.6106	112.5372	112.5372	(0.065)	0.0000	0.0000	0
2021/11/17	2033	03/11/2022			Bond Future	112.7534	112.7534	112.6804	112.6804	(0.065)	0.0000	0.0000	0
2021/11/17	2037	03/02/2022	11.45	Call	Bond Future	5,242.5900	5.2426	5,013.3300	5.0133	(4.373)	0	0	0
2021/11/17	2037	03/02/2022	11.46	Call	Bond Future	5,291.8800	5.2919	5,062.8300	5.0628	(4.328)	0	0	0
2021/11/17	2037	03/02/2022	11.47	Put	Bond Future	605.1800	0.6052	568.8200	0.5688	(6.008)	0	0	0
2021/11/17	2037	03/02/2022			Bond Future	10.7062	83.8973	10.7360	83.7047	0.278	0.0000	0.0000	111,655
2021/11/17	2037	03/02/2022	11.45	Put	Bond Future	625.3500	0.6253	588.6700	0.5887	(5.866)	0	0	0
2021/11/17	2037	03/02/2022	11.46	Put	Bond Future	615.1800	0.6152	578.7100	0.5787	(5.928)	0	0	0
2021/11/17	2037	03/02/2022	11.47	Call	Bond Future	5,341.2700	5.3413	5,112.3300	5.1123	(4.286)	0	0	0
2021/11/17	2037	05/05/2022	11.82	Call	Bond Future	6,589.7200	6.5897	6,357.7800	6.3578	(3.520)	0	0	0
2021/11/17	2037	05/05/2022	11.83	Call	Bond Future	6,635.4900	6.6355	6,403.5500	6.4036	(3.495)	0	0	0
2021/11/17	2037	05/05/2022	11.84	Put	Bond Future	1,063.0500	1.0631	1,026.6300	1.0266	(3.426)	0	0	0
2021/11/17	2037	05/05/2022			Bond Future	10.9006	84.8875	10.9317	84.6920	0.285	0.0000	0.0000	11,855
2021/11/17	2037	05/05/2022	11.82	Put	Bond Future	1,085.2100	1.0852	1,048.7800	1.0488	(3.357)	0	0	0
2021/11/17	2037	05/05/2022	11.83	Put	Bond Future	1,074.1600	1.0742	1,037.7300	1.0377	(3.391)	0	0	0
2021/11/17	2037	05/05/2022	11.84	Call	Bond Future	6,681.1400	6.6811	6,449.2100	6.4492	(3.471)	0	0	0
2021/11/17	2037	04/08/2022	10.91	Put	Bond Future	4,056.4400	4.0564	4,132.6800	4.1327	1.879	0	0	0
2021/11/17	2037	04/08/2022	10.89	Call	Bond Future	2,774.6000	2.7746	2,653.9500	2.6539	(4.348)	0	0	0
2021/11/17	2037	04/08/2022	10.89	Put	Bond Future	4,124.2200	4.1242	4,201.7000	4.2017	1.879	0	0	0
2021/11/17	2037	04/08/2022	10.90	Call	Bond Future	2,803.3000	2.8033	2,682.0300	2.6820	(4.326)	0	0	0
2021/11/17	2037	04/08/2022			Bond Future	11.1078	81.6111	11.1402	81.4130	0.292	0.0000	0.0000	0
2021/11/17	2037	04/08/2022	10.91	Call	Bond Future	2,832.1400	2.8321	2,710.2500	2.7102	(4.304)	0	0	0
2021/11/17	2037	04/08/2022	11.42	Call	Bond Future	4,508.6100	4.5086	4,363.4300	4.3634	(3.220)	0	0	0
2021/11/17	2037	04/08/2022	11.42	Put	Bond Future	2,629.7500	2.6298	2,682.7000	2.6827	2.013	0	0	50
2021/11/17	2037	04/08/2022	10.10	Call	Bond Future	991.9100	0.9919	916.4600	0.9165	(7.607)	0	0	50
2021/11/17	2037	04/08/2022	10.10	Put	Bond Future	7,523.6900	7.5237	7,646.3700	7.6464	1.631	0	0	0
2021/11/17	2037	04/08/2022	10.90	Put	Bond Future	4,090.2200	4.0902	4,167.0800	4.1671	1.879	0	0	50
2021/11/17	2037	03/11/2022	11.31	Call	Bond Future	4,023.3600	4.0234	3,849.0400	3.8490	(4.333)	0	0	0
2021/11/17	2037	03/11/2022	11.31	Put	Bond Future	3,959.8100	3.9598	3,986.6700	3.9867	0.678	0	0	0
2021/11/17	2037	03/11/2022	11.32	Call	Bond Future	4,055.1400	4.0551	3,879.3900	3.8794	(4.334)	0	0	0
2021/11/17	2037	03/11/2022	11.30	Put	Bond Future	3,987.4100	3.9874	4,015.7100	4.0157	0.710	0	0	0
2021/11/17	2037	03/11/2022			Bond Future	11.2993	82.6920	11.3331	82.4908	0.299	0.0000	0.0000	0
2021/11/17	2037	03/11/2022	11.32	Put	Bond Future	3,932.0500	3.9320	3,957.4800	3.9575	0.647	0	0	0
2021/11/17	2037	03/11/2022	11.30	Call	Bond Future	3,991.3500	3.9913	3,818.4700	3.8185	(4.331)	0	0	0
2021/11/17	2038	03/02/2022			Bond Future	124.4550	124.4550	124.8250	124.8250	0.297	0.0000	0.0000	6,276
2021/11/17	2038	05/05/2022			Bond Future	125.9535	125.9535	126.3271	126.3271	0.297	0.0000	0.0000	677
2021/11/17	2038	04/08/2022			Bond Future	125.6946	125.6946	126.0747	126.0747	0.302	0.0000	0.0000	0
2021/11/17	2038	03/11/2022			Bond Future	127.3100	127.3100	127.6942	127.6942	0.302	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
2021/11/17	2040	03/02/2022	11.57	Put	Bond Future	616.8400	0.6168	642.2400	0.6422	4.118	0	0	0
2021/11/17	2040	03/02/2022	11.58	Put	Bond Future	606.7000	0.6067	631.6200	0.6316	4.107	0	0	0
2021/11/17	2040	03/02/2022	11.59	Call	Bond Future	5,803.3200	5.8033	5,583.1500	5.5832	(3.794)	0	0	0
2021/11/17	2040	03/02/2022			Bond Future	10.8059	86.0015	10.8411	85.7568	0.325	0.0000	0.0000	76,581
2021/11/17	2040	03/02/2022	11.57	Call	Bond Future	5,696.9300	5.6969	5,477.6200	5.4776	(3.850)	0	0	0
2021/11/17	2040	03/02/2022	11.58	Call	Bond Future	5,750.0800	5.7501	5,530.2900	5.5303	(3.822)	0	0	0
2021/11/17	2040	03/02/2022	11.59	Put	Bond Future	596.7300	0.5967	621.2700	0.6213	4.112	0	0	0
2021/11/17	2040	05/05/2022	11.91	Put	Bond Future	1,207.1000	1.2071	1,167.5300	1.1675	(3.278)	0	0	0
2021/11/17	2040	05/05/2022	11.92	Call	Bond Future	7,133.4000	7.1334	6,845.4800	6.8455	(4.036)	0	0	0
2021/11/17	2040	05/05/2022	11.92	Put	Bond Future	1,195.0800	1.1951	1,155.4800	1.1555	(3.314)	0	0	0
2021/11/17	2040	05/05/2022	13.04	Call	Bond Future	12,629.5000	12.6295	12,395.8400	12.3958	(1.850)	0	0	0
2021/11/17	2040	05/05/2022	13.04	Put	Bond Future	357.9000	0.3579	372.5600	0.3726	4.096	0	0	1,200
2021/11/17	2040	05/05/2022	10.57	Call	Bond Future	1,762.2100	1.7622	1,586.7900	1.5868	(9.955)	0	0	1,200
2021/11/17	2040	05/05/2022	10.57	Put	Bond Future	4,717.3800	4.7174	4,790.2800	4.7903	1.545	0	0	0
2021/11/17	2040	05/05/2022			Bond Future	10.9937	87.0166	11.0304	86.7683	0.333	0.0000	0.0000	8,498
2021/11/17	2040	05/05/2022	11.91	Call	Bond Future	7,084.8900	7.0849	6,797.0000	6.7970	(4.063)	0	0	0
2021/11/17	2040	05/05/2022	9.82	Call	Bond Future	395.9200	0.3959	348.2600	0.3483	(12.038)	0	0	1,200
2021/11/17	2040	05/05/2022	9.82	Put	Bond Future	8,990.0100	8.9900	9,190.6700	9.1907	2.232	0	0	0
2021/11/17	2040	05/05/2022	11.90	Call	Bond Future	7,036.6100	7.0366	6,748.5700	6.7486	(4.093)	0	0	0
2021/11/17	2040	05/05/2022	11.90	Put	Bond Future	1,219.4300	1.2194	1,179.7100	1.1797	(3.257)	0	0	0
2021/11/17	2040	04/08/2022	11.05	Call	Bond Future	3,231.9600	3.2320	3,001.4400	3.0014	(7.133)	0	0	0
2021/11/17	2040	04/08/2022	11.05	Put	Bond Future	4,187.6500	4.1876	4,208.6400	4.2086	0.501	0	0	0
2021/11/17	2040	04/08/2022	12.24	Put	Bond Future	1,581.0900	1.5811	1,514.4200	1.5144	(4.217)	0	0	460
2021/11/17	2040	04/08/2022	9.70	Put	Bond Future	11,323.7200	11.3237	11,514.8500	11.5148	1.688	0	0	0
2021/11/17	2040	04/08/2022			Bond Future	11.1936	83.5141	11.2318	83.2626	0.341	0.0000	0.0000	0
2021/11/17	2040	04/08/2022	11.04	Call	Bond Future	3,199.8700	3.1999	2,970.1600	2.9702	(7.179)	0	0	0
2021/11/17	2040	04/08/2022	11.04	Put	Bond Future	4,222.7500	4.2227	4,244.5500	4.2445	0.516	0	0	0
2021/11/17	2040	04/08/2022	12.24	Call	Bond Future	8,056.8600	8.0569	7,738.6800	7.7387	(3.949)	0	0	0
2021/11/17	2040	04/08/2022	9.70	Call	Bond Future	484.8500	0.4848	424.4700	0.4245	(12.453)	0	0	460
2021/11/17	2040	04/08/2022	10.70	Call	Bond Future	2,208.7200	2.2087	1,997.8400	1.9978	(9.548)	0	0	460
2021/11/17	2040	04/08/2022	10.70	Put	Bond Future	5,567.0000	5.5670	5,607.6300	5.6076	0.730	0	0	0
2021/11/17	2040	04/08/2022	11.03	Call	Bond Future	3,167.9400	3.1679	2,939.3300	2.9393	(7.216)	0	0	0
2021/11/17	2040	04/08/2022	11.03	Put	Bond Future	4,258.1000	4.2581	4,281.0000	4.2810	0.538	0	0	0
2021/11/17	2040	03/11/2022	11.39	Call	Bond Future	4,268.2800	4.2683	4,054.2300	4.0542	(5.015)	0	0	0
2021/11/17	2040	03/11/2022	11.40	Call	Bond Future	4,301.6500	4.3017	4,087.0100	4.0870	(4.990)	0	0	0
2021/11/17	2040	03/11/2022	11.41	Put	Bond Future	4,129.6000	4.1296	4,169.3000	4.1693	0.961	0	0	0
2021/11/17	2040	03/11/2022			Bond Future	11.3780	84.6207	11.4178	84.3655	0.350	0.0000	0.0000	0
2021/11/17	2040	03/11/2022	11.39	Put	Bond Future	4,190.9400	4.1909	4,232.1600	4.2322	0.984	0	0	0
2021/11/17	2040	03/11/2022	11.40	Put	Bond Future	4,160.1700	4.1602	4,200.8000	4.2008	0.977	0	0	0
2021/11/17	2040	03/11/2022	11.41	Call	Bond Future	4,335.1500	4.3351	4,119.5800	4.1196	(4.973)	0	0	0
2021/11/17	2044	03/02/2022	11.59	Call	Bond Future	5,686.2200	5.6862	5,462.0300	5.4620	(3.943)	0	0	0
2021/11/17	2044	03/02/2022	11.59	Put	Bond Future	647.9600	0.6480	675.0800	0.6751	4.185	0	0	0
2021/11/17	2044	03/02/2022	11.60	Call	Bond Future	5,739.6200	5.7396	5,514.9300	5.5149	(3.915)	0	0	0
2021/11/17	2044	03/02/2022	11.60	Put	Bond Future	637.4600	0.6375	664.0800	0.6641	4.176	0	0	0
2021/11/17	2044	03/02/2022			Bond Future	10.8428	82.7825	10.8783	82.5312	0.327	0.0000	0.0000	53,833
2021/11/17	2044	03/02/2022	11.61	Call	Bond Future	5,793.1100	5.7931	5,567.9100	5.5679	(3.887)	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
2021/11/17	2044	03/02/2022	11.61	Put	Bond Future	627.1400	0.6271	653.2500	0.6533	4.163	0	0	0
2021/11/17	2044	05/05/2022	11.91	Call	Bond Future	7,042.3100	7.0423	6,744.1200	6.7441	(4.234)	0	0	0
2021/11/17	2044	05/05/2022	11.91	Put	Bond Future	1,260.5900	1.2606	1,217.3700	1.2174	(3.429)	0	0	0
2021/11/17	2044	05/05/2022	11.92	Call	Bond Future	7,090.8800	7.0909	6,792.6700	6.7927	(4.206)	0	0	0
2021/11/17	2044	05/05/2022	11.92	Put	Bond Future	1,248.0800	1.2481	1,204.8400	1.2048	(3.465)	0	0	0
2021/11/17	2044	05/05/2022			Bond Future	11.0212	83.7597	11.0581	83.5047	0.335	0.0000	0.0000	5,735
2021/11/17	2044	05/05/2022	11.93	Call	Bond Future	7,139.6700	7.1397	6,841.4300	6.8414	(4.177)	0	0	0
2021/11/17	2044	05/05/2022	11.93	Put	Bond Future	1,235.8800	1.2359	1,192.6100	1.1926	(3.501)	0	0	0
2021/11/17	2044	04/08/2022	11.08	Call	Bond Future	3,300.7000	3.3007	3,064.0300	3.0640	(7.170)	0	0	0
2021/11/17	2044	04/08/2022	11.08	Put	Bond Future	4,186.8900	4.1869	4,208.4200	4.2084	0.514	0	0	0
2021/11/17	2044	04/08/2022	11.09	Call	Bond Future	3,333.8400	3.3338	3,096.0700	3.0961	(7.132)	0	0	0
2021/11/17	2044	04/08/2022	11.09	Put	Bond Future	4,151.6100	4.1516	4,172.0400	4.1720	0.492	0	0	0
2021/11/17	2044	04/08/2022			Bond Future	11.2106	80.3447	11.2491	80.0865	0.344	0.0000	0.0000	0
2021/11/17	2044	04/08/2022	11.10	Call	Bond Future	3,366.8600	3.3669	3,128.2800	3.1283	(7.086)	0	0	0
2021/11/17	2044	04/08/2022	11.10	Put	Bond Future	4,116.3100	4.1163	4,135.9300	4.1359	0.477	0	0	0
2021/11/17	2044	03/11/2022	11.40	Put	Bond Future	4,217.8600	4.2179	4,258.2900	4.2583	0.959	0	0	0
2021/11/17	2044	03/11/2022	11.41	Call	Bond Future	4,350.3900	4.3504	4,127.8400	4.1278	(5.116)	0	0	0
2021/11/17	2044	03/11/2022	11.41	Put	Bond Future	4,186.6500	4.1867	4,226.1500	4.2262	0.943	0	0	0
2021/11/17	2044	03/11/2022			Bond Future	11.3850	81.4094	11.4251	81.1474	0.352	0.0000	0.0000	0
2021/11/17	2044	03/11/2022	11.39	Call	Bond Future	4,282.5400	4.2825	4,061.5400	4.0615	(5.160)	0	0	0
2021/11/17	2044	03/11/2022	11.39	Put	Bond Future	4,249.5900	4.2496	4,290.6400	4.2906	0.966	0	0	0
2021/11/17	2044	03/11/2022	11.40	Call	Bond Future	4,316.2500	4.3163	4,094.6300	4.0946	(5.135)	0	0	0
2021/11/17	2046	03/02/2022			Bond Future	116.1990	116.1990	115.1613	115.1613	(0.893)	0.0000	0.0000	15,506
2021/11/17	2046	05/05/2022			Bond Future	115.7170	115.7170	114.6655	114.6655	(0.909)	0.0000	0.0000	171
2021/11/17	2046	04/08/2022			Bond Future	117.1449	117.1449	116.0800	116.0800	(0.909)	0.0000	0.0000	0
2021/11/17	2046	03/11/2022			Bond Future	116.7285	116.7285	115.6521	115.6521	(0.922)	0.0000	0.0000	0
2021/11/17	2050	03/02/2022			Bond Future	117.3339	117.3339	117.4882	117.4882	0.131	0.0000	0.0000	8,495
2021/11/17	2050	05/05/2022			Bond Future	118.7466	118.7466	118.9017	118.9017	0.131	0.0000	0.0000	379
2021/11/17	2050	04/08/2022			Bond Future	118.1983	118.1983	118.3573	118.3573	0.134	0.0000	0.0000	0
2021/11/17	2050	03/11/2022			Bond Future	119.7174	119.7174	119.8775	119.8775	0.134	0.0000	0.0000	0
2021/11/17	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/11/17	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/11/17	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/11/17	AL37	03/02/2022			Index Future	803.1730	803.1730	805.0710	805.0710	0.236	0.0000	0.0000	0
2021/11/17	AL37	05/05/2022			Index Future	812.6420	812.6420	814.5600	814.5600	0.236	0.0000	0.0000	0
2021/11/17	AL37	04/08/2022			Index Future	822.3670	822.3670	824.3070	824.3070	0.236	0.0000	0.0000	0
2021/11/17	AL37	03/11/2022			Index Future	832.8400	832.8400	834.8030	834.8030	0.236	0.0000	0.0000	0
2021/11/17	AL7T	03/02/2022			Index Future	918.0580	918.0580	919.1900	919.1900	0.123	0.0000	0.0000	0
2021/11/17	AL7T	05/05/2022			Index Future	928.8810	928.8810	930.0240	930.0240	0.123	0.0000	0.0000	0
2021/11/17	AL7T	04/08/2022			Index Future	939.9970	939.9970	941.1530	941.1530	0.123	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
2021/11/17	AL7T	03/11/2022			Index Future	951.9680	951.9680	953.1360	953.1360	0.123	0.0000	0.0000	0
2021/11/17	ALBI	03/02/2022			Index Future	817.2270	817.2270	816.7410	816.7410	(0.059)	0.0000	0.0000	193
2021/11/17	ALBI	05/05/2022			Index Future	826.8620	826.8620	826.3670	826.3670	(0.060)	0.0000	0.0000	29
2021/11/17	ALBI	04/08/2022			Index Future	836.7570	836.7570	836.2560	836.2560	(0.060)	0.0000	0.0000	0
2021/11/17	ALBI	03/11/2022			Index Future	847.4120	847.4120	846.9030	846.9030	(0.060)	0.0000	0.0000	0
2021/11/17	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/11/17	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/11/17	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/11/17	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/11/17	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/11/17	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/11/17	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/11/17	C040	06/10/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/11/17	C040	31/01/2040			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/11/17	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/11/17	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/11/17	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/11/17	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/11/17	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/11/17	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/11/17	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2021/11/17	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/11/17	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/11/17	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/11/17	C214	28/02/2041			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
2021/11/17	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/11/17	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/11/17	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/11/17	C303	28/02/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/11/17	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/11/17	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/11/17	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/11/17	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/11/17	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/11/17	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/11/17	ES33	03/02/2022			Bond Future	11.4750	77.8659	11.4981	77.7465	0.201	0.0000	0.0000	263
2021/11/17	ES33	05/05/2022			Bond Future	11.7147	75.0260	11.7389	74.9045	0.206	0.0000	0.0000	87
2021/11/17	ES33	04/08/2022			Bond Future	11.9662	75.9039	11.9915	75.7808	0.211	0.0000	0.0000	0
2021/11/17	ES33	03/11/2022			Bond Future	12.2166	73.1505	12.2431	73.0253	0.217	0.0000	0.0000	0
2021/11/17	ES42	03/02/2022			Bond Future	11.9197	76.5201	11.9591	76.2870	0.330	0.0000	0.0000	3,579
2021/11/17	ES42	05/05/2022			Bond Future	12.1444	73.1830	12.1856	72.9465	0.339	0.0000	0.0000	1,190
2021/11/17	ES42	04/08/2022			Bond Future	12.3736	74.0378	12.4167	73.7982	0.348	0.0000	0.0000	0
2021/11/17	ES42	03/11/2022			Bond Future	12.6027	70.7810	12.6478	70.5379	0.358	0.0000	0.0000	0
2021/11/17	GOVI	03/02/2022	792.76	Call	GOVI	137,020.0000	13.7020	133,190.0000	13.3190	(2.795)	0	0	0
2021/11/17	GOVI	03/02/2022	792.76	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/11/17	GOVI	03/02/2022			GOVI	806.4620	806.4620	806.0790	806.0790	(0.047)	0.0000	0.0000	985
2021/11/17	GOVI	03/02/2022	792.74	Call	GOVI	137,220.0000	13.7220	133,390.0000	13.3390	(2.791)	0	0	0
2021/11/17	GOVI	03/02/2022	792.74	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/11/17	GOVI	03/02/2022	792.75	Call	GOVI	137,120.0000	13.7120	133,290.0000	13.3290	(2.793)	0	0	0
2021/11/17	GOVI	03/02/2022	792.75	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/11/17	GOVI	05/05/2022	788.25	Call	GOVI	277,200.0000	27.7200	273,300.0000	27.3300	(1.407)	0	0	0
2021/11/17	GOVI	05/05/2022	788.25	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/11/17	GOVI	05/05/2022			GOVI	815.9700	815.9700	815.5800	815.5800	(0.048)	0.0000	0.0000	0
2021/11/17	GOVI	05/05/2022	788.23	Call	GOVI	277,400.0000	27.7400	273,500.0000	27.3500	(1.406)	0	0	0
2021/11/17	GOVI	05/05/2022	788.23	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/11/17	GOVI	05/05/2022	788.24	Call	GOVI	277,300.0000	27.7300	273,400.0000	27.3400	(1.406)	0	0	0
2021/11/17	GOVI	05/05/2022	788.24	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/11/17	GOVI	04/08/2022	819.28	Call	GOVI	64,540.0000	6.4540	60,590.0000	6.0590	(6.120)	0	0	0
2021/11/17	GOVI	04/08/2022	819.28	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/11/17	GOVI	04/08/2022			GOVI	825.7340	825.7340	825.3390	825.3390	(0.048)	0.0000	0.0000	0
2021/11/17	GOVI	04/08/2022	819.26	Call	GOVI	64,740.0000	6.4740	60,790.0000	6.0790	(6.101)	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
2021/11/17	GOVI	04/08/2022	819.26	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/11/17	GOVI	04/08/2022	819.27	Call	GOVI	64,640.0000	6.4640	60,690.0000	6.0690	(6.111)	0	0	0
2021/11/17	GOVI	04/08/2022	819.27	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/11/17	GOVI	03/11/2022	820.41	Call	GOVI	158,400.0000	15.8400	154,380.0000	15.4380	(2.538)	0	0	0
2021/11/17	GOVI	03/11/2022	820.41	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/11/17	GOVI	03/11/2022	820.42	Call	GOVI	158,300.0000	15.8300	154,280.0000	15.4280	(2.539)	0	0	0
2021/11/17	GOVI	03/11/2022	820.42	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/11/17	GOVI	03/11/2022			GOVI	836.2500	836.2500	835.8480	835.8480	(0.048)	0.0000	0.0000	0
2021/11/17	GOVI	03/11/2022	820.43	Call	GOVI	158,200.0000	15.8200	154,180.0000	15.4180	(2.541)	0	0	0
2021/11/17	GOVI	03/11/2022	820.43	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/11/17	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2021/11/17	IGOV	03/02/2022			Index Future	306.1720	306.1720	305.9490	305.9490	(0.073)	0.0000	0.0000	483
2021/11/17	IGOV	05/05/2022			Index Future	309.8560	309.8560	309.6290	309.6290	(0.073)	0.0000	0.0000	16
2021/11/17	IGOV	04/08/2022			Index Future	313.6380	313.6380	313.4080	313.4080	(0.073)	0.0000	0.0000	0
2021/11/17	IGOV	03/11/2022			Index Future	317.7050	317.7050	317.4720	317.4720	(0.073)	0.0000	0.0000	0
2021/11/17	IS05	21/12/2021			Interest Rate Swap	90.7000	90.7000	90.7000	90.7000	0.000	0.0000	0.0000	51
2021/11/17	IS05	15/03/2022			Interest Rate Swap	90.1300	90.1300	90.1300	90.1300	0.000	0.0000	0.0000	0
2021/11/17	IS05	21/06/2022			Interest Rate Swap	90.2900	90.2900	90.2900	90.2900	0.000	0.0000	0.0000	0
2021/11/17	IS05	20/09/2022			Interest Rate Swap	93.5000	93.5000	93.5000	93.5000	0.000	0.0000	0.0000	0
2021/11/17	IS05	20/12/2022			Interest Rate Swap	94.0600	94.0600	94.0600	94.0600	0.000	0.0000	0.0000	0
2021/11/17	IS05	22/03/2023			Interest Rate Swap	86.5400	86.5400	86.5400	86.5400	0.000	0.0000	0.0000	0
2021/11/17	IS05	20/06/2023			Interest Rate Swap	92.1700	92.1700	92.1700	92.1700	0.000	0.0000	0.0000	0
2021/11/17	IS05	19/09/2023			Interest Rate Swap	94.8800	94.8800	94.8800	94.8800	0.000	0.0000	0.0000	0
2021/11/17	IS10	17/12/2025			Interest Rate Swap	80.2800	80.2800	80.2800	80.2800	0.000	0.0000	0.0000	0
2021/11/17	IS10	16/03/2026			Interest Rate Swap	76.8200	76.8200	76.8200	76.8200	0.000	0.0000	0.0000	0
2021/11/17	IS10	15/06/2026			Interest Rate Swap	75.2400	75.2400	75.2400	75.2400	0.000	0.0000	0.0000	0
2021/11/17	IS10	21/09/2026			Interest Rate Swap	77.2700	77.2700	77.2700	77.2700	0.000	0.0000	0.0000	0
2021/11/17	IS10	21/12/2026			Interest Rate Swap	81.3000	81.3000	81.3000	81.3000	0.000	0.0000	0.0000	0
2021/11/17	IS10	15/03/2027			Interest Rate Swap	79.8000	79.8000	79.8000	79.8000	0.000	0.0000	0.0000	0
2021/11/17	IS10	21/06/2027			Interest Rate Swap	81.8600	81.8600	81.8600	81.8600	0.000	0.0000	0.0000	0
2021/11/17	IS10	20/09/2027			Interest Rate Swap	87.6100	87.6100	87.6100	87.6100	0.000	0.0000	0.0000	0
2021/11/17	IS10	20/12/2027			Interest Rate Swap	87.9400	87.9400	87.9400	87.9400	0.000	0.0000	0.0000	0
2021/11/17	IS10	22/03/2028			Interest Rate Swap	80.8900	80.8900	80.8900	80.8900	0.000	0.0000	0.0000	0
2021/11/17	IS10	20/06/2028			Interest Rate Swap	88.6800	88.6800	88.6800	88.6800	0.000	0.0000	0.0000	0
2021/11/17	IS10	19/09/2028			Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0.000	0.0000	0.0000	0
2021/11/17	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2021/11/17	JBAF	17/11/2021			Jibar Tradeable Future	3.6850	96.3150	3.6830	96.3170	(0.054)	0.0000	0.0000	0
2021/11/17	JBAF	15/12/2021			Jibar Tradeable Future	3.8550	96.1450	3.8450	96.1550	(0.259)	0.0000	0.0000	0
2021/11/17	JBAF	19/01/2022			Jibar Tradeable Future	3.9300	96.0700	3.9300	96.0700	0.000	0.0000	0.0000	0
2021/11/17	JBAF	16/02/2022			Jibar Tradeable Future	4.2000	95.8000	4.1900	95.8100	(0.238)	0.0000	0.0000	0
2021/11/17	JBAF	16/03/2022			Jibar Tradeable Future	4.2750	95.7250	4.2750	95.7250	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
2021/11/17	JBAF	20/04/2022			Jibar Tradeable Future	4.5600	95.4400	4.5500	95.4500	(0.219)	0.0000	0.0000	0
2021/11/17	JBAF	18/05/2022			Jibar Tradeable Future	4.7100	4.7100	4.7100	95.2900	0.000	0.0000	0.0000	0
2021/11/17	JBAF	15/06/2022			Jibar Tradeable Future	4.9100	95.0900	4.8900	95.1100	(0.407)	0.0000	0.0000	72
2021/11/17	JBAF	21/09/2022			Jibar Tradeable Future	5.3050	94.6950	5.2950	94.7050	(0.189)	0.0000	0.0000	0
2021/11/17	JBAF	21/12/2022			Jibar Tradeable Future	5.8600	94.1400	5.8350	94.1650	(0.427)	0.0000	0.0000	68
2021/11/17	JBAF	15/03/2023			Jibar Tradeable Future	6.1800	93.8200	6.1600	93.8400	(0.324)	0.0000	0.0000	0
2021/11/17	JBAF	21/06/2023			Jibar Tradeable Future	6.5400	93.4600	6.5050	93.4950	(0.535)	0.0000	0.0000	0
2021/11/17	JBAF	20/09/2023			Jibar Tradeable Future	6.8250	93.1750	6.7750	93.2250	(0.733)	0.0000	0.0000	75
2021/11/17	R023	03/02/2022	5.08	Call	Bond Future	85.3500	0.0854	108.5700	0.1086	27.206	0	0	0
2021/11/17	R023	03/02/2022	5.08	Put	Bond Future	372.2700	0.3723	364.1800	0.3642	(2.173)	0	0	0
2021/11/17	R023	03/02/2022			Bond Future	5.3574	105.8651	5.3271	105.8964	(0.566)	0.0000	0.0000	13,412
2021/11/17	R023	03/02/2022	5.06	Call	Bond Future	77.2800	0.0773	100.9900	0.1010	30.681	0	0	0
2021/11/17	R023	03/02/2022	5.06	Put	Bond Future	384.9300	0.3849	377.3300	0.3773	(1.974)	0	0	0
2021/11/17	R023	03/02/2022	5.07	Call	Bond Future	81.1800	0.0812	104.6500	0.1046	28.911	0	0	0
2021/11/17	R023	03/02/2022	5.07	Put	Bond Future	378.4700	0.3785	370.6300	0.3706	(2.071)	0	0	0
2021/11/17	R023	05/05/2022	6.31	Call	Bond Future	706.4400	0.7064	732.0800	0.7321	3.629	0	0	0
2021/11/17	R023	05/05/2022	6.31	Put	Bond Future	99.8500	0.0998	94.5900	0.0946	(5.268)	0	0	0
2021/11/17	R023	05/05/2022			Bond Future	5.5403	103.2036	5.5013	103.2345	(0.704)	0.0000	0.0000	777
2021/11/17	R023	05/05/2022	6.29	Call	Bond Future	693.4300	0.6934	718.9400	0.7189	3.679	0	0	0
2021/11/17	R023	05/05/2022	6.29	Put	Bond Future	102.5300	0.1025	97.1400	0.0971	(5.257)	0	0	0
2021/11/17	R023	05/05/2022	6.30	Call	Bond Future	699.9300	0.6999	725.5100	0.7255	3.655	0	0	0
2021/11/17	R023	05/05/2022	6.30	Put	Bond Future	101.1800	0.1012	95.8600	0.0959	(5.258)	0	0	0
2021/11/17	R023	04/08/2022	6.05	Call	Bond Future	331.0400	0.3310	337.4800	0.3375	1.945	0	0	0
2021/11/17	R023	04/08/2022	6.05	Put	Bond Future	222.2600	0.2223	197.3900	0.1974	(11.190)	0	0	0
2021/11/17	R023	04/08/2022			Bond Future	5.8527	104.4195	5.7960	104.4508	(0.969)	0.0000	0.0000	0
2021/11/17	R023	04/08/2022	6.03	Call	Bond Future	324.1900	0.3242	330.4000	0.3304	1.916	0	0	0
2021/11/17	R023	04/08/2022	6.03	Put	Bond Future	226.4200	0.2264	201.3200	0.2013	(11.086)	0	0	0
2021/11/17	R023	04/08/2022	6.04	Call	Bond Future	327.6100	0.3276	333.9300	0.3339	1.929	0	0	0
2021/11/17	R023	04/08/2022	6.04	Put	Bond Future	224.3400	0.2243	199.3500	0.1993	(11.139)	0	0	0
2021/11/17	R023	03/11/2022	6.25	Call	Bond Future	283.9700	0.2840	292.2300	0.2922	2.909	0	0	0
2021/11/17	R023	03/11/2022	6.25	Put	Bond Future	344.6100	0.3446	322.1800	0.3222	(6.509)	0	0	0
2021/11/17	R023	03/11/2022	6.26	Call	Bond Future	285.8000	0.2858	294.1100	0.2941	2.908	0	0	0
2021/11/17	R023	03/11/2022	6.26	Put	Bond Future	343.3800	0.3434	321.0000	0.3210	(6.518)	0	0	0
2021/11/17	R023	03/11/2022			Bond Future	6.4478	101.8597	6.3476	101.8904	(1.553)	0.0000	0.0000	0
2021/11/17	R023	03/11/2022	6.27	Call	Bond Future	288.0400	0.2880	296.0000	0.2960	2.764	0	0	0
2021/11/17	R023	03/11/2022	6.27	Put	Bond Future	342.5500	0.3426	319.8200	0.3198	(6.636)	0	0	0
2021/11/17	R035	03/02/2022	9.92	Call	Bond Future	554.0500	0.5541	459.4000	0.4594	(17.083)	0	0	200
2021/11/17	R035	03/02/2022	9.92	Put	Bond Future	4,604.1000	4.6041	4,665.3500	4.6654	1.330	0	0	0
2021/11/17	R035	03/02/2022	11.73	Call	Bond Future	7,526.1700	7.5262	7,347.4900	7.3475	(2.374)	0	0	0
2021/11/17	R035	03/02/2022	11.73	Put	Bond Future	288.6300	0.2886	265.8500	0.2659	(7.892)	0	0	280
2021/11/17	R035	03/02/2022	11.28	Call	Bond Future	5,254.0200	5.2540	5,061.1900	5.0612	(3.670)	0	0	0
2021/11/17	R035	03/02/2022	11.28	Put	Bond Future	628.8200	0.6288	591.8900	0.5919	(5.873)	0	0	200
2021/11/17	R035	03/02/2022	11.33	Put	Bond Future	577.5900	0.5776	543.4500	0.5434	(5.911)	0	0	500
2021/11/17	R035	03/02/2022	11.39	Call	Bond Future	5,796.2900	5.7963	5,609.4400	5.6094	(3.224)	0	0	0
2021/11/17	R035	03/02/2022	11.39	Put	Bond Future	521.3500	0.5213	490.4000	0.4904	(5.937)	0	0	683
2021/11/17	R035	03/02/2022	11.22	Call	Bond Future	4,962.1800	4.9622	4,767.3600	4.7674	(3.926)	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
2021/11/17	R035	03/02/2022	11.22	Put	Bond Future	694.4900	0.6945	655.5700	0.6556	(5.604)	0	0	0
2021/11/17	R035	03/02/2022	11.23	Call	Bond Future	5,010.6900	5.0107	4,815.9900	4.8160	(3.886)	0	0	0
2021/11/17	R035	03/02/2022	11.23	Put	Bond Future	683.2600	0.6833	644.4600	0.6445	(5.679)	0	0	0
2021/11/17	R035	03/02/2022	11.03	Call	Bond Future	4,063.7000	4.0637	3,867.3200	3.8673	(4.833)	0	0	0
2021/11/17	R035	03/02/2022	11.05	Put	Bond Future	913.1200	0.9131	872.7300	0.8727	(4.423)	0	0	1,600
2021/11/17	R035	03/02/2022	11.11	Call	Bond Future	4,436.0200	4.4360	4,239.9400	4.2399	(4.420)	0	0	0
2021/11/17	R035	03/02/2022	10.35	Call	Bond Future	1,474.7300	1.4747	1,342.0600	1.3421	(8.996)	0	0	1,600
2021/11/17	R035	03/02/2022	10.35	Put	Bond Future	2,648.0400	2.6480	2,671.2700	2.6713	0.877	0	0	0
2021/11/17	R035	03/02/2022	10.61	Call	Bond Future	2,313.4000	2.3134	2,149.1000	2.1491	(7.102)	0	0	0
2021/11/17	R035	03/02/2022	10.61	Put	Bond Future	1,808.9200	1.8089	1,800.5200	1.8005	(0.464)	0	0	200
2021/11/17	R035	03/02/2022	10.65	Call	Bond Future	2,461.3800	2.4614	2,291.2700	2.2913	(6.911)	0	0	0
2021/11/17	R035	03/02/2022	10.24	Put	Bond Future	3,082.5000	3.0825	3,117.0100	3.1170	1.120	0	0	0
2021/11/17	R035	03/02/2022	10.26	Call	Bond Future	1,235.3200	1.2353	1,112.4300	1.1124	(9.948)	0	0	200
2021/11/17	R035	03/02/2022	10.26	Put	Bond Future	3,000.0800	3.0001	3,033.0900	3.0331	1.100	0	0	0
2021/11/17	R035	03/02/2022	10.34	Call	Bond Future	1,446.8800	1.4469	1,315.2600	1.3153	(9.097)	0	0	0
2021/11/17	R035	03/02/2022	10.34	Put	Bond Future	2,685.6300	2.6856	2,709.9100	2.7099	0.904	0	0	500
2021/11/17	R035	03/02/2022			Bond Future	10.5311	92.3284	10.5554	92.1725	0.231	0.0000	0.0000	98,967
2021/11/17	R035	03/02/2022	9.70	Call	Bond Future	282.2000	0.2822	219.7200	0.2197	(22.140)	0	0	683
2021/11/17	R035	03/02/2022	9.70	Put	Bond Future	5,855.0200	5.8550	5,948.4400	5.9484	1.596	0	0	0
2021/11/17	R035	03/02/2022	10.10	Call	Bond Future	873.0600	0.8731	759.1400	0.7591	(13.048)	0	0	280
2021/11/17	R035	03/02/2022	10.10	Put	Bond Future	3,703.1100	3.7031	3,745.0900	3.7451	1.134	0	0	0
2021/11/17	R035	03/02/2022	11.88	Call	Bond Future	8,303.3700	8.3034	8,126.9400	8.1269	(2.125)	0	0	0
2021/11/17	R035	03/02/2022	11.88	Put	Bond Future	2,214.4300	0.2214	200.9000	0.2009	(9.272)	0	0	1,800
2021/11/17	R035	03/02/2022	11.33	Call	Bond Future	5,499.0400	5.4990	5,309.0000	5.3090	(3.456)	0	0	0
2021/11/17	R035	03/02/2022	11.24	Call	Bond Future	5,059.4200	5.0594	4,864.8500	4.8649	(3.846)	0	0	0
2021/11/17	R035	03/02/2022	11.24	Put	Bond Future	672.3200	0.6723	633.6500	0.6337	(5.752)	0	0	0
2021/11/17	R035	03/02/2022	11.03	Put	Bond Future	942.8200	0.9428	902.3400	0.9023	(4.294)	0	0	280
2021/11/17	R035	03/02/2022	11.05	Call	Bond Future	4,155.7800	4.1558	3,959.4900	3.9595	(4.723)	0	0	0
2021/11/17	R035	03/02/2022	11.11	Put	Bond Future	829.5400	0.8295	789.3600	0.7894	(4.844)	0	0	200
2021/11/17	R035	03/02/2022	10.65	Put	Bond Future	1,702.7800	1.7028	1,688.5700	1.6886	(0.835)	0	0	683
2021/11/17	R035	03/02/2022	10.24	Call	Bond Future	1,185.5600	1.1856	1,064.1700	1.0642	(10.239)	0	0	500
2021/11/17	R035	05/05/2022	11.64	Call	Bond Future	6,529.2500	6.5292	6,336.6900	6.3367	(2.949)	0	0	0
2021/11/17	R035	05/05/2022	11.64	Put	Bond Future	1,095.6600	1.0957	1,061.4900	1.0615	(3.119)	0	0	0
2021/11/17	R035	05/05/2022	11.63	Call	Bond Future	6,483.7800	6.4838	6,291.2000	6.2912	(2.970)	0	0	0
2021/11/17	R035	05/05/2022	11.63	Put	Bond Future	1,107.1200	1.1071	1,072.9300	1.0729	(3.088)	0	0	0
2021/11/17	R035	05/05/2022			Bond Future	10.7285	88.9397	10.7539	88.7813	0.237	0.0000	0.0000	8,926
2021/11/17	R035	05/05/2022	11.65	Call	Bond Future	6,574.7900	6.5748	6,382.2500	6.3823	(2.928)	0	0	0
2021/11/17	R035	05/05/2022	11.65	Put	Bond Future	1,084.3300	1.0843	1,050.1800	1.0502	(3.149)	0	0	0
2021/11/17	R035	04/08/2022	11.13	Put	Bond Future	2,901.5200	2.9015	2,878.9000	2.8789	(0.780)	0	0	100
2021/11/17	R035	04/08/2022	10.72	Call	Bond Future	2,761.2600	2.7613	2,602.8000	2.6028	(5.739)	0	0	0
2021/11/17	R035	04/08/2022	10.72	Put	Bond Future	4,091.9700	4.0920	4,094.0700	4.0941	0.051	0	0	0
2021/11/17	R035	04/08/2022	10.73	Call	Bond Future	2,789.7300	2.7897	2,631.3200	2.6313	(5.678)	0	0	0
2021/11/17	R035	04/08/2022	10.73	Put	Bond Future	4,058.5000	4.0585	4,060.6500	4.0606	0.053	0	0	0
2021/11/17	R035	04/08/2022	9.84	Call	Bond Future	857.3300	0.8573	775.0700	0.7751	(9.595)	0	0	100
2021/11/17	R035	04/08/2022	9.84	Put	Bond Future	7,891.7800	7.8918	7,970.0800	7.9701	0.992	0	0	0
2021/11/17	R035	04/08/2022	10.53	Put	Bond Future	4,769.3400	4.7693	4,774.3100	4.7743	0.104	0	0	0
2021/11/17	R035	04/08/2022	10.64	Call	Bond Future	2,539.0100	2.5390	2,381.3500	2.3813	(6.210)	0	0	0
2021/11/17	R035	04/08/2022	10.64	Put	Bond Future	4,367.4700	4.3675	4,370.3700	4.3704	0.066	0	0	100

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
2021/11/17	R035	04/08/2022	9.53	Call	Bond Future	515.0400	0.5150	468.7100	0.4687	(8.995)	0	0	400
2021/11/17	R035	04/08/2022	9.53	Put	Bond Future	9,683.7900	9.6838	9,798.0200	9.7980	1.180	0	0	0
2021/11/17	R035	04/08/2022			Bond Future	10.9371	89.9638	10.9636	89.8032	0.242	0.0000	0.0000	0
2021/11/17	R035	04/08/2022	11.13	Call	Bond Future	4,059.7500	4.0598	3,876.5700	3.8766	(4.512)	0	0	0
2021/11/17	R035	04/08/2022	12.18	Call	Bond Future	8,316.6900	8.3167	8,100.7600	8.1008	(2.596)	0	0	0
2021/11/17	R035	04/08/2022	12.18	Put	Bond Future	1,230.6600	1.2307	1,175.2900	1.1753	(4.499)	0	0	400
2021/11/17	R035	04/08/2022	10.74	Call	Bond Future	2,818.3600	2.8184	2,659.6900	2.6597	(5.630)	0	0	0
2021/11/17	R035	04/08/2022	10.74	Put	Bond Future	4,025.2600	4.0253	4,027.1500	4.0271	0.047	0	0	0
2021/11/17	R035	04/08/2022	10.53	Call	Bond Future	2,249.8700	2.2499	2,094.2800	2.0943	(6.916)	0	0	400
2021/11/17	R035	03/11/2022	11.15	Call	Bond Future	3,918.3600	3.9184	3,781.8300	3.7818	(3.484)	0	0	0
2021/11/17	R035	03/11/2022	11.15	Put	Bond Future	3,870.5200	3.8705	3,897.1500	3.8971	0.688	0	0	0
2021/11/17	R035	03/11/2022			Bond Future	11.1419	86.6737	11.1696	86.5105	0.249	0.0000	0.0000	0
2021/11/17	R035	03/11/2022	11.14	Call	Bond Future	3,887.8000	3.8878	3,751.6600	3.7517	(3.502)	0	0	0
2021/11/17	R035	03/11/2022	11.14	Put	Bond Future	3,898.8900	3.8989	3,925.9100	3.9259	0.693	0	0	0
2021/11/17	R035	03/11/2022	11.13	Call	Bond Future	3,857.3600	3.8574	3,721.6000	3.7216	(3.520)	0	0	0
2021/11/17	R035	03/11/2022	11.13	Put	Bond Future	3,927.4300	3.9274	3,954.8300	3.9548	0.698	0	0	0
2021/11/17	R186	03/02/2022	7.30	Call	Bond Future	138.5000	0.1385	162.4600	0.1625	17.300	0	0	0
2021/11/17	R186	03/02/2022	7.30	Put	Bond Future	3,868.1400	3.8681	3,594.9600	3.5950	(7.062)	0	0	0
2021/11/17	R186	03/02/2022			Bond Future	8.1749	110.5748	8.1038	110.8720	(0.869)	0.0000	0.0000	54,664
2021/11/17	R186	03/02/2022	7.28	Call	Bond Future	129.9200	0.1299	152.6300	0.1526	17.480	0	0	0
2021/11/17	R186	03/02/2022	7.28	Put	Bond Future	3,946.6700	3.9467	3,672.2400	3.6722	(6.953)	0	0	0
2021/11/17	R186	03/02/2022	7.29	Call	Bond Future	134.2000	0.1342	157.4800	0.1575	17.347	0	0	0
2021/11/17	R186	03/02/2022	7.29	Put	Bond Future	3,907.3900	3.9074	3,633.5300	3.6335	(7.009)	0	0	0
2021/11/17	R186	05/05/2022	9.18	Call	Bond Future	3,671.1900	3.6712	3,867.2400	3.8672	5.340	0	0	0
2021/11/17	R186	05/05/2022	9.18	Put	Bond Future	686.2300	0.6862	582.4800	0.5825	(15.119)	0	0	454
2021/11/17	R186	05/05/2022	8.32	Call	Bond Future	1,504.4900	1.5045	1,628.4900	1.6285	8.242	0	0	0
2021/11/17	R186	05/05/2022	8.32	Put	Bond Future	1,860.2500	1.8603	1,684.4500	1.6844	(9.450)	0	0	0
2021/11/17	R186	05/05/2022	8.14	Call	Bond Future	1,179.4600	1.1795	1,279.7500	1.2797	8.503	0	0	454
2021/11/17	R186	05/05/2022	8.14	Put	Bond Future	2,251.2200	2.2512	2,051.7100	2.0517	(8.862)	0	0	0
2021/11/17	R186	05/05/2022	7.28	Call	Bond Future	222.3600	0.2224	272.7100	0.2727	22.643	0	0	435
2021/11/17	R186	05/05/2022	7.28	Put	Bond Future	4,797.9000	4.7979	4,548.4500	4.5485	(5.199)	0	0	0
2021/11/17	R186	05/05/2022	7.48	Call	Bond Future	361.0200	0.3610	389.5000	0.3895	7.889	0	0	3,600
2021/11/17	R186	05/05/2022	7.48	Put	Bond Future	4,109.3200	4.1093	3,838.0000	3.8380	(6.603)	0	0	0
2021/11/17	R186	05/05/2022			Bond Future	8.4100	111.8794	8.3341	112.1792	(0.902)	0.0000	0.0000	4,404
2021/11/17	R186	05/05/2022	8.64	Call	Bond Future	2,199.4200	2.1994	2,353.0500	2.3531	6.985	0	0	0
2021/11/17	R186	05/05/2022	8.64	Put	Bond Future	1,296.7600	1.2968	1,150.5900	1.1506	(11.272)	0	0	4,035
2021/11/17	R186	05/05/2022	8.94	Call	Bond Future	2,980.4300	2.9804	3,154.6500	3.1546	5.845	0	0	0
2021/11/17	R186	05/05/2022	8.94	Put	Bond Future	914.6100	0.9146	789.0300	0.7890	(13.730)	0	0	454
2021/11/17	R186	05/05/2022	8.31	Call	Bond Future	1,485.4800	1.4855	1,608.0400	1.6080	8.251	0	0	0
2021/11/17	R186	05/05/2022	8.31	Put	Bond Future	1,880.8600	1.8809	1,703.6200	1.7036	(9.423)	0	0	0
2021/11/17	R186	05/05/2022	8.35	Call	Bond Future	1,563.0000	1.5630	1,690.6800	1.6907	8.169	0	0	454
2021/11/17	R186	05/05/2022	8.35	Put	Bond Future	1,800.0000	1.8000	1,627.8800	1.6279	(9.562)	0	0	0
2021/11/17	R186	05/05/2022	7.88	Call	Bond Future	789.8600	0.7899	852.6900	0.8527	7.955	0	0	435
2021/11/17	R186	05/05/2022	7.88	Put	Bond Future	2,906.3400	2.9063	2,669.3700	2.6694	(8.154)	0	0	0
2021/11/17	R186	05/05/2022	8.30	Call	Bond Future	1,466.3000	1.4663	1,587.7300	1.5877	8.281	0	0	0
2021/11/17	R186	05/05/2022	8.30	Put	Bond Future	1,901.3200	1.9013	1,722.9500	1.7229	(9.381)	0	0	0
2021/11/17	R186	05/05/2022	6.73	Call	Bond Future	69.7200	0.0697	93.1500	0.0931	33.606	0	0	3,600

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
2021/11/17	R186	05/05/2022	6.73	Put	Bond Future	6,959.9300	6.9599	6,683.5600	6.6836	(3.971)	0	0	0
2021/11/17	R186	04/08/2022	8.15	Call	Bond Future	1,249.2200	1.2492	1,203.2300	1.2032	(3.681)	0	0	0
2021/11/17	R186	04/08/2022	8.15	Put	Bond Future	3,202.1500	3.2021	2,852.7200	2.8527	(10.912)	0	0	0
2021/11/17	R186	04/08/2022	9.78	Call	Bond Future	4,909.7100	4.9097	5,024.2000	5.0242	2.332	0	0	0
2021/11/17	R186	04/08/2022	9.78	Put	Bond Future	874.9800	0.8750	686.0300	0.6860	(21.595)	0	0	3,600
2021/11/17	R186	04/08/2022	7.96	Call	Bond Future	982.7500	0.9828	914.2200	0.9142	(6.973)	0	0	3,600
2021/11/17	R186	04/08/2022			Bond Future	8.6690	107.8986	8.5876	108.2021	(0.939)	0.0000	0.0000	0
2021/11/17	R186	04/08/2022	8.14	Call	Bond Future	1,234.4300	1.2344	1,186.9200	1.1869	(3.849)	0	0	0
2021/11/17	R186	04/08/2022	8.14	Put	Bond Future	3,225.4300	3.2254	2,874.4800	2.8745	(10.881)	0	0	0
2021/11/17	R186	04/08/2022	6.96	Call	Bond Future	196.5900	0.1966	177.4500	0.1775	(9.736)	0	0	3,600
2021/11/17	R186	04/08/2022	6.96	Put	Bond Future	6,798.7400	6.7987	6,476.1600	6.4762	(4.745)	0	0	0
2021/11/17	R186	04/08/2022	7.96	Put	Bond Future	3,661.7900	3.6618	3,289.8200	3.2898	(10.158)	0	0	0
2021/11/17	R186	04/08/2022	8.13	Call	Bond Future	1,219.7300	1.2197	1,170.7300	1.1707	(4.017)	0	0	0
2021/11/17	R186	04/08/2022	8.13	Put	Bond Future	3,248.8100	3.2488	2,896.3700	2.8964	(10.848)	0	0	0
2021/11/17	R186	03/11/2022	8.53	Call	Bond Future	1,671.8000	1.6718	1,760.9200	1.7609	5.331	0	0	5,331
2021/11/17	R186	03/11/2022	8.53	Put	Bond Future	3,076.6800	3.0767	2,859.6500	2.8596	(7.054)	0	0	0
2021/11/17	R186	03/11/2022	8.54	Call	Bond Future	1,687.5100	1.6875	1,777.7800	1.7778	5.349	0	0	0
2021/11/17	R186	03/11/2022	8.54	Put	Bond Future	3,056.8400	3.0568	2,840.9600	2.8410	(7.062)	0	0	0
2021/11/17	R186	03/11/2022			Bond Future	8.9284	109.3130	8.8410	109.6192	(0.979)	0.0000	0.0000	0
2021/11/17	R186	03/11/2022	8.55	Call	Bond Future	1,703.3100	1.7033	1,794.2900	1.7943	5.341	0	0	0
2021/11/17	R186	03/11/2022	8.55	Put	Bond Future	3,037.1100	3.0371	2,821.9400	2.8219	(7.085)	0	0	0
2021/11/17	R197	03/02/2022			Bond Future	322.1759	322.1759	322.2308	322.2308	0.017	0.0000	0.0000	1,079
2021/11/17	R197	05/05/2022			Bond Future	326.0547	326.0547	326.1078	326.1078	0.016	0.0000	0.0000	237
2021/11/17	R197	04/08/2022			Bond Future	321.7160	321.7160	321.7764	321.7764	0.019	0.0000	0.0000	0
2021/11/17	R197	03/11/2022			Bond Future	325.8511	325.8511	325.9101	325.9101	0.018	0.0000	0.0000	0
2021/11/17	R202	03/02/2022			Bond Future	243.0636	243.0636	242.9134	242.9134	(0.062)	0.0000	0.0000	8,050
2021/11/17	R202	05/05/2022			Bond Future	245.9900	245.9900	245.8362	245.8362	(0.062)	0.0000	0.0000	413
2021/11/17	R202	04/08/2022			Bond Future	244.5836	244.5836	244.4312	244.4312	(0.062)	0.0000	0.0000	0
2021/11/17	R202	03/11/2022			Bond Future	247.7263	247.7263	247.5706	247.5706	(0.063)	0.0000	0.0000	0
2021/11/17	R209	03/02/2022	11.02	Call	Bond Future	3,740.5500	3.7406	3,563.4700	3.5635	(4.734)	0	0	0
2021/11/17	R209	03/02/2022	11.02	Put	Bond Future	719.8100	0.7198	683.9200	0.6839	(4.986)	0	0	0
2021/11/17	R209	03/02/2022	11.03	Call	Bond Future	3,781.6300	3.7816	3,604.5800	3.6046	(4.682)	0	0	0
2021/11/17	R209	03/02/2022	11.03	Put	Bond Future	708.0100	0.7080	672.1500	0.6722	(5.065)	0	0	0
2021/11/17	R209	03/02/2022			Bond Future	10.4670	71.4652	10.4921	71.3240	0.240	0.0000	0.0000	17,702
2021/11/17	R209	03/02/2022	11.04	Call	Bond Future	3,822.8400	3.8228	3,645.8200	3.6458	(4.631)	0	0	0
2021/11/17	R209	03/02/2022	11.04	Put	Bond Future	696.3900	0.6964	660.5600	0.6606	(5.145)	0	0	0
2021/11/17	R209	05/05/2022	11.44	Call	Bond Future	5,218.7100	5.2187	5,043.1500	5.0431	(3.364)	0	0	0
2021/11/17	R209	05/05/2022	11.44	Put	Bond Future	1,027.0700	1.0271	994.9400	0.9949	(3.128)	0	0	0
2021/11/17	R209	05/05/2022	9.75	Call	Bond Future	578.5100	0.5785	495.0000	0.4950	(14.435)	0	0	8,525
2021/11/17	R209	05/05/2022	9.75	Put	Bond Future	5,751.1500	5.7512	5,811.0700	5.8111	1.042	0	0	0
2021/11/17	R209	05/05/2022	10.75	Call	Bond Future	2,747.2000	2.7472	2,614.4900	2.6145	(4.831)	0	0	0
2021/11/17	R209	05/05/2022	10.75	Put	Bond Future	2,163.8600	2.1639	2,174.5800	2.1746	0.495	0	0	12,050
2021/11/17	R209	05/05/2022	11.43	Call	Bond Future	5,179.5400	5.1795	5,003.9800	5.0040	(3.389)	0	0	0
2021/11/17	R209	05/05/2022	11.43	Put	Bond Future	1,038.2200	1.0382	1,006.0900	1.0061	(3.095)	0	0	0
2021/11/17	R209	05/05/2022			Bond Future	10.6433	69.1671	10.6694	69.0237	0.245	0.0000	0.0000	5,396

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
2021/11/17	R209	05/05/2022	11.45	Call	Bond Future	5,257.9500	5.2579	5,082.3900	5.0824	(3.339)	0	0	0
2021/11/17	R209	05/05/2022	11.45	Put	Bond Future	1,016.0400	1.0160	983.9100	0.9839	(3.162)	0	0	0
2021/11/17	R209	05/05/2022	12.00	Call	Bond Future	7,485.5500	7.4855	7,314.8800	7.3149	(2.280)	0	0	0
2021/11/17	R209	05/05/2022	12.00	Put	Bond Future	563.4300	0.5634	536.1900	0.5362	(4.835)	0	0	12,050
2021/11/17	R209	04/08/2022	10.57	Put	Bond Future	3,666.0800	3.6661	3,726.3300	3.7263	1.643	0	0	0
2021/11/17	R209	04/08/2022	10.58	Call	Bond Future	2,297.5400	2.2975	2,211.9900	2.2120	(3.724)	0	0	0
2021/11/17	R209	04/08/2022	10.58	Put	Bond Future	3,635.3800	3.6354	3,695.1700	3.6952	1.645	0	0	0
2021/11/17	R209	04/08/2022			Bond Future	10.8259	69.9638	10.8530	69.8184	0.251	0.0000	0.0000	0
2021/11/17	R209	04/08/2022	10.57	Call	Bond Future	2,273.0400	2.2730	2,187.9500	2.1879	(3.743)	0	0	0
2021/11/17	R209	04/08/2022	10.59	Call	Bond Future	2,321.9500	2.3219	2,236.1600	2.2362	(3.695)	0	0	0
2021/11/17	R209	04/08/2022	10.59	Put	Bond Future	3,604.6600	3.6047	3,664.2100	3.6642	1.652	0	0	0
2021/11/17	R209	03/11/2022	11.03	Call	Bond Future	3,488.3000	3.4883	3,361.1400	3.3611	(3.645)	0	0	0
2021/11/17	R209	03/11/2022	11.03	Put	Bond Future	3,349.7500	3.3498	3,370.1800	3.3702	0.610	0	0	0
2021/11/17	R209	03/11/2022			Bond Future	11.0035	67.7466	11.0317	67.5990	0.256	0.0000	0.0000	0
2021/11/17	R209	03/11/2022	11.01	Call	Bond Future	3,432.3900	3.4324	3,307.5200	3.3075	(3.638)	0	0	0
2021/11/17	R209	03/11/2022	11.01	Put	Bond Future	3,398.4500	3.3985	3,421.1700	3.4212	0.669	0	0	0
2021/11/17	R209	03/11/2022	11.02	Call	Bond Future	3,460.3000	3.4603	3,334.2800	3.3343	(3.642)	0	0	0
2021/11/17	R209	03/11/2022	11.02	Put	Bond Future	3,374.0300	3.3740	3,395.6000	3.3956	0.639	0	0	0
2021/11/17	R210	03/02/2022			Bond Future	214.6688	214.6688	215.0388	215.0388	0.172	0.0000	0.0000	1,381
2021/11/17	R210	05/05/2022			Bond Future	214.4018	214.4018	214.7742	214.7742	0.174	0.0000	0.0000	104
2021/11/17	R210	04/08/2022			Bond Future	217.0471	217.0471	217.4237	217.4237	0.173	0.0000	0.0000	0
2021/11/17	R210	03/11/2022			Bond Future	216.9230	216.9230	217.3071	217.3071	0.177	0.0000	0.0000	0
2021/11/17	R213	03/02/2022	8.63	Call	Bond Future	35.8600	0.0359	41.2200	0.0412	14.947	0	0	200
2021/11/17	R213	03/02/2022	8.63	Put	Bond Future	7,211.3900	7.2114	7,072.3900	7.0724	(1.928)	0	0	0
2021/11/17	R213	03/02/2022	8.80	Call	Bond Future	69.2500	0.0692	75.0700	0.0751	8.404	0	0	102
2021/11/17	R213	03/02/2022	8.80	Put	Bond Future	6,267.4300	6.2674	6,128.8900	6.1289	(2.210)	0	0	0
2021/11/17	R213	03/02/2022	10.60	Put	Bond Future	541.6800	0.5417	468.0300	0.4680	(13.597)	0	0	430
2021/11/17	R213	03/02/2022	10.67	Call	Bond Future	4,183.4300	4.1834	4,260.1000	4.2601	1.833	0	0	0
2021/11/17	R213	03/02/2022	10.67	Put	Bond Future	479.3500	0.4794	411.6600	0.4117	(14.121)	0	0	220
2021/11/17	R213	03/02/2022	10.00	Call	Bond Future	1,789.3500	1.7894	1,826.7700	1.8268	2.091	0	0	0
2021/11/17	R213	03/02/2022	10.00	Put	Bond Future	1,461.5800	1.4616	1,354.6400	1.3546	(7.317)	0	0	430
2021/11/17	R213	03/02/2022	9.98	Call	Bond Future	1,732.7000	1.7327	1,768.6900	1.7687	2.077	0	0	0
2021/11/17	R213	03/02/2022	9.98	Put	Bond Future	1,508.5600	1.5086	1,400.1900	1.4002	(7.184)	0	0	0
2021/11/17	R213	03/02/2022	9.22	Put	Bond Future	4,160.3200	4.1603	4,004.7700	4.0048	(3.739)	0	0	0
2021/11/17	R213	03/02/2022	9.58	Put	Bond Future	2,697.2800	2.6973	2,554.3700	2.5544	(5.298)	0	0	200
2021/11/17	R213	03/02/2022			Bond Future	9.9368	85.8312	9.9091	85.9755	(0.279)	0.0000	0.0000	20,884
2021/11/17	R213	03/02/2022	9.15	Call	Bond Future	256.5400	0.2565	245.6100	0.2456	(4.261)	0	0	220
2021/11/17	R213	03/02/2022	9.15	Put	Bond Future	4,484.8800	4.4849	4,329.5900	4.3296	(3.463)	0	0	0
2021/11/17	R213	03/02/2022	10.25	Call	Bond Future	2,587.0400	2.5870	2,632.0200	2.6320	1.739	0	0	0
2021/11/17	R213	03/02/2022	10.25	Put	Bond Future	978.0200	0.9780	878.6400	0.8786	(10.161)	0	0	102
2021/11/17	R213	03/02/2022	10.60	Call	Bond Future	3,901.5000	3.9015	3,972.2100	3.9722	1.812	0	0	0
2021/11/17	R213	03/02/2022	10.15	Call	Bond Future	2,252.0500	2.2521	2,293.6000	2.2936	1.845	0	0	0
2021/11/17	R213	03/02/2022	10.15	Put	Bond Future	1,152.4200	1.1524	1,049.6100	1.0496	(8.921)	0	0	200
2021/11/17	R213	03/02/2022	10.17	Call	Bond Future	2,317.3800	2.3174	2,359.6100	2.3596	1.822	0	0	0
2021/11/17	R213	03/02/2022	10.17	Put	Bond Future	1,115.5400	1.1155	1,013.4100	1.0134	(9.155)	0	0	220
2021/11/17	R213	03/02/2022	9.96	Call	Bond Future	1,677.1600	1.6772	1,711.7600	1.7118	2.063	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
2021/11/17	R213	03/02/2022	9.96	Put	Bond Future	1,556.8100	1.5568	1,447.0500	1.4471	(7.050)	0	0	0
2021/11/17	R213	03/02/2022	9.97	Call	Bond Future	1,704.8100	1.7048	1,740.1800	1.7402	2.075	0	0	0
2021/11/17	R213	03/02/2022	9.97	Put	Bond Future	1,532.5400	1.5325	1,423.5500	1.4235	(7.112)	0	0	0
2021/11/17	R213	03/02/2022	9.22	Call	Bond Future	319.2300	0.3192	308.0400	0.3080	(3.505)	0	0	430
2021/11/17	R213	03/02/2022	9.58	Call	Bond Future	813.1800	0.8132	814.6300	0.8146	0.178	0	0	0
2021/11/17	R213	03/02/2022	9.76	Call	Bond Future	1,175.6800	1.1757	1,197.3500	1.1973	1.843	0	0	0
2021/11/17	R213	03/02/2022	9.76	Put	Bond Future	2,102.5900	2.1026	1,979.9000	1.9799	(5.835)	0	0	102
2021/11/17	R213	05/05/2022	10.63	Call	Bond Future	3,743.9100	3.7439	3,808.0000	3.8080	1.712	0	0	0
2021/11/17	R213	05/05/2022	10.65	Put	Bond Future	1,300.1100	1.3001	1,219.0000	1.2190	(6.239)	0	0	0
2021/11/17	R213	05/05/2022			Bond Future	10.1421	83.3118	10.1133	83.4572	(0.284)	0.0000	0.0000	0
2021/11/17	R213	05/05/2022	10.63	Put	Bond Future	1,328.6000	1.3286	1,247.2400	1.2472	(6.124)	0	0	0
2021/11/17	R213	05/05/2022	10.64	Call	Bond Future	3,778.2300	3.7782	3,842.4500	3.8425	1.700	0	0	0
2021/11/17	R213	05/05/2022	10.64	Put	Bond Future	1,314.3800	1.3144	1,233.1500	1.2331	(6.180)	0	0	0
2021/11/17	R213	05/05/2022	10.65	Call	Bond Future	3,812.4500	3.8125	3,876.7900	3.8768	1.688	0	0	0
2021/11/17	R213	04/08/2022	9.88	Call	Bond Future	1,652.8300	1.6528	1,686.1300	1.6861	2.015	0	0	0
2021/11/17	R213	04/08/2022	9.89	Call	Bond Future	1,672.3500	1.6724	1,706.3000	1.7063	2.030	0	0	0
2021/11/17	R213	04/08/2022	9.90	Put	Bond Future	3,985.4400	3.9854	3,872.7700	3.8728	(2.827)	0	0	0
2021/11/17	R213	04/08/2022			Bond Future	10.3609	84.2736	10.3309	84.4206	(0.290)	0.0000	0.0000	0
2021/11/17	R213	04/08/2022	9.88	Put	Bond Future	4,047.6400	4.0476	3,933.9400	3.9339	(2.809)	0	0	0
2021/11/17	R213	04/08/2022	9.89	Put	Bond Future	4,016.4500	4.0164	3,903.4000	3.9034	(2.815)	0	0	0
2021/11/17	R213	04/08/2022	9.90	Call	Bond Future	1,692.0200	1.6920	1,726.3500	1.7263	2.029	0	0	0
2021/11/17	R213	03/11/2022	10.38	Call	Bond Future	2,661.1200	2.6611	2,693.4400	2.6934	1.215	0	0	0
2021/11/17	R213	03/11/2022	10.38	Put	Bond Future	3,605.4600	3.6055	3,489.5000	3.4895	(3.216)	0	0	0
2021/11/17	R213	03/11/2022	10.39	Call	Bond Future	2,683.9000	2.6839	2,716.8900	2.7169	1.229	0	0	0
2021/11/17	R213	03/11/2022	10.39	Put	Bond Future	3,580.2000	3.5802	3,464.9100	3.4649	(3.220)	0	0	0
2021/11/17	R213	03/11/2022			Bond Future	10.5780	81.8517	10.5467	82.0000	(0.296)	0.0000	0.0000	0
2021/11/17	R213	03/11/2022	10.40	Call	Bond Future	2,706.7900	2.7068	2,740.1400	2.7401	1.232	0	0	0
2021/11/17	R213	03/11/2022	10.40	Put	Bond Future	3,555.0800	3.5551	3,440.1500	3.4401	(3.233)	0	0	0
2021/11/17	R214	03/02/2022	11.39	Put	Bond Future	691.4000	0.6914	728.8000	0.7288	5.409	0	0	0
2021/11/17	R214	03/02/2022	11.40	Put	Bond Future	680.1400	0.6801	716.8800	0.7169	5.402	0	0	0
2021/11/17	R214	03/02/2022	11.41	Call	Bond Future	3,992.8700	3.9929	3,794.7100	3.7947	(4.963)	0	0	0
2021/11/17	R214	03/02/2022			Bond Future	10.8113	68.3674	10.8519	68.1331	0.376	0.0000	0.0000	19,929
2021/11/17	R214	03/02/2022	11.39	Call	Bond Future	3,908.5300	3.9085	3,711.6600	3.7117	(5.037)	0	0	0
2021/11/17	R214	03/02/2022	11.40	Call	Bond Future	3,950.6500	3.9506	3,753.1200	3.7531	(5.000)	0	0	0
2021/11/17	R214	03/02/2022	11.41	Put	Bond Future	669.0500	0.6691	705.1600	0.7052	5.397	0	0	0
2021/11/17	R214	05/05/2022	11.73	Put	Bond Future	1,166.8900	1.1669	1,144.1400	1.1441	(1.950)	0	0	0
2021/11/17	R214	05/05/2022	11.74	Put	Bond Future	1,154.9300	1.1549	1,132.1600	1.1322	(1.972)	0	0	0
2021/11/17	R214	05/05/2022	11.75	Call	Bond Future	5,267.8500	5.2678	5,007.3800	5.0074	(4.945)	0	0	0
2021/11/17	R214	05/05/2022			Bond Future	10.9805	65.8943	11.0227	65.6568	0.384	0.0000	0.0000	441
2021/11/17	R214	05/05/2022	11.73	Call	Bond Future	5,189.6200	5.1896	4,929.3400	4.9293	(5.015)	0	0	0
2021/11/17	R214	05/05/2022	11.74	Call	Bond Future	5,228.6300	5.2286	4,968.3300	4.9683	(4.978)	0	0	0
2021/11/17	R214	05/05/2022	11.75	Put	Bond Future	1,143.2500	1.1433	1,120.3100	1.1203	(2.007)	0	0	0
2021/11/17	R214	04/08/2022	10.98	Put	Bond Future	3,563.7800	3.5638	3,601.3000	3.6013	1.053	0	0	0
2021/11/17	R214	04/08/2022	10.99	Call	Bond Future	2,599.5500	2.5995	2,396.2900	2.3963	(7.819)	0	0	0
2021/11/17	R214	04/08/2022			Bond Future	11.1578	66.6523	11.2016	66.4117	0.393	0.0000	0.0000	0
2021/11/17	R214	04/08/2022	10.97	Call	Bond Future	2,547.2600	2.5473	2,344.7000	2.3447	(7.952)	0	0	0
2021/11/17	R214	04/08/2022	10.97	Put	Bond Future	3,594.0100	3.5940	3,632.1000	3.6321	1.060	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
2021/11/17	R214	04/08/2022	10.98	Call	Bond Future	2,573.4500	2.5735	2,370.3200	2.3703	(7.893)	0	0	0
2021/11/17	R214	04/08/2022	10.99	Put	Bond Future	3,533.5400	3.5335	3,570.9300	3.5709	1.058	0	0	0
2021/11/17	R214	03/11/2022	11.34	Call	Bond Future	3,523.2400	3.5232	3,382.8600	3.3829	(3.984)	0	0	0
2021/11/17	R214	03/11/2022	11.36	Put	Bond Future	3,419.7100	3.4197	3,522.2400	3.5222	2.998	0	0	0
2021/11/17	R214	03/11/2022			Bond Future	11.3303	64.2535	11.3759	64.0094	0.402	0.0000	0.0000	0
2021/11/17	R214	03/11/2022	11.34	Put	Bond Future	3,471.2000	3.4712	3,574.9200	3.5749	2.988	0	0	0
2021/11/17	R214	03/11/2022	11.35	Call	Bond Future	3,551.0400	3.5510	3,410.0700	3.4101	(3.970)	0	0	0
2021/11/17	R214	03/11/2022	11.35	Put	Bond Future	3,445.3700	3.4454	3,548.5000	3.5485	2.993	0	0	0
2021/11/17	R214	03/11/2022	11.36	Call	Bond Future	3,578.9500	3.5789	3,437.3800	3.4374	(3.956)	0	0	0
2021/11/17	R248	03/02/2022	9.80	Call	Bond Future	152.9600	0.1530	120.9300	0.1209	(20.940)	0	0	0
2021/11/17	R248	03/02/2022	9.80	Put	Bond Future	7,930.7600	7.9308	8,197.3800	8.1974	3.362	0	0	0
2021/11/17	R248	03/02/2022	10.00	Call	Bond Future	321.6400	0.3216	264.9700	0.2650	(17.619)	0	0	1,300
2021/11/17	R248	03/02/2022	10.00	Put	Bond Future	6,411.1000	6.4111	6,653.0800	6.6531	3.774	0	0	0
2021/11/17	R248	03/02/2022	10.20	Put	Bond Future	5,054.7400	5.0547	5,264.7400	5.2647	4.155	0	0	0
2021/11/17	R248	03/02/2022	11.48	Call	Bond Future	5,575.6500	5.5757	5,309.5600	5.3096	(4.772)	0	0	0
2021/11/17	R248	03/02/2022	11.49	Put	Bond Future	685.8100	0.6858	717.7500	0.7178	4.657	0	0	0
2021/11/17	R248	03/02/2022	10.90	Call	Bond Future	2,695.3700	2.6954	2,487.5300	2.4875	(7.711)	0	0	900
2021/11/17	R248	03/02/2022	10.90	Put	Bond Future	1,817.5100	1.8175	1,908.3200	1.9083	4.996	0	0	0
2021/11/17	R248	03/02/2022	11.47	Call	Bond Future	5,521.1600	5.5212	5,255.7200	5.2557	(4.808)	0	0	0
2021/11/17	R248	03/02/2022	10.40	Call	Bond Future	1,019.9700	1.0200	895.6800	0.8957	(12.186)	0	0	100
2021/11/17	R248	03/02/2022	10.50	Call	Bond Future	1,286.5900	1.2866	1,144.3200	1.1443	(11.058)	0	0	0
2021/11/17	R248	03/02/2022	10.50	Put	Bond Future	3,383.8400	3.3838	3,540.2200	3.5402	4.621	0	0	0
2021/11/17	R248	03/02/2022			Bond Future	10.7794	86.2750	10.8202	85.9763	0.378	0.0000	0.0000	179,022
2021/11/17	R248	03/02/2022	10.20	Call	Bond Future	600.3200	0.6003	511.6700	0.5117	(14.767)	0	0	900
2021/11/17	R248	03/02/2022	11.48	Put	Bond Future	697.1700	0.6972	729.7300	0.7297	4.670	0	0	0
2021/11/17	R248	03/02/2022	11.49	Call	Bond Future	5,630.2100	5.6302	5,363.5000	5.3635	(4.737)	0	0	0
2021/11/17	R248	03/02/2022	11.00	Call	Bond Future	3,130.2500	3.1302	2,908.5400	2.9085	(7.083)	0	0	100
2021/11/17	R248	03/02/2022	11.00	Put	Bond Future	1,537.0400	1.5370	1,613.9800	1.6140	5.006	0	0	0
2021/11/17	R248	03/02/2022	11.47	Put	Bond Future	708.7100	0.7087	741.9200	0.7419	4.686	0	0	0
2021/11/17	R248	03/02/2022	10.40	Put	Bond Future	3,890.5600	3.8906	4,064.9200	4.0649	4.482	0	0	0
2021/11/17	R248	03/02/2022	10.70	Call	Bond Future	1,919.0100	1.9190	1,742.5600	1.7426	(9.195)	0	0	1,300
2021/11/17	R248	03/02/2022	10.70	Put	Bond Future	2,505.5200	2.5055	2,627.7200	2.6277	4.877	0	0	0
2021/11/17	R248	05/05/2022	11.80	Call	Bond Future	7,029.2300	7.0292	6,682.6900	6.6827	(4.930)	0	0	0
2021/11/17	R248	05/05/2022	11.79	Call	Bond Future	6,979.3900	6.9794	6,632.9400	6.6329	(4.964)	0	0	0
2021/11/17	R248	05/05/2022	11.79	Put	Bond Future	1,316.4800	1.3165	1,272.8600	1.2729	(3.313)	0	0	0
2021/11/17	R248	05/05/2022			Bond Future	10.9464	82.8779	10.9889	82.5751	0.388	0.0000	0.0000	2,035
2021/11/17	R248	05/05/2022	11.80	Put	Bond Future	1,303.4100	1.3034	1,259.7000	1.2597	(3.354)	0	0	0
2021/11/17	R248	05/05/2022	11.81	Call	Bond Future	7,079.1300	7.0791	6,732.3300	6.7323	(4.899)	0	0	0
2021/11/17	R248	05/05/2022	11.81	Put	Bond Future	1,290.4800	1.2905	1,246.5100	1.2465	(3.407)	0	0	0
2021/11/17	R248	04/08/2022	10.99	Call	Bond Future	3,344.5100	3.3445	3,143.0300	3.1430	(6.024)	0	0	0
2021/11/17	R248	04/08/2022	10.99	Put	Bond Future	4,269.0500	4.2690	4,374.2300	4.3742	2.464	0	0	0
2021/11/17	R248	04/08/2022	10.98	Call	Bond Future	3,310.9100	3.3109	3,110.3900	3.1104	(6.056)	0	0	0
2021/11/17	R248	04/08/2022	10.98	Put	Bond Future	4,306.4600	4.3065	4,412.6000	4.4126	2.465	0	0	0
2021/11/17	R248	04/08/2022			Bond Future	11.1216	83.8314	11.1658	83.5248	0.398	0.0000	0.0000	0
2021/11/17	R248	04/08/2022	11.00	Call	Bond Future	3,378.2900	3.3783	3,176.1300	3.1761	(5.984)	0	0	0
2021/11/17	R248	04/08/2022	11.00	Put	Bond Future	4,231.9200	4.2319	4,336.4200	4.3364	2.469	0	0	0
2021/11/17	R248	03/11/2022	11.31	Put	Bond Future	4,275.3700	4.2754	4,394.8500	4.3949	2.795	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
2021/11/17	R248	03/11/2022	11.32	Call	Bond Future	4,432.1300	4.4321	4,239.7400	4.2397	(4.341)	0	0	0
2021/11/17	R248	03/11/2022	11.30	Put	Bond Future	4,307.9400	4.3079	4,428.1900	4.4282	2.791	0	0	0
2021/11/17	R248	03/11/2022			Bond Future	11.2920	80.5242	11.3381	80.2131	0.408	0.0000	0.0000	0
2021/11/17	R248	03/11/2022	11.31	Call	Bond Future	4,396.9900	4.3970	4,205.3600	4.2054	(4.358)	0	0	0
2021/11/17	R248	03/11/2022	11.32	Put	Bond Future	4,243.0100	4.2430	4,361.7300	4.3617	2.798	0	0	0
2021/11/17	R248	03/11/2022	11.30	Call	Bond Future	4,361.9600	4.3620	4,171.1000	4.1711	(4.376)	0	0	0
<b>Total</b>													<b>1116815</b>