



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 11/11/2021 TO 11/11/2021

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
2021/11/11	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/11/11	0908	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/11/11	0957	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/11/11	0986	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/11/11	1386	28/02/2031		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/11/11	1409	28/02/2041		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/11/11	2025	03/02/2022		Bond Future	154.8115	154.8115	155.0646	155.0646	0.163	0.0000	0.0000	5,316
2021/11/11	2025	05/05/2022		Bond Future	156.6984	156.6984	156.9540	156.9540	0.163	0.0000	0.0000	164
2021/11/11	2025	04/08/2022		Bond Future	156.9981	156.9981	157.2567	157.2567	0.165	0.0000	0.0000	0
2021/11/11	2025	03/11/2022		Bond Future	158.9811	158.9811	159.2428	159.2428	0.165	0.0000	0.0000	0
2021/11/11	2029	03/02/2022		Bond Future	114.4268	114.4268	114.8261	114.8261	0.349	0.0000	0.0000	2,806
2021/11/11	2029	05/05/2022		Bond Future	114.6242	114.6242	115.0280	115.0280	0.352	0.0000	0.0000	186
2021/11/11	2029	04/08/2022		Bond Future	116.0220	116.0220	116.4307	116.4307	0.352	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
2021/11/11	2029	03/11/2022			Bond Future	116.2645	116.2645	116.6783	116.6783	0.356	0.0000	0.0000	0
2021/11/11	2030	03/02/2022	8.39	Call	Bond Future	80.8200	0.0808	104.4300	0.1044	29.213	0	0	101
2021/11/11	2030	03/02/2022	8.39	Put	Bond Future	6,409.8700	6.4099	5,986.6900	5.9867	(6.602)	0	0	0
2021/11/11	2030	03/02/2022	8.85	Call	Bond Future	349.9000	0.3499	427.6600	0.4277	22.223	0	0	1,000
2021/11/11	2030	03/02/2022	8.85	Put	Bond Future	4,122.9400	4.1229	3,753.9100	3.7539	(8.951)	0	0	0
2021/11/11	2030	03/02/2022	9.10	Call	Bond Future	664.3800	0.6644	789.4400	0.7894	18.824	0	0	4,000
2021/11/11	2030	03/02/2022	9.10	Put	Bond Future	3,083.9200	3.0839	2,762.1900	2.7622	(10.433)	0	0	0
2021/11/11	2030	03/02/2022	9.90	Put	Bond Future	939.9700	0.9400	792.4500	0.7925	(15.694)	0	0	8,000
2021/11/11	2030	03/02/2022	9.45	Call	Bond Future	1,354.2700	1.3543	1,557.0600	1.5571	14.974	0	0	0
2021/11/11	2030	03/02/2022	9.45	Put	Bond Future	1,919.8800	1.9199	1,675.8800	1.6759	(12.709)	0	0	0
2021/11/11	2030	03/02/2022	9.35	Call	Bond Future	1,126.9900	1.1270	1,306.9400	1.3069	15.967	0	0	0
2021/11/11	2030	03/02/2022	9.35	Put	Bond Future	2,217.4900	2.2175	1,950.6500	1.9506	(12.033)	0	0	101
2021/11/11	2030	03/02/2022			Bond Future	9.5586	91.6088	9.4727	92.0556	(0.898)	0.0000	0.0000	83,861
2021/11/11	2030	03/02/2022	9.90	Call	Bond Future	2,689.7200	2.6897	2,988.9900	2.9890	11.126	0	0	0
2021/11/11	2030	03/02/2022	10.85	Call	Bond Future	6,569.0600	6.5691	6,980.2400	6.9802	6.259	0	0	0
2021/11/11	2030	03/02/2022	10.85	Put	Bond Future	171.9200	0.1719	136.3100	0.1363	(20.713)	0	0	1,000
2021/11/11	2030	03/02/2022	9.60	Call	Bond Future	1,744.1400	1.7441	1,980.9300	1.9809	13.576	0	0	1,000
2021/11/11	2030	03/02/2022	9.60	Put	Bond Future	1,529.5500	1.5296	1,319.5500	1.3196	(13.730)	0	0	0
2021/11/11	2030	03/02/2022	9.78	Call	Bond Future	2,285.2800	2.2853	2,560.9000	2.5609	12.061	0	0	0
2021/11/11	2030	03/02/2022	9.78	Put	Bond Future	1,145.5900	1.1456	974.4200	0.9744	(14.942)	0	0	101
2021/11/11	2030	03/02/2022	9.43	Call	Bond Future	1,306.7300	1.3067	1,504.9300	1.5049	15.168	0	0	0
2021/11/11	2030	03/02/2022	9.43	Put	Bond Future	1,977.0100	1.9770	1,728.4200	1.7284	(12.574)	0	0	0
2021/11/11	2030	03/02/2022	9.44	Call	Bond Future	1,330.3700	1.3304	1,530.8700	1.5309	15.071	0	0	0
2021/11/11	2030	03/02/2022	9.44	Put	Bond Future	1,948.3000	1.9483	1,702.0100	1.7020	(12.641)	0	0	0
2021/11/11	2030	05/05/2022	10.21	Call	Bond Future	3,561.7700	3.5618	3,858.4700	3.8585	8.330	0	0	0
2021/11/11	2030	05/05/2022	10.21	Put	Bond Future	1,403.5700	1.4036	1,248.5500	1.2486	(11.045)	0	0	0
2021/11/11	2030	05/05/2022	8.89	Put	Bond Future	5,171.3500	5.1713	4,814.8400	4.8148	(6.894)	0	0	0
2021/11/11	2030	05/05/2022	9.95	Call	Bond Future	2,750.3800	2.7504	3,010.0500	3.0100	9.441	0	0	0
2021/11/11	2030	05/05/2022	8.14	Call	Bond Future	143.2700	0.1433	172.2000	0.1722	20.193	0	0	1,800
2021/11/11	2030	05/05/2022	8.14	Put	Bond Future	8,815.8800	8.8159	8,393.0900	8.3931	(4.796)	0	0	0
2021/11/11	2030	05/05/2022	8.47	Call	Bond Future	277.0100	0.2770	327.8000	0.3278	18.335	0	0	1,073
2021/11/11	2030	05/05/2022	8.81	Put	Bond Future	5,511.6100	5.5116	5,144.6700	5.1447	(6.658)	0	0	0
2021/11/11	2030	05/05/2022			Bond Future	9.7726	92.7040	9.6827	93.1558	(0.920)	0.0000	0.0000	14,728
2021/11/11	2030	05/05/2022	11.04	Call	Bond Future	6,636.0100	6.6360	7,015.5600	7.0156	5.720	0	0	0
2021/11/11	2030	05/05/2022	11.04	Put	Bond Future	560.5300	0.5605	488.3600	0.4884	(12.875)	0	0	1,800
2021/11/11	2030	05/05/2022	10.19	Call	Bond Future	3,495.8100	3.4958	3,789.8400	3.7898	8.411	0	0	0
2021/11/11	2030	05/05/2022	10.19	Put	Bond Future	1,434.8400	1.4348	1,277.1500	1.2772	(10.990)	0	0	0
2021/11/11	2030	05/05/2022	10.20	Call	Bond Future	3,528.7300	3.5287	3,824.1000	3.8241	8.370	0	0	0
2021/11/11	2030	05/05/2022	10.20	Put	Bond Future	1,419.1300	1.4191	1,262.7800	1.2628	(11.017)	0	0	200
2021/11/11	2030	05/05/2022	8.89	Call	Bond Future	608.0500	0.6080	703.2600	0.7033	15.658	0	0	1,800
2021/11/11	2030	05/05/2022	9.35	Call	Bond Future	1,311.5600	1.3116	1,475.5300	1.4755	12.502	0	0	0
2021/11/11	2030	05/05/2022	9.35	Put	Bond Future	3,460.9000	3.4609	3,173.1500	3.1731	(8.314)	0	0	1,073
2021/11/11	2030	05/05/2022	9.95	Put	Bond Future	1,867.0000	1.8670	1,674.9500	1.6750	(10.287)	0	0	1,073
2021/11/11	2030	05/05/2022	8.47	Put	Bond Future	7,114.4000	7.1144	6,713.4700	6.7135	(5.635)	0	0	0
2021/11/11	2030	05/05/2022	8.81	Call	Bond Future	520.3800	0.5204	605.1600	0.6052	16.292	0	0	200
2021/11/11	2030	05/05/2022	7.73	Call	Bond Future	57.5800	0.0576	70.5500	0.0705	22.525	0	0	200
2021/11/11	2030	05/05/2022	7.73	Put	Bond Future	11,071.5200	11.0715	10,632.7700	10.6328	(3.963)	0	0	0

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2021/11/11	2030	04/08/2022	10.95	Call	Bond Future	5,643.8400	5.6438	5,981.3600	5.9814	5.980	0	0	0
2021/11/11	2030	04/08/2022	10.95	Put	Bond Future	1,251.9200	1.2519	1,132.1800	1.1322	(9.565)	0	0	800
2021/11/11	2030	04/08/2022	9.56	Call	Bond Future	1,757.0600	1.7571	1,935.1700	1.9352	10.137	0	0	0
2021/11/11	2030	04/08/2022	9.56	Put	Bond Future	3,966.2200	3.9662	3,687.0700	3.6871	(7.038)	0	0	0
2021/11/11	2030	04/08/2022			Bond Future	10.0106	89.7595	9.9162	90.2167	(0.943)	0.0000	0.0000	0
2021/11/11	2030	04/08/2022	9.54	Call	Bond Future	1,718.0500	1.7181	1,893.5600	1.8936	10.216	0	0	0
2021/11/11	2030	04/08/2022	9.54	Put	Bond Future	4,026.8600	4.0269	3,745.1100	3.7451	(6.997)	0	0	0
2021/11/11	2030	04/08/2022	9.55	Call	Bond Future	1,737.4900	1.7375	1,914.3000	1.9143	10.176	0	0	0
2021/11/11	2030	04/08/2022	9.55	Put	Bond Future	3,996.4600	3.9965	3,716.0100	3.7160	(7.017)	0	0	0
2021/11/11	2030	04/08/2022	8.30	Call	Bond Future	312.3600	0.3124	360.6500	0.3606	15.460	0	0	800
2021/11/11	2030	04/08/2022	8.30	Put	Bond Future	9,076.5100	9.0765	8,667.5400	8.6675	(4.506)	0	0	0
2021/11/11	2030	04/08/2022	9.05	Call	Bond Future	919.7700	0.9198	1,033.8900	1.0339	12.407	0	0	800
2021/11/11	2030	04/08/2022	9.05	Put	Bond Future	5,713.4800	5.7135	5,370.3400	5.3703	(6.006)	0	0	0
2021/11/11	2030	03/11/2022	10.10	Call	Bond Future	2,794.5300	2.7945	3,019.8000	3.0198	8.061	0	0	0
2021/11/11	2030	03/11/2022	10.10	Put	Bond Future	3,428.9000	3.4289	3,191.5900	3.1916	(6.921)	0	0	0
2021/11/11	2030	03/11/2022			Bond Future	10.2356	90.9226	10.1366	91.3852	(0.967)	0.0000	0.0000	0
2021/11/11	2030	03/11/2022	10.08	Call	Bond Future	2,748.4300	2.7484	2,971.4600	2.9715	8.115	0	0	0
2021/11/11	2030	03/11/2022	10.08	Put	Bond Future	3,476.8500	3.4769	3,237.3000	3.2373	(6.890)	0	0	0
2021/11/11	2030	03/11/2022	10.09	Call	Bond Future	2,771.2500	2.7713	2,995.4000	2.9954	8.088	0	0	0
2021/11/11	2030	03/11/2022	10.09	Put	Bond Future	3,452.6300	3.4526	3,214.2000	3.2142	(6.906)	0	0	0
2021/11/11	2032	03/02/2022	8.91	Put	Bond Future	6,682.4500	6.6825	6,269.1400	6.2691	(6.185)	0	0	0
2021/11/11	2032	03/02/2022	11.13	Call	Bond Future	6,582.9200	6.5829	6,973.6700	6.9737	5.936	0	0	0
2021/11/11	2032	03/02/2022	11.13	Put	Bond Future	266.3500	0.2664	219.3400	0.2193	(17.650)	0	0	210
2021/11/11	2032	03/02/2022	10.65	Call	Bond Future	4,350.6500	4.3506	4,692.6500	4.6926	7.861	0	0	0
2021/11/11	2032	03/02/2022	10.65	Put	Bond Future	616.8700	0.6169	521.1100	0.5211	(15.524)	0	0	1,050
2021/11/11	2032	03/02/2022	10.66	Call	Bond Future	4,395.2500	4.3952	4,738.5800	4.7386	7.811	0	0	0
2021/11/11	2032	03/02/2022	10.66	Put	Bond Future	606.5600	0.6066	512.1300	0.5121	(15.568)	0	0	97
2021/11/11	2032	03/02/2022	10.45	Put	Bond Future	863.3400	0.8633	737.7300	0.7377	(14.549)	0	0	198
2021/11/11	2032	03/02/2022	10.53	Call	Bond Future	3,825.9600	3.8260	4,150.8400	4.1508	8.491	0	0	0
2021/11/11	2032	03/02/2022	10.53	Put	Bond Future	754.8300	0.7548	641.9500	0.6419	(14.954)	0	0	210
2021/11/11	2032	03/02/2022	10.35	Put	Bond Future	1,019.6200	1.0196	876.6500	0.8767	(14.022)	0	0	400
2021/11/11	2032	03/02/2022	10.42	Call	Bond Future	3,365.5000	3.3655	3,672.5900	3.6726	9.125	0	0	0
2021/11/11	2032	03/02/2022	10.42	Put	Bond Future	907.9000	0.9079	777.2300	0.7772	(14.393)	0	0	0
2021/11/11	2032	03/02/2022	10.43	Call	Bond Future	3,406.3400	3.4063	3,715.1400	3.7151	9.065	0	0	0
2021/11/11	2032	03/02/2022	10.43	Put	Bond Future	892.7200	0.8927	763.7600	0.7638	(14.446)	0	0	0
2021/11/11	2032	03/02/2022	9.81	Call	Bond Future	1,319.9600	1.3200	1,500.3800	1.5004	13.669	0	0	0
2021/11/11	2032	03/02/2022	9.81	Put	Bond Future	2,373.4400	2.3734	2,116.1000	2.1161	(10.842)	0	0	198
2021/11/11	2032	03/02/2022	9.90	Put	Bond Future	2,083.2100	2.0832	1,846.2200	1.8462	(11.376)	0	0	900
2021/11/11	2032	03/02/2022	9.58	Call	Bond Future	801.8600	0.8019	931.0400	0.9310	16.110	0	0	400
2021/11/11	2032	03/02/2022	9.58	Put	Bond Future	3,228.5600	3.2286	2,919.9800	2.9200	(9.558)	0	0	0
2021/11/11	2032	03/02/2022	9.67	Call	Bond Future	987.8600	0.9879	1,136.8200	1.1368	15.079	0	0	0
2021/11/11	2032	03/02/2022			Bond Future	9.9896	92.0150	9.9147	92.4527	(0.751)	0.0000	0.0000	109,391
2021/11/11	2032	03/02/2022	8.91	Call	Bond Future	93.5400	0.0935	117.9900	0.1180	26.139	0	0	198
2021/11/11	2032	03/02/2022	9.14	Call	Bond Future	216.0500	0.2161	264.7800	0.2648	22.555	0	0	97
2021/11/11	2032	03/02/2022	9.14	Put	Bond Future	5,348.3600	5.3484	4,959.3300	4.9593	(7.274)	0	0	0
2021/11/11	2032	03/02/2022	9.57	Call	Bond Future	782.8000	0.7828	909.8300	0.9098	16.228	0	0	1,050
2021/11/11	2032	03/02/2022	9.57	Put	Bond Future	3,269.8400	3.2698	2,959.1100	2.9591	(9.503)	0	0	0

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2021/11/11	2032	03/02/2022	10.95	Call	Bond Future	5,729.2000	5.7292	6,104.8500	6.1049	6.557	0	0	0
2021/11/11	2032	03/02/2022	10.95	Put	Bond Future	368.6400	0.3686	306.5300	0.3065	(16.848)	0	0	400
2021/11/11	2032	03/02/2022	10.90	Call	Bond Future	5,494.3500	5.4943	5,865.2300	5.8652	6.750	0	0	0
2021/11/11	2032	03/02/2022	10.90	Put	Bond Future	401.9900	0.4020	335.1100	0.3351	(16.637)	0	0	900
2021/11/11	2032	03/02/2022	10.44	Call	Bond Future	3,447.5100	3.4475	3,758.0000	3.7580	9.006	0	0	0
2021/11/11	2032	03/02/2022	10.44	Put	Bond Future	877.9200	0.8779	750.6500	0.7506	(14.497)	0	0	0
2021/11/11	2032	03/02/2022	10.45	Call	Bond Future	3,488.8500	3.4888	3,801.0000	3.8010	8.947	0	0	0
2021/11/11	2032	03/02/2022	10.35	Call	Bond Future	3,083.7300	3.0837	3,378.5200	3.3785	9.560	0	0	0
2021/11/11	2032	03/02/2022	9.90	Call	Bond Future	1,559.5900	1.5596	1,760.3600	1.7604	12.873	0	0	900
2021/11/11	2032	03/02/2022	10.14	Call	Bond Future	2,306.9000	2.3069	2,560.3500	2.5604	10.987	0	0	0
2021/11/11	2032	03/02/2022	10.14	Put	Bond Future	1,437.7600	1.4378	1,253.4500	1.2534	(12.819)	0	0	97
2021/11/11	2032	03/02/2022	9.62	Call	Bond Future	881.6300	0.8816	1,019.5300	1.0195	15.641	0	0	210
2021/11/11	2032	03/02/2022	9.62	Put	Bond Future	3,067.5200	3.0675	2,767.6600	2.7677	(9.775)	0	0	0
2021/11/11	2032	03/02/2022	9.67	Put	Bond Future	2,873.9200	2.8739	2,585.1200	2.5851	(10.049)	0	0	1,050
2021/11/11	2032	05/05/2022	11.18	Call	Bond Future	6,249.9500	6.2500	6,597.7700	6.5978	5.565	0	0	0
2021/11/11	2032	05/05/2022	11.18	Put	Bond Future	893.0600	0.8931	798.2500	0.7983	(10.616)	0	0	780
2021/11/11	2032	05/05/2022	11.02	Put	Bond Future	1,059.5900	1.0596	950.1200	0.9501	(10.331)	0	0	0
2021/11/11	2032	05/05/2022	11.03	Call	Bond Future	5,622.0500	5.6221	5,956.1700	5.9562	5.943	0	0	0
2021/11/11	2032	05/05/2022	11.03	Put	Bond Future	1,048.4100	1.0484	939.9000	0.9399	(10.350)	0	0	0
2021/11/11	2032	05/05/2022	10.29	Put	Bond Future	2,296.0100	2.2960	2,095.1700	2.0952	(8.747)	0	0	0
2021/11/11	2032	05/05/2022	10.98	Call	Bond Future	5,416.2300	5.4162	5,745.4300	5.7454	6.078	0	0	0
2021/11/11	2032	05/05/2022	10.98	Put	Bond Future	1,105.8900	1.1059	992.4600	0.9925	(10.257)	0	0	993
2021/11/11	2032	05/05/2022			Bond Future	10.1903	88.9677	10.1122	89.4104	(0.767)	0.0000	0.0000	20,384
2021/11/11	2032	05/05/2022	11.02	Call	Bond Future	5,580.6600	5.5807	5,913.8200	5.9138	5.970	0	0	0
2021/11/11	2032	05/05/2022	11.04	Call	Bond Future	5,663.3100	5.6633	5,998.4100	5.9984	5.917	0	0	0
2021/11/11	2032	05/05/2022	11.04	Put	Bond Future	1,037.1500	1.0372	929.6200	0.9296	(10.368)	0	0	0
2021/11/11	2032	05/05/2022	10.18	Call	Bond Future	2,519.1800	2.5192	2,744.0600	2.7441	8.927	0	0	780
2021/11/11	2032	05/05/2022	10.18	Put	Bond Future	2,577.5100	2.5775	2,359.7600	2.3598	(8.448)	0	0	0
2021/11/11	2032	05/05/2022	10.29	Call	Bond Future	2,856.1800	2.8562	3,097.9700	3.0980	8.466	0	0	993
2021/11/11	2032	05/05/2022	9.58	Call	Bond Future	1,084.7800	1.0848	1,214.7000	1.2147	11.977	0	0	780
2021/11/11	2032	05/05/2022	9.58	Put	Bond Future	4,621.3000	4.6213	4,308.5900	4.3086	(6.767)	0	0	0
2021/11/11	2032	04/08/2022	10.20	Put	Bond Future	3,641.4200	3.6414	3,397.9400	3.3979	(6.686)	0	0	0
2021/11/11	2032	04/08/2022	10.21	Put	Bond Future	3,611.6100	3.6116	3,369.4400	3.3694	(6.705)	0	0	0
2021/11/11	2032	04/08/2022	10.22	Call	Bond Future	2,559.6200	2.5596	2,766.8300	2.7668	8.095	0	0	0
2021/11/11	2032	04/08/2022	8.97	Call	Bond Future	444.2800	0.4443	503.6800	0.5037	13.370	0	0	800
2021/11/11	2032	04/08/2022	8.97	Put	Bond Future	8,791.1200	8.7911	8,402.4400	8.4024	(4.421)	0	0	0
2021/11/11	2032	04/08/2022	9.72	Call	Bond Future	1,429.9100	1.4299	1,571.5700	1.5716	9.907	0	0	800
2021/11/11	2032	04/08/2022	9.72	Put	Bond Future	5,289.7700	5.2898	4,983.3500	4.9833	(5.793)	0	0	0
2021/11/11	2032	04/08/2022			Bond Future	10.4054	89.9815	10.3238	90.4296	(0.784)	0.0000	0.0000	0
2021/11/11	2032	04/08/2022	11.60	Call	Bond Future	7,345.1700	7.3452	7,695.4000	7.6954	4.768	0	0	0
2021/11/11	2032	04/08/2022	11.60	Put	Bond Future	1,124.1000	1.1241	1,026.2500	1.0263	(8.705)	0	0	800
2021/11/11	2032	04/08/2022	11.89	Call	Bond Future	8,526.8400	8.5268	8,895.3900	8.8954	4.322	0	0	0
2021/11/11	2032	04/08/2022	11.89	Put	Bond Future	886.1600	0.8862	806.6300	0.8066	(8.975)	0	0	0
2021/11/11	2032	04/08/2022	10.20	Call	Bond Future	2,507.8300	2.5078	2,712.4300	2.7124	8.158	0	0	0
2021/11/11	2032	04/08/2022	10.21	Call	Bond Future	2,533.6500	2.5337	2,739.5600	2.7396	8.127	0	0	0
2021/11/11	2032	04/08/2022	10.22	Put	Bond Future	3,581.9900	3.5820	3,341.1200	3.3411	(6.724)	0	0	0
2021/11/11	2032	03/11/2022			Bond Future	10.6183	87.0021	10.5331	87.4554	(0.802)	0.0000	0.0000	0
2021/11/11	2032	03/11/2022	10.66	Call	Bond Future	3,593.2600	3.5933	3,833.3300	3.8333	6.681	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
2021/11/11	2032	03/11/2022	10.66	Put	Bond Future	3,372.4600	3.3725	3,159.2600	3.1593	(6.322)	0	0	0
2021/11/11	2033	03/02/2022			Bond Future	109.4853	109.4853	110.0381	110.0381	0.505	0.0000	0.0000	7,393
2021/11/11	2033	05/05/2022			Bond Future	109.5413	109.5413	110.1005	110.1005	0.510	0.0000	0.0000	2,121
2021/11/11	2033	04/08/2022			Bond Future	110.8772	110.8772	111.4430	111.4430	0.510	0.0000	0.0000	0
2021/11/11	2033	03/11/2022			Bond Future	110.9739	110.9739	111.5468	111.5468	0.516	0.0000	0.0000	0
2021/11/11	2037	03/02/2022	11.45	Call	Bond Future	5,853.2200	5.8532	6,404.3200	6.4043	9.415	0	0	0
2021/11/11	2037	03/02/2022	11.46	Call	Bond Future	5,903.8100	5.9038	6,456.4400	6.4564	9.361	0	0	0
2021/11/11	2037	03/02/2022	11.47	Put	Bond Future	541.2400	0.5412	432.5600	0.4326	(20.080)	0	0	0
2021/11/11	2037	03/02/2022			Bond Future	10.6023	84.5744	10.5017	85.2372	(0.948)	0.0000	0.0000	111,713
2021/11/11	2037	03/02/2022	11.45	Put	Bond Future	558.8400	0.5588	447.1300	0.4471	(19.990)	0	0	0
2021/11/11	2037	03/02/2022	11.46	Put	Bond Future	549.9700	0.5500	439.7900	0.4398	(20.034)	0	0	0
2021/11/11	2037	03/02/2022	11.47	Call	Bond Future	5,954.4700	5.9545	6,508.6000	6.5086	9.306	0	0	0
2021/11/11	2037	05/05/2022	11.82	Call	Bond Future	7,179.8600	7.1799	7,715.6700	7.7157	7.463	0	0	0
2021/11/11	2037	05/05/2022	11.83	Call	Bond Future	7,226.8000	7.2268	7,763.7900	7.7638	7.431	0	0	0
2021/11/11	2037	05/05/2022	11.84	Put	Bond Future	957.3700	0.9574	825.2100	0.8252	(13.804)	0	0	0
2021/11/11	2037	05/05/2022			Bond Future	10.7905	85.5857	10.6861	86.2560	(0.968)	0.0000	0.0000	11,855
2021/11/11	2037	05/05/2022	11.82	Put	Bond Future	977.2000	0.9772	842.6600	0.8427	(13.768)	0	0	0
2021/11/11	2037	05/05/2022	11.83	Put	Bond Future	967.3200	0.9673	833.9600	0.8340	(13.787)	0	0	0
2021/11/11	2037	05/05/2022	11.84	Call	Bond Future	7,273.6100	7.2736	7,811.8000	7.8118	7.399	0	0	0
2021/11/11	2037	04/08/2022	10.91	Put	Bond Future	3,734.3400	3.7343	3,396.9200	3.3969	(9.036)	0	0	0
2021/11/11	2037	04/08/2022	10.89	Call	Bond Future	3,142.7000	3.1427	3,479.7800	3.4798	10.726	0	0	0
2021/11/11	2037	04/08/2022	10.89	Put	Bond Future	3,797.9600	3.7980	3,456.6300	3.4566	(8.987)	0	0	0
2021/11/11	2037	04/08/2022	10.90	Call	Bond Future	3,173.4800	3.1735	3,512.5200	3.5125	10.684	0	0	0
2021/11/11	2037	04/08/2022			Bond Future	10.9951	82.3055	10.8863	82.9839	(0.989)	0.0000	0.0000	0
2021/11/11	2037	04/08/2022	10.91	Call	Bond Future	3,204.4000	3.2044	3,545.3900	3.5454	10.641	0	0	0
2021/11/11	2037	04/08/2022	11.42	Call	Bond Future	4,978.1200	4.9781	5,411.9600	5.4120	8.715	0	0	0
2021/11/11	2037	04/08/2022	11.42	Put	Bond Future	2,404.9000	2.4049	2,160.3300	2.1603	(10.170)	0	0	50
2021/11/11	2037	04/08/2022	10.10	Call	Bond Future	1,188.3800	1.1884	1,367.1500	1.3672	15.043	0	0	50
2021/11/11	2037	04/08/2022	10.10	Put	Bond Future	7,025.8000	7.0258	6,526.1600	6.5262	(7.112)	0	0	0
2021/11/11	2037	04/08/2022	10.90	Put	Bond Future	3,766.0400	3.7660	3,426.6700	3.4267	(9.011)	0	0	50
2021/11/11	2037	03/11/2022	11.31	Call	Bond Future	4,427.0700	4.4271	4,810.6700	4.8107	8.665	0	0	0
2021/11/11	2037	03/11/2022	11.31	Put	Bond Future	3,678.8900	3.6789	3,375.9000	3.3759	(8.236)	0	0	0
2021/11/11	2037	03/11/2022	11.32	Call	Bond Future	4,460.4700	4.4605	4,845.6600	4.8457	8.636	0	0	0
2021/11/11	2037	03/11/2022	11.30	Put	Bond Future	3,704.8700	3.7049	3,400.3000	3.4003	(8.221)	0	0	0
2021/11/11	2037	03/11/2022			Bond Future	11.1853	83.3766	11.0723	84.0632	(1.010)	0.0000	0.0000	0
2021/11/11	2037	03/11/2022	11.32	Put	Bond Future	3,652.7500	3.6527	3,351.3500	3.3513	(8.251)	0	0	0
2021/11/11	2037	03/11/2022	11.30	Call	Bond Future	4,393.4400	4.3934	4,775.4600	4.7755	8.695	0	0	0
2021/11/11	2038	03/02/2022			Bond Future	121.8866	121.8866	123.1009	123.1009	0.996	0.0000	0.0000	6,276
2021/11/11	2038	05/05/2022			Bond Future	123.3725	123.3725	124.6010	124.6010	0.996	0.0000	0.0000	677
2021/11/11	2038	04/08/2022			Bond Future	123.0644	123.0644	124.3078	124.3078	1.010	0.0000	0.0000	0
2021/11/11	2038	03/11/2022			Bond Future	124.6190	124.6190	125.8780	125.8780	1.010	0.0000	0.0000	0
2021/11/11	2040	03/02/2022	11.57	Put	Bond Future	622.7600	0.6228	460.7400	0.4607	(26.016)	0	0	0
2021/11/11	2040	03/02/2022	11.58	Put	Bond Future	612.9400	0.6129	453.1600	0.4532	(26.068)	0	0	0
2021/11/11	2040	03/02/2022	11.59	Call	Bond Future	6,104.0500	6.1040	6,914.3500	6.9143	13.275	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
2021/11/11	2040	03/02/2022			Bond Future	10.7638	86.2957	10.6270	87.2636	(1.271)	0.0000	0.0000	76,805
2021/11/11	2040	03/02/2022	11.57	Call	Bond Future	5,997.0400	5.9970	6,802.8900	6.8029	13.437	0	0	0
2021/11/11	2040	03/02/2022	11.58	Call	Bond Future	6,050.5100	6.0505	6,858.6000	6.8586	13.356	0	0	0
2021/11/11	2040	03/02/2022	11.59	Put	Bond Future	603.2700	0.6033	445.7000	0.4457	(26.119)	0	0	0
2021/11/11	2040	05/05/2022	11.91	Put	Bond Future	1,183.2400	1.1832	976.2000	0.9762	(17.498)	0	0	0
2021/11/11	2040	05/05/2022	11.92	Call	Bond Future	7,420.9400	7.4209	8,194.7600	8.1948	10.428	0	0	0
2021/11/11	2040	05/05/2022	11.92	Put	Bond Future	1,171.6600	1.1717	966.4000	0.9664	(17.519)	0	0	0
2021/11/11	2040	05/05/2022	13.04	Call	Bond Future	12,941.0600	12.9411	13,848.0500	13.8481	7.009	0	0	0
2021/11/11	2040	05/05/2022	13.04	Put	Bond Future	358.5000	0.3585	286.4100	0.2864	(20.109)	0	0	1,200
2021/11/11	2040	05/05/2022	10.57	Call	Bond Future	1,927.4300	1.9274	2,317.2000	2.3172	20.222	0	0	1,200
2021/11/11	2040	05/05/2022	10.57	Put	Bond Future	4,571.6400	4.5716	3,982.3300	3.9823	(12.891)	0	0	0
2021/11/11	2040	05/05/2022			Bond Future	10.9481	87.3276	10.8060	88.3067	(1.298)	0.0000	0.0000	8,498
2021/11/11	2040	05/05/2022	11.91	Call	Bond Future	7,371.9900	7.3720	8,144.0300	8.1440	10.473	0	0	0
2021/11/11	2040	05/05/2022	9.82	Call	Bond Future	461.0200	0.4610	604.7000	0.6047	31.166	0	0	1,200
2021/11/11	2040	05/05/2022	9.82	Put	Bond Future	8,744.1500	8.7441	7,908.7500	7.9088	(9.554)	0	0	0
2021/11/11	2040	05/05/2022	11.90	Call	Bond Future	7,323.2600	7.3233	8,093.5000	8.0935	10.518	0	0	0
2021/11/11	2040	05/05/2022	11.90	Put	Bond Future	1,195.1200	1.1951	986.2800	0.9863	(17.474)	0	0	0
2021/11/11	2040	04/08/2022	11.05	Call	Bond Future	3,421.3300	3.4213	3,925.0500	3.9250	14.723	0	0	0
2021/11/11	2040	04/08/2022	11.05	Put	Bond Future	4,074.8400	4.0748	3,587.7600	3.5878	(11.953)	0	0	0
2021/11/11	2040	04/08/2022	12.24	Put	Bond Future	1,546.5800	1.5466	1,323.3000	1.3233	(14.437)	0	0	460
2021/11/11	2040	04/08/2022	9.70	Put	Bond Future	11,080.0200	11.0800	10,229.4100	10.2294	(7.677)	0	0	0
2021/11/11	2040	04/08/2022			Bond Future	11.1479	83.8163	10.9999	84.8071	(1.327)	0.0000	0.0000	0
2021/11/11	2040	04/08/2022	11.04	Call	Bond Future	3,388.3200	3.3883	3,889.2000	3.8892	14.783	0	0	0
2021/11/11	2040	04/08/2022	11.04	Put	Bond Future	4,109.0200	4.1090	3,619.1000	3.6191	(11.923)	0	0	0
2021/11/11	2040	04/08/2022	12.24	Call	Bond Future	8,324.5300	8.3245	9,092.0500	9.0921	9.220	0	0	0
2021/11/11	2040	04/08/2022	9.70	Call	Bond Future	543.3300	0.5433	683.5200	0.6835	25.802	0	0	460
2021/11/11	2040	04/08/2022	10.70	Call	Bond Future	2,363.9800	2.3640	2,765.7900	2.7658	16.997	0	0	460
2021/11/11	2040	04/08/2022	10.70	Put	Bond Future	5,420.0800	5.4201	4,831.0900	4.8311	(10.867)	0	0	0
2021/11/11	2040	04/08/2022	11.03	Call	Bond Future	3,355.4600	3.3555	3,853.5000	3.8535	14.843	0	0	0
2021/11/11	2040	04/08/2022	11.03	Put	Bond Future	4,143.4400	4.1434	3,650.6800	3.6507	(11.893)	0	0	0
2021/11/11	2040	03/11/2022	11.39	Call	Bond Future	4,457.3300	4.4573	5,010.0700	5.0101	12.401	0	0	0
2021/11/11	2040	03/11/2022	11.40	Call	Bond Future	4,491.4000	4.4914	5,046.5100	5.0465	12.359	0	0	0
2021/11/11	2040	03/11/2022	11.41	Put	Bond Future	4,032.8200	4.0328	3,587.4700	3.5875	(11.043)	0	0	0
2021/11/11	2040	03/11/2022			Bond Future	11.3334	84.9080	11.1797	85.9108	(1.356)	0.0000	0.0000	0
2021/11/11	2040	03/11/2022	11.39	Put	Bond Future	4,092.7800	4.0928	3,642.6900	3.6427	(10.997)	0	0	0
2021/11/11	2040	03/11/2022	11.40	Put	Bond Future	4,062.7100	4.0627	3,614.9900	3.6150	(11.020)	0	0	0
2021/11/11	2040	03/11/2022	11.41	Call	Bond Future	4,525.5800	4.5256	5,083.0600	5.0831	12.318	0	0	0
2021/11/11	2044	03/02/2022	11.59	Call	Bond Future	6,024.5900	6.0246	6,876.9900	6.8770	14.149	0	0	0
2021/11/11	2044	03/02/2022	11.59	Put	Bond Future	646.0100	0.6460	472.9200	0.4729	(26.794)	0	0	0
2021/11/11	2044	03/02/2022	11.60	Call	Bond Future	6,078.4300	6.0784	6,933.2000	6.9332	14.062	0	0	0
2021/11/11	2044	03/02/2022	11.60	Put	Bond Future	635.9500	0.6359	465.2300	0.4652	(26.845)	0	0	0
2021/11/11	2044	03/02/2022			Bond Future	10.7951	83.1228	10.6533	84.1483	(1.314)	0.0000	0.0000	53,844
2021/11/11	2044	03/02/2022	11.61	Call	Bond Future	6,132.3500	6.1324	6,989.4500	6.9895	13.977	0	0	0
2021/11/11	2044	03/02/2022	11.61	Put	Bond Future	626.0600	0.6261	457.6700	0.4577	(26.897)	0	0	0
2021/11/11	2044	05/05/2022	11.91	Call	Bond Future	7,364.7900	7.3648	8,180.4600	8.1805	11.075	0	0	0
2021/11/11	2044	05/05/2022	11.91	Put	Bond Future	1,225.9600	1.2260	1,004.2200	1.0042	(18.087)	0	0	0
2021/11/11	2044	05/05/2022	11.92	Call	Bond Future	7,413.9000	7.4139	8,231.4700	8.2315	11.028	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
2021/11/11	2044	05/05/2022	11.92	Put	Bond Future	1,213.9900	1.2140	994.1500	0.9942	(18.109)	0	0	0
2021/11/11	2044	05/05/2022			Bond Future	10.9698	84.1168	10.8224	85.1542	(1.343)	0.0000	0.0000	5,735
2021/11/11	2044	05/05/2022	11.93	Call	Bond Future	7,463.2200	7.4632	8,282.6600	8.2827	10.980	0	0	0
2021/11/11	2044	05/05/2022	11.93	Put	Bond Future	1,202.3200	1.2023	984.3500	0.9844	(18.129)	0	0	0
2021/11/11	2044	04/08/2022	11.08	Call	Bond Future	3,515.4600	3.5155	4,057.1500	4.0571	15.409	0	0	0
2021/11/11	2044	04/08/2022	11.08	Put	Bond Future	4,052.2200	4.0522	3,544.1700	3.5442	(12.538)	0	0	0
2021/11/11	2044	04/08/2022	11.09	Call	Bond Future	3,549.6600	3.5497	4,094.3800	4.0944	15.346	0	0	0
2021/11/11	2044	04/08/2022	11.09	Put	Bond Future	4,018.0000	4.0180	3,512.9800	3.5130	(12.569)	0	0	0
2021/11/11	2044	04/08/2022			Bond Future	11.1588	80.6941	11.0055	81.7439	(1.374)	0.0000	0.0000	0
2021/11/11	2044	04/08/2022	11.10	Call	Bond Future	3,583.7400	3.5837	4,131.4700	4.1315	15.284	0	0	0
2021/11/11	2044	04/08/2022	11.10	Put	Bond Future	3,983.7600	3.9838	3,481.7500	3.4818	(12.601)	0	0	0
2021/11/11	2044	03/11/2022	11.40	Put	Bond Future	4,098.3300	4.0983	3,626.5300	3.6265	(11.512)	0	0	0
2021/11/11	2044	03/11/2022	11.41	Call	Bond Future	4,567.3800	4.5674	5,160.7300	5.1607	12.991	0	0	0
2021/11/11	2044	03/11/2022	11.41	Put	Bond Future	4,067.9400	4.0679	3,598.6700	3.5987	(11.536)	0	0	0
2021/11/11	2044	03/11/2022			Bond Future	11.3339	81.7451	11.1747	82.8077	(1.405)	0.0000	0.0000	0
2021/11/11	2044	03/11/2022	11.39	Call	Bond Future	4,497.9000	4.4979	5,086.1800	5.0862	13.079	0	0	0
2021/11/11	2044	03/11/2022	11.39	Put	Bond Future	4,129.2500	4.1293	3,654.9100	3.6549	(11.487)	0	0	0
2021/11/11	2044	03/11/2022	11.40	Call	Bond Future	4,532.4200	4.5324	5,123.2400	5.1232	13.035	0	0	0
2021/11/11	2046	03/02/2022			Bond Future	109.0166	109.0166	112.1843	112.1843	2.906	0.0000	0.0000	15,506
2021/11/11	2046	05/05/2022			Bond Future	108.4643	108.4643	111.6702	111.6702	2.956	0.0000	0.0000	171
2021/11/11	2046	04/08/2022			Bond Future	109.7870	109.7870	113.0321	113.0321	2.956	0.0000	0.0000	0
2021/11/11	2046	03/11/2022			Bond Future	109.2524	109.2524	112.5382	112.5382	3.008	0.0000	0.0000	0
2021/11/11	2050	03/02/2022			Bond Future	113.4472	113.4472	114.8596	114.8596	1.245	0.0000	0.0000	8,495
2021/11/11	2050	05/05/2022			Bond Future	114.8300	114.8300	116.2592	116.2592	1.245	0.0000	0.0000	379
2021/11/11	2050	04/08/2022			Bond Future	114.2174	114.2174	115.6640	115.6640	1.266	0.0000	0.0000	0
2021/11/11	2050	03/11/2022			Bond Future	115.6605	115.6605	117.1250	117.1250	1.266	0.0000	0.0000	0
2021/11/11	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/11/11	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/11/11	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/11/11	AL37	03/02/2022			Index Future	801.5520	801.5520	802.8540	802.8540	0.162	0.0000	0.0000	0
2021/11/11	AL37	05/05/2022			Index Future	811.1230	811.1230	812.4380	812.4380	0.162	0.0000	0.0000	0
2021/11/11	AL37	04/08/2022			Index Future	820.7170	820.7170	822.0470	822.0470	0.162	0.0000	0.0000	0
2021/11/11	AL37	03/11/2022			Index Future	830.9940	830.9940	832.3400	832.3400	0.162	0.0000	0.0000	0
2021/11/11	AL7T	03/02/2022			Index Future	924.1870	924.1870	928.6250	928.6250	0.480	0.0000	0.0000	0
2021/11/11	AL7T	05/05/2022			Index Future	935.2230	935.2230	939.7110	939.7110	0.480	0.0000	0.0000	0
2021/11/11	AL7T	04/08/2022			Index Future	946.2850	946.2850	950.8250	950.8250	0.480	0.0000	0.0000	0
2021/11/11	AL7T	03/11/2022			Index Future	958.1340	958.1340	962.7300	962.7300	0.480	0.0000	0.0000	0
2021/11/11	ALBI	03/02/2022			Index Future	820.4180	820.4180	825.6750	825.6750	0.641	0.0000	0.0000	193
2021/11/11	ALBI	05/05/2022			Index Future	830.2150	830.2150	835.5310	835.5310	0.640	0.0000	0.0000	29

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
2021/11/11	ALBI	04/08/2022			Index Future	840.0350	840.0350	845.4130	845.4130	0.640	0.0000	0.0000	0
2021/11/11	ALBI	03/11/2022			Index Future	850.5540	850.5540	855.9980	855.9980	0.640	0.0000	0.0000	0
2021/11/11	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/11/11	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/11/11	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/11/11	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/11/11	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/11/11	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/11/11	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/11/11	C040	06/10/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/11/11	C040	31/01/2040			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/11/11	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/11/11	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/11/11	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/11/11	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/11/11	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/11/11	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/11/11	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2021/11/11	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/11/11	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/11/11	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/11/11	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/11/11	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/11/11	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0



Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2021/11/11	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/11/11	C303	28/02/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/11/11	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/11/11	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/11/11	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/11/11	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/11/11	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/11/11	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/11/11	ES33	03/02/2022			Bond Future	11.3523	78.5051	11.2561	79.0113	(0.847)	0.0000	0.0000	263
2021/11/11	ES33	05/05/2022			Bond Future	11.5845	75.6844	11.4843	76.1965	(0.865)	0.0000	0.0000	87
2021/11/11	ES33	04/08/2022			Bond Future	11.8325	76.5596	11.7280	77.0779	(0.883)	0.0000	0.0000	0
2021/11/11	ES33	03/11/2022			Bond Future	12.0805	73.7980	11.9715	74.3226	(0.903)	0.0000	0.0000	0
2021/11/11	ES42	03/02/2022			Bond Future	11.8789	76.7628	11.7414	77.5910	(1.157)	0.0000	0.0000	3,579
2021/11/11	ES42	05/05/2022			Bond Future	12.0999	73.4399	11.9564	74.2779	(1.186)	0.0000	0.0000	1,190
2021/11/11	ES42	04/08/2022			Bond Future	12.3291	74.2871	12.1794	75.1352	(1.214)	0.0000	0.0000	0
2021/11/11	ES42	03/11/2022			Bond Future	12.5592	71.0172	12.4029	71.8760	(1.245)	0.0000	0.0000	0
2021/11/11	GOVI	03/02/2022	792.76	Call	GOVI	168,080.0000	16.8080	219,220.0000	21.9220	30.426	0	0	0
2021/11/11	GOVI	03/02/2022	792.76	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/11/11	GOVI	03/02/2022			GOVI	809.5680	809.5680	814.6820	814.6820	0.632	0.0000	0.0000	983
2021/11/11	GOVI	03/02/2022	792.74	Call	GOVI	168,280.0000	16.8280	219,420.0000	21.9420	30.390	0	0	0
2021/11/11	GOVI	03/02/2022	792.74	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/11/11	GOVI	03/02/2022	792.75	Call	GOVI	168,180.0000	16.8180	219,320.0000	21.9320	30.408	0	0	0
2021/11/11	GOVI	03/02/2022	792.75	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/11/11	GOVI	05/05/2022	788.25	Call	GOVI	309,850.0000	30.9850	361,570.0000	36.1570	16.692	0	0	0
2021/11/11	GOVI	05/05/2022	788.25	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/11/11	GOVI	05/05/2022			GOVI	819.2350	819.2350	824.4070	824.4070	0.631	0.0000	0.0000	0
2021/11/11	GOVI	05/05/2022	788.23	Call	GOVI	310,050.0000	31.0050	361,770.0000	36.1770	16.681	0	0	0
2021/11/11	GOVI	05/05/2022	788.23	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/11/11	GOVI	05/05/2022	788.24	Call	GOVI	309,950.0000	30.9950	361,670.0000	36.1670	16.687	0	0	0
2021/11/11	GOVI	05/05/2022	788.24	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/11/11	GOVI	04/08/2022	819.28	Call	GOVI	96,450.0000	9.6450	148,780.0000	14.8780	54.256	0	0	0
2021/11/11	GOVI	04/08/2022	819.28	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/11/11	GOVI	04/08/2022			GOVI	828.9250	828.9250	834.1580	834.1580	0.631	0.0000	0.0000	0
2021/11/11	GOVI	04/08/2022	819.26	Call	GOVI	96,650.0000	9.6650	148,980.0000	14.8980	54.144	0	0	0
2021/11/11	GOVI	04/08/2022	819.26	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/11/11	GOVI	04/08/2022	819.27	Call	GOVI	96,550.0000	9.6550	148,880.0000	14.8880	54.200	0	0	0
2021/11/11	GOVI	04/08/2022	819.27	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/11/11	GOVI	03/11/2022	820.41	Call	GOVI	188,950.0000	18.8950	241,920.0000	24.1920	28.034	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
2021/11/11	GOVI	03/11/2022	820.41	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/11/11	GOVI	03/11/2022	820.42	Call	GOVI	188,850.0000	18.8850	241,820.0000	24.1820	28.049	0	0	0
2021/11/11	GOVI	03/11/2022	820.42	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/11/11	GOVI	03/11/2022			GOVI	839.3050	839.3050	844.6020	844.6020	0.631	0.0000	0.0000	0
2021/11/11	GOVI	03/11/2022	820.43	Call	GOVI	188,750.0000	18.8750	241,720.0000	24.1720	28.064	0	0	0
2021/11/11	GOVI	03/11/2022	820.43	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/11/11	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2021/11/11	IGOV	03/02/2022			Index Future	300.6010	300.6010	302.9290	302.9290	0.774	0.0000	0.0000	481
2021/11/11	IGOV	05/05/2022			Index Future	304.2640	304.2640	306.6190	306.6190	0.774	0.0000	0.0000	16
2021/11/11	IGOV	04/08/2022			Index Future	307.9350	307.9350	310.3180	310.3180	0.774	0.0000	0.0000	0
2021/11/11	IGOV	03/11/2022			Index Future	311.8620	311.8620	314.2760	314.2760	0.774	0.0000	0.0000	0
2021/11/11	IS05	21/12/2021			Interest Rate Swap	90.7000	90.7000	90.7000	90.7000	0.000	0.0000	0.0000	51
2021/11/11	IS05	15/03/2022			Interest Rate Swap	90.1300	90.1300	90.1300	90.1300	0.000	0.0000	0.0000	0
2021/11/11	IS05	21/06/2022			Interest Rate Swap	90.2900	90.2900	90.2900	90.2900	0.000	0.0000	0.0000	0
2021/11/11	IS05	20/09/2022			Interest Rate Swap	93.5000	93.5000	93.5000	93.5000	0.000	0.0000	0.0000	0
2021/11/11	IS05	20/12/2022			Interest Rate Swap	94.0600	94.0600	94.0600	94.0600	0.000	0.0000	0.0000	0
2021/11/11	IS05	22/03/2023			Interest Rate Swap	86.5400	86.5400	86.5400	86.5400	0.000	0.0000	0.0000	0
2021/11/11	IS05	20/06/2023			Interest Rate Swap	92.1700	92.1700	92.1700	92.1700	0.000	0.0000	0.0000	0
2021/11/11	IS05	19/09/2023			Interest Rate Swap	94.8800	94.8800	94.8800	94.8800	0.000	0.0000	0.0000	0
2021/11/11	IS10	17/12/2025			Interest Rate Swap	80.2800	80.2800	80.2800	80.2800	0.000	0.0000	0.0000	0
2021/11/11	IS10	16/03/2026			Interest Rate Swap	76.8200	76.8200	76.8200	76.8200	0.000	0.0000	0.0000	0
2021/11/11	IS10	15/06/2026			Interest Rate Swap	75.2400	75.2400	75.2400	75.2400	0.000	0.0000	0.0000	0
2021/11/11	IS10	21/09/2026			Interest Rate Swap	77.2700	77.2700	77.2700	77.2700	0.000	0.0000	0.0000	0
2021/11/11	IS10	21/12/2026			Interest Rate Swap	81.3000	81.3000	81.3000	81.3000	0.000	0.0000	0.0000	0
2021/11/11	IS10	15/03/2027			Interest Rate Swap	79.8000	79.8000	79.8000	79.8000	0.000	0.0000	0.0000	0
2021/11/11	IS10	21/06/2027			Interest Rate Swap	81.8600	81.8600	81.8600	81.8600	0.000	0.0000	0.0000	0
2021/11/11	IS10	20/09/2027			Interest Rate Swap	87.6100	87.6100	87.6100	87.6100	0.000	0.0000	0.0000	0
2021/11/11	IS10	20/12/2027			Interest Rate Swap	87.9400	87.9400	87.9400	87.9400	0.000	0.0000	0.0000	0
2021/11/11	IS10	22/03/2028			Interest Rate Swap	80.8900	80.8900	80.8900	80.8900	0.000	0.0000	0.0000	0
2021/11/11	IS10	20/06/2028			Interest Rate Swap	88.6800	88.6800	88.6800	88.6800	0.000	0.0000	0.0000	0
2021/11/11	IS10	19/09/2028			Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0.000	0.0000	0.0000	0
2021/11/11	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2021/11/11	JBAF	17/11/2021			Jibar Tradeable Future	3.6950	96.3050	3.6950	96.3050	0.000	0.0000	0.0000	50,000
2021/11/11	JBAF	15/12/2021			Jibar Tradeable Future	3.9650	96.0350	3.9950	96.0050	0.757	0.0000	0.0000	0
2021/11/11	JBAF	19/01/2022			Jibar Tradeable Future	4.0200	95.9800	4.0900	95.9100	1.741	0.0000	0.0000	0
2021/11/11	JBAF	16/02/2022			Jibar Tradeable Future	4.3300	95.6700	4.3800	95.6200	1.155	0.0000	0.0000	0
2021/11/11	JBAF	16/03/2022			Jibar Tradeable Future	4.3750	95.6250	4.4650	95.5350	2.057	0.0000	0.0000	0
2021/11/11	JBAF	20/04/2022			Jibar Tradeable Future	4.6700	95.3300	4.7900	95.2100	2.570	0.0000	0.0000	0
2021/11/11	JBAF	15/06/2022			Jibar Tradeable Future	4.9800	95.0200	5.1400	94.8600	3.213	0.0000	0.0000	72
2021/11/11	JBAF	21/09/2022			Jibar Tradeable Future	5.3350	94.6650	5.5550	94.4450	4.124	0.0000	0.0000	0
2021/11/11	JBAF	21/12/2022			Jibar Tradeable Future	5.8250	94.1750	6.0650	93.9350	4.120	0.0000	0.0000	68

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
2021/11/11	JBAF	15/03/2023			Jibar Tradeable Future	6.1400	93.8600	6.4000	93.6000	4.235	0.0000	0.0000	0
2021/11/11	JBAF	21/06/2023			Jibar Tradeable Future	6.5250	93.4750	6.8050	93.1950	4.291	0.0000	0.0000	0
2021/11/11	JBAF	20/09/2023			Jibar Tradeable Future	6.8050	93.1950	7.1150	92.8850	4.555	0.0000	0.0000	0
2021/11/11	R023	03/02/2022	5.08	Call	Bond Future	44.3300	0.0443	62.0500	0.0621	39.973	0	0	0
2021/11/11	R023	03/02/2022	5.08	Put	Bond Future	542.9700	0.5430	462.8400	0.4628	(14.758)	0	0	0
2021/11/11	R023	03/02/2022			Bond Future	5.5629	105.6533	5.4679	105.7512	(1.708)	0.0000	0.0000	13,436
2021/11/11	R023	03/02/2022	5.06	Call	Bond Future	39.2400	0.0392	55.5900	0.0556	41.667	0	0	0
2021/11/11	R023	03/02/2022	5.06	Put	Bond Future	558.6100	0.5586	477.1100	0.4771	(14.590)	0	0	0
2021/11/11	R023	03/02/2022	5.07	Call	Bond Future	41.6700	0.0417	58.6900	0.0587	40.845	0	0	0
2021/11/11	R023	03/02/2022	5.07	Put	Bond Future	550.6800	0.5507	469.8500	0.4698	(14.678)	0	0	0
2021/11/11	R023	05/05/2022	6.31	Call	Bond Future	564.0800	0.5641	634.0400	0.6340	12.402	0	0	0
2021/11/11	R023	05/05/2022	6.31	Put	Bond Future	156.1300	0.1561	127.4900	0.1275	(18.344)	0	0	0
2021/11/11	R023	05/05/2022			Bond Future	5.7915	103.0050	5.6667	103.1035	(2.155)	0.0000	0.0000	777
2021/11/11	R023	05/05/2022	6.29	Call	Bond Future	552.2400	0.5522	621.6100	0.6216	12.562	0	0	0
2021/11/11	R023	05/05/2022	6.29	Put	Bond Future	159.9800	0.1600	130.7500	0.1307	(18.271)	0	0	0
2021/11/11	R023	05/05/2022	6.30	Call	Bond Future	558.1500	0.5581	627.8200	0.6278	12.482	0	0	0
2021/11/11	R023	05/05/2022	6.30	Put	Bond Future	158.0400	0.1580	129.1100	0.1291	(18.305)	0	0	0
2021/11/11	R023	04/08/2022	6.05	Call	Bond Future	224.8700	0.2249	271.4400	0.2714	20.710	0	0	0
2021/11/11	R023	04/08/2022	6.05	Put	Bond Future	334.0900	0.3341	279.9200	0.2799	(16.214)	0	0	0
2021/11/11	R023	04/08/2022			Bond Future	6.2485	104.2015	6.0654	104.3023	(2.930)	0.0000	0.0000	0
2021/11/11	R023	04/08/2022	6.03	Call	Bond Future	219.4000	0.2194	265.3300	0.2653	20.934	0	0	0
2021/11/11	R023	04/08/2022	6.03	Put	Bond Future	339.6300	0.3396	284.8200	0.2848	(16.138)	0	0	0
2021/11/11	R023	04/08/2022	6.04	Call	Bond Future	222.1200	0.2221	268.3800	0.2684	20.827	0	0	0
2021/11/11	R023	04/08/2022	6.04	Put	Bond Future	336.8500	0.3369	282.3700	0.2824	(16.173)	0	0	0
2021/11/11	R023	03/11/2022	6.25	Call	Bond Future	187.4800	0.1875	225.0600	0.2251	20.045	0	0	0
2021/11/11	R023	03/11/2022	6.25	Put	Bond Future	489.1200	0.4891	425.8900	0.4259	(12.927)	0	0	0
2021/11/11	R023	03/11/2022	6.26	Call	Bond Future	188.9300	0.1889	226.6700	0.2267	19.976	0	0	0
2021/11/11	R023	03/11/2022	6.26	Put	Bond Future	487.5100	0.4875	424.4400	0.4244	(12.937)	0	0	0
2021/11/11	R023	03/11/2022			Bond Future	7.2359	101.6187	6.9058	101.7195	(4.563)	0.0000	0.0000	0
2021/11/11	R023	03/11/2022	6.27	Call	Bond Future	190.7600	0.1908	228.6800	0.2287	19.878	0	0	0
2021/11/11	R023	03/11/2022	6.27	Put	Bond Future	486.2700	0.4863	423.3800	0.4234	(12.933)	0	0	0
2021/11/11	R035	03/02/2022	9.92	Call	Bond Future	811.2400	0.8112	984.1900	0.9842	21.319	0	0	200
2021/11/11	R035	03/02/2022	9.92	Put	Bond Future	4,024.4500	4.0244	3,572.2100	3.5722	(11.237)	0	0	0
2021/11/11	R035	03/02/2022	11.73	Call	Bond Future	8,323.4900	8.3235	8,895.6200	8.8956	6.874	0	0	0
2021/11/11	R035	03/02/2022	11.73	Put	Bond Future	249.1100	0.2491	196.0500	0.1961	(21.300)	0	0	280
2021/11/11	R035	03/02/2022	11.28	Call	Bond Future	5,997.0200	5.9970	6,519.3700	6.5194	8.710	0	0	0
2021/11/11	R035	03/02/2022	11.28	Put	Bond Future	534.9800	0.5350	432.1400	0.4321	(19.223)	0	0	200
2021/11/11	R035	03/02/2022	11.33	Put	Bond Future	491.9200	0.4919	396.1400	0.3961	(19.471)	0	0	500
2021/11/11	R035	03/02/2022	11.39	Call	Bond Future	6,556.4600	6.5565	7,093.7800	7.0938	8.195	0	0	0
2021/11/11	R035	03/02/2022	11.39	Put	Bond Future	444.6800	0.4447	356.8100	0.3568	(19.760)	0	0	683
2021/11/11	R035	03/02/2022	11.22	Call	Bond Future	5,694.5800	5.6946	6,208.0200	6.2080	9.016	0	0	0
2021/11/11	R035	03/02/2022	11.22	Put	Bond Future	590.0500	0.5901	478.3000	0.4783	(18.939)	0	0	0
2021/11/11	R035	03/02/2022	11.23	Call	Bond Future	5,744.9200	5.7449	6,259.8700	6.2599	8.964	0	0	0
2021/11/11	R035	03/02/2022	11.23	Put	Bond Future	580.6500	0.5806	470.4100	0.4704	(18.986)	0	0	0
2021/11/11	R035	03/02/2022	11.03	Call	Bond Future	4,756.0000	4.7560	5,237.1000	5.2371	10.116	0	0	0
2021/11/11	R035	03/02/2022	11.05	Put	Bond Future	773.3200	0.7733	632.9800	0.6330	(18.148)	0	0	1,600

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
2021/11/11	R035	03/02/2022	11.11	Call	Bond Future	5,146.5200	5.1465	5,642.0900	5.6421	9.629	0	0	0
2021/11/11	R035	03/02/2022	10.35	Call	Bond Future	1,927.3200	1.9273	2,233.4200	2.2334	15.882	0	0	1,600
2021/11/11	R035	03/02/2022	10.35	Put	Bond Future	2,263.7900	2.2638	1,944.7000	1.9447	(14.095)	0	0	0
2021/11/11	R035	03/02/2022	10.61	Call	Bond Future	2,874.6800	2.8747	3,257.9200	3.2579	13.332	0	0	0
2021/11/11	R035	03/02/2022	10.61	Put	Bond Future	1,533.3600	1.5334	1,291.4100	1.2914	(15.779)	0	0	200
2021/11/11	R035	03/02/2022	10.65	Call	Bond Future	3,037.7500	3.0377	3,431.9000	3.4319	12.975	0	0	0
2021/11/11	R035	03/02/2022	10.24	Put	Bond Future	2,648.5200	2.6485	2,294.9200	2.2949	(13.351)	0	0	0
2021/11/11	R035	03/02/2022	10.26	Call	Bond Future	1,647.3200	1.6473	1,925.2100	1.9252	16.869	0	0	200
2021/11/11	R035	03/02/2022	10.26	Put	Bond Future	2,575.2400	2.5752	2,227.9400	2.2279	(13.486)	0	0	0
2021/11/11	R035	03/02/2022	10.34	Call	Bond Future	1,895.0200	1.8950	2,198.0000	2.1980	15.988	0	0	0
2021/11/11	R035	03/02/2022	10.34	Put	Bond Future	2,296.9300	2.2969	1,974.7200	1.9747	(14.028)	0	0	500
2021/11/11	R035	03/02/2022			Bond Future	10.4016	93.1653	10.3060	93.7905	(0.919)	0.0000	0.0000	98,315
2021/11/11	R035	03/02/2022	9.70	Call	Bond Future	448.2600	0.4483	560.9500	0.5609	25.139	0	0	683
2021/11/11	R035	03/02/2022	9.70	Put	Bond Future	5,184.2400	5.1842	4,671.7400	4.6717	(9.886)	0	0	0
2021/11/11	R035	03/02/2022	10.10	Call	Bond Future	1,211.7100	1.2117	1,439.3300	1.4393	18.785	0	0	280
2021/11/11	R035	03/02/2022	10.10	Put	Bond Future	3,204.9200	3.2049	2,807.3500	2.8074	(12.405)	0	0	0
2021/11/11	R035	03/02/2022	11.88	Call	Bond Future	9,111.1900	9.1112	9,694.2100	9.6942	6.399	0	0	0
2021/11/11	R035	03/02/2022	11.88	Put	Bond Future	192.4100	0.1924	150.2400	0.1502	(21.917)	0	0	1,800
2021/11/11	R035	03/02/2022	11.33	Call	Bond Future	6,250.2100	6.2502	6,779.6200	6.7796	8.470	0	0	0
2021/11/11	R035	03/02/2022	11.24	Call	Bond Future	5,795.4400	5.7954	6,311.8800	6.3119	8.911	0	0	0
2021/11/11	R035	03/02/2022	11.24	Put	Bond Future	571.5000	0.5715	462.7500	0.4627	(19.029)	0	0	0
2021/11/11	R035	03/02/2022	11.03	Put	Bond Future	798.2800	0.7983	654.1900	0.6542	(18.050)	0	0	280
2021/11/11	R035	03/02/2022	11.05	Call	Bond Future	4,852.8200	4.8528	5,337.6700	5.3377	9.991	0	0	0
2021/11/11	R035	03/02/2022	11.11	Put	Bond Future	703.2000	0.7032	573.5800	0.5736	(18.433)	0	0	200
2021/11/11	R035	03/02/2022	10.65	Put	Bond Future	1,442.3100	1.4423	1,211.2700	1.2113	(16.019)	0	0	683
2021/11/11	R035	03/02/2022	10.24	Call	Bond Future	1,588.4200	1.5884	1,860.0100	1.8600	17.098	0	0	500
2021/11/11	R035	05/05/2022	11.64	Call	Bond Future	7,247.0800	7.2471	7,753.6400	7.7536	6.990	0	0	0
2021/11/11	R035	05/05/2022	11.64	Put	Bond Future	952.9800	0.9530	827.2700	0.8273	(13.191)	0	0	0
2021/11/11	R035	05/05/2022	11.63	Call	Bond Future	7,200.1000	7.2001	7,705.5300	7.7055	7.020	0	0	0
2021/11/11	R035	05/05/2022	11.63	Put	Bond Future	962.9300	0.9629	836.0900	0.8361	(13.172)	0	0	0
2021/11/11	R035	05/05/2022			Bond Future	10.5915	89.8002	10.4922	90.4325	(0.938)	0.0000	0.0000	8,926
2021/11/11	R035	05/05/2022	11.65	Call	Bond Future	7,294.1000	7.2941	7,801.7900	7.8018	6.960	0	0	0
2021/11/11	R035	05/05/2022	11.65	Put	Bond Future	943.1300	0.9431	818.5500	0.8186	(13.209)	0	0	0
2021/11/11	R035	04/08/2022	11.13	Put	Bond Future	2,589.5200	2.5895	2,342.1600	2.3422	(9.552)	0	0	100
2021/11/11	R035	04/08/2022	10.72	Call	Bond Future	3,208.8300	3.2088	3,529.9300	3.5299	10.007	0	0	0
2021/11/11	R035	04/08/2022	10.72	Put	Bond Future	3,681.4900	3.6815	3,362.6400	3.3626	(8.661)	0	0	0
2021/11/11	R035	04/08/2022	10.73	Call	Bond Future	3,239.8500	3.2399	3,562.7800	3.5628	9.967	0	0	0
2021/11/11	R035	04/08/2022	10.73	Put	Bond Future	3,650.5700	3.6506	3,333.5500	3.3336	(8.684)	0	0	0
2021/11/11	R035	04/08/2022	9.84	Call	Bond Future	1,074.1400	1.0741	1,230.6400	1.2306	14.570	0	0	100
2021/11/11	R035	04/08/2022	9.84	Put	Bond Future	7,250.5400	7.2505	6,767.0900	6.7671	(6.668)	0	0	0
2021/11/11	R035	04/08/2022	10.53	Put	Bond Future	4,309.7100	4.3097	3,955.4200	3.9554	(8.221)	0	0	0
2021/11/11	R035	04/08/2022	10.64	Call	Bond Future	2,966.0700	2.9661	3,272.3600	3.2724	10.326	0	0	0
2021/11/11	R035	04/08/2022	10.64	Put	Bond Future	3,936.4800	3.9365	3,602.8200	3.6028	(8.476)	0	0	100
2021/11/11	R035	04/08/2022	9.53	Call	Bond Future	665.5900	0.6656	774.5000	0.7745	16.363	0	0	400
2021/11/11	R035	04/08/2022	9.53	Put	Bond Future	8,976.2900	8.9763	8,445.2500	8.4452	(5.916)	0	0	0
2021/11/11	R035	04/08/2022			Bond Future	10.7966	90.8218	10.6930	91.4618	(0.959)	0.0000	0.0000	0
2021/11/11	R035	04/08/2022	11.13	Call	Bond Future	4,605.8000	4.6058	4,998.3900	4.9984	8.524	0	0	0
2021/11/11	R035	04/08/2022	12.18	Call	Bond Future	9,035.5100	9.0355	9,555.6100	9.5556	5.756	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
2021/11/11	R035	04/08/2022	12.18	Put	Bond Future	1,091.4300	1.0914	971.5800	0.9716	(10.981)	0	0	400
2021/11/11	R035	04/08/2022	10.74	Call	Bond Future	3,271.0200	3.2710	3,595.7700	3.5958	9.928	0	0	0
2021/11/11	R035	04/08/2022	10.74	Put	Bond Future	3,619.8700	3.6199	3,304.6700	3.3047	(8.707)	0	0	0
2021/11/11	R035	04/08/2022	10.53	Call	Bond Future	2,648.2900	2.6483	2,933.9500	2.9339	10.787	0	0	400
2021/11/11	R035	03/11/2022	11.15	Call	Bond Future	4,411.3400	4.4113	4,775.8900	4.7759	8.264	0	0	0
2021/11/11	R035	03/11/2022	11.15	Put	Bond Future	3,514.3000	3.5143	3,231.2600	3.2313	(8.054)	0	0	0
2021/11/11	R035	03/11/2022			Bond Future	10.9988	87.5229	10.8911	88.1705	(0.980)	0.0000	0.0000	0
2021/11/11	R035	03/11/2022	11.14	Call	Bond Future	4,378.7600	4.3788	4,741.7900	4.7418	8.291	0	0	0
2021/11/11	R035	03/11/2022	11.14	Put	Bond Future	3,540.6500	3.5406	3,256.0900	3.2561	(8.037)	0	0	0
2021/11/11	R035	03/11/2022	11.13	Call	Bond Future	4,346.2800	4.3463	4,707.8000	4.7078	8.318	0	0	0
2021/11/11	R035	03/11/2022	11.13	Put	Bond Future	3,567.1500	3.5671	3,281.0800	3.2811	(8.020)	0	0	0
2021/11/11	R186	03/02/2022	7.30	Call	Bond Future	136.1400	0.1361	152.4000	0.1524	11.944	0	0	0
2021/11/11	R186	03/02/2022	7.30	Put	Bond Future	4,076.4500	4.0764	3,904.7400	3.9047	(4.212)	0	0	0
2021/11/11	R186	03/02/2022			Bond Future	8.2254	110.3642	8.1803	110.5521	(0.548)	0.0000	0.0000	57,040
2021/11/11	R186	03/02/2022	7.28	Call	Bond Future	127.9100	0.1279	143.3300	0.1433	12.055	0	0	0
2021/11/11	R186	03/02/2022	7.28	Put	Bond Future	4,155.3300	4.1553	3,982.7800	3.9828	(4.152)	0	0	0
2021/11/11	R186	03/02/2022	7.29	Call	Bond Future	132.0200	0.1320	147.8600	0.1479	11.998	0	0	0
2021/11/11	R186	03/02/2022	7.29	Put	Bond Future	4,115.8800	4.1159	3,943.7500	3.9438	(4.182)	0	0	0
2021/11/11	R186	05/05/2022	9.18	Call	Bond Future	3,550.6800	3.5507	3,687.2600	3.6873	3.847	0	0	0
2021/11/11	R186	05/05/2022	9.18	Put	Bond Future	762.2300	0.7622	709.0800	0.7091	(6.973)	0	0	454
2021/11/11	R186	05/05/2022	8.32	Call	Bond Future	1,442.2800	1.4423	1,525.6600	1.5257	5.781	0	0	0
2021/11/11	R186	05/05/2022	8.32	Put	Bond Future	1,994.5500	1.9946	1,888.2000	1.8882	(5.332)	0	0	0
2021/11/11	R186	05/05/2022	8.14	Call	Bond Future	1,129.2900	1.1293	1,200.1600	1.2002	6.276	0	0	454
2021/11/11	R186	05/05/2022	8.14	Put	Bond Future	2,397.5600	2.3976	2,278.7000	2.2787	(4.958)	0	0	0
2021/11/11	R186	05/05/2022	7.28	Call	Bond Future	212.2200	0.2122	232.7300	0.2327	9.664	0	0	435
2021/11/11	R186	05/05/2022	7.28	Put	Bond Future	4,984.2700	4.9843	4,815.0500	4.8150	(3.395)	0	0	0
2021/11/11	R186	05/05/2022	7.48	Call	Bond Future	344.6200	0.3446	374.5300	0.3745	8.679	0	0	3,600
2021/11/11	R186	05/05/2022	7.48	Put	Bond Future	4,289.4300	4.2894	4,129.6100	4.1296	(3.726)	0	0	0
2021/11/11	R186	05/05/2022			Bond Future	8.4599	111.6828	8.4117	111.8726	(0.569)	0.0000	0.0000	4,404
2021/11/11	R186	05/05/2022	8.64	Call	Bond Future	2,114.5500	2.1146	2,219.8500	2.2199	4.980	0	0	0
2021/11/11	R186	05/05/2022	8.64	Put	Bond Future	1,408.4000	1.4084	1,323.9700	1.3240	(5.995)	0	0	4,035
2021/11/11	R186	05/05/2022	8.94	Call	Bond Future	2,875.0000	2.8750	2,998.8100	2.9988	4.306	0	0	0
2021/11/11	R186	05/05/2022	8.94	Put	Bond Future	1,005.6900	1.0057	939.7700	0.9398	(6.555)	0	0	454
2021/11/11	R186	05/05/2022	8.31	Call	Bond Future	1,423.9600	1.4240	1,506.6400	1.5066	5.806	0	0	0
2021/11/11	R186	05/05/2022	8.31	Put	Bond Future	2,015.8500	2.0159	1,908.8000	1.9088	(5.310)	0	0	0
2021/11/11	R186	05/05/2022	8.35	Call	Bond Future	1,498.7000	1.4987	1,584.1800	1.5842	5.704	0	0	454
2021/11/11	R186	05/05/2022	8.35	Put	Bond Future	1,932.2100	1.9322	1,827.9600	1.8280	(5.395)	0	0	0
2021/11/11	R186	05/05/2022	7.88	Call	Bond Future	755.2000	0.7552	808.6800	0.8087	7.082	0	0	435
2021/11/11	R186	05/05/2022	7.88	Put	Bond Future	3,068.1900	3.0682	2,931.9400	2.9319	(4.441)	0	0	0
2021/11/11	R186	05/05/2022	8.30	Call	Bond Future	1,405.4600	1.4055	1,487.4500	1.4875	5.834	0	0	0
2021/11/11	R186	05/05/2022	8.30	Put	Bond Future	2,036.9900	2.0370	1,929.2500	1.9293	(5.289)	0	0	0
2021/11/11	R186	05/05/2022	6.73	Call	Bond Future	67.4500	0.0675	74.8300	0.0748	10.941	0	0	3,600
2021/11/11	R186	05/05/2022	6.73	Put	Bond Future	7,154.1700	7.1542	6,971.8200	6.9718	(2.549)	0	0	0
2021/11/11	R186	04/08/2022	8.15	Call	Bond Future	1,194.6700	1.1947	1,259.4500	1.2594	5.422	0	0	0
2021/11/11	R186	04/08/2022	8.15	Put	Bond Future	3,362.5500	3.3625	3,235.1500	3.2351	(3.789)	0	0	0
2021/11/11	R186	04/08/2022	9.78	Call	Bond Future	4,769.3700	4.7694	4,910.3600	4.9104	2.956	0	0	0
2021/11/11	R186	04/08/2022	9.78	Put	Bond Future	949.5900	0.9496	898.4000	0.8984	(5.391)	0	0	3,600

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
2021/11/11	R186	04/08/2022	7.96	Call	Bond Future	937.8600	0.9379	992.7600	0.9928	5.854	0	0	3,600
2021/11/11	R186	04/08/2022			Bond Future	8.7269	107.6837	8.6751	107.8759	(0.593)	0.0000	0.0000	0
2021/11/11	R186	04/08/2022	8.14	Call	Bond Future	1,180.3900	1.1804	1,244.6500	1.2447	5.444	0	0	0
2021/11/11	R186	04/08/2022	8.14	Put	Bond Future	3,386.3400	3.3863	3,258.4200	3.2584	(3.778)	0	0	0
2021/11/11	R186	04/08/2022	6.96	Call	Bond Future	186.1900	0.1862	201.9200	0.2019	8.448	0	0	3,600
2021/11/11	R186	04/08/2022	6.96	Put	Bond Future	7,003.2900	7.0033	6,826.8400	6.8268	(2.520)	0	0	0
2021/11/11	R186	04/08/2022	7.96	Put	Bond Future	3,831.8500	3.8319	3,694.5700	3.6946	(3.583)	0	0	0
2021/11/11	R186	04/08/2022	8.13	Call	Bond Future	1,166.2200	1.1662	1,229.9600	1.2300	5.466	0	0	0
2021/11/11	R186	04/08/2022	8.13	Put	Bond Future	3,410.2500	3.4102	3,281.8100	3.2818	(3.766)	0	0	0
2021/11/11	R186	03/11/2022	8.53	Call	Bond Future	1,592.6000	1.5926	1,668.1700	1.6682	4.745	0	0	0
2021/11/11	R186	03/11/2022	8.53	Put	Bond Future	3,238.7500	3.2388	3,120.1500	3.1201	(3.662)	0	0	0
2021/11/11	R186	03/11/2022	8.54	Call	Bond Future	1,607.7700	1.6078	1,683.8100	1.6838	4.730	0	0	0
2021/11/11	R186	03/11/2022	8.54	Put	Bond Future	3,218.3700	3.2184	3,100.2400	3.1002	(3.670)	0	0	0
2021/11/11	R186	03/11/2022			Bond Future	8.9975	109.0717	8.9419	109.2659	(0.618)	0.0000	0.0000	0
2021/11/11	R186	03/11/2022	8.55	Call	Bond Future	1,623.0200	1.6230	1,699.5300	1.6995	4.714	0	0	0
2021/11/11	R186	03/11/2022	8.55	Put	Bond Future	3,198.0900	3.1981	3,080.4300	3.0804	(3.679)	0	0	0
2021/11/11	R197	03/02/2022			Bond Future	322.4456	322.4456	322.4638	322.4638	0.006	0.0000	0.0000	1,079
2021/11/11	R197	05/05/2022			Bond Future	326.3754	326.3754	326.3927	326.3927	0.005	0.0000	0.0000	237
2021/11/11	R197	04/08/2022			Bond Future	321.9957	321.9957	322.0131	322.0131	0.005	0.0000	0.0000	0
2021/11/11	R197	03/11/2022			Bond Future	326.0641	326.0641	326.0811	326.0811	0.005	0.0000	0.0000	0
2021/11/11	R202	03/02/2022			Bond Future	239.1657	239.1657	240.5949	240.5949	0.598	0.0000	0.0000	8,050
2021/11/11	R202	05/05/2022			Bond Future	242.0806	242.0806	243.5261	243.5261	0.597	0.0000	0.0000	413
2021/11/11	R202	04/08/2022			Bond Future	240.5923	240.5923	242.0556	242.0556	0.608	0.0000	0.0000	0
2021/11/11	R202	03/11/2022			Bond Future	243.6314	243.6314	245.1128	245.1128	0.608	0.0000	0.0000	0
2021/11/11	R209	03/02/2022	11.02	Call	Bond Future	4,342.6700	4.3427	4,774.4000	4.7744	9.942	0	0	0
2021/11/11	R209	03/02/2022	11.02	Put	Bond Future	611.4200	0.6114	497.3000	0.4973	(18.665)	0	0	0
2021/11/11	R209	03/02/2022	11.03	Call	Bond Future	4,385.6400	4.3856	4,818.9200	4.8189	9.880	0	0	0
2021/11/11	R209	03/02/2022	11.03	Put	Bond Future	601.5100	0.6015	488.9400	0.4889	(18.715)	0	0	0
2021/11/11	R209	03/02/2022			Bond Future	10.3419	72.1757	10.2469	72.7215	(0.918)	0.0000	0.0000	20,114
2021/11/11	R209	03/02/2022	11.04	Call	Bond Future	4,428.7000	4.4287	4,863.5300	4.8635	9.818	0	0	0
2021/11/11	R209	03/02/2022	11.04	Put	Bond Future	591.7400	0.5917	480.7200	0.4807	(18.762)	0	0	0
2021/11/11	R209	05/05/2022	11.44	Call	Bond Future	5,816.3300	5.8163	6,250.1100	6.2501	7.458	0	0	0
2021/11/11	R209	05/05/2022	11.44	Put	Bond Future	895.2000	0.8952	776.9000	0.7769	(13.215)	0	0	0
2021/11/11	R209	05/05/2022	9.75	Call	Bond Future	764.7600	0.7648	898.9400	0.8989	17.545	0	0	8,525
2021/11/11	R209	05/05/2022	9.75	Put	Bond Future	5,207.9100	5.2079	4,790.0100	4.7900	(8.024)	0	0	0
2021/11/11	R209	05/05/2022	10.75	Call	Bond Future	3,211.3800	3.2114	3,545.2900	3.5453	10.398	0	0	0
2021/11/11	R209	05/05/2022	10.75	Put	Bond Future	1,898.5500	1.8985	1,680.3800	1.6804	(11.491)	0	0	12,050
2021/11/11	R209	05/05/2022	11.43	Call	Bond Future	5,775.7300	5.7757	6,208.4100	6.2084	7.491	0	0	0
2021/11/11	R209	05/05/2022	11.43	Put	Bond Future	904.9200	0.9049	785.5200	0.7855	(13.195)	0	0	0
2021/11/11	R209	05/05/2022			Bond Future	10.5117	69.8966	10.4134	70.4487	(0.935)	0.0000	0.0000	5,396
2021/11/11	R209	05/05/2022	11.45	Call	Bond Future	5,856.9800	5.8570	6,291.8600	6.2919	7.425	0	0	0
2021/11/11	R209	05/05/2022	11.45	Put	Bond Future	885.5800	0.8856	768.3800	0.7684	(13.234)	0	0	0
2021/11/11	R209	05/05/2022	12.00	Call	Bond Future	8,143.9200	8.1439	8,626.1100	8.6261	5.921	0	0	0
2021/11/11	R209	05/05/2022	12.00	Put	Bond Future	492.3100	0.4923	422.4200	0.4224	(14.196)	0	0	12,050
2021/11/11	R209	04/08/2022	10.57	Put	Bond Future	3,309.6100	3.3096	3,024.8000	3.0248	(8.606)	0	0	0

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2021/11/11	R209	04/08/2022	10.58	Call	Bond Future	2,671.5600	2.6716	2,947.1600	2.9472	10.316	0	0	0
2021/11/11	R209	04/08/2022	10.58	Put	Bond Future	3,281.1500	3.2812	2,998.0000	2.9980	(8.630)	0	0	0
2021/11/11	R209	04/08/2022			Bond Future	10.6912	70.6920	10.5892	71.2508	(0.954)	0.0000	0.0000	0
2021/11/11	R209	04/08/2022	10.57	Call	Bond Future	2,644.8200	2.6448	2,918.7600	2.9188	10.358	0	0	0
2021/11/11	R209	04/08/2022	10.59	Call	Bond Future	2,698.1900	2.6982	2,975.4500	2.9755	10.276	0	0	0
2021/11/11	R209	04/08/2022	10.59	Put	Bond Future	3,252.6500	3.2526	2,971.1600	2.9712	(8.654)	0	0	0
2021/11/11	R209	03/11/2022	11.03	Call	Bond Future	3,913.1900	3.9132	4,234.8600	4.2349	8.220	0	0	0
2021/11/11	R209	03/11/2022	11.03	Put	Bond Future	3,052.5700	3.0526	2,808.7700	2.8088	(7.987)	0	0	0
2021/11/11	R209	03/11/2022			Bond Future	10.8667	68.4687	10.7611	69.0341	(0.973)	0.0000	0.0000	0
2021/11/11	R209	03/11/2022	11.01	Call	Bond Future	3,853.7900	3.8538	4,172.7900	4.1728	8.278	0	0	0
2021/11/11	R209	03/11/2022	11.01	Put	Bond Future	3,097.7800	3.0978	2,851.3100	2.8513	(7.956)	0	0	0
2021/11/11	R209	03/11/2022	11.02	Call	Bond Future	3,883.4400	3.8834	4,203.7800	4.2038	8.249	0	0	0
2021/11/11	R209	03/11/2022	11.02	Put	Bond Future	3,075.1000	3.0751	2,829.9700	2.8300	(7.971)	0	0	0
2021/11/11	R210	03/02/2022			Bond Future	213.1996	213.1996	213.9632	213.9632	0.358	0.0000	0.0000	1,381
2021/11/11	R210	05/05/2022			Bond Future	212.9463	212.9463	213.7185	213.7185	0.363	0.0000	0.0000	104
2021/11/11	R210	04/08/2022			Bond Future	215.5433	215.5433	216.3247	216.3247	0.363	0.0000	0.0000	0
2021/11/11	R210	03/11/2022			Bond Future	215.3531	215.3531	216.1441	216.1441	0.367	0.0000	0.0000	0
2021/11/11	R213	03/02/2022	8.63	Call	Bond Future	68.4900	0.0685	87.8000	0.0878	28.194	0	0	200
2021/11/11	R213	03/02/2022	8.63	Put	Bond Future	6,622.4100	6.6224	6,218.3900	6.2184	(6.101)	0	0	0
2021/11/11	R213	03/02/2022	8.80	Call	Bond Future	123.1000	0.1231	154.9900	0.1550	25.906	0	0	102
2021/11/11	R213	03/02/2022	8.80	Put	Bond Future	5,699.6700	5.6997	5,308.2300	5.3082	(6.868)	0	0	0
2021/11/11	R213	03/02/2022	10.60	Put	Bond Future	465.6000	0.4656	387.2600	0.3873	(16.826)	0	0	430
2021/11/11	R213	03/02/2022	10.67	Call	Bond Future	4,738.4500	4.7385	5,090.9800	5.0910	7.440	0	0	0
2021/11/11	R213	03/02/2022	10.67	Put	Bond Future	412.7600	0.4128	341.9600	0.3420	(17.153)	0	0	220
2021/11/11	R213	03/02/2022	10.00	Call	Bond Future	2,203.7000	2.2037	2,455.6100	2.4556	11.431	0	0	0
2021/11/11	R213	03/02/2022	10.00	Put	Bond Future	1,254.3200	1.2543	1,082.9000	1.0829	(13.666)	0	0	430
2021/11/11	R213	03/02/2022	9.98	Call	Bond Future	2,141.0900	2.1411	2,389.0200	2.3890	11.580	0	0	0
2021/11/11	R213	03/02/2022	9.98	Put	Bond Future	1,295.3400	1.2953	1,119.9400	1.1199	(13.541)	0	0	0
2021/11/11	R213	03/02/2022	9.22	Put	Bond Future	3,694.8000	3.6948	3,362.7500	3.3627	(8.987)	0	0	0
2021/11/11	R213	03/02/2022	9.58	Put	Bond Future	2,352.2700	2.3523	2,092.4400	2.0924	(11.046)	0	0	200
2021/11/11	R213	03/02/2022			Bond Future	9.8180	86.4528	9.7377	86.8761	(0.818)	0.0000	0.0000	20,736
2021/11/11	R213	03/02/2022	9.15	Call	Bond Future	391.7000	0.3917	470.7400	0.4707	20.179	0	0	220
2021/11/11	R213	03/02/2022	9.15	Put	Bond Future	3,998.4300	3.9984	3,654.1400	3.6541	(8.611)	0	0	0
2021/11/11	R213	03/02/2022	10.25	Call	Bond Future	3,067.5700	3.0676	3,364.6700	3.3647	9.685	0	0	0
2021/11/11	R213	03/02/2022	10.25	Put	Bond Future	836.9400	0.8369	710.7100	0.7107	(15.082)	0	0	102
2021/11/11	R213	03/02/2022	10.60	Call	Bond Future	4,447.0300	4.4470	4,792.0200	4.7920	7.758	0	0	0
2021/11/11	R213	03/02/2022	10.15	Call	Bond Future	2,708.0600	2.7081	2,988.0700	2.9881	10.340	0	0	0
2021/11/11	R213	03/02/2022	10.15	Put	Bond Future	986.8200	0.9868	843.5000	0.8435	(14.523)	0	0	200
2021/11/11	R213	03/02/2022	10.17	Call	Bond Future	2,778.5200	2.7785	3,062.0600	3.0621	10.205	0	0	0
2021/11/11	R213	03/02/2022	10.17	Put	Bond Future	955.0700	0.9551	815.2800	0.8153	(14.637)	0	0	220
2021/11/11	R213	03/02/2022	9.96	Call	Bond Future	2,079.5200	2.0795	2,323.4300	2.3234	11.729	0	0	0
2021/11/11	R213	03/02/2022	9.96	Put	Bond Future	1,337.5600	1.3376	1,158.1400	1.1581	(13.414)	0	0	0
2021/11/11	R213	03/02/2022	9.97	Call	Bond Future	2,110.2000	2.1102	2,356.1200	2.3561	11.654	0	0	0
2021/11/11	R213	03/02/2022	9.97	Put	Bond Future	1,316.3200	1.3163	1,138.9100	1.1389	(13.478)	0	0	0
2021/11/11	R213	03/02/2022	9.22	Call	Bond Future	475.3200	0.4753	566.6000	0.5666	19.204	0	0	430
2021/11/11	R213	03/02/2022	9.58	Call	Bond Future	1,089.7800	1.0898	1,253.2800	1.2533	15.003	0	0	0

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2021/11/11	R213	03/02/2022	9.76	Call	Bond Future	1,513.8000	1.5138	1,715.9100	1.7159	13.351	0	0	0
2021/11/11	R213	03/02/2022	9.76	Put	Bond Future	1,819.1000	1.8191	1,597.8800	1.5979	(12.161)	0	0	102
2021/11/11	R213	05/05/2022	10.63	Call	Bond Future	4,223.8300	4.2238	4,526.0000	4.5260	7.154	0	0	0
2021/11/11	R213	05/05/2022	10.65	Put	Bond Future	1,141.5900	1.1416	1,017.9700	1.0180	(10.829)	0	0	0
2021/11/11	R213	05/05/2022			Bond Future	10.0156	83.9535	9.9319	84.3815	(0.836)	0.0000	0.0000	0
2021/11/11	R213	05/05/2022	10.63	Put	Bond Future	1,166.7900	1.1668	1,040.9600	1.0410	(10.784)	0	0	0
2021/11/11	R213	05/05/2022	10.64	Call	Bond Future	4,259.8000	4.2598	4,563.0800	4.5631	7.120	0	0	0
2021/11/11	R213	05/05/2022	10.64	Put	Bond Future	1,154.2200	1.1542	1,029.5000	1.0295	(10.806)	0	0	0
2021/11/11	R213	05/05/2022	10.65	Call	Bond Future	4,295.6600	4.2957	4,600.0400	4.6000	7.086	0	0	0
2021/11/11	R213	04/08/2022	9.88	Call	Bond Future	1,933.7900	1.9338	2,113.5100	2.1135	9.294	0	0	0
2021/11/11	R213	04/08/2022	9.89	Call	Bond Future	1,955.2700	1.9553	2,136.2700	2.1363	9.257	0	0	0
2021/11/11	R213	04/08/2022	9.90	Put	Bond Future	3,632.7800	3.6328	3,381.7700	3.3818	(6.910)	0	0	0
2021/11/11	R213	04/08/2022			Bond Future	10.2311	84.9111	10.1437	85.3444	(0.855)	0.0000	0.0000	0
2021/11/11	R213	04/08/2022	9.88	Put	Bond Future	3,691.0600	3.6911	3,437.5100	3.4375	(6.869)	0	0	0
2021/11/11	R213	04/08/2022	9.89	Put	Bond Future	3,661.8300	3.6618	3,409.5600	3.4096	(6.889)	0	0	0
2021/11/11	R213	04/08/2022	9.90	Call	Bond Future	1,976.9000	1.9769	2,159.1600	2.1592	9.219	0	0	0
2021/11/11	R213	03/11/2022	10.38	Call	Bond Future	2,992.8200	2.9928	3,213.7800	3.2138	7.383	0	0	0
2021/11/11	R213	03/11/2022	10.38	Put	Bond Future	3,310.0000	3.3100	3,092.6000	3.0926	(6.568)	0	0	0
2021/11/11	R213	03/11/2022	10.39	Call	Bond Future	3,017.1700	3.0172	3,239.2000	3.2392	7.359	0	0	0
2021/11/11	R213	03/11/2022	10.39	Put	Bond Future	3,286.3100	3.2863	3,069.9800	3.0700	(6.583)	0	0	0
2021/11/11	R213	03/11/2022			Bond Future	10.4462	82.4789	10.3548	82.9173	(0.874)	0.0000	0.0000	0
2021/11/11	R213	03/11/2022	10.40	Call	Bond Future	3,041.6300	3.0416	3,264.7100	3.2647	7.334	0	0	0
2021/11/11	R213	03/11/2022	10.40	Put	Bond Future	3,262.7600	3.2628	3,047.4800	3.0475	(6.598)	0	0	0
2021/11/11	R214	03/02/2022	11.39	Put	Bond Future	689.0200	0.6890	516.7200	0.5167	(25.007)	0	0	0
2021/11/11	R214	03/02/2022	11.40	Put	Bond Future	678.2000	0.6782	508.2200	0.5082	(25.063)	0	0	0
2021/11/11	R214	03/02/2022	11.41	Call	Bond Future	4,238.4200	4.2384	4,871.9100	4.8719	14.946	0	0	0
2021/11/11	R214	03/02/2022			Bond Future	10.7687	68.6144	10.6323	69.4156	(1.267)	0.0000	0.0000	20,094
2021/11/11	R214	03/02/2022	11.39	Call	Bond Future	4,153.2000	4.1532	4,782.0900	4.7821	15.142	0	0	0
2021/11/11	R214	03/02/2022	11.40	Call	Bond Future	4,195.7600	4.1958	4,826.9700	4.8270	15.044	0	0	0
2021/11/11	R214	03/02/2022	11.41	Put	Bond Future	667.5500	0.6675	499.8500	0.4998	(25.122)	0	0	0
2021/11/11	R214	05/05/2022	11.73	Put	Bond Future	1,140.0600	1.1401	944.5100	0.9445	(17.153)	0	0	0
2021/11/11	R214	05/05/2022	11.74	Put	Bond Future	1,128.5600	1.1286	934.7000	0.9347	(17.178)	0	0	0
2021/11/11	R214	05/05/2022	11.75	Call	Bond Future	5,501.9600	5.5020	6,120.2600	6.1203	11.238	0	0	0
2021/11/11	R214	05/05/2022			Bond Future	10.9346	66.1543	10.7933	66.9648	(1.292)	0.0000	0.0000	441
2021/11/11	R214	05/05/2022	11.73	Call	Bond Future	5,422.8300	5.4228	6,037.7700	6.0378	11.340	0	0	0
2021/11/11	R214	05/05/2022	11.74	Call	Bond Future	5,462.3000	5.4623	6,078.9300	6.0789	11.289	0	0	0
2021/11/11	R214	05/05/2022	11.75	Put	Bond Future	1,117.3200	1.1173	925.1300	0.9251	(17.201)	0	0	0
2021/11/11	R214	04/08/2022	10.98	Put	Bond Future	3,465.9500	3.4660	3,055.0600	3.0551	(11.855)	0	0	0
2021/11/11	R214	04/08/2022	10.99	Call	Bond Future	2,756.1000	2.7561	3,167.8100	3.1678	14.938	0	0	0
2021/11/11	R214	04/08/2022			Bond Future	11.1118	66.9059	10.9652	67.7261	(1.320)	0.0000	0.0000	0
2021/11/11	R214	04/08/2022	10.97	Call	Bond Future	2,702.2300	2.7022	3,109.1600	3.1092	15.059	0	0	0
2021/11/11	R214	04/08/2022	10.97	Put	Bond Future	3,495.3900	3.4954	3,082.1000	3.0821	(11.824)	0	0	0
2021/11/11	R214	04/08/2022	10.98	Call	Bond Future	2,729.2100	2.7292	3,138.5400	3.1385	14.998	0	0	0
2021/11/11	R214	04/08/2022	10.99	Put	Bond Future	3,436.5000	3.4365	3,027.9900	3.0280	(11.887)	0	0	0
2021/11/11	R214	03/11/2022	11.34	Call	Bond Future	3,682.6400	3.6826	4,141.8400	4.1418	12.469	0	0	0
2021/11/11	R214	03/11/2022	11.36	Put	Bond Future	3,337.8400	3.3378	2,970.7800	2.9708	(10.997)	0	0	0
2021/11/11	R214	03/11/2022			Bond Future	11.2853	64.4959	11.1333	65.3261	(1.347)	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
2021/11/11	R214	03/11/2022	11.34	Put	Bond Future	3,388.1500	3.3881	3,017.1300	3.0171	(10.951)	0	0	0
2021/11/11	R214	03/11/2022	11.35	Call	Bond Future	3,711.0300	3.7110	4,172.2200	4.1722	12.428	0	0	0
2021/11/11	R214	03/11/2022	11.35	Put	Bond Future	3,362.9100	3.3629	2,993.8800	2.9939	(10.974)	0	0	0
2021/11/11	R214	03/11/2022	11.36	Call	Bond Future	3,739.5300	3.7395	4,202.6900	4.2027	12.386	0	0	0
2021/11/11	R248	03/02/2022	9.80	Call	Bond Future	205.4200	0.2054	311.4200	0.3114	51.602	0	0	0
2021/11/11	R248	03/02/2022	9.80	Put	Bond Future	7,667.8100	7.6678	6,712.9800	6.7130	(12.452)	0	0	0
2021/11/11	R248	03/02/2022	10.00	Call	Bond Future	408.5700	0.4086	588.1000	0.5881	43.941	0	0	1,300
2021/11/11	R248	03/02/2022	10.00	Put	Bond Future	6,182.6200	6.1826	5,301.3200	5.3013	(14.254)	0	0	0
2021/11/11	R248	03/02/2022	10.20	Put	Bond Future	4,867.7600	4.8678	4,080.3800	4.0804	(16.175)	0	0	0
2021/11/11	R248	03/02/2022	11.48	Call	Bond Future	5,892.9900	5.8930	6,764.8000	6.7648	14.794	0	0	0
2021/11/11	R248	03/02/2022	11.49	Put	Bond Future	688.1600	0.6882	501.7400	0.5017	(27.090)	0	0	0
2021/11/11	R248	03/02/2022	10.90	Call	Bond Future	2,961.6600	2.9617	3,616.1500	3.6162	22.099	0	0	900
2021/11/11	R248	03/02/2022	10.90	Put	Bond Future	1,768.3900	1.7684	1,362.0500	1.3621	(22.978)	0	0	0
2021/11/11	R248	03/02/2022	11.47	Call	Bond Future	5,838.0700	5.8381	6,707.2700	6.7073	14.888	0	0	0
2021/11/11	R248	03/02/2022	10.40	Call	Bond Future	1,193.0400	1.1930	1,574.8000	1.5748	31.999	0	0	100
2021/11/11	R248	03/02/2022	10.50	Call	Bond Future	1,481.4300	1.4814	1,919.6600	1.9197	29.582	0	0	0
2021/11/11	R248	03/02/2022	10.50	Put	Bond Future	3,263.2700	3.2633	2,640.6700	2.6407	(19.079)	0	0	0
2021/11/11	R248	03/02/2022			Bond Future	10.7366	86.5904	10.5947	87.6512	(1.322)	0.0000	0.0000	179,065
2021/11/11	R248	03/02/2022	10.20	Call	Bond Future	728.7500	0.7288	1,002.2000	1.0022	37.523	0	0	900
2021/11/11	R248	03/02/2022	11.48	Put	Bond Future	699.1000	0.6991	510.0800	0.5101	(27.038)	0	0	0
2021/11/11	R248	03/02/2022	11.49	Call	Bond Future	5,947.9700	5.9480	6,822.3800	6.8224	14.701	0	0	0
2021/11/11	R248	03/02/2022	11.00	Call	Bond Future	3,409.6500	3.4096	4,111.8500	4.1119	20.594	0	0	100
2021/11/11	R248	03/02/2022	11.00	Put	Bond Future	1,501.0300	1.5010	1,142.4000	1.1424	(23.892)	0	0	0
2021/11/11	R248	03/02/2022	11.47	Put	Bond Future	710.2100	0.7102	518.5800	0.5186	(26.982)	0	0	0
2021/11/11	R248	03/02/2022	10.40	Put	Bond Future	3,748.2200	3.7482	3,069.1500	3.0692	(18.117)	0	0	0
2021/11/11	R248	03/02/2022	10.70	Call	Bond Future	2,152.9900	2.1530	2,702.9200	2.7029	25.543	0	0	1,300
2021/11/11	R248	03/02/2022	10.70	Put	Bond Future	2,424.0900	2.4241	1,913.1900	1.9132	(21.076)	0	0	0
2021/11/11	R248	05/05/2022	11.80	Call	Bond Future	7,331.8100	7.3318	8,171.3100	8.1713	11.450	0	0	0
2021/11/11	R248	05/05/2022	11.79	Call	Bond Future	7,281.4600	7.2815	8,118.9200	8.1189	11.501	0	0	0
2021/11/11	R248	05/05/2022	11.79	Put	Bond Future	1,286.6700	1.2867	1,050.9900	1.0510	(18.317)	0	0	0
2021/11/11	R248	05/05/2022			Bond Future	10.9002	83.2098	10.7529	84.2829	(1.351)	0.0000	0.0000	2,035
2021/11/11	R248	05/05/2022	11.80	Put	Bond Future	1,274.1100	1.2741	1,040.4700	1.0405	(18.338)	0	0	0
2021/11/11	R248	05/05/2022	11.81	Call	Bond Future	7,382.2100	7.3822	8,223.7200	8.2237	11.399	0	0	0
2021/11/11	R248	05/05/2022	11.81	Put	Bond Future	1,261.6800	1.2617	1,030.0500	1.0300	(18.359)	0	0	0
2021/11/11	R248	04/08/2022	10.99	Call	Bond Future	3,546.6700	3.5467	4,104.4800	4.1045	15.728	0	0	0
2021/11/11	R248	04/08/2022	10.99	Put	Bond Future	4,147.2700	4.1473	3,619.1500	3.6192	(12.734)	0	0	0
2021/11/11	R248	04/08/2022	10.98	Call	Bond Future	3,512.0500	3.5120	4,066.6700	4.0667	15.792	0	0	0
2021/11/11	R248	04/08/2022	10.98	Put	Bond Future	4,183.6600	4.1837	3,652.3500	3.6524	(12.700)	0	0	0
2021/11/11	R248	04/08/2022			Bond Future	11.0752	84.1554	10.9220	85.2413	(1.384)	0.0000	0.0000	0
2021/11/11	R248	04/08/2022	11.00	Call	Bond Future	3,581.4400	3.5814	4,142.4400	4.1424	15.664	0	0	0
2021/11/11	R248	04/08/2022	11.00	Put	Bond Future	4,111.1300	4.1111	3,586.2000	3.5862	(12.769)	0	0	0
2021/11/11	R248	03/11/2022	11.31	Put	Bond Future	4,168.6600	4.1687	3,681.5000	3.6815	(11.686)	0	0	0
2021/11/11	R248	03/11/2022	11.32	Call	Bond Future	4,636.1300	4.6361	5,250.8900	5.2509	13.260	0	0	0
2021/11/11	R248	03/11/2022	11.30	Put	Bond Future	4,200.4600	4.2005	3,710.6300	3.7106	(11.661)	0	0	0
2021/11/11	R248	03/11/2022			Bond Future	11.2464	80.8342	11.0872	81.9334	(1.416)	0.0000	0.0000	0
2021/11/11	R248	03/11/2022	11.31	Call	Bond Future	4,600.2200	4.6002	5,212.3200	5.2123	13.306	0	0	0
2021/11/11	R248	03/11/2022	11.32	Put	Bond Future	4,137.0700	4.1371	3,652.5700	3.6526	(11.711)	0	0	0

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2021/11/11	R248 03/11/2022	11.30	Call	Bond Future	4,564.4200	4.5644	5,173.8500	5.1738	13.352	0	0	0
<b>Total</b>												<b>1169393</b>