



Johannesburg
Stock Exchange

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

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

www.jse.co.za

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

INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 08/11/2021 TO 08/11/2021

Deal Date	Contract Details	Strike	C/P	Product	Previous Days Closing Yield	Previous Days ClosingPrice	Today's Closing Yield	Today's Closing	% Movement in MTM	Today's High	Today's Low	Open Interest
2021/11/08	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/11/08	0908	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/11/08	0957	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/11/08	0986	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/11/08	1386	28/02/2031		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/11/08	1409	28/02/2041		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/11/08	2025	04/11/2021		Bond Future	153.7045	153.7045	153.7045	153.7045	0.000	0.0000	0.0000	0
2021/11/08	2025	03/02/2022		Bond Future	153.9369	153.9369	154.0943	154.0943	0.102	0.0000	0.0000	5,057
2021/11/08	2025	05/05/2022		Bond Future	155.7970	155.7970	155.9558	155.9558	0.102	0.0000	0.0000	164
2021/11/08	2025	04/08/2022		Bond Future	156.1050	156.1050	156.2654	156.2654	0.103	0.0000	0.0000	0
2021/11/08	2025	03/11/2022		Bond Future	158.0827	158.0827	158.2449	158.2449	0.103	0.0000	0.0000	0
2021/11/08	2029	04/11/2021		Bond Future	112.6107	112.6107	112.6107	112.6107	0.000	0.0000	0.0000	0
2021/11/08	2029	03/02/2022		Bond Future	113.6387	113.6387	113.9203	113.9203	0.248	0.0000	0.0000	2,806

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
2021/11/08	2029	05/05/2022			Bond Future	113.8146		114.0993		0.250	0.0000	0.0000	186
2021/11/08	2029	04/08/2022			Bond Future	115.2166		115.5047		0.250	0.0000	0.0000	0
2021/11/08	2029	03/11/2022			Bond Future	115.4535		115.7448		0.252	0.0000	0.0000	0
2021/11/08	2030	04/11/2021			Bond Future	9.6450	92.9758	9.6450	92.9758	0.000	0.0000	0.0000	0
2021/11/08	2030	03/02/2022	8.39	Call	Bond Future	87.5300	0.0875	114.2000	0.1142	30.470	0	0	101
2021/11/08	2030	03/02/2022	8.39	Put	Bond Future	6,878.5900	6.8786	6,324.2800	6.3243	(8.058)	0	0	0
2021/11/08	2030	03/02/2022	8.85	Call	Bond Future	314.0800	0.3141	396.0400	0.3960	26.095	0	0	1,000
2021/11/08	2030	03/02/2022	8.85	Put	Bond Future	4,549.1300	4.5491	4,050.1100	4.0501	(10.970)	0	0	0
2021/11/08	2030	03/02/2022	9.10	Call	Bond Future	595.1900	0.5952	730.3000	0.7303	22.700	0	0	4,000
2021/11/08	2030	03/02/2022	9.10	Put	Bond Future	3,476.7400	3.4767	3,030.8700	3.0309	(12.824)	0	0	0
2021/11/08	2030	03/02/2022	9.90	Put	Bond Future	1,160.0600	1.1601	930.6400	0.9306	(19.777)	0	0	8,000
2021/11/08	2030	03/02/2022	9.45	Call	Bond Future	1,225.2900	1.2253	1,452.6900	1.4527	18.559	0	0	0
2021/11/08	2030	03/02/2022	9.45	Put	Bond Future	2,252.9100	2.2529	1,899.3300	1.8993	(15.694)	0	0	0
2021/11/08	2030	03/02/2022	9.35	Call	Bond Future	1,015.1500	1.0152	1,214.8400	1.2148	19.671	0	0	0
2021/11/08	2030	03/02/2022	9.35	Put	Bond Future	2,567.6600	2.5677	2,186.3700	2.1864	(14.850)	0	0	101
2021/11/08	2030	03/02/2022			Bond Future	9.6479	91.1468	9.5357	91.7278	(1.163)	0.0000	0.0000	84,423
2021/11/08	2030	03/02/2022	9.90	Call	Bond Future	2,447.8000	2.4478	2,799.3600	2.7994	14.362	0	0	0
2021/11/08	2030	03/02/2022	10.85	Call	Bond Future	6,172.5200	6.1725	6,688.8500	6.6888	8.365	0	0	0
2021/11/08	2030	03/02/2022	10.85	Put	Bond Future	237.3900	0.2374	172.7400	0.1727	(27.234)	0	0	1,000
2021/11/08	2030	03/02/2022	9.60	Call	Bond Future	1,581.8400	1.5818	1,851.4500	1.8515	17.044	0	0	1,000
2021/11/08	2030	03/02/2022	9.60	Put	Bond Future	1,829.2600	1.8293	1,517.8900	1.5179	(17.022)	0	0	0
2021/11/08	2030	03/02/2022	9.78	Call	Bond Future	2,076.7900	2.0768	2,396.4800	2.3965	15.393	0	0	0
2021/11/08	2030	03/02/2022	9.78	Put	Bond Future	1,399.1100	1.3991	1,137.8200	1.1378	(18.675)	0	0	101
2021/11/08	2030	03/02/2022	9.43	Call	Bond Future	1,181.2700	1.1813	1,403.0800	1.4031	18.777	0	0	0
2021/11/08	2030	03/02/2022	9.43	Put	Bond Future	2,313.5600	2.3136	1,954.3900	1.9544	(15.525)	0	0	0
2021/11/08	2030	03/02/2022	9.44	Call	Bond Future	1,203.1600	1.2032	1,427.7600	1.4278	18.668	0	0	0
2021/11/08	2030	03/02/2022	9.44	Put	Bond Future	2,283.1000	2.2831	1,926.7200	1.9267	(15.609)	0	0	0
2021/11/08	2030	05/05/2022	10.21	Call	Bond Future	3,292.5300	3.2925	3,651.9000	3.6519	10.915	0	0	0
2021/11/08	2030	05/05/2022	10.21	Put	Bond Future	1,611.6800	1.6117	1,383.4900	1.3835	(14.159)	0	0	0
2021/11/08	2030	05/05/2022	8.89	Put	Bond Future	5,603.2200	5.6032	5,123.8300	5.1238	(8.556)	0	0	0
2021/11/08	2030	05/05/2022	9.95	Call	Bond Future	2,540.1400	2.5401	2,850.0400	2.8500	12.200	0	0	0
2021/11/08	2030	05/05/2022	8.14	Call	Bond Future	142.2400	0.1422	175.5200	0.1755	23.397	0	0	1,800
2021/11/08	2030	05/05/2022	8.14	Put	Bond Future	9,292.2000	9.2922	8,737.9200	8.7379	(5.965)	0	0	0
2021/11/08	2030	05/05/2022	8.47	Call	Bond Future	270.9800	0.2710	329.4700	0.3295	21.585	0	0	1,073
2021/11/08	2030	05/05/2022	8.81	Put	Bond Future	5,961.7000	5.9617	5,471.1900	5.4712	(8.228)	0	0	0
2021/11/08	2030	05/05/2022			Bond Future	9.8682	92.2267	9.7506	92.8142	(1.191)	0.0000	0.0000	14,728
2021/11/08	2030	05/05/2022	11.04	Call	Bond Future	6,256.1600	6.2562	6,731.8900	6.7319	7.604	0	0	0
2021/11/08	2030	05/05/2022	11.04	Put	Bond Future	658.0300	0.6580	546.2000	0.5462	(16.995)	0	0	1,800
2021/11/08	2030	05/05/2022	10.19	Call	Bond Future	3,231.5800	3.2316	3,587.2800	3.5873	11.007	0	0	0
2021/11/08	2030	05/05/2022	10.19	Put	Bond Future	1,647.9600	1.6480	1,416.1000	1.4161	(14.070)	0	0	0
2021/11/08	2030	05/05/2022	10.20	Call	Bond Future	3,261.9900	3.2620	3,619.5300	3.6195	10.961	0	0	0
2021/11/08	2030	05/05/2022	10.20	Put	Bond Future	1,629.7400	1.6297	1,399.7200	1.3997	(14.114)	0	0	200
2021/11/08	2030	05/05/2022	8.89	Call	Bond Future	562.5700	0.5626	670.7400	0.6707	19.228	0	0	1,800
2021/11/08	2030	05/05/2022	9.35	Call	Bond Future	1,190.7500	1.1908	1,379.9300	1.3799	15.887	0	0	0
2021/11/08	2030	05/05/2022	9.35	Put	Bond Future	3,817.4400	3.8174	3,419.0600	3.4191	(10.436)	0	0	1,073
2021/11/08	2030	05/05/2022	9.95	Put	Bond Future	2,134.1100	2.1341	1,856.4500	1.8565	(13.011)	0	0	1,073
2021/11/08	2030	05/05/2022	8.47	Put	Bond Future	7,585.7200	7.5857	7,056.6500	7.0566	(6.975)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing	% Movement in MTM	Today's High	Today's Low	Open Interest
2021/11/08	2030	05/05/2022	8.81	Call	Bond Future	493.1200		0.4931	590.1700	0.5902	19.681	0	0	200
2021/11/08	2030	05/05/2022	7.73	Call	Bond Future	56.6300		0.0566	71.2400	0.0712	25.799	0	0	200
2021/11/08	2030	05/05/2022	7.73	Put	Bond Future	11,547.9200		11.5479	10,974.9700	10.9750	(4.961)	0	0	0
2021/11/08	2030	04/08/2022	10.95	Call	Bond Future	5,258.5800		5.2586	5,681.7000	5.6817	8.046	0	0	0
2021/11/08	2030	04/08/2022	10.95	Put	Bond Future	1,338.4300		1.3384	1,166.7300	1.1667	(12.828)	0	0	800
2021/11/08	2030	04/08/2022	9.56	Call	Bond Future	1,544.9100		1.5449	1,754.0200	1.7540	13.535	0	0	0
2021/11/08	2030	04/08/2022	9.56	Put	Bond Future	4,225.8400		4.2258	3,840.1300	3.8401	(9.127)	0	0	0
2021/11/08	2030	04/08/2022			Bond Future	10.1087		89.2877	9.9851	89.8825	(1.222)	0.0000	0.0000	0
2021/11/08	2030	04/08/2022	9.54	Call	Bond Future	1,508.1700		1.5082	1,713.9200	1.7139	13.642	0	0	0
2021/11/08	2030	04/08/2022	9.54	Put	Bond Future	4,288.7500		4.2888	3,899.6800	3.8997	(9.072)	0	0	0
2021/11/08	2030	04/08/2022	9.55	Call	Bond Future	1,526.4800		1.5265	1,733.9100	1.7339	13.589	0	0	0
2021/11/08	2030	04/08/2022	9.55	Put	Bond Future	4,257.2200		4.2572	3,869.8300	3.8698	(9.100)	0	0	0
2021/11/08	2030	04/08/2022	8.30	Call	Bond Future	264.7800		0.2648	317.2100	0.3172	19.801	0	0	800
2021/11/08	2030	04/08/2022	8.30	Put	Bond Future	9,500.7000		9.5007	8,958.3100	8.9583	(5.709)	0	0	0
2021/11/08	2030	04/08/2022	9.05	Call	Bond Future	803.9100		0.8039	934.1600	0.9342	16.202	0	0	800
2021/11/08	2030	04/08/2022	9.05	Put	Bond Future	6,069.3900		6.0694	5,604.8200	5.6048	(7.654)	0	0	0
2021/11/08	2030	03/11/2022	10.10	Call	Bond Future	2,591.3100		2.5913	2,864.8400	2.8648	10.556	0	0	0
2021/11/08	2030	03/11/2022	10.10	Put	Bond Future	3,699.5600		3.6996	3,371.3000	3.3713	(8.873)	0	0	0
2021/11/08	2030	03/11/2022			Bond Future	10.3377		90.4488	10.2082	91.0506	(1.253)	0.0000	0.0000	0
2021/11/08	2030	03/11/2022	10.08	Call	Bond Future	2,546.7500		2.5468	2,817.3800	2.8174	10.626	0	0	0
2021/11/08	2030	03/11/2022	10.08	Put	Bond Future	3,749.0500		3.7490	3,417.8900	3.4179	(8.833)	0	0	0
2021/11/08	2030	03/11/2022	10.09	Call	Bond Future	2,568.8000		2.5688	2,840.8800	2.8409	10.592	0	0	0
2021/11/08	2030	03/11/2022	10.09	Put	Bond Future	3,724.0600		3.7241	3,394.3500	3.3944	(8.854)	0	0	0
2021/11/08	2032	04/11/2021			Bond Future	10.1500		88.8615	10.1500	88.8615	0.000	0.0000	0.0000	0
2021/11/08	2032	03/02/2022	8.91	Put	Bond Future	7,511.2800		7.5113	6,666.1800	6.6662	(11.251)	0	0	0
2021/11/08	2032	03/02/2022	11.13	Call	Bond Future	5,816.2000		5.8162	6,588.1300	6.5881	13.272	0	0	0
2021/11/08	2032	03/02/2022	11.13	Put	Bond Future	343.2100		0.3432	228.2000	0.2282	(33.510)	0	0	210
2021/11/08	2032	03/02/2022	10.65	Call	Bond Future	3,679.3700		3.6794	4,335.5500	4.3356	17.834	0	0	0
2021/11/08	2032	03/02/2022	10.65	Put	Bond Future	789.1700		0.7892	558.4100	0.5584	(29.241)	0	0	1,050
2021/11/08	2032	03/02/2022	10.66	Call	Bond Future	3,720.4700		3.7205	4,379.8500	4.3799	17.723	0	0	0
2021/11/08	2032	03/02/2022	10.66	Put	Bond Future	775.3600		0.7754	547.8000	0.5478	(29.349)	0	0	97
2021/11/08	2032	03/02/2022	10.45	Put	Bond Future	1,110.6500		1.1106	809.9700	0.8100	(27.072)	0	0	198
2021/11/08	2032	03/02/2022	10.53	Call	Bond Future	3,198.6100		3.1986	3,814.2000	3.8142	19.246	0	0	0
2021/11/08	2032	03/02/2022	10.53	Put	Bond Future	971.0600		0.9711	699.7100	0.6997	(27.944)	0	0	210
2021/11/08	2032	03/02/2022	10.35	Put	Bond Future	1,307.7200		1.3077	968.0000	0.9680	(25.978)	0	0	400
2021/11/08	2032	03/02/2022	10.42	Call	Bond Future	2,781.1100		2.7811	3,355.9200	3.3559	20.668	0	0	0
2021/11/08	2032	03/02/2022	10.42	Put	Bond Future	1,167.0900		1.1671	854.9600	0.8550	(26.744)	0	0	0
2021/11/08	2032	03/02/2022	10.43	Call	Bond Future	2,817.9500		2.8180	3,396.6100	3.3966	20.535	0	0	0
2021/11/08	2032	03/02/2022	10.43	Put	Bond Future	1,147.9100		1.1479	839.6300	0.8396	(26.856)	0	0	0
2021/11/08	2032	03/02/2022	9.81	Call	Bond Future	956.5000		0.9565	1,264.1500	1.2642	32.164	0	0	0
2021/11/08	2032	03/02/2022	9.81	Put	Bond Future	2,853.5600		2.8536	2,274.2700	2.2743	(20.301)	0	0	198
2021/11/08	2032	03/02/2022	9.90	Put	Bond Future	2,532.7700		2.5328	1,994.9600	1.9950	(21.234)	0	0	900
2021/11/08	2032	03/02/2022	9.58	Call	Bond Future	531.8500		0.5319	738.2000	0.7382	38.799	0	0	400
2021/11/08	2032	03/02/2022	9.58	Put	Bond Future	3,802.1300		3.8021	3,121.5400	3.1215	(17.900)	0	0	0
2021/11/08	2032	03/02/2022	9.67	Call	Bond Future	679.5000		0.6795	924.2300	0.9242	36.016	0	0	0
2021/11/08	2032	03/02/2022			Bond Future	10.1355		91.1714	9.9822	92.0583	(1.513)	0.0000	0.0000	109,476
2021/11/08	2032	03/02/2022	8.91	Call	Bond Future	78.7900		0.0788	120.6300	0.1206	53.103	0	0	198

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
2021/11/08	2032	03/02/2022	9.14	Call	Bond Future	159.3200	0.1593	236.8600	0.2369	48.669	0	0	97
2021/11/08	2032	03/02/2022	9.14	Put	Bond Future	6,135.2100	6.1352	5,325.8100	5.3258	(13.193)	0	0	0
2021/11/08	2032	03/02/2022	9.57	Call	Bond Future	516.9700	0.5170	719.2100	0.7192	39.120	0	0	1,050
2021/11/08	2032	03/02/2022	9.57	Put	Bond Future	3,847.5900	3.8476	3,162.8900	3.1629	(17.796)	0	0	0
2021/11/08	2032	03/02/2022	10.95	Call	Bond Future	4,984.4100	4.9844	5,721.3200	5.7213	14.784	0	0	0
2021/11/08	2032	03/02/2022	10.95	Put	Bond Future	467.4300	0.4674	317.4000	0.3174	(32.097)	0	0	400
2021/11/08	2032	03/02/2022	10.90	Call	Bond Future	4,758.8400	4.7588	5,484.3000	5.4843	15.244	0	0	0
2021/11/08	2032	03/02/2022	10.90	Put	Bond Future	510.0600	0.5101	348.5800	0.3486	(31.659)	0	0	900
2021/11/08	2032	03/02/2022	10.44	Call	Bond Future	2,855.1600	2.8552	3,437.6400	3.4376	20.401	0	0	0
2021/11/08	2032	03/02/2022	10.44	Put	Bond Future	1,129.1500	1.1292	824.6900	0.8247	(26.964)	0	0	0
2021/11/08	2032	03/02/2022	10.45	Call	Bond Future	2,892.5800	2.8926	3,478.8400	3.4788	20.268	0	0	0
2021/11/08	2032	03/02/2022	10.35	Call	Bond Future	2,528.2500	2.5282	3,075.4700	3.0755	21.644	0	0	0
2021/11/08	2032	03/02/2022	9.90	Call	Bond Future	1,165.5700	1.1656	1,514.7000	1.5147	29.954	0	0	900
2021/11/08	2032	03/02/2022	10.14	Call	Bond Future	1,831.3000	1.8313	2,289.6100	2.2896	25.026	0	0	0
2021/11/08	2032	03/02/2022	10.14	Put	Bond Future	1,805.7400	1.8057	1,377.1100	1.3771	(23.737)	0	0	97
2021/11/08	2032	03/02/2022	9.62	Call	Bond Future	594.6200	0.5946	817.7700	0.8178	37.528	0	0	210
2021/11/08	2032	03/02/2022	9.62	Put	Bond Future	3,624.0900	3.6241	2,960.3000	2.9603	(18.316)	0	0	0
2021/11/08	2032	03/02/2022	9.67	Put	Bond Future	3,409.1400	3.4091	2,766.9300	2.7669	(18.838)	0	0	1,050
2021/11/08	2032	05/05/2022	11.18	Call	Bond Future	5,516.8000	5.5168	6,199.2000	6.1992	12.369	0	0	0
2021/11/08	2032	05/05/2022	11.18	Put	Bond Future	1,023.0400	1.0230	808.2700	0.8083	(20.993)	0	0	780
2021/11/08	2032	05/05/2022	11.02	Put	Bond Future	1,213.4600	1.2135	965.8600	0.9659	(20.404)	0	0	0
2021/11/08	2032	05/05/2022	11.03	Call	Bond Future	4,911.1500	4.9112	5,562.8800	5.5629	13.270	0	0	0
2021/11/08	2032	05/05/2022	11.03	Put	Bond Future	1,200.6400	1.2006	955.2000	0.9552	(20.442)	0	0	0
2021/11/08	2032	05/05/2022	10.29	Put	Bond Future	2,684.0600	2.6841	2,235.4200	2.2354	(16.715)	0	0	0
2021/11/08	2032	05/05/2022	10.98	Call	Bond Future	4,714.5700	4.7146	5,355.2100	5.3552	13.589	0	0	0
2021/11/08	2032	05/05/2022	10.98	Put	Bond Future	1,267.3600	1.2674	1,010.8300	1.0108	(20.241)	0	0	993
2021/11/08	2032	05/05/2022			Bond Future	10.3443	88.1046	10.1843	89.0018	(1.546)	0.0000	0.0000	20,384
2021/11/08	2032	05/05/2022	11.02	Call	Bond Future	4,871.4000	4.8714	5,520.9700	5.5210	13.334	0	0	0
2021/11/08	2032	05/05/2022	11.04	Call	Bond Future	4,950.9900	4.9510	5,604.8700	5.6049	13.207	0	0	0
2021/11/08	2032	05/05/2022	11.04	Put	Bond Future	1,187.9600	1.1880	944.6700	0.9447	(20.480)	0	0	0
2021/11/08	2032	05/05/2022	10.18	Call	Bond Future	2,077.0600	2.0771	2,490.5600	2.4906	19.908	0	0	780
2021/11/08	2032	05/05/2022	10.18	Put	Bond Future	2,998.5200	2.9985	2,514.8500	2.5149	(16.130)	0	0	0
2021/11/08	2032	05/05/2022	10.29	Call	Bond Future	2,381.1000	2.3811	2,829.6300	2.8296	18.837	0	0	993
2021/11/08	2032	05/05/2022	9.58	Call	Bond Future	793.6100	0.7936	1,014.3400	1.0143	27.813	0	0	780
2021/11/08	2032	05/05/2022	9.58	Put	Bond Future	5,193.2600	5.1933	4,516.8200	4.5168	(13.025)	0	0	0
2021/11/08	2032	04/08/2022	10.20	Put	Bond Future	4,050.0000	4.0500	3,519.4000	3.5194	(13.101)	0	0	0
2021/11/08	2032	04/08/2022	10.21	Put	Bond Future	4,018.1600	4.0182	3,490.2700	3.4903	(13.138)	0	0	0
2021/11/08	2032	04/08/2022	10.22	Call	Bond Future	2,101.9000	2.1019	2,484.9200	2.4849	18.223	0	0	0
2021/11/08	2032	04/08/2022	8.97	Call	Bond Future	343.1600	0.3432	444.2700	0.4443	29.464	0	0	800
2021/11/08	2032	04/08/2022	8.97	Put	Bond Future	9,552.5400	9.5525	8,745.4700	8.7455	(8.449)	0	0	0
2021/11/08	2032	04/08/2022	9.72	Call	Bond Future	1,090.6300	1.0906	1,339.3900	1.3394	22.809	0	0	800
2021/11/08	2032	04/08/2022	9.72	Put	Bond Future	5,813.0300	5.8130	5,153.6100	5.1536	(11.344)	0	0	0
2021/11/08	2032	04/08/2022			Bond Future	10.5641	89.1190	10.3971	90.0272	(1.581)	0.0000	0.0000	0
2021/11/08	2032	04/08/2022	11.60	Call	Bond Future	6,576.7600	6.5768	7,270.3300	7.2703	10.546	0	0	0
2021/11/08	2032	04/08/2022	11.60	Put	Bond Future	1,218.2300	1.2182	1,003.6200	1.0036	(17.617)	0	0	800
2021/11/08	2032	04/08/2022	11.89	Call	Bond Future	7,734.1800	7.7342	8,468.3900	8.4684	9.493	0	0	0
2021/11/08	2032	04/08/2022	11.89	Put	Bond Future	956.0400	0.9560	782.0700	0.7821	(18.197)	0	0	0
2021/11/08	2032	04/08/2022	10.20	Call	Bond Future	2,053.8700	2.0539	2,431.4500	2.4315	18.384	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
2021/11/08	2032	04/08/2022	10.21	Call	Bond Future	2,077.6600	2.0777	2,457.9500	2.4579	18.304	0	0	0
2021/11/08	2032	04/08/2022	10.22	Put	Bond Future	3,986.8100	3.9868	3,461.6500	3.4617	(13.172)	0	0	0
2021/11/08	2032	03/11/2022			Bond Future	10.7834	86.1325	10.6090	87.0516	(1.617)	0.0000	0.0000	0
2021/11/08	2032	03/11/2022	10.66	Call	Bond Future	3,157.4800	3.1575	3,613.0700	3.6131	14.429	0	0	0
2021/11/08	2032	03/11/2022	10.66	Put	Bond Future	3,806.2800	3.8063	3,342.8300	3.3428	(12.176)	0	0	0
2021/11/08	2033	04/11/2021			Bond Future	106.9064	106.9064	106.9064	106.9064	0.000	0.0000	0.0000	0
2021/11/08	2033	03/02/2022			Bond Future	107.8219	107.8219	108.3664	108.3664	0.505	0.0000	0.0000	7,393
2021/11/08	2033	05/05/2022			Bond Future	107.8464	107.8464	108.3971	108.3971	0.511	0.0000	0.0000	2,121
2021/11/08	2033	04/08/2022			Bond Future	109.1749	109.1749	109.7322	109.7322	0.510	0.0000	0.0000	0
2021/11/08	2033	03/11/2022			Bond Future	109.2545	109.2545	109.8185	109.8185	0.516	0.0000	0.0000	0
2021/11/08	2037	04/11/2021			Bond Future	10.7750	85.4634	10.7750	85.4634	0.000	0.0000	0.0000	0
2021/11/08	2037	03/02/2022	11.45	Call	Bond Future	5,023.6500	5.0237	5,756.6900	5.7567	14.592	0	0	0
2021/11/08	2037	03/02/2022	11.46	Call	Bond Future	5,072.0900	5.0721	5,807.7500	5.8077	14.504	0	0	0
2021/11/08	2037	03/02/2022	11.47	Put	Bond Future	649.4600	0.6495	462.3800	0.4624	(28.805)	0	0	0
2021/11/08	2037	03/02/2022			Bond Future	10.7472	83.6325	10.6048	84.5578	(1.325)	0.0000	0.0000	112,842
2021/11/08	2037	03/02/2022	11.45	Put	Bond Future	671.2200	0.6712	478.9500	0.4790	(28.645)	0	0	0
2021/11/08	2037	03/02/2022	11.46	Put	Bond Future	660.2000	0.6602	470.5500	0.4705	(28.726)	0	0	0
2021/11/08	2037	03/02/2022	11.47	Call	Bond Future	5,120.7400	5.1207	5,858.9700	5.8590	14.416	0	0	0
2021/11/08	2037	05/05/2022	11.82	Call	Bond Future	6,314.5800	6.3146	7,035.4800	7.0355	11.416	0	0	0
2021/11/08	2037	05/05/2022	11.83	Call	Bond Future	6,360.1000	6.3601	7,082.9100	7.0829	11.365	0	0	0
2021/11/08	2037	05/05/2022	11.84	Put	Bond Future	1,051.8100	1.0518	840.5300	0.8405	(20.087)	0	0	0
2021/11/08	2037	05/05/2022			Bond Future	10.9426	84.6235	10.7946	85.5595	(1.352)	0.0000	0.0000	11,855
2021/11/08	2037	05/05/2022	11.82	Put	Bond Future	1,074.1200	1.0741	859.0400	0.8590	(20.024)	0	0	0
2021/11/08	2037	05/05/2022	11.83	Put	Bond Future	1,062.8200	1.0628	849.6500	0.8497	(20.057)	0	0	0
2021/11/08	2037	05/05/2022	11.84	Call	Bond Future	6,405.8500	6.4059	7,130.5500	7.1305	11.313	0	0	0
2021/11/08	2037	04/08/2022	10.91	Put	Bond Future	4,105.7100	4.1057	3,586.4600	3.5865	(12.647)	0	0	0
2021/11/08	2037	04/08/2022	10.89	Call	Bond Future	2,555.2500	2.5553	2,977.6200	2.9776	16.529	0	0	0
2021/11/08	2037	04/08/2022	10.89	Put	Bond Future	4,173.7800	4.1738	3,648.8100	3.6488	(12.578)	0	0	0
2021/11/08	2037	04/08/2022	10.90	Call	Bond Future	2,583.6600	2.5837	3,008.8900	3.0089	16.458	0	0	0
2021/11/08	2037	04/08/2022			Bond Future	11.1518	81.3422	10.9976	82.2895	(1.382)	0.0000	0.0000	0
2021/11/08	2037	04/08/2022	10.91	Call	Bond Future	2,612.5000	2.6125	3,040.5900	3.0406	16.386	0	0	0
2021/11/08	2037	04/08/2022	11.42	Call	Bond Future	4,252.2500	4.2523	4,818.6100	4.8186	13.319	0	0	0
2021/11/08	2037	04/08/2022	11.42	Put	Bond Future	2,642.3000	2.6423	2,261.3200	2.2613	(14.418)	0	0	50
2021/11/08	2037	04/08/2022	10.10	Call	Bond Future	925.4900	0.9255	1,133.6900	1.1337	22.496	0	0	50
2021/11/08	2037	04/08/2022	10.10	Put	Bond Future	7,726.1800	7.7262	6,987.0400	6.9870	(9.567)	0	0	0
2021/11/08	2037	04/08/2022	10.90	Put	Bond Future	4,139.4900	4.1395	3,617.3800	3.6174	(12.613)	0	0	50
2021/11/08	2037	03/11/2022	11.31	Call	Bond Future	3,837.1300	3.8371	4,332.8700	4.3329	12.920	0	0	0
2021/11/08	2037	03/11/2022	11.31	Put	Bond Future	4,060.8000	4.0608	3,597.7400	3.5977	(11.403)	0	0	0
2021/11/08	2037	03/11/2022	11.32	Call	Bond Future	3,867.3100	3.8673	4,365.3500	4.3654	12.878	0	0	0
2021/11/08	2037	03/11/2022	11.30	Put	Bond Future	4,090.3500	4.0904	3,624.9900	3.6250	(11.377)	0	0	0
2021/11/08	2037	03/11/2022			Bond Future	11.3476	82.4048	11.1874	83.3636	(1.412)	0.0000	0.0000	0
2021/11/08	2037	03/11/2022	11.32	Put	Bond Future	4,031.4400	4.0314	3,570.6800	3.5707	(11.429)	0	0	0
2021/11/08	2037	03/11/2022	11.30	Call	Bond Future	3,807.0700	3.8071	4,300.5100	4.3005	12.961	0	0	0
2021/11/08	2038	04/11/2021			Bond Future	120.5489	120.5489	120.5489	120.5489	0.000	0.0000	0.0000	0
2021/11/08	2038	03/02/2022			Bond Future	120.3939	120.3939	121.0386	121.0386	0.535	0.0000	0.0000	5,625

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
2021/11/08	2038	05/05/2022			Bond Future	121.8488		122.5010		0.535	0.0000	0.0000	677
2021/11/08	2038	04/08/2022			Bond Future	121.5373		122.1970		0.543	0.0000	0.0000	0
2021/11/08	2038	03/11/2022			Bond Future	123.0774		123.7454		0.543	0.0000	0.0000	0
2021/11/08	2040	04/11/2021			Bond Future	10.8900	87.5977	10.8900	87.5977	0.000	0.0000	0.0000	0
2021/11/08	2040	03/02/2022	11.57	Put	Bond Future	737.1800	0.7372	546.3700	0.5464	(25.884)	0	0	0
2021/11/08	2040	03/02/2022	11.58	Put	Bond Future	725.8000	0.7258	537.4400	0.5374	(25.952)	0	0	0
2021/11/08	2040	03/02/2022	11.59	Call	Bond Future	5,532.2200	5.5322	6,231.4400	6.2314	12.639	0	0	0
2021/11/08	2040	03/02/2022			Bond Future	10.8618	85.6125	10.7351	86.4977	(1.167)	0.0000	0.0000	76,938
2021/11/08	2040	03/02/2022	11.57	Call	Bond Future	5,428.3000	5.4283	6,122.6600	6.1227	12.791	0	0	0
2021/11/08	2040	03/02/2022	11.58	Call	Bond Future	5,480.2100	5.4802	6,177.0200	6.1770	12.715	0	0	0
2021/11/08	2040	03/02/2022	11.59	Put	Bond Future	714.6000	0.7146	528.6500	0.5287	(26.022)	0	0	0
2021/11/08	2040	05/05/2022	11.91	Put	Bond Future	1,200.3100	1.2003	985.3200	0.9853	(17.911)	0	0	0
2021/11/08	2040	05/05/2022	11.92	Call	Bond Future	6,736.8300	6.7368	7,419.0700	7.4191	10.127	0	0	0
2021/11/08	2040	05/05/2022	11.92	Put	Bond Future	1,188.0900	1.1881	974.9600	0.9750	(17.939)	0	0	0
2021/11/08	2040	05/05/2022	13.04	Call	Bond Future	12,282.3600	12.2824	13,096.1600	13.0962	6.626	0	0	0
2021/11/08	2040	05/05/2022	13.04	Put	Bond Future	400.3400	0.4003	318.7700	0.3188	(20.375)	0	0	1,200
2021/11/08	2040	05/05/2022	10.57	Call	Bond Future	1,566.0800	1.5661	1,867.9900	1.8680	19.278	0	0	1,200
2021/11/08	2040	05/05/2022	10.57	Put	Bond Future	4,910.8300	4.9108	4,317.3700	4.3174	(12.085)	0	0	0
2021/11/08	2040	05/05/2022			Bond Future	11.0513	86.6270	10.9196	87.5224	(1.192)	0.0000	0.0000	8,498
2021/11/08	2040	05/05/2022	11.91	Call	Bond Future	6,688.5200	6.6885	7,368.9000	7.3689	10.172	0	0	0
2021/11/08	2040	05/05/2022	9.82	Call	Bond Future	395.6700	0.3957	500.7100	0.5007	26.547	0	0	1,200
2021/11/08	2040	05/05/2022	9.82	Put	Bond Future	9,379.3400	9.3793	8,589.0100	8.5890	(8.426)	0	0	0
2021/11/08	2040	05/05/2022	11.90	Call	Bond Future	6,640.4500	6.6404	7,318.9500	7.3189	10.218	0	0	0
2021/11/08	2040	05/05/2022	11.90	Put	Bond Future	1,212.8500	1.2128	995.9800	0.9960	(17.881)	0	0	0
2021/11/08	2040	04/08/2022	11.05	Call	Bond Future	2,927.6700	2.9277	3,343.9800	3.3440	14.220	0	0	0
2021/11/08	2040	04/08/2022	11.05	Put	Bond Future	4,279.2400	4.2792	3,789.4400	3.7894	(11.446)	0	0	0
2021/11/08	2040	04/08/2022	12.24	Put	Bond Future	1,511.8600	1.5119	1,288.2000	1.2882	(14.794)	0	0	460
2021/11/08	2040	04/08/2022	9.70	Put	Bond Future	11,678.0400	11.6780	10,874.4600	10.8745	(6.881)	0	0	0
2021/11/08	2040	04/08/2022			Bond Future	11.2538	83.1183	11.1166	84.0244	(1.219)	0.0000	0.0000	0
2021/11/08	2040	04/08/2022	11.04	Call	Bond Future	2,896.7700	2.8968	3,310.3600	3.3104	14.278	0	0	0
2021/11/08	2040	04/08/2022	11.04	Put	Bond Future	4,315.5300	4.3155	3,823.0100	3.8230	(11.413)	0	0	0
2021/11/08	2040	04/08/2022	12.24	Call	Bond Future	7,591.7500	7.5917	8,274.2000	8.2742	8.989	0	0	0
2021/11/08	2040	04/08/2022	9.70	Call	Bond Future	443.2900	0.4433	545.8200	0.5458	23.129	0	0	460
2021/11/08	2040	04/08/2022	10.70	Call	Bond Future	1,935.2700	1.9353	2,254.8700	2.2549	16.514	0	0	460
2021/11/08	2040	04/08/2022	10.70	Put	Bond Future	5,689.4300	5.6894	5,102.9200	5.1029	(10.309)	0	0	0
2021/11/08	2040	04/08/2022	11.03	Call	Bond Future	2,865.7500	2.8657	3,276.6100	3.2766	14.337	0	0	0
2021/11/08	2040	04/08/2022	11.03	Put	Bond Future	4,351.7900	4.3518	3,856.5400	3.8565	(11.380)	0	0	0
2021/11/08	2040	03/11/2022	11.39	Call	Bond Future	3,989.8600	3.9899	4,457.9200	4.4579	11.731	0	0	0
2021/11/08	2040	03/11/2022	11.40	Call	Bond Future	4,022.2800	4.0223	4,492.5900	4.4926	11.693	0	0	0
2021/11/08	2040	03/11/2022	11.41	Put	Bond Future	4,265.4900	4.2655	3,820.9000	3.8209	(10.423)	0	0	0
2021/11/08	2040	03/11/2022			Bond Future	11.4430	84.2045	11.3004	85.1217	(1.246)	0.0000	0.0000	0
2021/11/08	2040	03/11/2022	11.39	Put	Bond Future	4,328.7400	4.3287	3,879.6500	3.8796	(10.375)	0	0	0
2021/11/08	2040	03/11/2022	11.40	Put	Bond Future	4,297.0200	4.2970	3,850.1800	3.8502	(10.399)	0	0	0
2021/11/08	2040	03/11/2022	11.41	Call	Bond Future	4,054.8200	4.0548	4,527.3800	4.5274	11.654	0	0	0
2021/11/08	2044	04/11/2021			Bond Future	10.9000	84.5125	10.9000	84.5125	0.000	0.0000	0.0000	0
2021/11/08	2044	03/02/2022	11.59	Call	Bond Future	5,586.4900	5.5865	6,208.7700	6.2088	11.139	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
2021/11/08	2044	03/02/2022	11.59	Put	Bond Future	717.3100	0.7173	546.7300	0.5467	(23.781)	0	0	0
2021/11/08	2044	03/02/2022	11.60	Call	Bond Future	5,639.3200	5.6393	6,263.7700	6.2638	11.073	0	0	0
2021/11/08	2044	03/02/2022	11.60	Put	Bond Future	706.2400	0.7062	537.8300	0.5378	(23.846)	0	0	0
2021/11/08	2044	03/02/2022			Bond Future	10.8667	82.6134	10.7556	83.4063	(1.022)	0.0000	0.0000	54,047
2021/11/08	2044	03/02/2022	11.61	Call	Bond Future	5,692.2400	5.6922	6,318.8400	6.3188	11.008	0	0	0
2021/11/08	2044	03/02/2022	11.61	Put	Bond Future	695.3500	0.6953	529.0900	0.5291	(23.910)	0	0	0
2021/11/08	2044	05/05/2022	11.91	Call	Bond Future	6,800.8300	6.8008	7,409.6900	7.4097	8.953	0	0	0
2021/11/08	2044	05/05/2022	11.91	Put	Bond Future	1,186.3200	1.1863	993.2700	0.9933	(16.273)	0	0	0
2021/11/08	2044	05/05/2022	11.92	Call	Bond Future	6,849.7400	6.8497	7,460.2600	7.4603	8.913	0	0	0
2021/11/08	2044	05/05/2022	11.92	Put	Bond Future	1,174.1500	1.1742	982.7600	0.9828	(16.300)	0	0	0
2021/11/08	2044	05/05/2022			Bond Future	11.0454	83.5924	10.9300	84.3943	(1.044)	0.0000	0.0000	5,735
2021/11/08	2044	05/05/2022	11.93	Call	Bond Future	6,898.6900	6.8987	7,510.8600	7.5109	8.874	0	0	0
2021/11/08	2044	05/05/2022	11.93	Put	Bond Future	1,162.1100	1.1621	972.3700	0.9724	(16.327)	0	0	0
2021/11/08	2044	04/08/2022	11.08	Call	Bond Future	3,086.8400	3.0868	3,467.4200	3.4674	12.329	0	0	0
2021/11/08	2044	04/08/2022	11.08	Put	Bond Future	4,143.8200	4.1438	3,712.8000	3.7128	(10.402)	0	0	0
2021/11/08	2044	04/08/2022	11.09	Call	Bond Future	3,119.4800	3.1195	3,502.5300	3.5025	12.279	0	0	0
2021/11/08	2044	04/08/2022	11.09	Put	Bond Future	4,108.0400	4.1080	3,679.4900	3.6795	(10.432)	0	0	0
2021/11/08	2044	04/08/2022			Bond Future	11.2361	80.1739	11.1159	80.9855	(1.069)	0.0000	0.0000	0
2021/11/08	2044	04/08/2022	11.10	Call	Bond Future	3,152.2800	3.1523	3,537.8000	3.5378	12.230	0	0	0
2021/11/08	2044	04/08/2022	11.10	Put	Bond Future	4,072.5200	4.0725	3,646.4400	3.6464	(10.462)	0	0	0
2021/11/08	2044	03/11/2022	11.40	Put	Bond Future	4,288.2500	4.2882	3,891.1700	3.8912	(9.260)	0	0	0
2021/11/08	2044	03/11/2022	11.41	Call	Bond Future	4,231.9700	4.2320	4,658.3900	4.6584	10.076	0	0	0
2021/11/08	2044	03/11/2022	11.41	Put	Bond Future	4,255.9900	4.2560	3,860.9200	3.8609	(9.283)	0	0	0
2021/11/08	2044	03/11/2022			Bond Future	11.4137	81.2216	11.2889	82.0431	(1.093)	0.0000	0.0000	0
2021/11/08	2044	03/11/2022	11.39	Call	Bond Future	4,165.5800	4.1656	4,587.9800	4.5880	10.140	0	0	0
2021/11/08	2044	03/11/2022	11.39	Put	Bond Future	4,320.3900	4.3204	3,921.3000	3.9213	(9.237)	0	0	0
2021/11/08	2044	03/11/2022	11.40	Call	Bond Future	4,198.8800	4.1989	4,623.2900	4.6233	10.108	0	0	0
2021/11/08	2046	04/11/2021			Bond Future	107.7075	107.7075	107.7075	107.7075	0.000	0.0000	0.0000	0
2021/11/08	2046	03/02/2022			Bond Future	108.9507	108.9507	109.4216	109.4216	0.432	0.0000	0.0000	15,506
2021/11/08	2046	05/05/2022			Bond Future	108.3863	108.3863	108.8625	108.8625	0.439	0.0000	0.0000	171
2021/11/08	2046	04/08/2022			Bond Future	109.7215	109.7215	110.2034	110.2034	0.439	0.0000	0.0000	0
2021/11/08	2046	03/11/2022			Bond Future	109.1906	109.1906	109.6780	109.6780	0.446	0.0000	0.0000	0
2021/11/08	2050	04/11/2021			Bond Future	110.8389	110.8389	110.8389	110.8389	0.000	0.0000	0.0000	0
2021/11/08	2050	03/02/2022			Bond Future	110.3418	110.3418	110.3564	110.3564	0.013	0.0000	0.0000	8,281
2021/11/08	2050	05/05/2022			Bond Future	111.6752	111.6752	111.6896	111.6896	0.013	0.0000	0.0000	379
2021/11/08	2050	04/08/2022			Bond Future	111.0382	111.0382	111.0523	111.0523	0.013	0.0000	0.0000	0
2021/11/08	2050	03/11/2022			Bond Future	112.4452	112.4452	112.4593	112.4593	0.013	0.0000	0.0000	0
2021/11/08	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/11/08	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/11/08	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/11/08	AL37	03/02/2022			Index Future	800.2380	800.2380	803.0760	803.0760	0.355	0.0000	0.0000	0
2021/11/08	AL37	05/05/2022			Index Future	809.7110	809.7110	812.5750	812.5750	0.354	0.0000	0.0000	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing	% Movement in MTM	Today's High	Today's Low	Open Interest
2021/11/08	AL37	04/08/2022			Index Future	819.3860	819.3860	822.2830	822.2830	0.354	0.0000	0.0000	0
2021/11/08	AL37	03/11/2022			Index Future	829.6780	829.6780	832.6070	832.6070	0.353	0.0000	0.0000	0
2021/11/08	AL7T	03/02/2022			Index Future	917.7290	917.7290	925.1460	925.1460	0.808	0.0000	0.0000	0
2021/11/08	AL7T	05/05/2022			Index Future	928.5920	928.5920	936.0880	936.0880	0.807	0.0000	0.0000	0
2021/11/08	AL7T	04/08/2022			Index Future	939.6890	939.6890	947.2720	947.2720	0.807	0.0000	0.0000	0
2021/11/08	AL7T	03/11/2022			Index Future	951.4920	951.4920	959.1660	959.1660	0.807	0.0000	0.0000	0
2021/11/08	ALBI	03/02/2022			Index Future	815.3810	815.3810	821.6520	821.6520	0.769	0.0000	0.0000	193
2021/11/08	ALBI	05/05/2022			Index Future	825.0330	825.0330	831.3710	831.3710	0.768	0.0000	0.0000	29
2021/11/08	ALBI	04/08/2022			Index Future	834.8920	834.8920	841.3030	841.3030	0.768	0.0000	0.0000	0
2021/11/08	ALBI	03/11/2022			Index Future	845.3790	845.3790	851.8660	851.8660	0.767	0.0000	0.0000	0
2021/11/08	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/11/08	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/11/08	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/11/08	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/11/08	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/11/08	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/11/08	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/11/08	C040	06/10/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/11/08	C040	31/01/2040			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/11/08	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/11/08	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/11/08	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/11/08	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/11/08	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/11/08	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/11/08	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2021/11/08	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/11/08	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing	% Movement in MTM	Today's High	Today's Low	Open Interest
2021/11/08	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/11/08	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/11/08	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/11/08	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/11/08	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/11/08	C303	28/02/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/11/08	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/11/08	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/11/08	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/11/08	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/11/08	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/11/08	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/11/08	ES33	04/11/2021			Bond Future	11.4850	75.6601	11.4850	75.6601	0.000	0.0000	0.0000	0
2021/11/08	ES33	03/02/2022			Bond Future	11.5002	77.7358	11.3620	78.4540	(1.201)	0.0000	0.0000	263
2021/11/08	ES33	05/05/2022			Bond Future	11.7403	74.8976	11.5963	75.6243	(1.226)	0.0000	0.0000	87
2021/11/08	ES33	04/08/2022			Bond Future	11.9932	75.7726	11.8429	76.5082	(1.253)	0.0000	0.0000	0
2021/11/08	ES33	03/11/2022			Bond Future	12.2476	73.0040	12.0908	73.7487	(1.280)	0.0000	0.0000	0
2021/11/08	ES42	04/11/2021			Bond Future	11.9600	74.0981	11.9600	74.0981	0.000	0.0000	0.0000	0
2021/11/08	ES42	03/02/2022			Bond Future	11.9633	76.2619	11.8463	76.9580	(0.978)	0.0000	0.0000	3,579
2021/11/08	ES42	05/05/2022			Bond Future	12.1894	72.9249	12.0672	73.6292	(1.002)	0.0000	0.0000	1,190
2021/11/08	ES42	04/08/2022			Bond Future	12.4209	73.7751	12.2933	74.4880	(1.027)	0.0000	0.0000	0
2021/11/08	ES42	03/11/2022			Bond Future	12.6545	70.5017	12.5213	71.2234	(1.053)	0.0000	0.0000	0
2021/11/08	GOVI	03/02/2022	792.76	Call	GOVI	119,600.0000	11.9600	180,610.0000	18.0610	51.012	0	0	0
2021/11/08	GOVI	03/02/2022	792.76	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/11/08	GOVI	03/02/2022			GOVI	804.7200	804.7200	810.8210	810.8210	0.758	0.0000	0.0000	986
2021/11/08	GOVI	03/02/2022	792.74	Call	GOVI	119,800.0000	11.9800	180,810.0000	18.0810	50.927	0	0	0
2021/11/08	GOVI	03/02/2022	792.74	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/11/08	GOVI	03/02/2022	792.75	Call	GOVI	119,700.0000	11.9700	180,710.0000	18.0710	50.969	0	0	0
2021/11/08	GOVI	03/02/2022	792.75	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/11/08	GOVI	05/05/2022	788.25	Call	GOVI	259,960.0000	25.9960	321,610.0000	32.1610	23.715	0	0	0
2021/11/08	GOVI	05/05/2022	788.25	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/11/08	GOVI	05/05/2022			GOVI	814.2460	814.2460	820.4110	820.4110	0.757	0.0000	0.0000	0
2021/11/08	GOVI	05/05/2022	788.23	Call	GOVI	260,160.0000	26.0160	321,810.0000	32.1810	23.697	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing	% Movement in MTM	Today's High	Today's Low	Open Interest
2021/11/08	GOVI	05/05/2022	788.23	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/11/08	GOVI	05/05/2022	788.24	Call	GOVI	260,060.0000	26.0060	321,710.0000	32.1710	23.706	0	0	0
2021/11/08	GOVI	05/05/2022	788.24	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/11/08	GOVI	04/08/2022	819.28	Call	GOVI	46,960.0000	4.6960	109,330.0000	10.9330	132.815	0	0	0
2021/11/08	GOVI	04/08/2022	819.28	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/11/08	GOVI	04/08/2022			GOVI	823.9760	823.9760	830.2130	830.2130	0.757	0.0000	0.0000	0
2021/11/08	GOVI	04/08/2022	819.26	Call	GOVI	47,160.0000	4.7160	109,530.0000	10.9530	132.252	0	0	0
2021/11/08	GOVI	04/08/2022	819.26	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/11/08	GOVI	04/08/2022	819.27	Call	GOVI	47,060.0000	4.7060	109,430.0000	10.9430	132.533	0	0	0
2021/11/08	GOVI	04/08/2022	819.27	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/11/08	GOVI	03/11/2022	820.41	Call	GOVI	139,150.0000	13.9150	202,270.0000	20.2270	45.361	0	0	0
2021/11/08	GOVI	03/11/2022	820.41	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/11/08	GOVI	03/11/2022	820.42	Call	GOVI	139,050.0000	13.9050	202,170.0000	20.2170	45.394	0	0	0
2021/11/08	GOVI	03/11/2022	820.42	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/11/08	GOVI	03/11/2022			GOVI	834.3250	834.3250	840.6370	840.6370	0.757	0.0000	0.0000	0
2021/11/08	GOVI	03/11/2022	820.43	Call	GOVI	138,950.0000	13.8950	202,070.0000	20.2070	45.426	0	0	0
2021/11/08	GOVI	03/11/2022	820.43	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/11/08	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2021/11/08	IGOV	03/02/2022			Index Future	297.8630	297.8630	298.5270	298.5270	0.223	0.0000	0.0000	480
2021/11/08	IGOV	05/05/2022			Index Future	301.4610	301.4610	302.1310	302.1310	0.222	0.0000	0.0000	16
2021/11/08	IGOV	04/08/2022			Index Future	305.1350	305.1350	305.8130	305.8130	0.222	0.0000	0.0000	0
2021/11/08	IGOV	03/11/2022			Index Future	309.0390	309.0390	309.7230	309.7230	0.221	0.0000	0.0000	0
2021/11/08	IS05	21/12/2021			Interest Rate Swap	90.7000	90.7000	90.7000	90.7000	0.000	0.0000	0.0000	51
2021/11/08	IS05	15/03/2022			Interest Rate Swap	90.1300	90.1300	90.1300	90.1300	0.000	0.0000	0.0000	0
2021/11/08	IS05	21/06/2022			Interest Rate Swap	90.2900	90.2900	90.2900	90.2900	0.000	0.0000	0.0000	0
2021/11/08	IS05	20/09/2022			Interest Rate Swap	93.5000	93.5000	93.5000	93.5000	0.000	0.0000	0.0000	0
2021/11/08	IS05	20/12/2022			Interest Rate Swap	94.0600	94.0600	94.0600	94.0600	0.000	0.0000	0.0000	0
2021/11/08	IS05	22/03/2023			Interest Rate Swap	86.5400	86.5400	86.5400	86.5400	0.000	0.0000	0.0000	0
2021/11/08	IS05	20/06/2023			Interest Rate Swap	92.1700	92.1700	92.1700	92.1700	0.000	0.0000	0.0000	0
2021/11/08	IS05	19/09/2023			Interest Rate Swap	94.8800	94.8800	94.8800	94.8800	0.000	0.0000	0.0000	0
2021/11/08	IS10	17/12/2025			Interest Rate Swap	80.2800	80.2800	80.2800	80.2800	0.000	0.0000	0.0000	0
2021/11/08	IS10	16/03/2026			Interest Rate Swap	76.8200	76.8200	76.8200	76.8200	0.000	0.0000	0.0000	0
2021/11/08	IS10	15/06/2026			Interest Rate Swap	75.2400	75.2400	75.2400	75.2400	0.000	0.0000	0.0000	0
2021/11/08	IS10	21/09/2026			Interest Rate Swap	77.2700	77.2700	77.2700	77.2700	0.000	0.0000	0.0000	0
2021/11/08	IS10	21/12/2026			Interest Rate Swap	81.3000	81.3000	81.3000	81.3000	0.000	0.0000	0.0000	0
2021/11/08	IS10	15/03/2027			Interest Rate Swap	79.8000	79.8000	79.8000	79.8000	0.000	0.0000	0.0000	0
2021/11/08	IS10	21/06/2027			Interest Rate Swap	81.8600	81.8600	81.8600	81.8600	0.000	0.0000	0.0000	0
2021/11/08	IS10	20/09/2027			Interest Rate Swap	87.6100	87.6100	87.6100	87.6100	0.000	0.0000	0.0000	0
2021/11/08	IS10	20/12/2027			Interest Rate Swap	87.9400	87.9400	87.9400	87.9400	0.000	0.0000	0.0000	0
2021/11/08	IS10	22/03/2028			Interest Rate Swap	80.8900	80.8900	80.8900	80.8900	0.000	0.0000	0.0000	0
2021/11/08	IS10	20/06/2028			Interest Rate Swap	88.6800	88.6800	88.6800	88.6800	0.000	0.0000	0.0000	0
2021/11/08	IS10	19/09/2028			Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0.000	0.0000	0.0000	0
2021/11/08	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing	% Movement in MTM	Today's High	Today's Low	Open Interest
2021/11/08	JBAF	17/11/2021			Jibar Tradeable Future	3.7050	96.2950	3.7000	96.3000	(0.135)	0.0000	0.0000	50,000
2021/11/08	JBAF	15/12/2021			Jibar Tradeable Future	3.9750	96.0250	3.9650	96.0350	(0.252)	0.0000	0.0000	0
2021/11/08	JBAF	19/01/2022			Jibar Tradeable Future	4.0600	95.9400	4.0400	95.9600	(0.493)	0.0000	0.0000	0
2021/11/08	JBAF	16/02/2022			Jibar Tradeable Future	4.3600	95.6400	4.3500	95.6500	(0.229)	0.0000	0.0000	0
2021/11/08	JBAF	16/03/2022			Jibar Tradeable Future	4.4250	95.5750	4.4150	95.5850	(0.226)	0.0000	0.0000	0
2021/11/08	JBAF	20/04/2022			Jibar Tradeable Future	4.7400	95.2600	4.7300	95.2700	(0.211)	0.0000	0.0000	0
2021/11/08	JBAF	15/06/2022			Jibar Tradeable Future	5.0900	94.9100	5.0800	94.9200	(0.196)	0.0000	0.0000	72
2021/11/08	JBAF	21/09/2022			Jibar Tradeable Future	5.5250	94.4750	5.4850	94.5150	(0.724)	0.0000	0.0000	0
2021/11/08	JBAF	21/12/2022			Jibar Tradeable Future	6.0300	93.9700	5.9900	94.0100	(0.663)	0.0000	0.0000	68
2021/11/08	JBAF	15/03/2023			Jibar Tradeable Future	6.3700	93.6300	6.3300	93.6700	(0.628)	0.0000	0.0000	0
2021/11/08	JBAF	21/06/2023			Jibar Tradeable Future	6.7550	93.2450	6.6950	93.3050	(0.888)	0.0000	0.0000	0
2021/11/08	JBAF	20/09/2023			Jibar Tradeable Future	7.0550	92.9450	6.9950	93.0050	(0.850)	0.0000	0.0000	0
2021/11/08	R023	04/11/2021			Bond Future	5.4450	104.3559	5.4450	104.3559	0.000	0.0000	0.0000	0
2021/11/08	R023	03/02/2022	5.08	Call	Bond Future	36.3000	0.0363	40.2700	0.0403	10.937	0	0	0
2021/11/08	R023	03/02/2022	5.08	Put	Bond Future	606.9900	0.6070	569.7500	0.5698	(6.135)	0	0	0
2021/11/08	R023	03/02/2022			Bond Future	5.6330	105.5813	5.5929	105.6225	(0.712)	0.0000	0.0000	13,436
2021/11/08	R023	03/02/2022	5.06	Call	Bond Future	33.0100	0.0330	36.6600	0.0367	11.057	0	0	0
2021/11/08	R023	03/02/2022	5.06	Put	Bond Future	624.4300	0.6244	586.8700	0.5869	(6.015)	0	0	0
2021/11/08	R023	03/02/2022	5.07	Call	Bond Future	34.5700	0.0346	38.3800	0.0384	11.021	0	0	0
2021/11/08	R023	03/02/2022	5.07	Put	Bond Future	615.6300	0.6156	578.2300	0.5782	(6.075)	0	0	0
2021/11/08	R023	05/05/2022	6.31	Call	Bond Future	514.0900	0.5141	539.1300	0.5391	4.871	0	0	0
2021/11/08	R023	05/05/2022	6.31	Put	Bond Future	189.9900	0.1900	173.6500	0.1736	(8.600)	0	0	0
2021/11/08	R023	05/05/2022			Bond Future	5.8978	102.9211	5.8454	102.9625	(0.890)	0.0000	0.0000	777
2021/11/08	R023	05/05/2022	6.29	Call	Bond Future	502.8300	0.5028	527.5900	0.5276	4.924	0	0	0
2021/11/08	R023	05/05/2022	6.29	Put	Bond Future	194.4200	0.1944	177.8000	0.1778	(8.549)	0	0	0
2021/11/08	R023	05/05/2022	6.30	Call	Bond Future	508.4500	0.5084	533.3500	0.5334	4.897	0	0	0
2021/11/08	R023	05/05/2022	6.30	Put	Bond Future	192.1900	0.1922	175.7100	0.1757	(8.575)	0	0	0
2021/11/08	R023	04/08/2022	6.05	Call	Bond Future	141.9500	0.1420	157.0900	0.1571	10.666	0	0	0
2021/11/08	R023	04/08/2022	6.05	Put	Bond Future	323.8500	0.3238	296.8000	0.2968	(8.353)	0	0	0
2021/11/08	R023	04/08/2022			Bond Future	6.3808	104.1288	6.3040	104.1710	(1.204)	0.0000	0.0000	0
2021/11/08	R023	04/08/2022	6.03	Call	Bond Future	133.1900	0.1332	147.9300	0.1479	11.067	0	0	0
2021/11/08	R023	04/08/2022	6.03	Put	Bond Future	326.1000	0.3261	298.6500	0.2986	(8.418)	0	0	0
2021/11/08	R023	04/08/2022	6.04	Call	Bond Future	137.5500	0.1376	152.4900	0.1525	10.862	0	0	0
2021/11/08	R023	04/08/2022	6.04	Put	Bond Future	324.9600	0.3250	297.7100	0.2977	(8.386)	0	0	0
2021/11/08	R023	03/11/2022	6.25	Call	Bond Future	71.9200	0.0719	81.7800	0.0818	13.710	0	0	0
2021/11/08	R023	03/11/2022	6.25	Put	Bond Future	442.4900	0.4425	410.2300	0.4102	(7.291)	0	0	0
2021/11/08	R023	03/11/2022	6.26	Call	Bond Future	72.6500	0.0726	82.5800	0.0826	13.668	0	0	0
2021/11/08	R023	03/11/2022	6.26	Put	Bond Future	440.1600	0.4402	407.9700	0.4080	(7.313)	0	0	0
2021/11/08	R023	03/11/2022			Bond Future	7.4621	101.5498	7.3238	101.5919	(1.852)	0.0000	0.0000	0
2021/11/08	R023	03/11/2022	6.27	Call	Bond Future	73.7000	0.0737	83.7200	0.0837	13.596	0	0	0
2021/11/08	R023	03/11/2022	6.27	Put	Bond Future	438.1400	0.4381	406.0400	0.4060	(7.326)	0	0	0
2021/11/08	R035	04/11/2021			Bond Future	10.5700	89.7256	10.5700	89.7256	0.000	0.0000	0.0000	0
2021/11/08	R035	03/02/2022	9.92	Call	Bond Future	537.8400	0.5378	701.6900	0.7017	30.464	0	0	200
2021/11/08	R035	03/02/2022	9.92	Put	Bond Future	4,657.9400	4.6579	4,001.4300	4.0014	(14.094)	0	0	0
2021/11/08	R035	03/02/2022	11.73	Call	Bond Future	7,480.3800	7.4804	8,209.0200	8.2090	9.741	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
2021/11/08	R035	03/02/2022	11.73	Put	Bond Future	312.8900	0.3129	221.1700	0.2212	(29.314)	0	0	280
2021/11/08	R035	03/02/2022	11.28	Call	Bond Future	5,198.6300	5.1986	5,849.5200	5.8495	12.520	0	0	0
2021/11/08	R035	03/02/2022	11.28	Put	Bond Future	643.4800	0.6435	474.0100	0.4740	(26.336)	0	0	200
2021/11/08	R035	03/02/2022	11.33	Put	Bond Future	594.0700	0.5941	435.4900	0.4355	(26.694)	0	0	500
2021/11/08	R035	03/02/2022	11.39	Call	Bond Future	5,744.6100	5.7446	6,418.6400	6.4186	11.733	0	0	0
2021/11/08	R035	03/02/2022	11.39	Put	Bond Future	539.7200	0.5397	393.3900	0.3934	(27.112)	0	0	683
2021/11/08	R035	03/02/2022	11.22	Call	Bond Future	4,906.5900	4.9066	5,543.4300	5.5434	12.979	0	0	0
2021/11/08	R035	03/02/2022	11.22	Put	Bond Future	708.9500	0.7089	525.4300	0.5254	(25.886)	0	0	0
2021/11/08	R035	03/02/2022	11.23	Call	Bond Future	4,954.9300	4.9549	5,594.1800	5.5942	12.901	0	0	0
2021/11/08	R035	03/02/2022	11.23	Put	Bond Future	697.5500	0.6975	516.4400	0.5164	(25.964)	0	0	0
2021/11/08	R035	03/02/2022	11.03	Call	Bond Future	4,015.0700	4.0151	4,600.6600	4.6007	14.585	0	0	0
2021/11/08	R035	03/02/2022	11.05	Put	Bond Future	933.7700	0.9338	704.8600	0.7049	(24.515)	0	0	1,600
2021/11/08	R035	03/02/2022	11.11	Call	Bond Future	4,384.3100	4.3843	4,992.6600	4.9927	13.876	0	0	0
2021/11/08	R035	03/02/2022	10.35	Call	Bond Future	1,482.1100	1.4821	1,814.0100	1.8140	22.394	0	0	1,600
2021/11/08	R035	03/02/2022	10.35	Put	Bond Future	2,725.4700	2.7255	2,237.0100	2.2370	(17.922)	0	0	0
2021/11/08	R035	03/02/2022	10.61	Call	Bond Future	2,316.9300	2.3169	2,754.2500	2.7543	18.875	0	0	0
2021/11/08	R035	03/02/2022	10.61	Put	Bond Future	1,882.5000	1.8825	1,499.4600	1.4995	(20.347)	0	0	200
2021/11/08	R035	03/02/2022	10.65	Call	Bond Future	2,460.2400	2.4602	2,913.2200	2.9132	18.412	0	0	0
2021/11/08	R035	03/02/2022	10.24	Put	Bond Future	3,153.2300	3.1532	2,619.5400	2.6195	(16.925)	0	0	0
2021/11/08	R035	03/02/2022	10.26	Call	Bond Future	1,237.3500	1.2373	1,532.2100	1.5322	23.830	0	0	200
2021/11/08	R035	03/02/2022	10.26	Put	Bond Future	3,072.1600	3.0722	2,546.6600	2.5467	(17.105)	0	0	0
2021/11/08	R035	03/02/2022	10.34	Call	Bond Future	1,453.6800	1.4537	1,781.4400	1.7814	22.547	0	0	0
2021/11/08	R035	03/02/2022	10.34	Put	Bond Future	2,762.4800	2.7625	2,269.8800	2.2699	(17.832)	0	0	500
2021/11/08	R035	03/02/2022			Bond Future	10.5420	92.2584	10.4149	93.0787	(1.206)	0.0000	0.0000	98,397
2021/11/08	R035	03/02/2022	9.70	Call	Bond Future	278.4700	0.2785	376.6300	0.3766	35.250	0	0	683
2021/11/08	R035	03/02/2022	9.70	Put	Bond Future	5,921.3400	5.9213	5,199.1400	5.1991	(12.197)	0	0	0
2021/11/08	R035	03/02/2022	10.10	Call	Bond Future	862.8900	0.8629	1,093.4000	1.0934	26.714	0	0	280
2021/11/08	R035	03/02/2022	10.10	Put	Bond Future	3,762.9900	3.7630	3,173.1400	3.1731	(15.675)	0	0	0
2021/11/08	R035	03/02/2022	11.88	Call	Bond Future	8,255.9800	8.2560	9,002.4400	9.0024	9.041	0	0	0
2021/11/08	R035	03/02/2022	11.88	Put	Bond Future	244.0900	0.2441	170.1900	0.1702	(30.276)	0	0	1,800
2021/11/08	R035	03/02/2022	11.33	Call	Bond Future	5,445.4700	5.4455	6,107.2500	6.1073	12.153	0	0	0
2021/11/08	R035	03/02/2022	11.24	Call	Bond Future	5,003.2400	5.0032	5,644.9000	5.6449	12.825	0	0	0
2021/11/08	R035	03/02/2022	11.24	Put	Bond Future	686.1900	0.6862	507.4900	0.5075	(26.042)	0	0	0
2021/11/08	R035	03/02/2022	11.03	Put	Bond Future	964.2400	0.9642	729.4700	0.7295	(24.348)	0	0	280
2021/11/08	R035	03/02/2022	11.05	Call	Bond Future	4,106.3800	4.1064	4,697.8300	4.6978	14.403	0	0	0
2021/11/08	R035	03/02/2022	11.11	Put	Bond Future	847.8800	0.8479	635.8700	0.6359	(25.005)	0	0	200
2021/11/08	R035	03/02/2022	10.65	Put	Bond Future	1,771.6900	1.7717	1,404.3100	1.4043	(20.736)	0	0	683
2021/11/08	R035	03/02/2022	10.24	Call	Bond Future	1,186.2400	1.1862	1,472.9100	1.4729	24.166	0	0	500
2021/11/08	R035	05/05/2022	11.64	Call	Bond Future	6,419.7800	6.4198	7,058.0400	7.0580	9.942	0	0	0
2021/11/08	R035	05/05/2022	11.64	Put	Bond Future	1,053.0000	1.0530	861.4700	0.8615	(18.189)	0	0	0
2021/11/08	R035	05/05/2022	11.63	Call	Bond Future	6,374.0600	6.3741	7,010.6000	7.0106	9.986	0	0	0
2021/11/08	R035	05/05/2022	11.63	Put	Bond Future	1,064.2100	1.0642	870.9600	0.8710	(18.159)	0	0	0
2021/11/08	R035	05/05/2022			Bond Future	10.7392	88.8729	10.6070	89.7027	(1.231)	0.0000	0.0000	8,926
2021/11/08	R035	05/05/2022	11.65	Call	Bond Future	6,465.3900	6.4654	7,105.3600	7.1054	9.898	0	0	0
2021/11/08	R035	05/05/2022	11.65	Put	Bond Future	1,041.7400	1.0417	851.9200	0.8519	(18.221)	0	0	0
2021/11/08	R035	04/08/2022	11.13	Put	Bond Future	2,849.7900	2.8498	2,486.5600	2.4866	(12.746)	0	0	100
2021/11/08	R035	04/08/2022	10.72	Call	Bond Future	2,643.1900	2.6432	3,020.5400	3.0205	14.276	0	0	0
2021/11/08	R035	04/08/2022	10.72	Put	Bond Future	4,043.1500	4.0431	3,580.6400	3.5806	(11.439)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing	% Movement in MTM	Today's High	Today's Low	Open Interest
2021/11/08	R035	04/08/2022	10.73	Call	Bond Future	2,672.0500	2.6720	3,051.9100	3.0519	14.216	0	0	0
2021/11/08	R035	04/08/2022	10.73	Put	Bond Future	4,010.0700	4.0101	3,550.0700	3.5501	(11.471)	0	0	0
2021/11/08	R035	04/08/2022	9.84	Call	Bond Future	835.8800	0.8359	1,004.4700	1.0045	20.169	0	0	100
2021/11/08	R035	04/08/2022	9.84	Put	Bond Future	7,939.5800	7.9396	7,268.3100	7.2683	(8.455)	0	0	0
2021/11/08	R035	04/08/2022	10.53	Put	Bond Future	4,711.2500	4.7113	4,200.4200	4.2004	(10.843)	0	0	0
2021/11/08	R035	04/08/2022	10.64	Call	Bond Future	2,416.5800	2.4166	2,773.6600	2.7737	14.776	0	0	0
2021/11/08	R035	04/08/2022	10.64	Put	Bond Future	4,314.2900	4.3143	3,831.5100	3.8315	(11.190)	0	0	100
2021/11/08	R035	04/08/2022	9.53	Call	Bond Future	511.7700	0.5118	625.9500	0.6259	22.311	0	0	400
2021/11/08	R035	04/08/2022	9.53	Put	Bond Future	9,749.7700	9.7498	9,024.0900	9.0241	(7.443)	0	0	0
2021/11/08	R035	04/08/2022			Bond Future	10.9485	89.8945	10.8108	90.7344	(1.258)	0.0000	0.0000	0
2021/11/08	R035	04/08/2022	11.13	Call	Bond Future	3,938.7700	3.9388	4,415.4000	4.4154	12.101	0	0	0
2021/11/08	R035	04/08/2022	12.18	Call	Bond Future	8,149.2300	8.1492	8,814.5600	8.8146	8.164	0	0	0
2021/11/08	R035	04/08/2022	12.18	Put	Bond Future	1,132.4500	1.1325	957.9200	0.9579	(15.412)	0	0	400
2021/11/08	R035	04/08/2022	10.74	Call	Bond Future	2,701.3800	2.7014	3,083.7600	3.0838	14.155	0	0	0
2021/11/08	R035	04/08/2022	10.74	Put	Bond Future	3,977.5300	3.9775	3,520.0500	3.5200	(11.502)	0	0	0
2021/11/08	R035	04/08/2022	10.53	Call	Bond Future	2,122.5300	2.1225	2,451.5600	2.4516	15.502	0	0	400
2021/11/08	R035	03/11/2022	11.15	Call	Bond Future	3,857.9900	3.8580	4,299.3400	4.2993	11.440	0	0	0
2021/11/08	R035	03/11/2022	11.15	Put	Bond Future	3,896.2000	3.8962	3,487.5400	3.4875	(10.489)	0	0	0
2021/11/08	R035	03/11/2022			Bond Future	11.1565	86.5876	11.0131	87.4376	(1.285)	0.0000	0.0000	0
2021/11/08	R035	03/11/2022	11.14	Call	Bond Future	3,827.6000	3.8276	4,266.9000	4.2669	11.477	0	0	0
2021/11/08	R035	03/11/2022	11.14	Put	Bond Future	3,924.7400	3.9247	3,514.0300	3.5140	(10.465)	0	0	0
2021/11/08	R035	03/11/2022	11.13	Call	Bond Future	3,797.3200	3.7973	4,234.5700	4.2346	11.515	0	0	0
2021/11/08	R035	03/11/2022	11.13	Put	Bond Future	3,953.4400	3.9534	3,540.6800	3.5407	(10.441)	0	0	0
2021/11/08	R186	04/11/2021			Bond Future	8.2050	113.4582	8.2050	113.4582	0.000	0.0000	0.0000	0
2021/11/08	R186	03/02/2022	7.30	Call	Bond Future	166.9000	0.1669	201.9600	0.2020	21.007	0	0	0
2021/11/08	R186	03/02/2022	7.30	Put	Bond Future	4,288.7100	4.2887	3,935.5200	3.9355	(8.235)	0	0	0
2021/11/08	R186	03/02/2022			Bond Future	8.2690	110.1827	8.1758	110.5709	(1.127)	0.0000	0.0000	57,108
2021/11/08	R186	03/02/2022	7.28	Call	Bond Future	159.5100	0.1595	193.0800	0.1931	21.046	0	0	0
2021/11/08	R186	03/02/2022	7.28	Put	Bond Future	4,368.4300	4.3684	4,013.7500	4.0138	(8.119)	0	0	0
2021/11/08	R186	03/02/2022	7.29	Call	Bond Future	163.1700	0.1632	197.4800	0.1975	21.027	0	0	0
2021/11/08	R186	03/02/2022	7.29	Put	Bond Future	4,328.5300	4.3285	3,974.5900	3.9746	(8.177)	0	0	0
2021/11/08	R186	05/05/2022	9.18	Call	Bond Future	3,421.6800	3.4217	3,697.2300	3.6972	8.053	0	0	0
2021/11/08	R186	05/05/2022	9.18	Put	Bond Future	828.5200	0.8285	711.5900	0.7116	(14.113)	0	0	454
2021/11/08	R186	05/05/2022	8.32	Call	Bond Future	1,397.5100	1.3975	1,562.6400	1.5626	11.816	0	0	0
2021/11/08	R186	05/05/2022	8.32	Put	Bond Future	2,145.0700	2.1451	1,917.7200	1.9177	(10.599)	0	0	0
2021/11/08	R186	05/05/2022	8.14	Call	Bond Future	1,080.9700	1.0810	1,220.7700	1.2208	12.933	0	0	454
2021/11/08	R186	05/05/2022	8.14	Put	Bond Future	2,544.5300	2.5445	2,291.8500	2.2919	(9.930)	0	0	0
2021/11/08	R186	05/05/2022	7.28	Call	Bond Future	247.9000	0.2479	292.4500	0.2925	17.971	0	0	435
2021/11/08	R186	05/05/2022	7.28	Put	Bond Future	5,215.2400	5.2152	4,867.3100	4.8673	(6.671)	0	0	0
2021/11/08	R186	05/05/2022	7.48	Call	Bond Future	351.5000	0.3515	411.7400	0.4117	17.138	0	0	3,600
2021/11/08	R186	05/05/2022	7.48	Put	Bond Future	4,491.6000	4.4916	4,159.3600	4.1594	(7.397)	0	0	0
2021/11/08	R186	05/05/2022			Bond Future	8.5095	111.4876	8.4098	111.8800	(1.172)	0.0000	0.0000	4,404
2021/11/08	R186	05/05/2022	8.64	Call	Bond Future	2,050.0000	2.0500	2,259.4100	2.2594	10.215	0	0	0
2021/11/08	R186	05/05/2022	8.64	Put	Bond Future	1,539.1400	1.5391	1,356.0700	1.3561	(11.894)	0	0	4,035
2021/11/08	R186	05/05/2022	8.94	Call	Bond Future	2,769.6600	2.7697	3,017.8900	3.0179	8.962	0	0	0
2021/11/08	R186	05/05/2022	8.94	Put	Bond Future	1,095.6400	1.0956	951.3900	0.9514	(13.166)	0	0	454
2021/11/08	R186	05/05/2022	8.31	Call	Bond Future	1,379.2200	1.3792	1,542.9400	1.5429	11.870	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
2021/11/08	R186	05/05/2022	8.31	Put	Bond Future	2,166.4000	2.1664	1,937.6400	1.9376	(10.559)	0	0	0
2021/11/08	R186	05/05/2022	8.35	Call	Bond Future	1,453.5300	1.4535	1,622.8700	1.6229	11.650	0	0	454
2021/11/08	R186	05/05/2022	8.35	Put	Bond Future	2,082.3300	2.0823	1,859.1900	1.8592	(10.716)	0	0	0
2021/11/08	R186	05/05/2022	7.88	Call	Bond Future	699.8200	0.6998	803.8200	0.8038	14.861	0	0	435
2021/11/08	R186	05/05/2022	7.88	Put	Bond Future	3,208.1000	3.2081	2,919.6200	2.9196	(8.992)	0	0	0
2021/11/08	R186	05/05/2022	8.30	Call	Bond Future	1,361.0600	1.3611	1,523.3800	1.5234	11.926	0	0	0
2021/11/08	R186	05/05/2022	8.30	Put	Bond Future	2,187.8800	2.1879	1,957.7200	1.9577	(10.520)	0	0	0
2021/11/08	R186	05/05/2022	6.73	Call	Bond Future	85.7200	0.0857	102.9100	0.1029	20.054	0	0	3,600
2021/11/08	R186	05/05/2022	6.73	Put	Bond Future	7,367.7300	7.3677	6,992.4400	6.9924	(5.094)	0	0	0
2021/11/08	R186	04/08/2022	8.15	Call	Bond Future	1,034.3300	1.0343	1,160.0100	1.1600	12.151	0	0	0
2021/11/08	R186	04/08/2022	8.15	Put	Bond Future	3,386.2500	3.3863	3,114.3900	3.1144	(8.028)	0	0	0
2021/11/08	R186	04/08/2022	9.78	Call	Bond Future	4,562.1800	4.5622	4,852.4300	4.8524	6.362	0	0	0
2021/11/08	R186	04/08/2022	9.78	Put	Bond Future	926.4400	0.9264	819.1500	0.8192	(11.581)	0	0	3,600
2021/11/08	R186	04/08/2022	7.96	Call	Bond Future	788.2200	0.7882	892.6500	0.8927	13.249	0	0	3,600
2021/11/08	R186	04/08/2022			Bond Future	8.7765	107.4997	8.6694	107.8972	(1.220)	0.0000	0.0000	0
2021/11/08	R186	04/08/2022	8.14	Call	Bond Future	1,019.8800	1.0199	1,144.4000	1.1444	12.209	0	0	0
2021/11/08	R186	04/08/2022	8.14	Put	Bond Future	3,409.8700	3.4099	3,136.8500	3.1369	(8.007)	0	0	0
2021/11/08	R186	04/08/2022	6.96	Call	Bond Future	158.3000	0.1583	187.0900	0.1871	18.187	0	0	3,600
2021/11/08	R186	04/08/2022	6.96	Put	Bond Future	7,159.4400	7.1594	6,790.6900	6.7907	(5.151)	0	0	0
2021/11/08	R186	04/08/2022	7.96	Put	Bond Future	3,866.2500	3.8663	3,573.1400	3.5731	(7.581)	0	0	0
2021/11/08	R186	04/08/2022	8.13	Call	Bond Future	1,005.5500	1.0056	1,128.9200	1.1289	12.269	0	0	0
2021/11/08	R186	04/08/2022	8.13	Put	Bond Future	3,433.6200	3.4336	3,159.4500	3.1594	(7.985)	0	0	0
2021/11/08	R186	03/11/2022	8.53	Call	Bond Future	1,566.0600	1.5661	1,718.2900	1.7183	9.721	0	0	0
2021/11/08	R186	03/11/2022	8.53	Put	Bond Future	3,394.1400	3.3941	3,144.5000	3.1445	(7.355)	0	0	0
2021/11/08	R186	03/11/2022	8.54	Call	Bond Future	1,581.3000	1.5813	1,734.4800	1.7345	9.687	0	0	0
2021/11/08	R186	03/11/2022	8.54	Put	Bond Future	3,373.8300	3.3738	3,125.1400	3.1251	(7.371)	0	0	0
2021/11/08	R186	03/11/2022			Bond Future	9.0497	108.8898	8.9345	109.2917	(1.273)	0.0000	0.0000	0
2021/11/08	R186	03/11/2022	8.55	Call	Bond Future	1,596.2000	1.5962	1,750.3200	1.7503	9.655	0	0	0
2021/11/08	R186	03/11/2022	8.55	Put	Bond Future	3,353.2000	3.3532	3,105.4500	3.1055	(7.388)	0	0	0
2021/11/08	R197	04/11/2021			Bond Future	326.8601	326.8601	326.8601	326.8601	0.000	0.0000	0.0000	0
2021/11/08	R197	03/02/2022			Bond Future	322.1790	322.1790	322.3890	322.3890	0.065	0.0000	0.0000	1,079
2021/11/08	R197	05/05/2022			Bond Future	326.0717	326.0717	326.2833	326.2833	0.065	0.0000	0.0000	237
2021/11/08	R197	04/08/2022			Bond Future	321.7292	321.7292	321.9421	321.9421	0.066	0.0000	0.0000	0
2021/11/08	R197	03/11/2022			Bond Future	325.8066	325.8066	326.0216	326.0216	0.066	0.0000	0.0000	0
2021/11/08	R202	04/11/2021			Bond Future	238.0007	238.0007	238.0007	238.0007	0.000	0.0000	0.0000	0
2021/11/08	R202	03/02/2022			Bond Future	236.4862	236.4862	236.5161	236.5161	0.013	0.0000	0.0000	7,843
2021/11/08	R202	05/05/2022			Bond Future	239.3434	239.3434	239.3731	239.3731	0.012	0.0000	0.0000	413
2021/11/08	R202	04/08/2022			Bond Future	237.8515	237.8515	237.8810	237.8810	0.012	0.0000	0.0000	0
2021/11/08	R202	03/11/2022			Bond Future	240.8653	240.8653	240.8945	240.8945	0.012	0.0000	0.0000	0
2021/11/08	R209	04/11/2021			Bond Future	10.5350	69.2820	10.5350	69.2820	0.000	0.0000	0.0000	0
2021/11/08	R209	03/02/2022	11.02	Call	Bond Future	3,660.7700	3.6608	4,235.5400	4.2355	15.701	0	0	0
2021/11/08	R209	03/02/2022	11.02	Put	Bond Future	744.2100	0.7442	544.4800	0.5445	(26.838)	0	0	0
2021/11/08	R209	03/02/2022	11.03	Call	Bond Future	3,701.4400	3.7014	4,278.8500	4.2788	15.600	0	0	0
2021/11/08	R209	03/02/2022	11.03	Put	Bond Future	732.0000	0.7320	534.9100	0.5349	(26.925)	0	0	0
2021/11/08	R209	03/02/2022			Bond Future	10.4855	71.3610	10.3489	72.1355	(1.303)	0.0000	0.0000	20,114

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
2021/11/08	R209	03/02/2022	11.04	Call	Bond Future	3,742.2400	3.7422	4,322.2700	4.3223	15.500	0	0	0
2021/11/08	R209	03/02/2022	11.04	Put	Bond Future	719.9700	0.7200	525.5000	0.5255	(27.011)	0	0	0
2021/11/08	R209	05/05/2022	11.44	Call	Bond Future	5,085.8200	5.0858	5,675.9700	5.6760	11.604	0	0	0
2021/11/08	R209	05/05/2022	11.44	Put	Bond Future	996.5100	0.9965	803.2300	0.8032	(19.396)	0	0	0
2021/11/08	R209	05/05/2022	9.75	Call	Bond Future	575.7500	0.5758	728.1400	0.7281	26.468	0	0	8,525
2021/11/08	R209	05/05/2022	9.75	Put	Bond Future	5,850.7200	5.8507	5,219.6800	5.2197	(10.786)	0	0	0
2021/11/08	R209	05/05/2022	10.75	Call	Bond Future	2,685.3900	2.6854	3,115.1300	3.1151	16.003	0	0	0
2021/11/08	R209	05/05/2022	10.75	Put	Bond Future	2,204.3800	2.2044	1,850.6900	1.8507	(16.045)	0	0	12,050
2021/11/08	R209	05/05/2022	11.43	Call	Bond Future	5,046.9700	5.0470	5,635.3000	5.6353	11.657	0	0	0
2021/11/08	R209	05/05/2022	11.43	Put	Bond Future	1,007.9800	1.0080	812.8800	0.8129	(19.356)	0	0	0
2021/11/08	R209	05/05/2022			Bond Future	10.6619	69.0648	10.5204	69.8482	(1.328)	0.0000	0.0000	5,396
2021/11/08	R209	05/05/2022	11.45	Call	Bond Future	5,124.5900	5.1246	5,716.5600	5.7166	11.552	0	0	0
2021/11/08	R209	05/05/2022	11.45	Put	Bond Future	985.0100	0.9850	793.5500	0.7936	(19.437)	0	0	0
2021/11/08	R209	05/05/2022	12.00	Call	Bond Future	7,359.1500	7.3591	8,028.4700	8.0285	9.095	0	0	0
2021/11/08	R209	05/05/2022	12.00	Put	Bond Future	539.3600	0.5394	425.2500	0.4252	(21.157)	0	0	12,050
2021/11/08	R209	04/08/2022	10.57	Put	Bond Future	3,705.8100	3.7058	3,261.8300	3.2618	(11.981)	0	0	0
2021/11/08	R209	04/08/2022	10.58	Call	Bond Future	2,232.4000	2.2324	2,583.7000	2.5837	15.736	0	0	0
2021/11/08	R209	04/08/2022	10.58	Put	Bond Future	3,675.0500	3.6750	3,233.4800	3.2335	(12.015)	0	0	0
2021/11/08	R209	04/08/2022			Bond Future	10.8454	69.8590	10.6986	70.6518	(1.354)	0.0000	0.0000	0
2021/11/08	R209	04/08/2022	10.57	Call	Bond Future	2,207.9600	2.2080	2,556.8500	2.5569	15.801	0	0	0
2021/11/08	R209	04/08/2022	10.59	Call	Bond Future	2,257.2200	2.2572	2,610.9300	2.6109	15.670	0	0	0
2021/11/08	R209	04/08/2022	10.59	Put	Bond Future	3,644.7400	3.6447	3,205.5800	3.2056	(12.049)	0	0	0
2021/11/08	R209	03/11/2022	11.03	Call	Bond Future	3,406.2400	3.4062	3,829.2900	3.8293	12.420	0	0	0
2021/11/08	R209	03/11/2022	11.03	Put	Bond Future	3,386.2800	3.3863	3,006.7900	3.0068	(11.207)	0	0	0
2021/11/08	R209	03/11/2022			Bond Future	11.0262	67.6280	10.8739	68.4305	(1.381)	0.0000	0.0000	0
2021/11/08	R209	03/11/2022	11.01	Call	Bond Future	3,352.4200	3.3524	3,771.5400	3.7715	12.502	0	0	0
2021/11/08	R209	03/11/2022	11.01	Put	Bond Future	3,437.0700	3.4371	3,053.6500	3.0537	(11.155)	0	0	0
2021/11/08	R209	03/11/2022	11.02	Call	Bond Future	3,379.2800	3.3793	3,800.3700	3.8004	12.461	0	0	0
2021/11/08	R209	03/11/2022	11.02	Put	Bond Future	3,411.6000	3.4116	3,030.1500	3.0301	(11.181)	0	0	0
2021/11/08	R210	04/11/2021			Bond Future	210.8670	210.8670	210.8670	210.8670	0.000	0.0000	0.0000	0
2021/11/08	R210	03/02/2022			Bond Future	212.4893	212.4893	212.8806	212.8806	0.184	0.0000	0.0000	1,381
2021/11/08	R210	05/05/2022			Bond Future	212.2054	212.2054	212.6007	212.6007	0.186	0.0000	0.0000	104
2021/11/08	R210	04/08/2022			Bond Future	214.8195	214.8195	215.2194	215.2194	0.186	0.0000	0.0000	0
2021/11/08	R210	03/11/2022			Bond Future	214.6288	214.6288	215.0328	215.0328	0.188	0.0000	0.0000	0
2021/11/08	R212	04/11/2021			Bond Future	175.9122	175.9122	175.9122	175.9122	0.000	0.0000	0.0000	0
2021/11/08	R213	04/11/2021			Bond Future	9.9500	83.6947	9.9500	83.6947	0.000	0.0000	0.0000	0
2021/11/08	R213	03/02/2022	8.63	Call	Bond Future	62.3500	0.0624	89.9800	0.0900	44.314	0	0	200
2021/11/08	R213	03/02/2022	8.63	Put	Bond Future	7,298.5800	7.2986	6,605.3300	6.6053	(9.498)	0	0	0
2021/11/08	R213	03/02/2022	8.80	Call	Bond Future	105.0300	0.1050	149.1300	0.1491	41.988	0	0	102
2021/11/08	R213	03/02/2022	8.80	Put	Bond Future	6,363.9100	6.3639	5,687.1300	5.6871	(10.635)	0	0	0
2021/11/08	R213	03/02/2022	10.60	Put	Bond Future	574.8100	0.5748	414.2600	0.4143	(27.931)	0	0	430
2021/11/08	R213	03/02/2022	10.67	Call	Bond Future	4,152.9100	4.1529	4,728.3300	4.7283	13.856	0	0	0
2021/11/08	R213	03/02/2022	10.67	Put	Bond Future	509.5300	0.5095	364.0700	0.3641	(28.548)	0	0	220
2021/11/08	R213	03/02/2022	10.00	Call	Bond Future	1,819.6300	1.8196	2,201.9000	2.2019	21.008	0	0	0
2021/11/08	R213	03/02/2022	10.00	Put	Bond Future	1,552.5600	1.5526	1,213.9500	1.2139	(21.810)	0	0	430

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
2021/11/08	R213	03/02/2022	9.98	Call	Bond Future	1,762.8300	1.7628	2,138.0800	2.1381	21.287	0	0	0
2021/11/08	R213	03/02/2022	9.98	Put	Bond Future	1,599.3900	1.5994	1,253.7600	1.2538	(21.610)	0	0	0
2021/11/08	R213	03/02/2022	9.22	Put	Bond Future	4,231.1300	4.2311	3,628.2600	3.6283	(14.248)	0	0	0
2021/11/08	R213	03/02/2022	9.58	Put	Bond Future	2,772.3100	2.7723	2,282.8000	2.2828	(17.657)	0	0	200
2021/11/08	R213	03/02/2022			Bond Future	9.9485	85.7705	9.8106	86.4914	(1.386)	0.0000	0.0000	20,720
2021/11/08	R213	03/02/2022	9.15	Call	Bond Future	276.1500	0.2761	378.0200	0.3780	36.889	0	0	220
2021/11/08	R213	03/02/2022	9.15	Put	Bond Future	4,565.1900	4.5652	3,946.1800	3.9462	(13.559)	0	0	0
2021/11/08	R213	03/02/2022	10.25	Call	Bond Future	2,593.4100	2.5934	3,058.9700	3.0590	17.952	0	0	0
2021/11/08	R213	03/02/2022	10.25	Put	Bond Future	1,045.0900	1.0451	789.7700	0.7898	(24.430)	0	0	102
2021/11/08	R213	03/02/2022	10.60	Call	Bond Future	3,873.9300	3.8739	4,434.2600	4.4343	14.464	0	0	0
2021/11/08	R213	03/02/2022	10.15	Call	Bond Future	2,268.2100	2.2682	2,701.6600	2.7017	19.110	0	0	0
2021/11/08	R213	03/02/2022	10.15	Put	Bond Future	1,229.2800	1.2293	941.8500	0.9419	(23.382)	0	0	200
2021/11/08	R213	03/02/2022	10.17	Call	Bond Future	2,331.5800	2.3316	2,771.6100	2.7716	18.873	0	0	0
2021/11/08	R213	03/02/2022	10.17	Put	Bond Future	1,190.4400	1.1904	909.5900	0.9096	(23.592)	0	0	220
2021/11/08	R213	03/02/2022	9.96	Call	Bond Future	1,706.9600	1.7070	2,075.1500	2.0751	21.570	0	0	0
2021/11/08	R213	03/02/2022	9.96	Put	Bond Future	1,647.3100	1.6473	1,294.6200	1.2946	(21.410)	0	0	0
2021/11/08	R213	03/02/2022	9.97	Call	Bond Future	1,734.6900	1.7347	2,106.4300	2.1064	21.430	0	0	0
2021/11/08	R213	03/02/2022	9.97	Put	Bond Future	1,623.1200	1.6231	1,273.9800	1.2740	(21.510)	0	0	0
2021/11/08	R213	03/02/2022	9.22	Call	Bond Future	329.3400	0.3293	447.3500	0.4473	35.832	0	0	430
2021/11/08	R213	03/02/2022	9.58	Call	Bond Future	827.5100	0.8275	1,058.8800	1.0589	27.960	0	0	0
2021/11/08	R213	03/02/2022	9.76	Call	Bond Future	1,200.6200	1.2006	1,496.7600	1.4968	24.666	0	0	0
2021/11/08	R213	03/02/2022	9.76	Put	Bond Future	2,188.2300	2.1882	1,763.4900	1.7635	(19.410)	0	0	102
2021/11/08	R213	05/05/2022	10.63	Call	Bond Future	3,708.0500	3.7081	4,194.6700	4.1947	13.123	0	0	0
2021/11/08	R213	05/05/2022	10.65	Put	Bond Future	1,319.4000	1.3194	1,081.0500	1.0811	(18.065)	0	0	0
2021/11/08	R213	05/05/2022			Bond Future	10.1535	83.2541	10.0097	83.9833	(1.416)	0.0000	0.0000	0
2021/11/08	R213	05/05/2022	10.63	Put	Bond Future	1,350.3900	1.3504	1,107.8000	1.1078	(17.964)	0	0	0
2021/11/08	R213	05/05/2022	10.64	Call	Bond Future	3,741.0200	3.7410	4,229.7700	4.2298	13.065	0	0	0
2021/11/08	R213	05/05/2022	10.64	Put	Bond Future	1,334.8200	1.3348	1,094.3600	1.0944	(18.014)	0	0	0
2021/11/08	R213	05/05/2022	10.65	Call	Bond Future	3,774.0900	3.7741	4,264.9500	4.2650	13.006	0	0	0
2021/11/08	R213	04/08/2022	9.88	Call	Bond Future	1,581.5200	1.5815	1,855.9300	1.8559	17.351	0	0	0
2021/11/08	R213	04/08/2022	9.89	Call	Bond Future	1,601.3400	1.6013	1,877.9600	1.8780	17.274	0	0	0
2021/11/08	R213	04/08/2022	9.90	Put	Bond Future	3,974.4400	3.9744	3,515.0700	3.5151	(11.558)	0	0	0
2021/11/08	R213	04/08/2022			Bond Future	10.3732	84.2136	10.2229	84.9518	(1.449)	0.0000	0.0000	0
2021/11/08	R213	04/08/2022	9.88	Put	Bond Future	4,036.3300	4.0363	3,572.5500	3.5725	(11.490)	0	0	0
2021/11/08	R213	04/08/2022	9.89	Put	Bond Future	4,005.4400	4.0054	3,543.8700	3.5439	(11.524)	0	0	0
2021/11/08	R213	04/08/2022	9.90	Call	Bond Future	1,621.0200	1.6210	1,899.8400	1.8998	17.200	0	0	0
2021/11/08	R213	03/11/2022	10.38	Call	Bond Future	2,670.5400	2.6705	3,020.9400	3.0209	13.121	0	0	0
2021/11/08	R213	03/11/2022	10.38	Put	Bond Future	3,690.4500	3.6905	3,293.9100	3.2939	(10.745)	0	0	0
2021/11/08	R213	03/11/2022	10.39	Call	Bond Future	2,693.1900	2.6932	3,045.4100	3.0454	13.078	0	0	0
2021/11/08	R213	03/11/2022	10.39	Put	Bond Future	3,665.0600	3.6651	3,270.3400	3.2703	(10.770)	0	0	0
2021/11/08	R213	03/11/2022			Bond Future	10.5939	81.7762	10.4369	82.5231	(1.482)	0.0000	0.0000	0
2021/11/08	R213	03/11/2022	10.40	Call	Bond Future	2,716.2700	2.7163	3,070.3000	3.0703	13.034	0	0	0
2021/11/08	R213	03/11/2022	10.40	Put	Bond Future	3,640.1300	3.6401	3,247.2200	3.2472	(10.794)	0	0	0
2021/11/08	R214	04/11/2021			Bond Future	10.8900	66.1282	10.8900	66.1282	0.000	0.0000	0.0000	0
2021/11/08	R214	03/02/2022	11.39	Put	Bond Future	786.2700	0.7863	604.2100	0.6042	(23.155)	0	0	0
2021/11/08	R214	03/02/2022	11.40	Put	Bond Future	773.8300	0.7738	594.0600	0.5941	(23.231)	0	0	0
2021/11/08	R214	03/02/2022	11.41	Call	Bond Future	3,859.5800	3.8596	4,354.8600	4.3549	12.832	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
2021/11/08	R214	03/02/2022			Bond Future	10.8504	68.1417	10.7344	68.8144	(1.069)	0.0000	0.0000	20,094
2021/11/08	R214	03/02/2022	11.39	Call	Bond Future	3,777.7000	3.7777	4,268.4100	4.2684	12.990	0	0	0
2021/11/08	R214	03/02/2022	11.40	Call	Bond Future	3,818.6400	3.8186	4,311.6400	4.3116	12.910	0	0	0
2021/11/08	R214	03/02/2022	11.41	Put	Bond Future	761.4600	0.7615	583.9700	0.5840	(23.309)	0	0	0
2021/11/08	R214	05/05/2022	11.73	Put	Bond Future	1,138.3700	1.1384	952.5500	0.9525	(16.323)	0	0	0
2021/11/08	R214	05/05/2022	11.74	Put	Bond Future	1,125.9400	1.1259	941.7600	0.9418	(16.358)	0	0	0
2021/11/08	R214	05/05/2022	11.75	Call	Bond Future	5,012.9000	5.0129	5,510.8100	5.5108	9.933	0	0	0
2021/11/08	R214	05/05/2022			Bond Future	11.0206	65.6690	10.9003	66.3494	(1.091)	0.0000	0.0000	441
2021/11/08	R214	05/05/2022	11.73	Call	Bond Future	4,935.7500	4.9357	5,430.4000	5.4304	10.022	0	0	0
2021/11/08	R214	05/05/2022	11.74	Call	Bond Future	4,974.2900	4.9743	5,470.5800	5.4706	9.977	0	0	0
2021/11/08	R214	05/05/2022	11.75	Put	Bond Future	1,113.6500	1.1136	931.0900	0.9311	(16.393)	0	0	0
2021/11/08	R214	04/08/2022	10.98	Put	Bond Future	3,582.0000	3.5820	3,203.9100	3.2039	(10.555)	0	0	0
2021/11/08	R214	04/08/2022	10.99	Call	Bond Future	2,388.4100	2.3884	2,701.0600	2.7011	13.090	0	0	0
2021/11/08	R214	04/08/2022			Bond Future	11.1995	66.4230	11.0748	67.1116	(1.114)	0.0000	0.0000	0
2021/11/08	R214	04/08/2022	10.97	Call	Bond Future	2,336.4300	2.3364	2,644.8500	2.6449	13.200	0	0	0
2021/11/08	R214	04/08/2022	10.97	Put	Bond Future	3,612.5000	3.6125	3,232.2900	3.2323	(10.525)	0	0	0
2021/11/08	R214	04/08/2022	10.98	Call	Bond Future	2,362.3500	2.3624	2,672.8900	2.6729	13.145	0	0	0
2021/11/08	R214	04/08/2022	10.99	Put	Bond Future	3,551.7200	3.5517	3,175.7400	3.1757	(10.586)	0	0	0
2021/11/08	R214	03/11/2022	11.34	Call	Bond Future	3,394.2300	3.3942	3,752.1800	3.7522	10.546	0	0	0
2021/11/08	R214	03/11/2022	11.36	Put	Bond Future	3,532.9900	3.5330	3,197.2800	3.1973	(9.502)	0	0	0
2021/11/08	R214	03/11/2022			Bond Future	11.3758	64.0095	11.2465	64.7066	(1.137)	0.0000	0.0000	0
2021/11/08	R214	03/11/2022	11.34	Put	Bond Future	3,586.1200	3.5861	3,247.0000	3.2470	(9.456)	0	0	0
2021/11/08	R214	03/11/2022	11.35	Call	Bond Future	3,421.2200	3.4212	3,780.8700	3.7809	10.512	0	0	0
2021/11/08	R214	03/11/2022	11.35	Put	Bond Future	3,559.4800	3.5595	3,222.0600	3.2221	(9.479)	0	0	0
2021/11/08	R214	03/11/2022	11.36	Call	Bond Future	3,448.3000	3.4483	3,809.6600	3.8097	10.479	0	0	0
2021/11/08	R248	04/11/2021			Bond Future	10.8500	83.5111	10.8500	83.5111	0.000	0.0000	0.0000	0
2021/11/08	R248	03/02/2022	9.80	Call	Bond Future	188.7100	0.1887	244.2600	0.2443	29.437	0	0	0
2021/11/08	R248	03/02/2022	9.80	Put	Bond Future	8,175.9600	8.1760	7,450.9400	7.4509	(8.868)	0	0	0
2021/11/08	R248	03/02/2022	10.00	Call	Bond Future	331.0100	0.3310	423.2400	0.4232	27.863	0	0	1,300
2021/11/08	R248	03/02/2022	10.00	Put	Bond Future	6,629.9200	6.6299	5,941.5800	5.9416	(10.382)	0	0	0
2021/11/08	R248	03/02/2022	10.20	Put	Bond Future	5,272.2800	5.2723	4,641.4800	4.6415	(11.964)	0	0	0
2021/11/08	R248	03/02/2022	11.48	Call	Bond Future	5,436.4100	5.4364	6,039.4700	6.0395	11.093	0	0	0
2021/11/08	R248	03/02/2022	11.49	Put	Bond Future	755.0400	0.7550	579.8500	0.5798	(23.203)	0	0	0
2021/11/08	R248	03/02/2022	10.90	Call	Bond Future	2,650.1000	2.6501	3,069.6900	3.0697	15.833	0	0	900
2021/11/08	R248	03/02/2022	10.90	Put	Bond Future	1,981.6900	1.9817	1,620.7100	1.6207	(18.216)	0	0	0
2021/11/08	R248	03/02/2022	11.47	Call	Bond Future	5,383.0500	5.3830	5,983.7500	5.9838	11.159	0	0	0
2021/11/08	R248	03/02/2022	10.40	Call	Bond Future	1,015.7200	1.0157	1,236.2800	1.2363	21.715	0	0	100
2021/11/08	R248	03/02/2022	10.50	Call	Bond Future	1,272.0500	1.2720	1,531.4300	1.5314	20.391	0	0	0
2021/11/08	R248	03/02/2022	10.50	Put	Bond Future	3,578.7500	3.5788	3,057.5600	3.0576	(14.563)	0	0	0
2021/11/08	R248	03/02/2022			Bond Future	10.8079	86.0655	10.7021	86.8461	(0.980)	0.0000	0.0000	179,193
2021/11/08	R248	03/02/2022	10.20	Call	Bond Future	608.4100	0.6084	758.1800	0.7582	24.617	0	0	900
2021/11/08	R248	03/02/2022	11.48	Put	Bond Future	767.3800	0.7674	589.8700	0.5899	(23.132)	0	0	0
2021/11/08	R248	03/02/2022	11.49	Call	Bond Future	5,489.9900	5.4900	6,095.3700	6.0954	11.027	0	0	0
2021/11/08	R248	03/02/2022	11.00	Call	Bond Future	3,070.5800	3.0706	3,528.0200	3.5280	14.898	0	0	100
2021/11/08	R248	03/02/2022	11.00	Put	Bond Future	1,686.8200	1.6868	1,363.6900	1.3637	(19.156)	0	0	0
2021/11/08	R248	03/02/2022	11.47	Put	Bond Future	780.0500	0.7800	600.1800	0.6002	(23.059)	0	0	0
2021/11/08	R248	03/02/2022	10.40	Put	Bond Future	4,095.7600	4.0958	3,535.7500	3.5357	(13.673)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing	% Movement in MTM	Today's High	Today's Low	Open Interest
2021/11/08	R248	03/02/2022	10.70	Call	Bond Future	1,897.0200	1.8970	2,237.1000	2.2371	17.927	0	0	1,300
2021/11/08	R248	03/02/2022	10.70	Put	Bond Future	2,692.9800	2.6930	2,252.4900	2.2525	(16.357)	0	0	0
2021/11/08	R248	05/05/2022	11.80	Call	Bond Future	6,740.0800	6.7401	7,335.3800	7.3354	8.832	0	0	0
2021/11/08	R248	05/05/2022	11.79	Call	Bond Future	6,690.0900	6.6901	7,283.6700	7.2837	8.873	0	0	0
2021/11/08	R248	05/05/2022	11.79	Put	Bond Future	1,235.3400	1.2353	1,039.3500	1.0394	(15.865)	0	0	0
2021/11/08	R248	05/05/2022			Bond Future	10.9756	82.6698	10.8656	83.4593	(1.002)	0.0000	0.0000	2,035
2021/11/08	R248	05/05/2022	11.80	Put	Bond Future	1,222.4200	1.2224	1,028.1500	1.0281	(15.892)	0	0	0
2021/11/08	R248	05/05/2022	11.81	Call	Bond Future	6,790.1300	6.7901	7,387.1300	7.3871	8.792	0	0	0
2021/11/08	R248	05/05/2022	11.81	Put	Bond Future	1,209.6400	1.2096	1,017.0700	1.0171	(15.920)	0	0	0
2021/11/08	R248	04/08/2022	10.99	Call	Bond Future	3,168.5000	3.1685	3,539.8700	3.5399	11.721	0	0	0
2021/11/08	R248	04/08/2022	10.99	Put	Bond Future	4,305.2300	4.3052	3,877.5500	3.8775	(9.934)	0	0	0
2021/11/08	R248	04/08/2022	10.98	Call	Bond Future	3,135.2300	3.1352	3,504.1600	3.5042	11.767	0	0	0
2021/11/08	R248	04/08/2022	10.98	Put	Bond Future	4,342.9700	4.3430	3,912.8500	3.9129	(9.904)	0	0	0
2021/11/08	R248	04/08/2022			Bond Future	11.1522	83.6192	11.0378	84.4183	(1.026)	0.0000	0.0000	0
2021/11/08	R248	04/08/2022	11.00	Call	Bond Future	3,201.9500	3.2019	3,575.7400	3.5757	11.674	0	0	0
2021/11/08	R248	04/08/2022	11.00	Put	Bond Future	4,267.7700	4.2678	3,842.5100	3.8425	(9.964)	0	0	0
2021/11/08	R248	03/11/2022	11.31	Put	Bond Future	4,356.2500	4.3563	3,964.4400	3.9644	(8.994)	0	0	0
2021/11/08	R248	03/11/2022	11.32	Call	Bond Future	4,282.5400	4.2825	4,701.5700	4.7016	9.785	0	0	0
2021/11/08	R248	03/11/2022	11.30	Put	Bond Future	4,389.6600	4.3897	3,995.8300	3.9958	(8.972)	0	0	0
2021/11/08	R248	03/11/2022			Bond Future	11.3260	80.2946	11.2071	81.1034	(1.050)	0.0000	0.0000	0
2021/11/08	R248	03/11/2022	11.31	Call	Bond Future	4,248.2300	4.2482	4,665.2400	4.6652	9.816	0	0	0
2021/11/08	R248	03/11/2022	11.32	Put	Bond Future	4,323.0600	4.3231	3,933.2700	3.9333	(9.017)	0	0	0
2021/11/08	R248	03/11/2022	11.30	Call	Bond Future	4,214.0400	4.2140	4,629.0300	4.6290	9.848	0	0	0

Total

1170438