



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 10/11/2021 TO 10/11/2021

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
2021/11/10	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/11/10	0908	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/11/10	0957	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/11/10	0986	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/11/10	1386	28/02/2031		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/11/10	1409	28/02/2041		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/11/10	2025	03/02/2022		Bond Future	154.7231	154.7231	154.8115	154.8115	0.057	0.0000	0.0000	5,316
2021/11/10	2025	05/05/2022		Bond Future	156.6108	156.6108	156.6984	156.6984	0.056	0.0000	0.0000	164
2021/11/10	2025	04/08/2022		Bond Future	156.9093	156.9093	156.9981	156.9981	0.057	0.0000	0.0000	0
2021/11/10	2025	03/11/2022		Bond Future	158.8920	158.8920	158.9811	158.9811	0.056	0.0000	0.0000	0
2021/11/10	2029	03/02/2022		Bond Future	113.9269	113.9269	114.4268	114.4268	0.439	0.0000	0.0000	2,806
2021/11/10	2029	05/05/2022		Bond Future	114.1195	114.1195	114.6242	114.6242	0.442	0.0000	0.0000	186
2021/11/10	2029	04/08/2022		Bond Future	115.5113	115.5113	116.0220	116.0220	0.442	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
2021/11/10	2029	03/11/2022			Bond Future	115.7477	115.7477	116.2645	116.2645	0.447	0.0000	0.0000	0
2021/11/10	2030	03/02/2022	8.39	Call	Bond Future	141.6100	0.1416	80.8200	0.0808	(42.928)	0	0	101
2021/11/10	2030	03/02/2022	8.39	Put	Bond Future	5,935.6400	5.9356	6,409.8700	6.4099	7.990	0	0	0
2021/11/10	2030	03/02/2022	8.85	Call	Bond Future	473.3100	0.4733	349.9000	0.3499	(26.074)	0	0	1,000
2021/11/10	2030	03/02/2022	8.85	Put	Bond Future	3,711.3300	3.7113	4,122.9400	4.1229	11.091	0	0	0
2021/11/10	2030	03/02/2022	9.10	Call	Bond Future	851.7100	0.8517	664.3800	0.6644	(21.995)	0	0	4,000
2021/11/10	2030	03/02/2022	9.10	Put	Bond Future	2,736.2300	2.7362	3,083.9200	3.0839	12.707	0	0	0
2021/11/10	2030	03/02/2022	9.90	Put	Bond Future	795.0200	0.7950	939.9700	0.9400	18.232	0	0	8,000
2021/11/10	2030	03/02/2022	9.45	Call	Bond Future	1,645.4000	1.6454	1,354.2700	1.3543	(17.694)	0	0	0
2021/11/10	2030	03/02/2022	9.45	Put	Bond Future	1,675.9900	1.6760	1,919.8800	1.9199	14.552	0	0	0
2021/11/10	2030	03/02/2022	9.35	Call	Bond Future	1,386.7400	1.3867	1,126.9900	1.1270	(18.731)	0	0	0
2021/11/10	2030	03/02/2022	9.35	Put	Bond Future	1,942.2200	1.9422	2,217.4900	2.2175	14.173	0	0	101
2021/11/10	2030	03/02/2022			Bond Future	9.4559	92.1438	9.5586	91.6088	1.086	0.0000	0.0000	84,373
2021/11/10	2030	03/02/2022	9.90	Call	Bond Future	3,079.7900	3.0798	2,689.7200	2.6897	(12.665)	0	0	0
2021/11/10	2030	03/02/2022	10.85	Call	Bond Future	7,071.5800	7.0716	6,569.0600	6.5691	(7.106)	0	0	0
2021/11/10	2030	03/02/2022	10.85	Put	Bond Future	139.4200	0.1394	171.9200	0.1719	23.311	0	0	1,000
2021/11/10	2030	03/02/2022	9.60	Call	Bond Future	2,074.9600	2.0750	1,744.1400	1.7441	(15.943)	0	0	1,000
2021/11/10	2030	03/02/2022	9.60	Put	Bond Future	1,325.3500	1.3253	1,529.5500	1.5296	15.407	0	0	0
2021/11/10	2030	03/02/2022	9.78	Call	Bond Future	2,655.2400	2.6552	2,285.2800	2.2853	(13.933)	0	0	0
2021/11/10	2030	03/02/2022	9.78	Put	Bond Future	980.5300	0.9805	1,145.5900	1.1456	16.834	0	0	101
2021/11/10	2030	03/02/2022	9.43	Call	Bond Future	1,591.6300	1.5916	1,306.7300	1.3067	(17.900)	0	0	0
2021/11/10	2030	03/02/2022	9.43	Put	Bond Future	1,726.8900	1.7269	1,977.0100	1.9770	14.484	0	0	0
2021/11/10	2030	03/02/2022	9.44	Call	Bond Future	1,618.3900	1.6184	1,330.3700	1.3304	(17.797)	0	0	0
2021/11/10	2030	03/02/2022	9.44	Put	Bond Future	1,701.3000	1.7013	1,948.3000	1.9483	14.518	0	0	0
2021/11/10	2030	05/05/2022	10.21	Call	Bond Future	3,937.8200	3.9378	3,561.7700	3.5618	(9.550)	0	0	0
2021/11/10	2030	05/05/2022	10.21	Put	Bond Future	1,237.0700	1.2371	1,403.5700	1.4036	13.459	0	0	0
2021/11/10	2030	05/05/2022	8.89	Put	Bond Future	4,787.2700	4.7873	5,171.3500	5.1713	8.023	0	0	0
2021/11/10	2030	05/05/2022	9.95	Call	Bond Future	3,100.7400	3.1007	2,750.3800	2.7504	(11.299)	0	0	0
2021/11/10	2030	05/05/2022	8.14	Call	Bond Future	207.1100	0.2071	143.2700	0.1433	(30.824)	0	0	1,800
2021/11/10	2030	05/05/2022	8.14	Put	Bond Future	8,337.1700	8.3372	8,815.8800	8.8159	5.742	0	0	0
2021/11/10	2030	05/05/2022	8.47	Call	Bond Future	383.3100	0.3833	277.0100	0.2770	(27.732)	0	0	1,073
2021/11/10	2030	05/05/2022	8.81	Put	Bond Future	5,125.4200	5.1254	5,511.6100	5.5116	7.535	0	0	0
2021/11/10	2030	05/05/2022			Bond Future	9.6647	93.2466	9.7726	92.7040	1.116	0.0000	0.0000	14,728
2021/11/10	2030	05/05/2022	11.04	Call	Bond Future	7,096.4200	7.0964	6,636.0100	6.6360	(6.488)	0	0	0
2021/11/10	2030	05/05/2022	11.04	Put	Bond Future	478.3900	0.4784	560.5300	0.5605	17.170	0	0	1,800
2021/11/10	2030	05/05/2022	10.19	Call	Bond Future	3,870.6300	3.8706	3,495.8100	3.4958	(9.684)	0	0	0
2021/11/10	2030	05/05/2022	10.19	Put	Bond Future	1,267.1100	1.2671	1,434.8400	1.4348	13.237	0	0	0
2021/11/10	2030	05/05/2022	10.20	Call	Bond Future	3,904.1700	3.9042	3,528.7300	3.5287	(9.616)	0	0	0
2021/11/10	2030	05/05/2022	10.20	Put	Bond Future	1,252.0200	1.2520	1,419.1300	1.4191	13.347	0	0	200
2021/11/10	2030	05/05/2022	8.89	Call	Bond Future	766.5200	0.7665	608.0500	0.6080	(20.674)	0	0	1,800
2021/11/10	2030	05/05/2022	9.35	Call	Bond Future	1,540.3400	1.5403	1,311.5600	1.3116	(14.853)	0	0	0
2021/11/10	2030	05/05/2022	9.35	Put	Bond Future	3,147.1300	3.1471	3,460.9000	3.4609	9.970	0	0	1,073
2021/11/10	2030	05/05/2022	9.95	Put	Bond Future	1,674.8100	1.6748	1,867.0000	1.8670	11.475	0	0	1,073
2021/11/10	2030	05/05/2022	8.47	Put	Bond Future	6,678.1500	6.6782	7,114.4000	7.1144	6.532	0	0	0
2021/11/10	2030	05/05/2022	8.81	Call	Bond Future	676.7400	0.6767	520.3800	0.5204	(23.105)	0	0	200
2021/11/10	2030	05/05/2022	7.73	Call	Bond Future	85.6700	0.0857	57.5800	0.0576	(32.789)	0	0	200
2021/11/10	2030	05/05/2022	7.73	Put	Bond Future	10,557.0600	10.5571	11,071.5200	11.0715	4.873	0	0	0

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2021/11/10	2030	04/08/2022	10.95	Call	Bond Future	5,999.9900	6.0000	5,643.8400	5.6438	(5.936)	0	0	0
2021/11/10	2030	04/08/2022	10.95	Put	Bond Future	1,058.7300	1.0587	1,251.9200	1.2519	18.247	0	0	800
2021/11/10	2030	04/08/2022	9.56	Call	Bond Future	1,921.4500	1.9215	1,757.0600	1.7571	(8.556)	0	0	0
2021/11/10	2030	04/08/2022	9.56	Put	Bond Future	3,581.2700	3.5813	3,966.2200	3.9662	10.749	0	0	0
2021/11/10	2030	04/08/2022			Bond Future	9.8972	90.3088	10.0106	89.7595	1.145	0.0000	0.0000	0
2021/11/10	2030	04/08/2022	9.54	Call	Bond Future	1,878.8600	1.8789	1,718.0500	1.7181	(8.559)	0	0	0
2021/11/10	2030	04/08/2022	9.54	Put	Bond Future	3,638.3300	3.6383	4,026.8600	4.0269	10.679	0	0	0
2021/11/10	2030	04/08/2022	9.55	Call	Bond Future	1,900.0900	1.9001	1,737.4900	1.7375	(8.557)	0	0	0
2021/11/10	2030	04/08/2022	9.55	Put	Bond Future	3,609.7200	3.6097	3,996.4600	3.9965	10.714	0	0	0
2021/11/10	2030	04/08/2022	8.30	Call	Bond Future	362.7000	0.3627	312.3600	0.3124	(13.879)	0	0	800
2021/11/10	2030	04/08/2022	8.30	Put	Bond Future	8,577.5100	8.5775	9,076.5100	9.0765	5.818	0	0	0
2021/11/10	2030	04/08/2022	9.05	Call	Bond Future	1,041.8200	1.0418	919.7700	0.9198	(11.715)	0	0	800
2021/11/10	2030	04/08/2022	9.05	Put	Bond Future	5,286.1900	5.2862	5,713.4800	5.7135	8.083	0	0	0
2021/11/10	2030	03/11/2022	10.10	Call	Bond Future	3,075.6700	3.0757	2,794.5300	2.7945	(9.141)	0	0	0
2021/11/10	2030	03/11/2022	10.10	Put	Bond Future	3,153.6400	3.1536	3,428.9000	3.4289	8.728	0	0	0
2021/11/10	2030	03/11/2022			Bond Future	10.1166	91.4791	10.2356	90.9226	1.176	0.0000	0.0000	0
2021/11/10	2030	03/11/2022	10.08	Call	Bond Future	3,026.1400	3.0261	2,748.4300	2.7484	(9.177)	0	0	0
2021/11/10	2030	03/11/2022	10.08	Put	Bond Future	3,198.1600	3.1982	3,476.8500	3.4769	8.714	0	0	0
2021/11/10	2030	03/11/2022	10.09	Call	Bond Future	3,050.6700	3.0507	2,771.2500	2.7713	(9.159)	0	0	0
2021/11/10	2030	03/11/2022	10.09	Put	Bond Future	3,175.6500	3.1756	3,452.6300	3.4526	8.722	0	0	0
2021/11/10	2032	03/02/2022	8.91	Put	Bond Future	6,232.7500	6.2327	6,682.4500	6.6825	7.215	0	0	0
2021/11/10	2032	03/02/2022	11.13	Call	Bond Future	7,008.2600	7.0083	6,582.9200	6.5829	(6.069)	0	0	0
2021/11/10	2032	03/02/2022	11.13	Put	Bond Future	183.7900	0.1838	266.3500	0.2664	44.921	0	0	210
2021/11/10	2032	03/02/2022	10.65	Call	Bond Future	4,704.8400	4.7048	4,350.6500	4.3506	(7.528)	0	0	0
2021/11/10	2032	03/02/2022	10.65	Put	Bond Future	463.1600	0.4632	616.8700	0.6169	33.187	0	0	1,050
2021/11/10	2032	03/02/2022	10.66	Call	Bond Future	4,750.6000	4.7506	4,395.2500	4.3952	(7.480)	0	0	0
2021/11/10	2032	03/02/2022	10.66	Put	Bond Future	454.0100	0.4540	606.5600	0.6066	33.601	0	0	97
2021/11/10	2032	03/02/2022	10.45	Put	Bond Future	681.9400	0.6819	863.3400	0.8633	26.601	0	0	198
2021/11/10	2032	03/02/2022	10.53	Call	Bond Future	4,164.6200	4.1646	3,825.9600	3.8260	(8.132)	0	0	0
2021/11/10	2032	03/02/2022	10.53	Put	Bond Future	585.5900	0.5856	754.8300	0.7548	28.901	0	0	210
2021/11/10	2032	03/02/2022	10.35	Put	Bond Future	821.1000	0.8211	1,019.6200	1.0196	24.177	0	0	400
2021/11/10	2032	03/02/2022	10.42	Call	Bond Future	3,686.9300	3.6869	3,365.5000	3.3655	(8.718)	0	0	0
2021/11/10	2032	03/02/2022	10.42	Put	Bond Future	721.4300	0.7214	907.9000	0.9079	25.847	0	0	0
2021/11/10	2032	03/02/2022	10.43	Call	Bond Future	3,729.4800	3.7295	3,406.3400	3.4063	(8.664)	0	0	0
2021/11/10	2032	03/02/2022	10.43	Put	Bond Future	707.9600	0.7080	892.7200	0.8927	26.098	0	0	0
2021/11/10	2032	03/02/2022	9.81	Call	Bond Future	1,457.6500	1.4576	1,319.9600	1.3200	(9.446)	0	0	0
2021/11/10	2032	03/02/2022	9.81	Put	Bond Future	2,003.2300	2.0032	2,373.4400	2.3734	18.481	0	0	198
2021/11/10	2032	03/02/2022	9.90	Put	Bond Future	1,746.5200	1.7465	2,083.2100	2.0832	19.278	0	0	900
2021/11/10	2032	03/02/2022	9.58	Call	Bond Future	874.2000	0.8742	801.8600	0.8019	(8.275)	0	0	400
2021/11/10	2032	03/02/2022	9.58	Put	Bond Future	2,793.0000	2.7930	3,228.5600	3.2286	15.595	0	0	0
2021/11/10	2032	03/02/2022	9.67	Call	Bond Future	1,082.4400	1.0824	987.8600	0.9879	(8.738)	0	0	0
2021/11/10	2032	03/02/2022			Bond Future	9.9027	92.5229	9.9896	92.0150	0.878	0.0000	0.0000	109,450
2021/11/10	2032	03/02/2022	8.91	Call	Bond Future	151.7400	0.1517	93.5400	0.0935	(38.355)	0	0	198
2021/11/10	2032	03/02/2022	9.14	Call	Bond Future	292.2800	0.2923	216.0500	0.2161	(26.081)	0	0	97
2021/11/10	2032	03/02/2022	9.14	Put	Bond Future	4,916.6900	4.9167	5,348.3600	5.3484	8.780	0	0	0
2021/11/10	2032	03/02/2022	9.57	Call	Bond Future	852.7900	0.8528	782.8000	0.7828	(8.207)	0	0	1,050
2021/11/10	2032	03/02/2022	9.57	Put	Bond Future	2,831.9300	2.8319	3,269.8400	3.2698	15.463	0	0	0

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2021/11/10	2032	03/02/2022	10.95	Call	Bond Future	6,126.5600	6.1266	5,729.2000	5.7292	(6.486)	0	0	0
2021/11/10	2032	03/02/2022	10.95	Put	Bond Future	258.1000	0.2581	368.6400	0.3686	42.828	0	0	400
2021/11/10	2032	03/02/2022	10.90	Call	Bond Future	5,884.5700	5.8846	5,494.3500	5.4943	(6.631)	0	0	0
2021/11/10	2032	03/02/2022	10.90	Put	Bond Future	284.3100	0.2843	401.9900	0.4020	41.391	0	0	900
2021/11/10	2032	03/02/2022	10.44	Call	Bond Future	3,772.3300	3.7723	3,447.5100	3.4475	(8.611)	0	0	0
2021/11/10	2032	03/02/2022	10.44	Put	Bond Future	694.8400	0.6948	877.9200	0.8779	26.349	0	0	0
2021/11/10	2032	03/02/2022	10.45	Call	Bond Future	3,815.3500	3.8154	3,488.8500	3.4888	(8.558)	0	0	0
2021/11/10	2032	03/02/2022	10.35	Call	Bond Future	3,393.1100	3.3931	3,083.7300	3.0837	(9.118)	0	0	0
2021/11/10	2032	03/02/2022	9.90	Call	Bond Future	1,730.8000	1.7308	1,559.5900	1.5596	(9.892)	0	0	900
2021/11/10	2032	03/02/2022	10.14	Call	Bond Future	2,562.9000	2.5629	2,306.9000	2.3069	(9.989)	0	0	0
2021/11/10	2032	03/02/2022	10.14	Put	Bond Future	1,185.8600	1.1859	1,437.7600	1.4378	21.242	0	0	97
2021/11/10	2032	03/02/2022	9.62	Call	Bond Future	963.5600	0.9636	881.6300	0.8816	(8.503)	0	0	210
2021/11/10	2032	03/02/2022	9.62	Put	Bond Future	2,641.5500	2.6415	3,067.5200	3.0675	16.126	0	0	0
2021/11/10	2032	03/02/2022	9.67	Put	Bond Future	2,460.6000	2.4606	2,873.9200	2.8739	16.798	0	0	1,050
2021/11/10	2032	05/05/2022	11.18	Call	Bond Future	6,583.1200	6.5831	6,249.9500	6.2500	(5.061)	0	0	0
2021/11/10	2032	05/05/2022	11.18	Put	Bond Future	711.1700	0.7112	893.0600	0.8931	25.576	0	0	780
2021/11/10	2032	05/05/2022	11.02	Put	Bond Future	852.8500	0.8528	1,059.5900	1.0596	24.241	0	0	0
2021/11/10	2032	05/05/2022	11.03	Call	Bond Future	5,931.9500	5.9320	5,622.0500	5.6221	(5.224)	0	0	0
2021/11/10	2032	05/05/2022	11.03	Put	Bond Future	843.2500	0.8433	1,048.4100	1.0484	24.330	0	0	0
2021/11/10	2032	05/05/2022	10.29	Put	Bond Future	2,019.8800	2.0199	2,296.0100	2.2960	13.671	0	0	0
2021/11/10	2032	05/05/2022	10.98	Call	Bond Future	5,718.8500	5.7188	5,416.2300	5.4162	(5.292)	0	0	0
2021/11/10	2032	05/05/2022	10.98	Put	Bond Future	893.4500	0.8934	1,105.8900	1.1059	23.777	0	0	993
2021/11/10	2032	05/05/2022			Bond Future	10.0994	89.4828	10.1903	88.9677	0.900	0.0000	0.0000	20,384
2021/11/10	2032	05/05/2022	11.02	Call	Bond Future	5,888.9800	5.8890	5,580.6600	5.5807	(5.236)	0	0	0
2021/11/10	2032	05/05/2022	11.04	Call	Bond Future	5,974.9800	5.9750	5,663.3100	5.6633	(5.216)	0	0	0
2021/11/10	2032	05/05/2022	11.04	Put	Bond Future	833.7600	0.8338	1,037.1500	1.0372	24.394	0	0	0
2021/11/10	2032	05/05/2022	10.18	Call	Bond Future	2,737.3700	2.7374	2,519.1800	2.5192	(7.971)	0	0	780
2021/11/10	2032	05/05/2022	10.18	Put	Bond Future	2,280.6400	2.2806	2,577.5100	2.5775	13.017	0	0	0
2021/11/10	2032	05/05/2022	10.29	Call	Bond Future	3,095.1100	3.0951	2,856.1800	2.8562	(7.720)	0	0	993
2021/11/10	2032	05/05/2022	9.58	Call	Bond Future	1,154.0700	1.1541	1,084.7800	1.0848	(6.004)	0	0	780
2021/11/10	2032	05/05/2022	9.58	Put	Bond Future	4,175.5300	4.1755	4,621.3000	4.6213	10.676	0	0	0
2021/11/10	2032	04/08/2022	10.20	Put	Bond Future	3,261.9200	3.2619	3,641.4200	3.6414	11.634	0	0	0
2021/11/10	2032	04/08/2022	10.21	Put	Bond Future	3,234.2400	3.2342	3,611.6100	3.6116	11.668	0	0	0
2021/11/10	2032	04/08/2022	10.22	Call	Bond Future	2,706.1700	2.7062	2,559.6200	2.5596	(5.415)	0	0	0
2021/11/10	2032	04/08/2022	8.97	Call	Bond Future	507.9600	0.5080	444.2800	0.4443	(12.536)	0	0	800
2021/11/10	2032	04/08/2022	8.97	Put	Bond Future	8,333.3100	8.3333	8,791.1200	8.7911	5.494	0	0	0
2021/11/10	2032	04/08/2022	9.72	Call	Bond Future	1,488.0500	1.4881	1,429.9100	1.4299	(3.907)	0	0	800
2021/11/10	2032	04/08/2022	9.72	Put	Bond Future	4,826.4200	4.8264	5,289.7700	5.2898	9.600	0	0	0
2021/11/10	2032	04/08/2022			Bond Future	10.3105	90.5030	10.4054	89.9815	0.921	0.0000	0.0000	0
2021/11/10	2032	04/08/2022	11.60	Call	Bond Future	7,648.3400	7.6483	7,345.1700	7.3452	(3.964)	0	0	0
2021/11/10	2032	04/08/2022	11.60	Put	Bond Future	905.7800	0.9058	1,124.1000	1.1241	24.103	0	0	800
2021/11/10	2032	04/08/2022	11.89	Call	Bond Future	8,865.7100	8.8657	8,526.8400	8.5268	(3.822)	0	0	0
2021/11/10	2032	04/08/2022	11.89	Put	Bond Future	703.5400	0.7035	886.1600	0.8862	25.957	0	0	0
2021/11/10	2032	04/08/2022	10.20	Call	Bond Future	2,649.8200	2.6498	2,507.8300	2.5078	(5.358)	0	0	0
2021/11/10	2032	04/08/2022	10.21	Call	Bond Future	2,677.7700	2.6778	2,533.6500	2.5337	(5.382)	0	0	0
2021/11/10	2032	04/08/2022	10.22	Put	Bond Future	3,207.0500	3.2070	3,581.9900	3.5820	11.691	0	0	0
2021/11/10	2032	03/11/2022			Bond Future	10.5191	87.5303	10.6183	87.0021	0.943	0.0000	0.0000	0
2021/11/10	2032	03/11/2022	10.66	Call	Bond Future	3,868.3100	3.8683	3,593.2600	3.5933	(7.110)	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
2021/11/10	2032	03/11/2022	10.66	Put	Bond Future	3,119.2800	3.1193	3,372.4600	3.3725	8.117	0	0	0
2021/11/10	2033	03/02/2022			Bond Future	109.2297	109.2297	109.4853	109.4853	0.234	0.0000	0.0000	7,393
2021/11/10	2033	05/05/2022			Bond Future	109.2838	109.2838	109.5413	109.5413	0.236	0.0000	0.0000	2,121
2021/11/10	2033	04/08/2022			Bond Future	110.6166	110.6166	110.8772	110.8772	0.236	0.0000	0.0000	0
2021/11/10	2033	03/11/2022			Bond Future	110.7105	110.7105	110.9739	110.9739	0.238	0.0000	0.0000	0
2021/11/10	2037	03/02/2022	11.45	Call	Bond Future	6,135.4000	6.1354	5,853.2200	5.8532	(4.599)	0	0	0
2021/11/10	2037	03/02/2022	11.46	Call	Bond Future	6,187.5500	6.1875	5,903.8100	5.9038	(4.586)	0	0	0
2021/11/10	2037	03/02/2022	11.47	Put	Bond Future	390.1600	0.3902	541.2400	0.5412	38.723	0	0	0
2021/11/10	2037	03/02/2022			Bond Future	10.5359	85.0109	10.6023	84.5744	0.630	0.0000	0.0000	111,894
2021/11/10	2037	03/02/2022	11.45	Put	Bond Future	404.5600	0.4046	558.8400	0.5588	38.135	0	0	0
2021/11/10	2037	03/02/2022	11.46	Put	Bond Future	397.2500	0.3973	549.9700	0.5500	38.444	0	0	0
2021/11/10	2037	03/02/2022	11.47	Call	Bond Future	6,239.8500	6.2399	5,954.4700	5.9545	(4.574)	0	0	0
2021/11/10	2037	05/05/2022	11.82	Call	Bond Future	7,412.5700	7.4126	7,179.8600	7.1799	(3.139)	0	0	0
2021/11/10	2037	05/05/2022	11.83	Call	Bond Future	7,460.8700	7.4609	7,226.8000	7.2268	(3.137)	0	0	0
2021/11/10	2037	05/05/2022	11.84	Put	Bond Future	750.3600	0.7504	957.3700	0.9574	27.588	0	0	0
2021/11/10	2037	05/05/2022			Bond Future	10.7214	86.0284	10.7905	85.5857	0.645	0.0000	0.0000	11,855
2021/11/10	2037	05/05/2022	11.82	Put	Bond Future	767.1500	0.7672	977.2000	0.9772	27.381	0	0	0
2021/11/10	2037	05/05/2022	11.83	Put	Bond Future	758.6300	0.7586	967.3200	0.9673	27.509	0	0	0
2021/11/10	2037	05/05/2022	11.84	Call	Bond Future	7,509.3600	7.5094	7,273.6100	7.2736	(3.139)	0	0	0
2021/11/10	2037	04/08/2022	10.91	Put	Bond Future	3,350.5800	3.3506	3,734.3400	3.7343	11.454	0	0	0
2021/11/10	2037	04/08/2022	10.89	Call	Bond Future	3,202.9700	3.2030	3,142.7000	3.1427	(1.882)	0	0	0
2021/11/10	2037	04/08/2022	10.89	Put	Bond Future	3,410.1000	3.4101	3,797.9600	3.7980	11.374	0	0	0
2021/11/10	2037	04/08/2022	10.90	Call	Bond Future	3,235.6600	3.2357	3,173.4800	3.1735	(1.922)	0	0	0
2021/11/10	2037	04/08/2022			Bond Future	10.9231	82.7536	10.9951	82.3055	0.659	0.0000	0.0000	0
2021/11/10	2037	04/08/2022	10.91	Call	Bond Future	3,268.7700	3.2688	3,204.4000	3.2044	(1.969)	0	0	0
2021/11/10	2037	04/08/2022	11.42	Call	Bond Future	5,113.4500	5.1135	4,978.1200	4.9781	(2.647)	0	0	0
2021/11/10	2037	04/08/2022	11.42	Put	Bond Future	2,092.1000	2.0921	2,404.9000	2.4049	14.951	0	0	50
2021/11/10	2037	04/08/2022	10.10	Call	Bond Future	1,250.0800	1.2501	1,188.3800	1.1884	(4.936)	0	0	50
2021/11/10	2037	04/08/2022	10.10	Put	Bond Future	6,639.3700	6.6394	7,025.8000	7.0258	5.820	0	0	0
2021/11/10	2037	04/08/2022	10.90	Put	Bond Future	3,380.0900	3.3801	3,766.0400	3.7660	11.418	0	0	50
2021/11/10	2037	03/11/2022	11.31	Call	Bond Future	4,590.1900	4.5902	4,427.0700	4.4271	(3.554)	0	0	0
2021/11/10	2037	03/11/2022	11.31	Put	Bond Future	3,387.8700	3.3879	3,678.8900	3.6789	8.590	0	0	0
2021/11/10	2037	03/11/2022	11.32	Call	Bond Future	4,623.7700	4.6238	4,460.4700	4.4605	(3.532)	0	0	0
2021/11/10	2037	03/11/2022	11.30	Put	Bond Future	3,414.0000	3.4140	3,704.8700	3.7049	8.520	0	0	0
2021/11/10	2037	03/11/2022			Bond Future	11.1104	83.8308	11.1853	83.3766	0.674	0.0000	0.0000	0
2021/11/10	2037	03/11/2022	11.32	Put	Bond Future	3,361.9100	3.3619	3,652.7500	3.6527	8.651	0	0	0
2021/11/10	2037	03/11/2022	11.30	Call	Bond Future	4,556.7100	4.5567	4,393.4400	4.3934	(3.583)	0	0	0
2021/11/10	2038	03/02/2022			Bond Future	121.4431	121.4431	121.8866	121.8866	0.365	0.0000	0.0000	6,276
2021/11/10	2038	05/05/2022			Bond Future	122.9251	122.9251	123.3725	123.3725	0.364	0.0000	0.0000	677
2021/11/10	2038	04/08/2022			Bond Future	122.6113	122.6113	123.0644	123.0644	0.370	0.0000	0.0000	0
2021/11/10	2038	03/11/2022			Bond Future	124.1609	124.1609	124.6190	124.6190	0.369	0.0000	0.0000	0
2021/11/10	2040	03/02/2022	11.57	Put	Bond Future	479.3700	0.4794	622.7600	0.6228	29.912	0	0	0
2021/11/10	2040	03/02/2022	11.58	Put	Bond Future	471.3600	0.4714	612.9400	0.6129	30.036	0	0	0
2021/11/10	2040	03/02/2022	11.59	Call	Bond Future	6,542.7500	6.5427	6,104.0500	6.1040	(6.705)	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
2021/11/10	2040	03/02/2022			Bond Future	10.6818	86.8742	10.7638	86.2957	0.768	0.0000	0.0000	76,931
2021/11/10	2040	03/02/2022	11.57	Call	Bond Future	6,432.1300	6.4321	5,997.0400	5.9970	(6.764)	0	0	0
2021/11/10	2040	03/02/2022	11.58	Call	Bond Future	6,487.4100	6.4874	6,050.5100	6.0505	(6.735)	0	0	0
2021/11/10	2040	03/02/2022	11.59	Put	Bond Future	463.4900	0.4635	603.2700	0.6033	30.158	0	0	0
2021/11/10	2040	05/05/2022	11.91	Put	Bond Future	902.8300	0.9028	1,183.2400	1.1832	31.059	0	0	0
2021/11/10	2040	05/05/2022	11.92	Call	Bond Future	7,728.9300	7.7289	7,420.9400	7.4209	(3.985)	0	0	0
2021/11/10	2040	05/05/2022	11.92	Put	Bond Future	893.2100	0.8932	1,171.6600	1.1717	31.174	0	0	0
2021/11/10	2040	05/05/2022	13.04	Call	Bond Future	13,457.6800	13.4577	12,941.0600	12.9411	(3.839)	0	0	0
2021/11/10	2040	05/05/2022	13.04	Put	Bond Future	288.6800	0.2887	358.5000	0.3585	24.186	0	0	1,200
2021/11/10	2040	05/05/2022	10.57	Call	Bond Future	2,014.9600	2.0150	1,927.4300	1.9274	(4.344)	0	0	1,200
2021/11/10	2040	05/05/2022	10.57	Put	Bond Future	4,072.7300	4.0727	4,571.6400	4.5716	12.250	0	0	0
2021/11/10	2040	05/05/2022			Bond Future	10.8626	87.9140	10.9481	87.3276	0.786	0.0000	0.0000	8,498
2021/11/10	2040	05/05/2022	11.91	Call	Bond Future	7,678.0200	7.6780	7,371.9900	7.3720	(3.986)	0	0	0
2021/11/10	2040	05/05/2022	9.82	Call	Bond Future	554.8900	0.5549	461.0200	0.4610	(16.917)	0	0	1,200
2021/11/10	2040	05/05/2022	9.82	Put	Bond Future	8,251.5800	8.2516	8,744.1500	8.7441	5.969	0	0	0
2021/11/10	2040	05/05/2022	11.90	Call	Bond Future	7,627.3100	7.6273	7,323.2600	7.3233	(3.986)	0	0	0
2021/11/10	2040	05/05/2022	11.90	Put	Bond Future	912.7300	0.9127	1,195.1200	1.1951	30.939	0	0	0
2021/11/10	2040	04/08/2022	11.05	Call	Bond Future	3,533.9600	3.5340	3,421.3300	3.4213	(3.187)	0	0	0
2021/11/10	2040	04/08/2022	11.05	Put	Bond Future	3,593.8300	3.5938	4,074.8400	4.0748	13.384	0	0	0
2021/11/10	2040	04/08/2022	12.24	Put	Bond Future	1,202.4600	1.2025	1,546.5800	1.5466	28.618	0	0	460
2021/11/10	2040	04/08/2022	9.70	Put	Bond Future	10,538.9700	10.5390	11,080.0200	11.0800	5.134	0	0	0
2021/11/10	2040	04/08/2022			Bond Future	11.0589	84.4100	11.1479	83.8163	0.805	0.0000	0.0000	0
2021/11/10	2040	04/08/2022	11.04	Call	Bond Future	3,499.1700	3.4992	3,388.3200	3.3883	(3.168)	0	0	0
2021/11/10	2040	04/08/2022	11.04	Put	Bond Future	3,626.2300	3.6262	4,109.0200	4.1090	13.314	0	0	0
2021/11/10	2040	04/08/2022	12.24	Call	Bond Future	8,574.0500	8.5740	8,324.5300	8.3245	(2.910)	0	0	0
2021/11/10	2040	04/08/2022	9.70	Call	Bond Future	595.9200	0.5959	543.3300	0.5433	(8.825)	0	0	460
2021/11/10	2040	04/08/2022	10.70	Call	Bond Future	2,403.1500	2.4031	2,363.9800	2.3640	(1.630)	0	0	460
2021/11/10	2040	04/08/2022	10.70	Put	Bond Future	4,865.6100	4.8656	5,420.0800	5.4201	11.396	0	0	0
2021/11/10	2040	04/08/2022	11.03	Call	Bond Future	3,464.2600	3.4643	3,355.4600	3.3555	(3.141)	0	0	0
2021/11/10	2040	04/08/2022	11.03	Put	Bond Future	3,658.6000	3.6586	4,143.4400	4.1434	13.252	0	0	0
2021/11/10	2040	03/11/2022	11.39	Call	Bond Future	4,666.8500	4.6669	4,457.3300	4.4573	(4.490)	0	0	0
2021/11/10	2040	03/11/2022	11.40	Call	Bond Future	4,702.4700	4.7025	4,491.4000	4.4914	(4.488)	0	0	0
2021/11/10	2040	03/11/2022	11.41	Put	Bond Future	3,644.0600	3.6441	4,032.8200	4.0328	10.668	0	0	0
2021/11/10	2040	03/11/2022			Bond Future	11.2409	85.5093	11.3334	84.9080	0.823	0.0000	0.0000	0
2021/11/10	2040	03/11/2022	11.39	Put	Bond Future	3,700.9200	3.7009	4,092.7800	4.0928	10.588	0	0	0
2021/11/10	2040	03/11/2022	11.40	Put	Bond Future	3,672.4000	3.6724	4,062.7100	4.0627	10.628	0	0	0
2021/11/10	2040	03/11/2022	11.41	Call	Bond Future	4,738.2000	4.7382	4,525.5800	4.5256	(4.487)	0	0	0
2021/11/10	2044	03/02/2022	11.59	Call	Bond Future	6,525.6100	6.5256	6,024.5900	6.0246	(7.678)	0	0	0
2021/11/10	2044	03/02/2022	11.59	Put	Bond Future	479.0900	0.4791	646.0100	0.6460	34.841	0	0	0
2021/11/10	2044	03/02/2022	11.60	Call	Bond Future	6,581.5400	6.5815	6,078.4300	6.0784	(7.644)	0	0	0
2021/11/10	2044	03/02/2022	11.60	Put	Bond Future	471.1200	0.4711	635.9500	0.6359	34.987	0	0	0
2021/11/10	2044	03/02/2022			Bond Future	10.7024	83.7908	10.7951	83.1228	0.866	0.0000	0.0000	54,050
2021/11/10	2044	03/02/2022	11.61	Call	Bond Future	6,637.5300	6.6375	6,132.3500	6.1324	(7.611)	0	0	0
2021/11/10	2044	03/02/2022	11.61	Put	Bond Future	463.3000	0.4633	626.0600	0.6261	35.131	0	0	0
2021/11/10	2044	05/05/2022	11.91	Call	Bond Future	7,725.2000	7.7252	7,364.7900	7.3648	(4.665)	0	0	0
2021/11/10	2044	05/05/2022	11.91	Put	Bond Future	909.3800	0.9094	1,225.9600	1.2260	34.813	0	0	0
2021/11/10	2044	05/05/2022	11.92	Call	Bond Future	7,776.5300	7.7765	7,413.9000	7.4139	(4.663)	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
2021/11/10	2044	05/05/2022	11.92	Put	Bond Future	899.6300	0.8996	1,213.9900	1.2140	34.943	0	0	0
2021/11/10	2044	05/05/2022			Bond Future	10.8733	84.7938	10.9698	84.1168	0.887	0.0000	0.0000	5,735
2021/11/10	2044	05/05/2022	11.93	Call	Bond Future	7,827.8900	7.8279	7,463.2200	7.4632	(4.659)	0	0	0
2021/11/10	2044	05/05/2022	11.93	Put	Bond Future	890.0000	0.8900	1,202.3200	1.2023	35.092	0	0	0
2021/11/10	2044	04/08/2022	11.08	Call	Bond Future	3,665.4600	3.6655	3,515.4600	3.5155	(4.092)	0	0	0
2021/11/10	2044	04/08/2022	11.08	Put	Bond Future	3,517.1300	3.5171	4,052.2200	4.0522	15.214	0	0	0
2021/11/10	2044	04/08/2022	11.09	Call	Bond Future	3,701.7600	3.7018	3,549.6600	3.5497	(4.109)	0	0	0
2021/11/10	2044	04/08/2022	11.09	Put	Bond Future	3,485.0100	3.4850	4,018.0000	4.0180	15.294	0	0	0
2021/11/10	2044	04/08/2022			Bond Future	11.0584	81.3792	11.1588	80.6941	0.908	0.0000	0.0000	0
2021/11/10	2044	04/08/2022	11.10	Call	Bond Future	3,738.2200	3.7382	3,583.7400	3.5837	(4.132)	0	0	0
2021/11/10	2044	04/08/2022	11.10	Put	Bond Future	3,453.1500	3.4531	3,983.7600	3.9838	15.366	0	0	0
2021/11/10	2044	03/11/2022	11.40	Put	Bond Future	3,711.2600	3.7113	4,098.3300	4.0983	10.430	0	0	0
2021/11/10	2044	03/11/2022	11.41	Call	Bond Future	4,875.4600	4.8755	4,567.3800	4.5674	(6.319)	0	0	0
2021/11/10	2044	03/11/2022	11.41	Put	Bond Future	3,681.9800	3.6820	4,067.9400	4.0679	10.482	0	0	0
2021/11/10	2044	03/11/2022			Bond Future	11.2295	82.4392	11.3339	81.7451	0.930	0.0000	0.0000	0
2021/11/10	2044	03/11/2022	11.39	Call	Bond Future	4,803.1200	4.8031	4,497.9000	4.4979	(6.355)	0	0	0
2021/11/10	2044	03/11/2022	11.39	Put	Bond Future	3,740.4300	3.7404	4,129.2500	4.1293	10.395	0	0	0
2021/11/10	2044	03/11/2022	11.40	Call	Bond Future	4,839.3900	4.8394	4,532.4200	4.5324	(6.343)	0	0	0
2021/11/10	2046	03/02/2022			Bond Future	108.9737	108.9737	109.0166	109.0166	0.039	0.0000	0.0000	15,506
2021/11/10	2046	05/05/2022			Bond Future	108.4220	108.4220	108.4643	108.4643	0.039	0.0000	0.0000	171
2021/11/10	2046	04/08/2022			Bond Future	109.7443	109.7443	109.7870	109.7870	0.039	0.0000	0.0000	0
2021/11/10	2046	03/11/2022			Bond Future	109.2096	109.2096	109.2524	109.2524	0.039	0.0000	0.0000	0
2021/11/10	2050	03/02/2022			Bond Future	111.8185	111.8185	113.4472	113.4472	1.457	0.0000	0.0000	8,495
2021/11/10	2050	05/05/2022			Bond Future	113.1826	113.1826	114.8300	114.8300	1.456	0.0000	0.0000	379
2021/11/10	2050	04/08/2022			Bond Future	112.5500	112.5500	114.2174	114.2174	1.481	0.0000	0.0000	0
2021/11/10	2050	03/11/2022			Bond Future	113.9725	113.9725	115.6605	115.6605	1.481	0.0000	0.0000	0
2021/11/10	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/11/10	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/11/10	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/11/10	AL37	03/02/2022			Index Future	805.7260	805.7260	801.5520	801.5520	(0.518)	0.0000	0.0000	0
2021/11/10	AL37	05/05/2022			Index Future	815.3510	815.3510	811.1230	811.1230	(0.519)	0.0000	0.0000	0
2021/11/10	AL37	04/08/2022			Index Future	824.9940	824.9940	820.7170	820.7170	(0.518)	0.0000	0.0000	0
2021/11/10	AL37	03/11/2022			Index Future	835.3270	835.3270	830.9940	830.9940	(0.519)	0.0000	0.0000	0
2021/11/10	AL7T	03/02/2022			Index Future	929.5990	929.5990	924.1870	924.1870	(0.582)	0.0000	0.0000	0
2021/11/10	AL7T	05/05/2022			Index Future	940.7030	940.7030	935.2230	935.2230	(0.583)	0.0000	0.0000	0
2021/11/10	AL7T	04/08/2022			Index Future	951.8300	951.8300	946.2850	946.2850	(0.583)	0.0000	0.0000	0
2021/11/10	AL7T	03/11/2022			Index Future	963.7510	963.7510	958.1340	958.1340	(0.583)	0.0000	0.0000	0
2021/11/10	ALBI	03/02/2022			Index Future	825.2070	825.2070	820.4180	820.4180	(0.580)	0.0000	0.0000	193
2021/11/10	ALBI	05/05/2022			Index Future	835.0650	835.0650	830.2150	830.2150	(0.581)	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
2021/11/10	ALBI	04/08/2022			Index Future	844.9420	844.9420	840.0350	840.0350	(0.581)	0.0000	0.0000	0
2021/11/10	ALBI	03/11/2022			Index Future	855.5240	855.5240	850.5540	850.5540	(0.581)	0.0000	0.0000	0
2021/11/10	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/11/10	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/11/10	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/11/10	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/11/10	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/11/10	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/11/10	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/11/10	C040	06/10/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/11/10	C040	31/01/2040			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/11/10	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/11/10	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/11/10	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/11/10	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/11/10	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/11/10	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/11/10	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2021/11/10	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/11/10	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/11/10	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/11/10	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/11/10	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/11/10	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	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2021/11/10	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/11/10	C303	28/02/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/11/10	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/11/10	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/11/10	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/11/10	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/11/10	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/11/10	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/11/10	ES33	03/02/2022			Bond Future	11.2925	78.8192	11.3523	78.5051	0.529	0.0000	0.0000	263
2021/11/10	ES33	05/05/2022			Bond Future	11.5220	76.0032	11.5845	75.6844	0.542	0.0000	0.0000	87
2021/11/10	ES33	04/08/2022			Bond Future	11.7673	76.8824	11.8325	76.5596	0.554	0.0000	0.0000	0
2021/11/10	ES33	03/11/2022			Bond Future	12.0124	74.1252	12.0805	73.7980	0.567	0.0000	0.0000	0
2021/11/10	ES42	03/02/2022			Bond Future	11.7925	77.2816	11.8789	76.7628	0.733	0.0000	0.0000	3,579
2021/11/10	ES42	05/05/2022			Bond Future	12.0095	73.9659	12.0999	73.4399	0.752	0.0000	0.0000	1,190
2021/11/10	ES42	04/08/2022			Bond Future	12.2347	74.8195	12.3291	74.2871	0.771	0.0000	0.0000	0
2021/11/10	ES42	03/11/2022			Bond Future	12.4606	71.5568	12.5592	71.0172	0.791	0.0000	0.0000	0
2021/11/10	GOVI	03/02/2022	792.76	Call	GOVI	215,580.0000	21.5580	168,080.0000	16.8080	(22.034)	0	0	0
2021/11/10	GOVI	03/02/2022	792.76	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/11/10	GOVI	03/02/2022			GOVI	814.3180	814.3180	809.5680	809.5680	(0.583)	0.0000	0.0000	983
2021/11/10	GOVI	03/02/2022	792.74	Call	GOVI	215,780.0000	21.5780	168,280.0000	16.8280	(22.013)	0	0	0
2021/11/10	GOVI	03/02/2022	792.74	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/11/10	GOVI	03/02/2022	792.75	Call	GOVI	215,680.0000	21.5680	168,180.0000	16.8180	(22.023)	0	0	0
2021/11/10	GOVI	03/02/2022	792.75	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/11/10	GOVI	05/05/2022	788.25	Call	GOVI	357,960.0000	35.7960	309,850.0000	30.9850	(13.440)	0	0	0
2021/11/10	GOVI	05/05/2022	788.25	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/11/10	GOVI	05/05/2022			GOVI	824.0460	824.0460	819.2350	819.2350	(0.584)	0.0000	0.0000	0
2021/11/10	GOVI	05/05/2022	788.23	Call	GOVI	358,160.0000	35.8160	310,050.0000	31.0050	(13.433)	0	0	0
2021/11/10	GOVI	05/05/2022	788.23	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/11/10	GOVI	05/05/2022	788.24	Call	GOVI	358,060.0000	35.8060	309,950.0000	30.9950	(13.436)	0	0	0
2021/11/10	GOVI	05/05/2022	788.24	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/11/10	GOVI	04/08/2022	819.28	Call	GOVI	145,120.0000	14.5120	96,450.0000	9.6450	(33.538)	0	0	0
2021/11/10	GOVI	04/08/2022	819.28	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/11/10	GOVI	04/08/2022			GOVI	833.7920	833.7920	828.9250	828.9250	(0.584)	0.0000	0.0000	0
2021/11/10	GOVI	04/08/2022	819.26	Call	GOVI	145,320.0000	14.5320	96,650.0000	9.6650	(33.492)	0	0	0
2021/11/10	GOVI	04/08/2022	819.26	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/11/10	GOVI	04/08/2022	819.27	Call	GOVI	145,220.0000	14.5220	96,550.0000	9.6550	(33.515)	0	0	0
2021/11/10	GOVI	04/08/2022	819.27	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/11/10	GOVI	03/11/2022	820.41	Call	GOVI	238,250.0000	23.8250	188,950.0000	18.8950	(20.693)	0	0	0

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2021/11/10	GOVI	03/11/2022	820.41	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/11/10	GOVI	03/11/2022	820.42	Call	GOVI	238,150.0000	23.8150	188,850.0000	18.8850	(20.701)	0	0	0
2021/11/10	GOVI	03/11/2022	820.42	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/11/10	GOVI	03/11/2022			GOVI	844.2350	844.2350	839.3050	839.3050	(0.584)	0.0000	0.0000	0
2021/11/10	GOVI	03/11/2022	820.43	Call	GOVI	238,050.0000	23.8050	188,750.0000	18.8750	(20.710)	0	0	0
2021/11/10	GOVI	03/11/2022	820.43	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/11/10	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2021/11/10	IGOV	03/02/2022			Index Future	299.7220	299.7220	300.6010	300.6010	0.293	0.0000	0.0000	479
2021/11/10	IGOV	05/05/2022			Index Future	303.3760	303.3760	304.2640	304.2640	0.293	0.0000	0.0000	16
2021/11/10	IGOV	04/08/2022			Index Future	307.0360	307.0360	307.9350	307.9350	0.293	0.0000	0.0000	0
2021/11/10	IGOV	03/11/2022			Index Future	310.9530	310.9530	311.8620	311.8620	0.292	0.0000	0.0000	0
2021/11/10	IS05	21/12/2021			Interest Rate Swap	90.7000	90.7000	90.7000	90.7000	0.000	0.0000	0.0000	51
2021/11/10	IS05	15/03/2022			Interest Rate Swap	90.1300	90.1300	90.1300	90.1300	0.000	0.0000	0.0000	0
2021/11/10	IS05	21/06/2022			Interest Rate Swap	90.2900	90.2900	90.2900	90.2900	0.000	0.0000	0.0000	0
2021/11/10	IS05	20/09/2022			Interest Rate Swap	93.5000	93.5000	93.5000	93.5000	0.000	0.0000	0.0000	0
2021/11/10	IS05	20/12/2022			Interest Rate Swap	94.0600	94.0600	94.0600	94.0600	0.000	0.0000	0.0000	0
2021/11/10	IS05	22/03/2023			Interest Rate Swap	86.5400	86.5400	86.5400	86.5400	0.000	0.0000	0.0000	0
2021/11/10	IS05	20/06/2023			Interest Rate Swap	92.1700	92.1700	92.1700	92.1700	0.000	0.0000	0.0000	0
2021/11/10	IS05	19/09/2023			Interest Rate Swap	94.8800	94.8800	94.8800	94.8800	0.000	0.0000	0.0000	0
2021/11/10	IS10	17/12/2025			Interest Rate Swap	80.2800	80.2800	80.2800	80.2800	0.000	0.0000	0.0000	0
2021/11/10	IS10	16/03/2026			Interest Rate Swap	76.8200	76.8200	76.8200	76.8200	0.000	0.0000	0.0000	0
2021/11/10	IS10	15/06/2026			Interest Rate Swap	75.2400	75.2400	75.2400	75.2400	0.000	0.0000	0.0000	0
2021/11/10	IS10	21/09/2026			Interest Rate Swap	77.2700	77.2700	77.2700	77.2700	0.000	0.0000	0.0000	0
2021/11/10	IS10	21/12/2026			Interest Rate Swap	81.3000	81.3000	81.3000	81.3000	0.000	0.0000	0.0000	0
2021/11/10	IS10	15/03/2027			Interest Rate Swap	79.8000	79.8000	79.8000	79.8000	0.000	0.0000	0.0000	0
2021/11/10	IS10	21/06/2027			Interest Rate Swap	81.8600	81.8600	81.8600	81.8600	0.000	0.0000	0.0000	0
2021/11/10	IS10	20/09/2027			Interest Rate Swap	87.6100	87.6100	87.6100	87.6100	0.000	0.0000	0.0000	0
2021/11/10	IS10	20/12/2027			Interest Rate Swap	87.9400	87.9400	87.9400	87.9400	0.000	0.0000	0.0000	0
2021/11/10	IS10	22/03/2028			Interest Rate Swap	80.8900	80.8900	80.8900	80.8900	0.000	0.0000	0.0000	0
2021/11/10	IS10	20/06/2028			Interest Rate Swap	88.6800	88.6800	88.6800	88.6800	0.000	0.0000	0.0000	0
2021/11/10	IS10	19/09/2028			Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0.000	0.0000	0.0000	0
2021/11/10	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2021/11/10	JBAF	17/11/2021			Jibar Tradeable Future	3.6950	96.3050	3.6950	96.3050	0.000	0.0000	0.0000	50,000
2021/11/10	JBAF	15/12/2021			Jibar Tradeable Future	3.9650	96.0350	3.9650	96.0350	0.000	0.0000	0.0000	0
2021/11/10	JBAF	19/01/2022			Jibar Tradeable Future	4.0200	95.9800	4.0200	95.9800	0.000	0.0000	0.0000	0
2021/11/10	JBAF	16/02/2022			Jibar Tradeable Future	4.3300	95.6700	4.3300	95.6700	0.000	0.0000	0.0000	0
2021/11/10	JBAF	16/03/2022			Jibar Tradeable Future	4.3750	95.6250	4.3750	95.6250	0.000	0.0000	0.0000	0
2021/11/10	JBAF	20/04/2022			Jibar Tradeable Future	4.6700	95.3300	4.6700	95.3300	0.000	0.0000	0.0000	0
2021/11/10	JBAF	15/06/2022			Jibar Tradeable Future	4.9800	95.0200	4.9800	95.0200	0.000	0.0000	0.0000	72
2021/11/10	JBAF	21/09/2022			Jibar Tradeable Future	5.3350	94.6650	5.3350	94.6650	0.000	0.0000	0.0000	0
2021/11/10	JBAF	21/12/2022			Jibar Tradeable Future	5.8250	94.1750	5.8250	94.1750	0.000	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
2021/11/10	JBAF	15/03/2023			Jibar Tradeable Future	6.1400	93.8600	6.1400	93.8600	0.000	0.0000	0.0000	0
2021/11/10	JBAF	21/06/2023			Jibar Tradeable Future	6.5250	93.4750	6.5250	93.4750	0.000	0.0000	0.0000	0
2021/11/10	JBAF	20/09/2023			Jibar Tradeable Future	6.8050	93.1950	6.8050	93.1950	0.000	0.0000	0.0000	0
2021/11/10	R023	03/02/2022	5.08	Call	Bond Future	53.2500	0.0533	44.3300	0.0443	(16.751)	0	0	0
2021/11/10	R023	03/02/2022	5.08	Put	Bond Future	502.2100	0.5022	542.9700	0.5430	8.116	0	0	0
2021/11/10	R023	03/02/2022			Bond Future	5.5146	105.7030	5.5629	105.6533	0.875	0.0000	0.0000	13,436
2021/11/10	R023	03/02/2022	5.06	Call	Bond Future	48.7700	0.0488	39.2400	0.0392	(19.541)	0	0	0
2021/11/10	R023	03/02/2022	5.06	Put	Bond Future	518.4600	0.5185	558.6100	0.5586	7.744	0	0	0
2021/11/10	R023	03/02/2022	5.07	Call	Bond Future	50.9100	0.0509	41.6700	0.0417	(18.150)	0	0	0
2021/11/10	R023	03/02/2022	5.07	Put	Bond Future	510.2400	0.5102	550.6800	0.5507	7.926	0	0	0
2021/11/10	R023	05/05/2022	6.31	Call	Bond Future	603.7100	0.6037	564.0800	0.5641	(6.564)	0	0	0
2021/11/10	R023	05/05/2022	6.31	Put	Bond Future	144.2400	0.1442	156.1300	0.1561	8.243	0	0	0
2021/11/10	R023	05/05/2022			Bond Future	5.7263	103.0565	5.7915	103.0050	1.139	0.0000	0.0000	777
2021/11/10	R023	05/05/2022	6.29	Call	Bond Future	591.5900	0.5916	552.2400	0.5522	(6.652)	0	0	0
2021/11/10	R023	05/05/2022	6.29	Put	Bond Future	147.8100	0.1478	159.9800	0.1600	8.234	0	0	0
2021/11/10	R023	05/05/2022	6.30	Call	Bond Future	597.6400	0.5976	558.1500	0.5581	(6.608)	0	0	0
2021/11/10	R023	05/05/2022	6.30	Put	Bond Future	146.0100	0.1460	158.0400	0.1580	8.239	0	0	0
2021/11/10	R023	04/08/2022	6.05	Call	Bond Future	192.5100	0.1925	224.8700	0.2249	16.810	0	0	0
2021/11/10	R023	04/08/2022	6.05	Put	Bond Future	248.9800	0.2490	334.0900	0.3341	34.183	0	0	0
2021/11/10	R023	04/08/2022			Bond Future	6.1526	104.2543	6.2485	104.2015	1.559	0.0000	0.0000	0
2021/11/10	R023	04/08/2022	6.03	Call	Bond Future	182.5600	0.1826	219.4000	0.2194	20.180	0	0	0
2021/11/10	R023	04/08/2022	6.03	Put	Bond Future	250.0400	0.2500	339.6300	0.3396	35.830	0	0	0
2021/11/10	R023	04/08/2022	6.04	Call	Bond Future	187.5200	0.1875	222.1200	0.2221	18.451	0	0	0
2021/11/10	R023	04/08/2022	6.04	Put	Bond Future	249.5000	0.2495	336.8500	0.3369	35.010	0	0	0
2021/11/10	R023	03/11/2022	6.25	Call	Bond Future	104.7100	0.1047	187.4800	0.1875	79.047	0	0	0
2021/11/10	R023	03/11/2022	6.25	Put	Bond Future	352.9300	0.3529	489.1200	0.4891	38.588	0	0	0
2021/11/10	R023	03/11/2022	6.26	Call	Bond Future	105.6800	0.1057	188.9300	0.1889	78.776	0	0	0
2021/11/10	R023	03/11/2022	6.26	Put	Bond Future	350.8400	0.3508	487.5100	0.4875	38.955	0	0	0
2021/11/10	R023	03/11/2022			Bond Future	7.0609	101.6721	7.2359	101.6187	2.479	0.0000	0.0000	0
2021/11/10	R023	03/11/2022	6.27	Call	Bond Future	107.0100	0.1070	190.7600	0.1908	78.264	0	0	0
2021/11/10	R023	03/11/2022	6.27	Put	Bond Future	349.1000	0.3491	486.2700	0.4863	39.292	0	0	0
2021/11/10	R035	03/02/2022	9.92	Call	Bond Future	833.3900	0.8334	811.2400	0.8112	(2.658)	0	0	200
2021/11/10	R035	03/02/2022	9.92	Put	Bond Future	3,614.7600	3.6148	4,024.4500	4.0244	11.334	0	0	0
2021/11/10	R035	03/02/2022	11.73	Call	Bond Future	8,685.1500	8.6851	8,323.4900	8.3235	(4.164)	0	0	0
2021/11/10	R035	03/02/2022	11.73	Put	Bond Future	178.9300	0.1789	249.1100	0.2491	39.222	0	0	280
2021/11/10	R035	03/02/2022	11.28	Call	Bond Future	6,285.4000	6.2854	5,997.0200	5.9970	(4.588)	0	0	0
2021/11/10	R035	03/02/2022	11.28	Put	Bond Future	391.5200	0.3915	534.9800	0.5350	36.642	0	0	200
2021/11/10	R035	03/02/2022	11.33	Put	Bond Future	358.8000	0.3588	491.9200	0.4919	37.101	0	0	500
2021/11/10	R035	03/02/2022	11.39	Call	Bond Future	6,866.7900	6.8668	6,556.4600	6.5565	(4.519)	0	0	0
2021/11/10	R035	03/02/2022	11.39	Put	Bond Future	323.1700	0.3232	444.6800	0.4447	37.599	0	0	683
2021/11/10	R035	03/02/2022	11.22	Call	Bond Future	5,971.7500	5.9717	5,694.5800	5.6946	(4.641)	0	0	0
2021/11/10	R035	03/02/2022	11.22	Put	Bond Future	435.3800	0.4354	590.0500	0.5901	35.525	0	0	0
2021/11/10	R035	03/02/2022	11.23	Call	Bond Future	6,023.8100	6.0238	5,744.9200	5.7449	(4.630)	0	0	0
2021/11/10	R035	03/02/2022	11.23	Put	Bond Future	427.7000	0.4277	580.6500	0.5806	35.761	0	0	0
2021/11/10	R035	03/02/2022	11.03	Call	Bond Future	5,000.7600	5.0008	4,756.0000	4.7560	(4.894)	0	0	0
2021/11/10	R035	03/02/2022	11.05	Put	Bond Future	589.8700	0.5899	773.3200	0.7733	31.100	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
2021/11/10	R035	03/02/2022	11.11	Call	Bond Future	5,405.4200	5.4054	5,146.5200	5.1465	(4.790)	0	0	0
2021/11/10	R035	03/02/2022	10.35	Call	Bond Future	2,060.4600	2.0605	1,927.3200	1.9273	(6.462)	0	0	1,600
2021/11/10	R035	03/02/2022	10.35	Put	Bond Future	1,965.0900	1.9651	2,263.7900	2.2638	15.200	0	0	0
2021/11/10	R035	03/02/2022	10.61	Call	Bond Future	3,067.1800	3.0672	2,874.6800	2.8747	(6.276)	0	0	0
2021/11/10	R035	03/02/2022	10.61	Put	Bond Future	1,294.0200	1.2940	1,533.3600	1.5334	18.496	0	0	200
2021/11/10	R035	03/02/2022	10.65	Call	Bond Future	3,235.7100	3.2357	3,037.7500	3.0377	(6.118)	0	0	0
2021/11/10	R035	03/02/2022	10.24	Put	Bond Future	2,317.9100	2.3179	2,648.5200	2.6485	14.263	0	0	0
2021/11/10	R035	03/02/2022	10.26	Call	Bond Future	1,754.3800	1.7544	1,647.3200	1.6473	(6.102)	0	0	200
2021/11/10	R035	03/02/2022	10.26	Put	Bond Future	2,250.4600	2.2505	2,575.2400	2.5752	14.432	0	0	0
2021/11/10	R035	03/02/2022	10.34	Call	Bond Future	2,025.2200	2.0252	1,895.0200	1.8950	(6.429)	0	0	0
2021/11/10	R035	03/02/2022	10.34	Put	Bond Future	1,995.2900	1.9953	2,296.9300	2.2969	15.118	0	0	500
2021/11/10	R035	03/02/2022			Bond Future	10.3354	93.5971	10.4016	93.1653	0.640	0.0000	0.0000	98,418
2021/11/10	R035	03/02/2022	9.70	Call	Bond Future	459.3600	0.4594	448.2600	0.4483	(2.416)	0	0	683
2021/11/10	R035	03/02/2022	9.70	Put	Bond Future	4,763.5000	4.7635	5,184.2400	5.1842	8.833	0	0	0
2021/11/10	R035	03/02/2022	10.10	Call	Bond Future	1,272.1100	1.2721	1,211.7100	1.2117	(4.748)	0	0	280
2021/11/10	R035	03/02/2022	10.10	Put	Bond Future	2,833.4800	2.8335	3,204.9200	3.2049	13.109	0	0	0
2021/11/10	R035	03/02/2022	11.88	Call	Bond Future	9,487.3800	9.4874	9,111.1900	9.1112	(3.965)	0	0	0
2021/11/10	R035	03/02/2022	11.88	Put	Bond Future	136.7600	0.1368	192.4100	0.1924	40.692	0	0	1,800
2021/11/10	R035	03/02/2022	11.33	Call	Bond Future	6,548.9300	6.5489	6,250.2100	6.2502	(4.561)	0	0	0
2021/11/10	R035	03/02/2022	11.24	Call	Bond Future	6,075.8300	6.0758	5,795.4400	5.7954	(4.615)	0	0	0
2021/11/10	R035	03/02/2022	11.24	Put	Bond Future	420.0500	0.4201	571.5000	0.5715	36.055	0	0	0
2021/11/10	R035	03/02/2022	11.03	Put	Bond Future	611.2000	0.6112	798.2800	0.7983	30.609	0	0	280
2021/11/10	R035	03/02/2022	11.05	Call	Bond Future	5,101.2100	5.1012	4,852.8200	4.8528	(4.869)	0	0	0
2021/11/10	R035	03/02/2022	11.11	Put	Bond Future	530.2600	0.5303	703.2000	0.7032	32.614	0	0	200
2021/11/10	R035	03/02/2022	10.65	Put	Bond Future	1,208.4300	1.2084	1,442.3100	1.4423	19.354	0	0	683
2021/11/10	R035	03/02/2022	10.24	Call	Bond Future	1,689.6500	1.6897	1,588.4200	1.5884	(5.991)	0	0	500
2021/11/10	R035	05/05/2022	11.64	Call	Bond Future	7,489.8400	7.4898	7,247.0800	7.2471	(3.241)	0	0	0
2021/11/10	R035	05/05/2022	11.64	Put	Bond Future	757.6900	0.7577	952.9800	0.9530	25.774	0	0	0
2021/11/10	R035	05/05/2022	11.63	Call	Bond Future	7,441.4100	7.4414	7,200.1000	7.2001	(3.243)	0	0	0
2021/11/10	R035	05/05/2022	11.63	Put	Bond Future	766.1900	0.7662	962.9300	0.9629	25.678	0	0	0
2021/11/10	R035	05/05/2022			Bond Future	10.5226	90.2382	10.5915	89.8002	0.655	0.0000	0.0000	8,926
2021/11/10	R035	05/05/2022	11.65	Call	Bond Future	7,538.1500	7.5382	7,294.1000	7.2941	(3.238)	0	0	0
2021/11/10	R035	05/05/2022	11.65	Put	Bond Future	749.1300	0.7491	943.1300	0.9431	25.897	0	0	0
2021/11/10	R035	04/08/2022	11.13	Put	Bond Future	2,279.0500	2.2791	2,589.5200	2.5895	13.623	0	0	100
2021/11/10	R035	04/08/2022	10.72	Call	Bond Future	3,281.9200	3.2819	3,208.8300	3.2088	(2.227)	0	0	0
2021/11/10	R035	04/08/2022	10.72	Put	Bond Future	3,311.1000	3.3111	3,681.4900	3.6815	11.186	0	0	0
2021/11/10	R035	04/08/2022	10.73	Call	Bond Future	3,314.9000	3.3149	3,239.8500	3.2399	(2.264)	0	0	0
2021/11/10	R035	04/08/2022	10.73	Put	Bond Future	3,282.1400	3.2821	3,650.5700	3.6506	11.225	0	0	0
2021/11/10	R035	04/08/2022	9.84	Call	Bond Future	1,128.0900	1.1281	1,074.1400	1.0741	(4.782)	0	0	100
2021/11/10	R035	04/08/2022	9.84	Put	Bond Future	6,861.0100	6.8610	7,250.5400	7.2505	5.677	0	0	0
2021/11/10	R035	04/08/2022	10.53	Put	Bond Future	3,900.0000	3.9000	4,309.7100	4.3097	10.505	0	0	0
2021/11/10	R035	04/08/2022	10.64	Call	Bond Future	3,022.1600	3.0222	2,966.0700	2.9661	(1.856)	0	0	0
2021/11/10	R035	04/08/2022	10.64	Put	Bond Future	3,549.0900	3.5491	3,936.4800	3.9365	10.915	0	0	100
2021/11/10	R035	04/08/2022	9.53	Call	Bond Future	711.5300	0.7115	665.5900	0.6656	(6.457)	0	0	400
2021/11/10	R035	04/08/2022	9.53	Put	Bond Future	8,578.7500	8.5788	8,976.2900	8.9763	4.634	0	0	0
2021/11/10	R035	04/08/2022			Bond Future	10.7247	91.2653	10.7966	90.8218	0.670	0.0000	0.0000	0
2021/11/10	R035	04/08/2022	11.13	Call	Bond Future	4,738.8100	4.7388	4,605.8000	4.6058	(2.807)	0	0	0
2021/11/10	R035	04/08/2022	12.18	Call	Bond Future	9,250.2300	9.2502	9,035.5100	9.0355	(2.321)	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
2021/11/10	R035	04/08/2022	12.18	Put	Bond Future	862.6700	0.8627	1,091.4300	1.0914	26.518	0	0	400
2021/11/10	R035	04/08/2022	10.74	Call	Bond Future	3,348.3300	3.3483	3,271.0200	3.2710	(2.309)	0	0	0
2021/11/10	R035	04/08/2022	10.74	Put	Bond Future	3,253.7000	3.2537	3,619.8700	3.6199	11.254	0	0	0
2021/11/10	R035	04/08/2022	10.53	Call	Bond Future	2,682.0600	2.6821	2,648.2900	2.6483	(1.259)	0	0	400
2021/11/10	R035	03/11/2022	11.15	Call	Bond Future	4,596.6500	4.5967	4,411.3400	4.4113	(4.031)	0	0	0
2021/11/10	R035	03/11/2022	11.15	Put	Bond Future	3,250.2500	3.2502	3,514.3000	3.5143	8.124	0	0	0
2021/11/10	R035	03/11/2022			Bond Future	10.9239	87.9723	10.9988	87.5229	0.686	0.0000	0.0000	0
2021/11/10	R035	03/11/2022	11.14	Call	Bond Future	4,562.9300	4.5629	4,378.7600	4.3788	(4.036)	0	0	0
2021/11/10	R035	03/11/2022	11.14	Put	Bond Future	3,275.4600	3.2755	3,540.6500	3.5406	8.096	0	0	0
2021/11/10	R035	03/11/2022	11.13	Call	Bond Future	4,529.3200	4.5293	4,346.2800	4.3463	(4.041)	0	0	0
2021/11/10	R035	03/11/2022	11.13	Put	Bond Future	3,300.8300	3.3008	3,567.1500	3.5671	8.068	0	0	0
2021/11/10	R186	03/02/2022	7.30	Call	Bond Future	251.8000	0.2518	136.1400	0.1361	(45.933)	0	0	0
2021/11/10	R186	03/02/2022	7.30	Put	Bond Future	3,601.6600	3.6017	4,076.4500	4.0764	13.183	0	0	0
2021/11/10	R186	03/02/2022			Bond Future	8.0841	110.9546	8.2254	110.3642	1.748	0.0000	0.0000	57,050
2021/11/10	R186	03/02/2022	7.28	Call	Bond Future	241.0100	0.2410	127.9100	0.1279	(46.928)	0	0	0
2021/11/10	R186	03/02/2022	7.28	Put	Bond Future	3,677.9800	3.6780	4,155.3300	4.1553	12.979	0	0	0
2021/11/10	R186	03/02/2022	7.29	Call	Bond Future	246.3500	0.2464	132.0200	0.1320	(46.410)	0	0	0
2021/11/10	R186	03/02/2022	7.29	Put	Bond Future	3,639.7600	3.6398	4,115.8800	4.1159	13.081	0	0	0
2021/11/10	R186	05/05/2022	9.18	Call	Bond Future	3,999.6100	3.9996	3,550.6800	3.5507	(11.224)	0	0	0
2021/11/10	R186	05/05/2022	9.18	Put	Bond Future	612.2900	0.6123	762.2300	0.7622	24.488	0	0	454
2021/11/10	R186	05/05/2022	8.32	Call	Bond Future	1,756.0300	1.7560	1,442.2800	1.4423	(17.867)	0	0	0
2021/11/10	R186	05/05/2022	8.32	Put	Bond Future	1,709.4300	1.7094	1,994.5500	1.9946	16.679	0	0	0
2021/11/10	R186	05/05/2022	8.14	Call	Bond Future	1,387.4500	1.3875	1,129.2900	1.1293	(18.607)	0	0	454
2021/11/10	R186	05/05/2022	8.14	Put	Bond Future	2,056.8500	2.0569	2,397.5600	2.3976	16.565	0	0	0
2021/11/10	R186	05/05/2022	7.28	Call	Bond Future	351.0200	0.3510	212.2200	0.2122	(39.542)	0	0	435
2021/11/10	R186	05/05/2022	7.28	Put	Bond Future	4,524.2000	4.5242	4,984.2700	4.9843	10.169	0	0	0
2021/11/10	R186	05/05/2022	7.48	Call	Bond Future	489.2000	0.4892	344.6200	0.3446	(29.554)	0	0	3,600
2021/11/10	R186	05/05/2022	7.48	Put	Bond Future	3,835.1400	3.8351	4,289.4300	4.2894	11.845	0	0	0
2021/11/10	R186	05/05/2022			Bond Future	8.3082	112.2817	8.4599	111.6828	1.825	0.0000	0.0000	4,404
2021/11/10	R186	05/05/2022	8.64	Call	Bond Future	2,497.9600	2.4980	2,114.5500	2.1146	(15.349)	0	0	0
2021/11/10	R186	05/05/2022	8.64	Put	Bond Future	1,192.9400	1.1929	1,408.4000	1.4084	18.061	0	0	4,035
2021/11/10	R186	05/05/2022	8.94	Call	Bond Future	3,294.4300	3.2944	2,875.0000	2.8750	(12.731)	0	0	0
2021/11/10	R186	05/05/2022	8.94	Put	Bond Future	826.2500	0.8263	1,005.6900	1.0057	21.717	0	0	454
2021/11/10	R186	05/05/2022	8.31	Call	Bond Future	1,734.8700	1.7349	1,423.9600	1.4240	(17.921)	0	0	0
2021/11/10	R186	05/05/2022	8.31	Put	Bond Future	1,727.8900	1.7279	2,015.8500	2.0159	16.665	0	0	0
2021/11/10	R186	05/05/2022	8.35	Call	Bond Future	1,820.6300	1.8206	1,498.7000	1.4987	(17.682)	0	0	454
2021/11/10	R186	05/05/2022	8.35	Put	Bond Future	1,655.2700	1.6553	1,932.2100	1.9322	16.731	0	0	0
2021/11/10	R186	05/05/2022	7.88	Call	Bond Future	931.5200	0.9315	755.2000	0.7552	(18.928)	0	0	435
2021/11/10	R186	05/05/2022	7.88	Put	Bond Future	2,645.6400	2.6456	3,068.1900	3.0682	15.972	0	0	0
2021/11/10	R186	05/05/2022	8.30	Call	Bond Future	1,713.8400	1.7138	1,405.4600	1.4055	(17.994)	0	0	0
2021/11/10	R186	05/05/2022	8.30	Put	Bond Future	1,746.5000	1.7465	2,036.9900	2.0370	16.633	0	0	0
2021/11/10	R186	05/05/2022	6.73	Call	Bond Future	126.9600	0.1270	67.4500	0.0675	(46.873)	0	0	3,600
2021/11/10	R186	05/05/2022	6.73	Put	Bond Future	6,614.8100	6.6148	7,154.1700	7.1542	8.154	0	0	0
2021/11/10	R186	04/08/2022	8.15	Call	Bond Future	1,302.3000	1.3023	1,194.6700	1.1947	(8.265)	0	0	0
2021/11/10	R186	04/08/2022	8.15	Put	Bond Future	2,863.4100	2.8634	3,362.5500	3.3625	17.432	0	0	0
2021/11/10	R186	04/08/2022	9.78	Call	Bond Future	5,154.8100	5.1548	4,769.3700	4.7694	(7.477)	0	0	0
2021/11/10	R186	04/08/2022	9.78	Put	Bond Future	728.2600	0.7283	949.5900	0.9496	30.392	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
2021/11/10	R186	04/08/2022	7.96	Call	Bond Future	1,012.6600	1.0127	937.8600	0.9379	(7.386)	0	0	3,600
2021/11/10	R186	04/08/2022			Bond Future	8.5639	108.2905	8.7269	107.6837	1.903	0.0000	0.0000	0
2021/11/10	R186	04/08/2022	8.14	Call	Bond Future	1,285.5000	1.2855	1,180.3900	1.1804	(8.177)	0	0	0
2021/11/10	R186	04/08/2022	8.14	Put	Bond Future	2,884.6800	2.8847	3,386.3400	3.3863	17.390	0	0	0
2021/11/10	R186	04/08/2022	6.96	Call	Bond Future	223.0100	0.2230	186.1900	0.1862	(16.510)	0	0	3,600
2021/11/10	R186	04/08/2022	6.96	Put	Bond Future	6,433.3400	6.4333	7,003.2900	7.0033	8.859	0	0	0
2021/11/10	R186	04/08/2022	7.96	Put	Bond Future	3,299.8800	3.2999	3,831.8500	3.8319	16.121	0	0	0
2021/11/10	R186	04/08/2022	8.13	Call	Bond Future	1,268.8200	1.2688	1,166.2200	1.1662	(8.086)	0	0	0
2021/11/10	R186	04/08/2022	8.13	Put	Bond Future	2,906.0800	2.9061	3,410.2500	3.4102	17.349	0	0	0
2021/11/10	R186	03/11/2022	8.53	Call	Bond Future	1,883.9900	1.8840	1,592.6000	1.5926	(15.467)	0	0	0
2021/11/10	R186	03/11/2022	8.53	Put	Bond Future	2,915.9000	2.9159	3,238.7500	3.2388	11.072	0	0	0
2021/11/10	R186	03/11/2022	8.54	Call	Bond Future	1,901.1200	1.9011	1,607.7700	1.6078	(15.430)	0	0	0
2021/11/10	R186	03/11/2022	8.54	Put	Bond Future	2,897.4800	2.8975	3,218.3700	3.2184	11.075	0	0	0
2021/11/10	R186	03/11/2022			Bond Future	8.8220	109.6860	8.9975	109.0717	1.989	0.0000	0.0000	0
2021/11/10	R186	03/11/2022	8.55	Call	Bond Future	1,917.9100	1.9179	1,623.0200	1.6230	(15.376)	0	0	0
2021/11/10	R186	03/11/2022	8.55	Put	Bond Future	2,878.7400	2.8787	3,198.0900	3.1981	11.093	0	0	0
2021/11/10	R197	03/02/2022			Bond Future	322.5183	322.5183	322.4456	322.4456	(0.023)	0.0000	0.0000	1,079
2021/11/10	R197	05/05/2022			Bond Future	326.4529	326.4529	326.3754	326.3754	(0.024)	0.0000	0.0000	237
2021/11/10	R197	04/08/2022			Bond Future	322.0737	322.0737	321.9957	321.9957	(0.024)	0.0000	0.0000	0
2021/11/10	R197	03/11/2022			Bond Future	326.1447	326.1447	326.0641	326.0641	(0.025)	0.0000	0.0000	0
2021/11/10	R202	03/02/2022			Bond Future	238.2641	238.2641	239.1657	239.1657	0.378	0.0000	0.0000	8,050
2021/11/10	R202	05/05/2022			Bond Future	241.1706	241.1706	242.0806	242.0806	0.377	0.0000	0.0000	413
2021/11/10	R202	04/08/2022			Bond Future	239.6712	239.6712	240.5923	240.5923	0.384	0.0000	0.0000	0
2021/11/10	R202	03/11/2022			Bond Future	242.6999	242.6999	243.6314	243.6314	0.384	0.0000	0.0000	0
2021/11/10	R209	03/02/2022	11.02	Call	Bond Future	4,547.2400	4.5472	4,342.6700	4.3427	(4.499)	0	0	0
2021/11/10	R209	03/02/2022	11.02	Put	Bond Future	462.8900	0.4629	611.4200	0.6114	32.088	0	0	0
2021/11/10	R209	03/02/2022	11.03	Call	Bond Future	4,591.7400	4.5917	4,385.6400	4.3856	(4.488)	0	0	0
2021/11/10	R209	03/02/2022	11.03	Put	Bond Future	454.5100	0.4545	601.5100	0.6015	32.343	0	0	0
2021/11/10	R209	03/02/2022			Bond Future	10.2804	72.5288	10.3419	72.1757	0.598	0.0000	0.0000	20,114
2021/11/10	R209	03/02/2022	11.04	Call	Bond Future	4,636.3400	4.6363	4,428.7000	4.4287	(4.479)	0	0	0
2021/11/10	R209	03/02/2022	11.04	Put	Bond Future	446.2800	0.4463	591.7400	0.5917	32.594	0	0	0
2021/11/10	R209	05/05/2022	11.44	Call	Bond Future	5,996.7700	5.9968	5,816.3300	5.8163	(3.009)	0	0	0
2021/11/10	R209	05/05/2022	11.44	Put	Bond Future	717.4800	0.7175	895.2000	0.8952	24.770	0	0	0
2021/11/10	R209	05/05/2022	9.75	Call	Bond Future	821.6500	0.8217	764.7600	0.7648	(6.924)	0	0	8,525
2021/11/10	R209	05/05/2022	9.75	Put	Bond Future	4,906.6400	4.9066	5,207.9100	5.2079	6.140	0	0	0
2021/11/10	R209	05/05/2022	10.75	Call	Bond Future	3,357.3300	3.3573	3,211.3800	3.2114	(4.347)	0	0	0
2021/11/10	R209	05/05/2022	10.75	Put	Bond Future	1,686.3400	1.6863	1,898.5500	1.8985	12.584	0	0	12,050
2021/11/10	R209	05/05/2022	11.43	Call	Bond Future	5,955.2400	5.9552	5,775.7300	5.7757	(3.014)	0	0	0
2021/11/10	R209	05/05/2022	11.43	Put	Bond Future	726.2700	0.7263	904.9200	0.9049	24.598	0	0	0
2021/11/10	R209	05/05/2022			Bond Future	10.4478	70.2548	10.5117	69.8966	0.612	0.0000	0.0000	5,396
2021/11/10	R209	05/05/2022	11.45	Call	Bond Future	6,038.2200	6.0382	5,856.9800	5.8570	(3.002)	0	0	0
2021/11/10	R209	05/05/2022	11.45	Put	Bond Future	708.6600	0.7087	885.5800	0.8856	24.965	0	0	0
2021/11/10	R209	05/05/2022	12.00	Call	Bond Future	8,385.8500	8.3859	8,143.9200	8.1439	(2.885)	0	0	0
2021/11/10	R209	05/05/2022	12.00	Put	Bond Future	376.0800	0.3761	492.3100	0.4923	30.906	0	0	12,050
2021/11/10	R209	04/08/2022	10.57	Put	Bond Future	3,052.1500	3.0521	3,309.6100	3.3096	8.435	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
2021/11/10	R209	04/08/2022	10.58	Call	Bond Future	2,778.0100	2.7780	2,671.5600	2.6716	(3.832)	0	0	0
2021/11/10	R209	04/08/2022	10.58	Put	Bond Future	3,025.0300	3.0250	3,281.1500	3.2812	8.467	0	0	0
2021/11/10	R209	04/08/2022			Bond Future	10.6249	71.0546	10.6912	70.6920	0.624	0.0000	0.0000	0
2021/11/10	R209	04/08/2022	10.57	Call	Bond Future	2,749.9300	2.7499	2,644.8200	2.6448	(3.822)	0	0	0
2021/11/10	R209	04/08/2022	10.59	Call	Bond Future	2,806.4600	2.8065	2,698.1900	2.6982	(3.858)	0	0	0
2021/11/10	R209	04/08/2022	10.59	Put	Bond Future	2,998.3500	2.9983	3,252.6500	3.2526	8.481	0	0	0
2021/11/10	R209	03/11/2022	11.03	Call	Bond Future	4,056.7100	4.0567	3,913.1900	3.9132	(3.538)	0	0	0
2021/11/10	R209	03/11/2022	11.03	Put	Bond Future	2,828.7400	2.8287	3,052.5700	3.0526	7.913	0	0	0
2021/11/10	R209	03/11/2022			Bond Future	10.7980	68.8360	10.8667	68.4687	0.637	0.0000	0.0000	0
2021/11/10	R209	03/11/2022	11.01	Call	Bond Future	3,997.0100	3.9970	3,853.7900	3.8538	(3.583)	0	0	0
2021/11/10	R209	03/11/2022	11.01	Put	Bond Future	2,873.6500	2.8737	3,097.7800	3.0978	7.799	0	0	0
2021/11/10	R209	03/11/2022	11.02	Call	Bond Future	4,026.8100	4.0268	3,883.4400	3.8834	(3.560)	0	0	0
2021/11/10	R209	03/11/2022	11.02	Put	Bond Future	2,851.1200	2.8511	3,075.1000	3.0751	7.856	0	0	0
2021/11/10	R210	03/02/2022			Bond Future	213.5095	213.5095	213.1996	213.1996	(0.145)	0.0000	0.0000	1,381
2021/11/10	R210	05/05/2022			Bond Future	213.2625	213.2625	212.9463	212.9463	(0.148)	0.0000	0.0000	104
2021/11/10	R210	04/08/2022			Bond Future	215.8633	215.8633	215.5433	215.5433	(0.148)	0.0000	0.0000	0
2021/11/10	R210	03/11/2022			Bond Future	215.6779	215.6779	215.3531	215.3531	(0.151)	0.0000	0.0000	0
2021/11/10	R213	03/02/2022	8.63	Call	Bond Future	116.7500	0.1168	68.4900	0.0685	(41.336)	0	0	200
2021/11/10	R213	03/02/2022	8.63	Put	Bond Future	6,157.1000	6.1571	6,622.4100	6.6224	7.557	0	0	0
2021/11/10	R213	03/02/2022	8.80	Call	Bond Future	190.5400	0.1905	123.1000	0.1231	(35.394)	0	0	102
2021/11/10	R213	03/02/2022	8.80	Put	Bond Future	5,253.5400	5.2535	5,699.6700	5.6997	8.492	0	0	0
2021/11/10	R213	03/02/2022	10.60	Put	Bond Future	333.7000	0.3337	465.6000	0.4656	39.527	0	0	430
2021/11/10	R213	03/02/2022	10.67	Call	Bond Future	5,131.1100	5.1311	4,738.4500	4.7385	(7.653)	0	0	0
2021/11/10	R213	03/02/2022	10.67	Put	Bond Future	291.8500	0.2918	412.7600	0.4128	41.429	0	0	220
2021/11/10	R213	03/02/2022	10.00	Call	Bond Future	2,489.6100	2.4896	2,203.7000	2.2037	(11.484)	0	0	0
2021/11/10	R213	03/02/2022	10.00	Put	Bond Future	1,026.6600	1.0267	1,254.3200	1.2543	22.175	0	0	430
2021/11/10	R213	03/02/2022	9.98	Call	Bond Future	2,421.3200	2.4213	2,141.0900	2.1411	(11.573)	0	0	0
2021/11/10	R213	03/02/2022	9.98	Put	Bond Future	1,062.0000	1.0620	1,295.3400	1.2953	21.972	0	0	0
2021/11/10	R213	03/02/2022	9.22	Put	Bond Future	3,255.7700	3.2558	3,694.8000	3.6948	13.485	0	0	0
2021/11/10	R213	03/02/2022	9.58	Put	Bond Future	1,994.3200	1.9943	2,352.2700	2.3523	17.948	0	0	200
2021/11/10	R213	03/02/2022			Bond Future	9.7206	86.9664	9.8180	86.4528	1.002	0.0000	0.0000	20,720
2021/11/10	R213	03/02/2022	9.15	Call	Bond Future	467.6600	0.4677	391.7000	0.3917	(16.243)	0	0	220
2021/11/10	R213	03/02/2022	9.15	Put	Bond Future	3,560.8200	3.5608	3,998.4300	3.9984	12.290	0	0	0
2021/11/10	R213	03/02/2022	10.25	Call	Bond Future	3,398.3700	3.3984	3,067.5700	3.0676	(9.734)	0	0	0
2021/11/10	R213	03/02/2022	10.25	Put	Bond Future	654.1700	0.6542	836.9400	0.8369	27.939	0	0	102
2021/11/10	R213	03/02/2022	10.60	Call	Bond Future	4,828.7000	4.8287	4,447.0300	4.4470	(7.904)	0	0	0
2021/11/10	R213	03/02/2022	10.15	Call	Bond Future	3,021.4900	3.0215	2,708.0600	2.7081	(10.373)	0	0	0
2021/11/10	R213	03/02/2022	10.15	Put	Bond Future	786.6800	0.7867	986.8200	0.9868	25.441	0	0	200
2021/11/10	R213	03/02/2022	10.17	Call	Bond Future	3,095.4800	3.0955	2,778.5200	2.7785	(10.239)	0	0	0
2021/11/10	R213	03/02/2022	10.17	Put	Bond Future	758.4600	0.7585	955.0700	0.9551	25.922	0	0	220
2021/11/10	R213	03/02/2022	9.96	Call	Bond Future	2,353.8600	2.3539	2,079.5200	2.0795	(11.655)	0	0	0
2021/11/10	R213	03/02/2022	9.96	Put	Bond Future	1,098.3300	1.0983	1,337.5600	1.3376	21.781	0	0	0
2021/11/10	R213	03/02/2022	9.97	Call	Bond Future	2,387.4100	2.3874	2,110.2000	2.1102	(11.611)	0	0	0
2021/11/10	R213	03/02/2022	9.97	Put	Bond Future	1,079.9600	1.0800	1,316.3200	1.3163	21.886	0	0	0
2021/11/10	R213	03/02/2022	9.22	Call	Bond Future	549.8600	0.5499	475.3200	0.4753	(13.556)	0	0	430
2021/11/10	R213	03/02/2022	9.58	Call	Bond Future	1,245.4000	1.2454	1,089.7800	1.0898	(12.496)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2021/11/10	R213	03/02/2022	9.76	Call	Bond Future	1,727.9700	1.7280	1,513.8000	1.5138	(12.394)	0	0	0
2021/11/10	R213	03/02/2022	9.76	Put	Bond Future	1,519.7000	1.5197	1,819.1000	1.8191	19.701	0	0	102
2021/11/10	R213	05/05/2022	10.63	Call	Bond Future	4,546.1400	4.5461	4,223.8300	4.2238	(7.090)	0	0	0
2021/11/10	R213	05/05/2022	10.65	Put	Bond Future	944.2600	0.9443	1,141.5900	1.1416	20.898	0	0	0
2021/11/10	R213	05/05/2022			Bond Future	9.9138	84.4742	10.0156	83.9535	1.026	0.0000	0.0000	0
2021/11/10	R213	05/05/2022	10.63	Put	Bond Future	968.3600	0.9684	1,166.7900	1.1668	20.491	0	0	0
2021/11/10	R213	05/05/2022	10.64	Call	Bond Future	4,582.5700	4.5826	4,259.8000	4.2598	(7.043)	0	0	0
2021/11/10	R213	05/05/2022	10.64	Put	Bond Future	956.2500	0.9563	1,154.2200	1.1542	20.703	0	0	0
2021/11/10	R213	05/05/2022	10.65	Call	Bond Future	4,619.0700	4.6191	4,295.6600	4.2957	(7.002)	0	0	0
2021/11/10	R213	04/08/2022	9.88	Call	Bond Future	2,058.6800	2.0587	1,933.7900	1.9338	(6.067)	0	0	0
2021/11/10	R213	04/08/2022	9.89	Call	Bond Future	2,082.2000	2.0822	1,955.2700	1.9553	(6.096)	0	0	0
2021/11/10	R213	04/08/2022	9.90	Put	Bond Future	3,234.2200	3.2342	3,632.7800	3.6328	12.323	0	0	0
2021/11/10	R213	04/08/2022			Bond Future	10.1248	85.4384	10.2311	84.9111	1.050	0.0000	0.0000	0
2021/11/10	R213	04/08/2022	9.88	Put	Bond Future	3,288.7100	3.2887	3,691.0600	3.6911	12.234	0	0	0
2021/11/10	R213	04/08/2022	9.89	Put	Bond Future	3,261.5200	3.2615	3,661.8300	3.6618	12.274	0	0	0
2021/11/10	R213	04/08/2022	9.90	Call	Bond Future	2,105.5800	2.1056	1,976.9000	1.9769	(6.111)	0	0	0
2021/11/10	R213	03/11/2022	10.38	Call	Bond Future	3,270.1000	3.2701	2,992.8200	2.9928	(8.479)	0	0	0
2021/11/10	R213	03/11/2022	10.38	Put	Bond Future	3,053.2700	3.0533	3,310.0000	3.3100	8.408	0	0	0
2021/11/10	R213	03/11/2022	10.39	Call	Bond Future	3,295.7500	3.2957	3,017.1700	3.0172	(8.453)	0	0	0
2021/11/10	R213	03/11/2022	10.39	Put	Bond Future	3,030.8800	3.0309	3,286.3100	3.2863	8.428	0	0	0
2021/11/10	R213	03/11/2022			Bond Future	10.3350	83.0129	10.4462	82.4789	1.076	0.0000	0.0000	0
2021/11/10	R213	03/11/2022	10.40	Call	Bond Future	3,321.8300	3.3218	3,041.6300	3.0416	(8.435)	0	0	0
2021/11/10	R213	03/11/2022	10.40	Put	Bond Future	3,008.9500	3.0089	3,262.7600	3.2628	8.435	0	0	0
2021/11/10	R214	03/02/2022	11.39	Put	Bond Future	533.6700	0.5337	689.0200	0.6890	29.110	0	0	0
2021/11/10	R214	03/02/2022	11.40	Put	Bond Future	524.4700	0.5245	678.2000	0.6782	29.311	0	0	0
2021/11/10	R214	03/02/2022	11.41	Call	Bond Future	4,597.9400	4.5979	4,238.4200	4.2384	(7.819)	0	0	0
2021/11/10	R214	03/02/2022			Bond Future	10.6813	69.1261	10.7687	68.6144	0.819	0.0000	0.0000	20,094
2021/11/10	R214	03/02/2022	11.39	Call	Bond Future	4,509.5800	4.5096	4,153.2000	4.1532	(7.903)	0	0	0
2021/11/10	R214	03/02/2022	11.40	Call	Bond Future	4,553.7600	4.5538	4,195.7600	4.1958	(7.862)	0	0	0
2021/11/10	R214	03/02/2022	11.41	Put	Bond Future	515.3400	0.5153	667.5500	0.6675	29.536	0	0	0
2021/11/10	R214	05/05/2022	11.73	Put	Bond Future	874.7100	0.8747	1,140.0600	1.1401	30.336	0	0	0
2021/11/10	R214	05/05/2022	11.74	Put	Bond Future	864.6400	0.8646	1,128.5600	1.1286	30.524	0	0	0
2021/11/10	R214	05/05/2022	11.75	Call	Bond Future	5,758.0200	5.7580	5,501.9600	5.5020	(4.447)	0	0	0
2021/11/10	R214	05/05/2022			Bond Future	10.8439	66.6730	10.9346	66.1543	0.837	0.0000	0.0000	441
2021/11/10	R214	05/05/2022	11.73	Call	Bond Future	5,676.1600	5.6762	5,422.8300	5.4228	(4.463)	0	0	0
2021/11/10	R214	05/05/2022	11.74	Call	Bond Future	5,717.0600	5.7171	5,462.3000	5.4623	(4.456)	0	0	0
2021/11/10	R214	05/05/2022	11.75	Put	Bond Future	854.7000	0.8547	1,117.3200	1.1173	30.727	0	0	0
2021/11/10	R214	04/08/2022	10.98	Put	Bond Future	3,039.3600	3.0394	3,465.9500	3.4660	14.036	0	0	0
2021/11/10	R214	04/08/2022	10.99	Call	Bond Future	2,856.7200	2.8567	2,756.1000	2.7561	(3.522)	0	0	0
2021/11/10	R214	04/08/2022			Bond Future	11.0177	67.4309	11.1118	66.9059	0.855	0.0000	0.0000	0
2021/11/10	R214	04/08/2022	10.97	Call	Bond Future	2,798.5500	2.7986	2,702.2300	2.7022	(3.442)	0	0	0
2021/11/10	R214	04/08/2022	10.97	Put	Bond Future	3,066.7600	3.0668	3,495.3900	3.4954	13.977	0	0	0
2021/11/10	R214	04/08/2022	10.98	Call	Bond Future	2,827.5700	2.8276	2,729.2100	2.7292	(3.479)	0	0	0
2021/11/10	R214	04/08/2022	10.99	Put	Bond Future	3,012.1700	3.0122	3,436.5000	3.4365	14.087	0	0	0
2021/11/10	R214	03/11/2022	11.34	Call	Bond Future	3,926.2700	3.9263	3,682.6400	3.6826	(6.205)	0	0	0
2021/11/10	R214	03/11/2022	11.36	Put	Bond Future	3,051.7900	3.0518	3,337.8400	3.3378	9.373	0	0	0
2021/11/10	R214	03/11/2022			Bond Future	11.1876	65.0277	11.2853	64.4959	0.874	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
2021/11/10	R214	03/11/2022	11.34	Put	Bond Future	3,099.9500	3.1000	3,388.1500	3.3881	9.297	0	0	0
2021/11/10	R214	03/11/2022	11.35	Call	Bond Future	3,955.7400	3.9557	3,711.0300	3.7110	(6.186)	0	0	0
2021/11/10	R214	03/11/2022	11.35	Put	Bond Future	3,075.7900	3.0758	3,362.9100	3.3629	9.335	0	0	0
2021/11/10	R214	03/11/2022	11.36	Call	Bond Future	3,985.3100	3.9853	3,739.5300	3.7395	(6.167)	0	0	0
2021/11/10	R248	03/02/2022	9.80	Call	Bond Future	280.9000	0.2809	205.4200	0.2054	(26.871)	0	0	0
2021/11/10	R248	03/02/2022	9.80	Put	Bond Future	7,090.1600	7.0902	7,667.8100	7.6678	8.147	0	0	0
2021/11/10	R248	03/02/2022	10.00	Call	Bond Future	482.3700	0.4824	408.5700	0.4086	(15.299)	0	0	1,300
2021/11/10	R248	03/02/2022	10.00	Put	Bond Future	5,603.2900	5.6033	6,182.6200	6.1826	10.339	0	0	0
2021/11/10	R248	03/02/2022	10.20	Put	Bond Future	4,336.8400	4.3368	4,867.7600	4.8678	12.242	0	0	0
2021/11/10	R248	03/02/2022	11.48	Call	Bond Future	6,363.1100	6.3631	5,892.9900	5.8930	(7.388)	0	0	0
2021/11/10	R248	03/02/2022	11.49	Put	Bond Future	507.1200	0.5071	688.1600	0.6882	35.700	0	0	0
2021/11/10	R248	03/02/2022	10.90	Call	Bond Future	3,306.1300	3.3061	2,961.6600	2.9617	(10.419)	0	0	900
2021/11/10	R248	03/02/2022	10.90	Put	Bond Future	1,459.7300	1.4597	1,768.3900	1.7684	21.145	0	0	0
2021/11/10	R248	03/02/2022	11.47	Call	Bond Future	6,306.3200	6.3063	5,838.0700	5.8381	(7.425)	0	0	0
2021/11/10	R248	03/02/2022	10.40	Call	Bond Future	1,368.7200	1.3687	1,193.0400	1.1930	(12.835)	0	0	100
2021/11/10	R248	03/02/2022	10.50	Call	Bond Future	1,684.9600	1.6850	1,481.4300	1.4814	(12.079)	0	0	0
2021/11/10	R248	03/02/2022	10.50	Put	Bond Future	2,813.6700	2.8137	3,263.2700	3.2633	15.979	0	0	0
2021/11/10	R248	03/02/2022			Bond Future	10.6488	87.2435	10.7366	86.5904	0.824	0.0000	0.0000	179,193
2021/11/10	R248	03/02/2022	10.20	Call	Bond Future	850.9600	0.8510	728.7500	0.7288	(14.361)	0	0	900
2021/11/10	R248	03/02/2022	11.48	Put	Bond Future	516.0900	0.5161	699.1000	0.6991	35.461	0	0	0
2021/11/10	R248	03/02/2022	11.49	Call	Bond Future	6,420.0600	6.4201	5,947.9700	5.9480	(7.353)	0	0	0
2021/11/10	R248	03/02/2022	11.00	Call	Bond Future	3,783.1400	3.7831	3,409.6500	3.4096	(9.872)	0	0	100
2021/11/10	R248	03/02/2022	11.00	Put	Bond Future	1,221.3900	1.2214	1,501.0300	1.5010	22.895	0	0	0
2021/11/10	R248	03/02/2022	11.47	Put	Bond Future	525.3300	0.5253	710.2100	0.7102	35.193	0	0	0
2021/11/10	R248	03/02/2022	10.40	Put	Bond Future	3,270.7700	3.2708	3,748.2200	3.7482	14.597	0	0	0
2021/11/10	R248	03/02/2022	10.70	Call	Bond Future	2,433.1500	2.4331	2,152.9900	2.1530	(11.514)	0	0	1,300
2021/11/10	R248	03/02/2022	10.70	Put	Bond Future	2,051.1200	2.0511	2,424.0900	2.4241	18.184	0	0	0
2021/11/10	R248	05/05/2022	11.80	Call	Bond Future	7,659.4600	7.6595	7,331.8100	7.3318	(4.278)	0	0	0
2021/11/10	R248	05/05/2022	11.79	Call	Bond Future	7,606.9300	7.6069	7,281.4600	7.2815	(4.279)	0	0	0
2021/11/10	R248	05/05/2022	11.79	Put	Bond Future	950.2200	0.9502	1,286.6700	1.2867	35.408	0	0	0
2021/11/10	R248	05/05/2022			Bond Future	10.8089	83.8717	10.9002	83.2098	0.844	0.0000	0.0000	2,035
2021/11/10	R248	05/05/2022	11.80	Put	Bond Future	939.8400	0.9398	1,274.1100	1.2741	35.567	0	0	0
2021/11/10	R248	05/05/2022	11.81	Call	Bond Future	7,712.0200	7.7120	7,382.2100	7.3822	(4.277)	0	0	0
2021/11/10	R248	05/05/2022	11.81	Put	Bond Future	929.5700	0.9296	1,261.6800	1.2617	35.727	0	0	0
2021/11/10	R248	04/08/2022	10.99	Call	Bond Future	3,743.0400	3.7430	3,546.6700	3.5467	(5.246)	0	0	0
2021/11/10	R248	04/08/2022	10.99	Put	Bond Future	3,673.7300	3.6737	4,147.2700	4.1473	12.890	0	0	0
2021/11/10	R248	04/08/2022	10.98	Call	Bond Future	3,706.0900	3.7061	3,512.0500	3.5120	(5.236)	0	0	0
2021/11/10	R248	04/08/2022	10.98	Put	Bond Future	3,707.7900	3.7078	4,183.6600	4.1837	12.834	0	0	0
2021/11/10	R248	04/08/2022			Bond Future	10.9802	84.8253	11.0752	84.1554	0.865	0.0000	0.0000	0
2021/11/10	R248	04/08/2022	11.00	Call	Bond Future	3,780.1500	3.7801	3,581.4400	3.5814	(5.257)	0	0	0
2021/11/10	R248	04/08/2022	11.00	Put	Bond Future	3,639.9300	3.6399	4,111.1300	4.1111	12.945	0	0	0
2021/11/10	R248	03/11/2022	11.31	Put	Bond Future	3,778.2700	3.7783	4,168.6600	4.1687	10.333	0	0	0
2021/11/10	R248	03/11/2022	11.32	Call	Bond Future	4,925.8300	4.9258	4,636.1300	4.6361	(5.881)	0	0	0
2021/11/10	R248	03/11/2022	11.30	Put	Bond Future	3,808.6400	3.8086	4,200.4600	4.2005	10.288	0	0	0
2021/11/10	R248	03/11/2022			Bond Future	11.1477	81.5128	11.2464	80.8342	0.886	0.0000	0.0000	0
2021/11/10	R248	03/11/2022	11.31	Call	Bond Future	4,888.4900	4.8885	4,600.2200	4.6002	(5.897)	0	0	0
2021/11/10	R248	03/11/2022	11.32	Put	Bond Future	3,748.1100	3.7481	4,137.0700	4.1371	10.377	0	0	0

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2021/11/10	R248 03/11/2022	11.30	Call	Bond Future	4,851.2600	4.8513	4,564.4200	4.5644	(5.913)	0	0	0
Total											1170700	