



Johannesburg  
Stock Exchange

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

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

[www.jse.co.za](http://www.jse.co.za)

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

## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 25/11/2021 TO 25/11/2021

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
2021/11/25	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/11/25	0908	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/11/25	0957	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/11/25	0986	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/11/25	1386	28/02/2031		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/11/25	1409	28/02/2041		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/11/25	2025	03/02/2022		Bond Future	154.3739	154.3739	154.4111	154.4111	0.024	0.0000	0.0000	5,316
2021/11/25	2025	05/05/2022		Bond Future	156.2553	156.2553	156.2924	156.2924	0.024	0.0000	0.0000	164
2021/11/25	2025	04/08/2022		Bond Future	156.6143	156.6143	156.6517	156.6517	0.024	0.0000	0.0000	0
2021/11/25	2025	03/11/2022		Bond Future	158.6183	158.6183	158.6560	158.6560	0.024	0.0000	0.0000	0
2021/11/25	2029	03/02/2022		Bond Future	113.4601	113.4601	113.0928	113.0928	(0.324)	0.0000	0.0000	2,806
2021/11/25	2029	05/05/2022		Bond Future	113.6453	113.6453	113.2731	113.2731	(0.328)	0.0000	0.0000	186
2021/11/25	2029	04/08/2022		Bond Future	115.0771	115.0771	114.7000	114.7000	(0.328)	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
2021/11/25	2029	03/11/2022			Bond Future	115.3280	115.3280	114.9459	114.9459	(0.331)	0.0000	0.0000	0
2021/11/25	2030	03/02/2022	8.39	Call	Bond Future	12.5300	0.0125	14.0800	0.0141	12.370	0	0	101
2021/11/25	2030	03/02/2022	8.39	Put	Bond Future	8,208.9200	8.2089	8,014.0300	8.0140	(2.374)	0	0	0
2021/11/25	2030	03/02/2022	8.80	Put	Bond Future	5,977.2800	5.9773	5,787.9700	5.7880	(3.167)	0	0	0
2021/11/25	2030	03/02/2022	8.85	Call	Bond Future	77.7200	0.0777	86.2700	0.0863	11.001	0	0	1,000
2021/11/25	2030	03/02/2022	8.85	Put	Bond Future	5,718.1000	5.7181	5,530.2100	5.5302	(3.286)	0	0	0
2021/11/25	2030	03/02/2022	9.90	Put	Bond Future	1,546.2600	1.5463	1,438.7400	1.4387	(6.954)	0	0	8,000
2021/11/25	2030	03/02/2022	9.45	Call	Bond Future	547.1200	0.5471	591.1000	0.5911	8.038	0	0	0
2021/11/25	2030	03/02/2022	9.45	Put	Bond Future	2,980.0700	2.9801	2,827.6100	2.8276	(5.116)	0	0	0
2021/11/25	2030	03/02/2022	9.10	Call	Bond Future	195.4600	0.1955	214.4600	0.2145	9.721	0	0	4,000
2021/11/25	2030	03/02/2022	9.10	Put	Bond Future	4,482.3400	4.4823	4,304.9000	4.3049	(3.959)	0	0	0
2021/11/25	2030	03/02/2022	9.35	Call	Bond Future	419.0900	0.4191	454.7300	0.4547	8.504	0	0	0
2021/11/25	2030	03/02/2022	9.35	Put	Bond Future	3,376.9300	3.3769	3,216.1300	3.2161	(4.762)	0	0	101
2021/11/25	2030	03/02/2022	9.40	Call	Bond Future	480.1200	0.4801	519.8200	0.5198	8.269	0	0	950
2021/11/25	2030	03/02/2022	9.40	Put	Bond Future	3,175.0400	3.1750	3,018.3000	3.0183	(4.937)	0	0	0
2021/11/25	2030	03/02/2022			Bond Future	9.9233	89.7415	9.8844	89.9379	(0.391)	0.0000	0.0000	84,074
2021/11/25	2030	03/02/2022	8.80	Call	Bond Future	63.2200	0.0632	70.3500	0.0704	11.278	0	0	950
2021/11/25	2030	03/02/2022	10.85	Call	Bond Future	4,804.5200	4.8045	4,970.7700	4.9708	3.460	0	0	0
2021/11/25	2030	03/02/2022	10.85	Put	Bond Future	274.7200	0.2747	244.5300	0.2445	(10.989)	0	0	1,000
2021/11/25	2030	03/02/2022	9.60	Call	Bond Future	782.8000	0.7828	840.6800	0.8407	7.394	0	0	1,000
2021/11/25	2030	03/02/2022	9.60	Put	Bond Future	2,435.5500	2.4356	2,296.9900	2.2970	(5.689)	0	0	0
2021/11/25	2030	03/02/2022	9.78	Call	Bond Future	1,141.1600	1.1412	1,217.3800	1.2174	6.679	0	0	0
2021/11/25	2030	03/02/2022	9.78	Put	Bond Future	1,868.8100	1.8688	1,748.5900	1.7486	(6.433)	0	0	101
2021/11/25	2030	03/02/2022	9.90	Call	Bond Future	1,428.6700	1.4287	1,517.5900	1.5176	6.224	0	0	0
2021/11/25	2030	03/02/2022	9.43	Call	Bond Future	519.5200	0.5195	561.7600	0.5618	8.131	0	0	0
2021/11/25	2030	03/02/2022	9.43	Put	Bond Future	3,057.1400	3.0571	2,902.9400	2.9029	(5.044)	0	0	0
2021/11/25	2030	03/02/2022	9.44	Call	Bond Future	533.2600	0.5333	576.3700	0.5764	8.084	0	0	0
2021/11/25	2030	03/02/2022	9.44	Put	Bond Future	3,018.5300	3.0185	2,865.2000	2.8652	(5.080)	0	0	0
2021/11/25	2030	05/05/2022	10.21	Call	Bond Future	2,370.8700	2.3709	2,470.8000	2.4708	4.215	0	0	0
2021/11/25	2030	05/05/2022	10.21	Put	Bond Future	2,102.8000	2.1028	2,004.3300	2.0043	(4.683)	0	0	0
2021/11/25	2030	05/05/2022	9.95	Call	Bond Future	1,726.4800	1.7265	1,808.3300	1.8083	4.741	0	0	0
2021/11/25	2030	05/05/2022	8.47	Call	Bond Future	104.8800	0.1049	113.6900	0.1137	8.400	0	0	1,073
2021/11/25	2030	05/05/2022	8.81	Put	Bond Future	7,104.2200	7.1042	6,922.9500	6.9229	(2.552)	0	0	0
2021/11/25	2030	05/05/2022	8.89	Put	Bond Future	6,723.3700	6.7234	6,545.0300	6.5450	(2.653)	0	0	0
2021/11/25	2030	05/05/2022	8.14	Call	Bond Future	48.2000	0.0482	52.5200	0.0525	8.963	0	0	1,800
2021/11/25	2030	05/05/2022	8.14	Put	Bond Future	10,610.9400	10.6109	10,416.8600	10.4169	(1.829)	0	0	0
2021/11/25	2030	05/05/2022			Bond Future	10.1549	90.8139	10.1143	91.0123	(0.400)	0.0000	0.0000	14,727
2021/11/25	2030	05/05/2022	10.20	Call	Bond Future	2,343.9200	2.3439	2,443.1600	2.4432	4.234	0	0	0
2021/11/25	2030	05/05/2022	10.20	Put	Bond Future	2,124.4500	2.1244	2,025.2900	2.0253	(4.668)	0	0	200
2021/11/25	2030	05/05/2022	11.04	Call	Bond Future	5,064.9000	5.0649	5,212.0200	5.2120	2.905	0	0	0
2021/11/25	2030	05/05/2022	11.04	Put	Bond Future	879.5500	0.8795	828.2700	0.8283	(5.830)	0	0	1,800
2021/11/25	2030	05/05/2022	9.35	Call	Bond Future	694.7300	0.6947	737.1700	0.7372	6.109	0	0	0
2021/11/25	2030	05/05/2022	9.35	Put	Bond Future	4,734.2000	4.7342	4,578.2400	4.5782	(3.294)	0	0	1,073
2021/11/25	2030	05/05/2022	9.95	Put	Bond Future	2,733.2300	2.7332	2,616.6800	2.6167	(4.264)	0	0	1,073
2021/11/25	2030	05/05/2022	10.19	Call	Bond Future	2,317.1200	2.3171	2,415.6800	2.4157	4.254	0	0	0
2021/11/25	2030	05/05/2022	10.19	Put	Bond Future	2,146.2800	2.1463	2,046.4400	2.0464	(4.652)	0	0	0
2021/11/25	2030	05/05/2022	8.47	Put	Bond Future	8,832.4000	8.8324	8,642.8100	8.6428	(2.147)	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
2021/11/25	2030	05/05/2022	8.81	Call	Bond Future	222.8600	0.2229	239.9900	0.2400	7.686	0	0	200
2021/11/25	2030	05/05/2022	8.89	Call	Bond Future	269.9400	0.2699	290.0000	0.2900	7.431	0	0	1,800
2021/11/25	2030	05/05/2022	7.73	Call	Bond Future	16.5800	0.0166	18.1800	0.0182	9.650	0	0	200
2021/11/25	2030	05/05/2022	7.73	Put	Bond Future	12,920.6500	12.9207	12,723.8500	12.7238	(1.523)	0	0	0
2021/11/25	2030	04/08/2022	9.56	Call	Bond Future	1,025.6100	1.0256	1,077.6000	1.0776	5.069	0	0	0
2021/11/25	2030	04/08/2022	9.56	Put	Bond Future	5,111.7000	5.1117	4,962.8600	4.9629	(2.912)	0	0	0
2021/11/25	2030	04/08/2022	10.95	Call	Bond Future	4,232.9100	4.2329	4,360.3700	4.3604	3.011	0	0	0
2021/11/25	2030	04/08/2022	10.95	Put	Bond Future	1,717.9200	1.7179	1,644.5500	1.6446	(4.271)	0	0	800
2021/11/25	2030	04/08/2022			Bond Future	10.4047	87.8825	10.3620	88.0834	(0.410)	0.0000	0.0000	0
2021/11/25	2030	04/08/2022	9.55	Call	Bond Future	1,011.4500	1.0114	1,062.9200	1.0629	5.089	0	0	0
2021/11/25	2030	04/08/2022	9.55	Put	Bond Future	5,147.3500	5.1474	4,997.9900	4.9980	(2.902)	0	0	0
2021/11/25	2030	04/08/2022	8.30	Call	Bond Future	127.3200	0.1273	136.7000	0.1367	7.367	0	0	800
2021/11/25	2030	04/08/2022	8.30	Put	Bond Future	10,768.4000	10.7684	10,576.9500	10.5769	(1.778)	0	0	0
2021/11/25	2030	04/08/2022	9.05	Call	Bond Future	460.5800	0.4606	488.8900	0.4889	6.147	0	0	800
2021/11/25	2030	04/08/2022	9.05	Put	Bond Future	7,131.2200	7.1312	6,958.7000	6.9587	(2.419)	0	0	0
2021/11/25	2030	04/08/2022	9.54	Call	Bond Future	997.4300	0.9974	1,048.3700	1.0484	5.107	0	0	0
2021/11/25	2030	04/08/2022	9.54	Put	Bond Future	5,183.1700	5.1832	5,033.2800	5.0333	(2.892)	0	0	0
2021/11/25	2030	03/11/2022	10.10	Call	Bond Future	1,898.6900	1.8987	1,973.6500	1.9737	3.948	0	0	0
2021/11/25	2030	03/11/2022	10.10	Put	Bond Future	4,418.1800	4.4182	4,290.0400	4.2900	(2.900)	0	0	0
2021/11/25	2030	03/11/2022			Bond Future	10.6459	89.0375	10.6012	89.2406	(0.420)	0.0000	0.0000	0
2021/11/25	2030	03/11/2022	10.08	Call	Bond Future	1,862.1000	1.8621	1,936.0700	1.9361	3.972	0	0	0
2021/11/25	2030	03/11/2022	10.08	Put	Bond Future	4,475.6400	4.4756	4,346.5100	4.3465	(2.885)	0	0	0
2021/11/25	2030	03/11/2022	10.09	Call	Bond Future	1,880.1800	1.8802	1,954.6400	1.9546	3.960	0	0	0
2021/11/25	2030	03/11/2022	10.09	Put	Bond Future	4,446.6800	4.4467	4,318.0400	4.3180	(2.893)	0	0	0
2021/11/25	2032	03/02/2022	8.91	Put	Bond Future	8,980.4200	8.9804	8,736.1100	8.7361	(2.720)	0	0	0
2021/11/25	2032	03/02/2022	11.13	Call	Bond Future	4,405.0100	4.4050	4,599.4500	4.5994	4.414	0	0	0
2021/11/25	2032	03/02/2022	11.13	Put	Bond Future	469.5500	0.4695	417.9900	0.4180	(10.981)	0	0	210
2021/11/25	2032	03/02/2022	10.65	Call	Bond Future	2,453.1900	2.4532	2,600.6900	2.6007	6.013	0	0	0
2021/11/25	2032	03/02/2022	10.65	Put	Bond Future	1,100.5200	1.1005	1,002.0200	1.0020	(8.950)	0	0	0
2021/11/25	2032	03/02/2022	10.66	Call	Bond Future	2,489.3800	2.4894	2,638.0700	2.6381	5.973	0	0	0
2021/11/25	2032	03/02/2022	10.66	Put	Bond Future	1,081.8000	1.0818	984.4900	0.9845	(8.995)	0	0	97
2021/11/25	2032	03/02/2022	10.45	Put	Bond Future	1,538.3300	1.5383	1,414.6000	1.4146	(8.043)	0	0	198
2021/11/25	2032	03/02/2022	10.53	Call	Bond Future	2,036.7400	2.0367	2,169.4000	2.1694	6.513	0	0	0
2021/11/25	2032	03/02/2022	10.53	Put	Bond Future	1,346.7200	1.3467	1,233.3800	1.2334	(8.416)	0	0	210
2021/11/25	2032	03/02/2022	10.35	Put	Bond Future	1,809.1600	1.8092	1,672.1700	1.6722	(7.572)	0	0	400
2021/11/25	2032	03/02/2022	10.42	Call	Bond Future	1,692.7100	1.6927	1,811.0100	1.8110	6.989	0	0	0
2021/11/25	2032	03/02/2022	10.42	Put	Bond Future	1,616.2200	1.6162	1,488.5200	1.4885	(7.901)	0	0	0
2021/11/25	2032	03/02/2022	10.43	Call	Bond Future	1,722.3400	1.7223	1,841.9700	1.8420	6.946	0	0	0
2021/11/25	2032	03/02/2022	10.43	Put	Bond Future	1,589.8300	1.5898	1,463.4600	1.4635	(7.949)	0	0	0
2021/11/25	2032	03/02/2022	9.81	Call	Bond Future	413.3300	0.4133	456.0100	0.4560	10.326	0	0	0
2021/11/25	2032	03/02/2022	9.81	Put	Bond Future	3,847.9200	3.8479	3,644.6000	3.6446	(5.284)	0	0	198
2021/11/25	2032	03/02/2022	9.90	Put	Bond Future	3,442.6600	3.4427	3,248.9400	3.2489	(5.627)	0	0	900
2021/11/25	2032	03/02/2022	9.58	Call	Bond Future	188.9700	0.1890	211.7400	0.2117	12.050	0	0	400
2021/11/25	2032	03/02/2022	9.58	Put	Bond Future	4,996.7800	4.9968	4,773.5500	4.7736	(4.467)	0	0	0
2021/11/25	2032	03/02/2022	9.67	Call	Bond Future	261.9700	0.2620	291.6800	0.2917	11.341	0	0	0
2021/11/25	2032	03/02/2022			Bond Future	10.4064	89.6339	10.3626	89.8799	(0.421)	0.0000	0.0000	108,080
2021/11/25	2032	03/02/2022	8.91	Call	Bond Future	10.4000	0.0104	12.0900	0.0121	16.250	0	0	198

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing	% Movement in MTM	Today's High	Today's Low	Open Interest
2021/11/25	2032	03/02/2022	9.14	Call	Bond Future	28.0100	0.0280	32.3300	0.0323	15.423	0	0	97
2021/11/25	2032	03/02/2022	9.14	Put	Bond Future	7,541.4300	7.5414	7,299.7500	7.2998	(3.205)	0	0	0
2021/11/25	2032	03/02/2022	9.57	Call	Bond Future	181.9300	0.1819	204.0000	0.2040	12.131	0	0	0
2021/11/25	2032	03/02/2022	9.57	Put	Bond Future	5,050.0800	5.0501	4,826.1500	4.8262	(4.434)	0	0	0
2021/11/25	2032	03/02/2022	10.95	Call	Bond Future	3,630.2900	3.6303	3,809.6400	3.8096	4.940	0	0	0
2021/11/25	2032	03/02/2022	10.95	Put	Bond Future	650.8400	0.6508	584.1900	0.5842	(10.241)	0	0	400
2021/11/25	2032	03/02/2022	10.90	Call	Bond Future	3,422.7700	3.4228	3,597.3900	3.5974	5.102	0	0	0
2021/11/25	2032	03/02/2022	10.90	Put	Bond Future	711.5200	0.7115	640.1400	0.6401	(10.032)	0	0	900
2021/11/25	2032	03/02/2022	10.44	Call	Bond Future	1,752.4000	1.7524	1,873.3500	1.8734	6.902	0	0	0
2021/11/25	2032	03/02/2022	10.44	Put	Bond Future	1,563.9200	1.5639	1,438.8700	1.4389	(7.996)	0	0	0
2021/11/25	2032	03/02/2022	10.45	Call	Bond Future	1,782.7300	1.7827	1,905.0000	1.9050	6.859	0	0	0
2021/11/25	2032	03/02/2022	10.35	Call	Bond Future	1,492.1600	1.4922	1,601.1700	1.6012	7.306	0	0	0
2021/11/25	2032	03/02/2022	9.90	Call	Bond Future	537.9300	0.5379	590.2100	0.5902	9.719	0	0	900
2021/11/25	2032	03/02/2022	10.14	Call	Bond Future	975.6200	0.9756	1,056.9000	1.0569	8.331	0	0	0
2021/11/25	2032	03/02/2022	10.14	Put	Bond Future	2,487.5900	2.4876	2,322.8700	2.3229	(6.622)	0	0	97
2021/11/25	2032	03/02/2022	9.62	Call	Bond Future	219.2500	0.2193	244.9700	0.2450	11.731	0	0	210
2021/11/25	2032	03/02/2022	9.62	Put	Bond Future	4,786.2500	4.7863	4,565.9700	4.5660	(4.602)	0	0	0
2021/11/25	2032	03/02/2022	9.67	Put	Bond Future	4,529.1400	4.5291	4,312.8500	4.3129	(4.776)	0	0	0
2021/11/25	2032	05/05/2022	11.18	Call	Bond Future	4,325.6500	4.3256	4,491.4000	4.4914	3.832	0	0	0
2021/11/25	2032	05/05/2022	11.18	Put	Bond Future	1,378.5900	1.3786	1,295.7400	1.2957	(6.010)	0	0	780
2021/11/25	2032	05/05/2022	11.02	Put	Bond Future	1,631.0600	1.6311	1,536.8300	1.5368	(5.777)	0	0	0
2021/11/25	2032	05/05/2022	11.03	Call	Bond Future	3,777.9400	3.7779	3,933.0600	3.9331	4.106	0	0	0
2021/11/25	2032	05/05/2022	11.03	Put	Bond Future	1,614.1300	1.6141	1,520.6500	1.5206	(5.791)	0	0	0
2021/11/25	2032	05/05/2022	10.29	Put	Bond Future	3,435.7200	3.4357	3,279.4900	3.2795	(4.547)	0	0	0
2021/11/25	2032	05/05/2022	10.98	Call	Bond Future	3,601.1600	3.6012	3,752.5300	3.7525	4.203	0	0	0
2021/11/25	2032	05/05/2022	10.98	Put	Bond Future	1,700.6500	1.7006	1,603.4200	1.6034	(5.717)	0	0	993
2021/11/25	2032	05/05/2022			Bond Future	10.6253	86.5579	10.5796	86.8065	(0.429)	0.0000	0.0000	20,384
2021/11/25	2032	05/05/2022	11.02	Call	Bond Future	3,742.3000	3.7423	3,896.6700	3.8967	4.125	0	0	0
2021/11/25	2032	05/05/2022	11.04	Call	Bond Future	3,813.7000	3.8137	3,969.5500	3.9695	4.087	0	0	0
2021/11/25	2032	05/05/2022	11.04	Put	Bond Future	1,597.3700	1.5974	1,504.6200	1.5046	(5.806)	0	0	0
2021/11/25	2032	05/05/2022	10.18	Call	Bond Future	1,350.0400	1.3500	1,432.7000	1.4327	6.123	0	0	780
2021/11/25	2032	05/05/2022	10.18	Put	Bond Future	3,818.2000	3.8182	3,652.2600	3.6523	(4.346)	0	0	0
2021/11/25	2032	05/05/2022	10.29	Call	Bond Future	1,586.0600	1.5861	1,678.4300	1.6784	5.824	0	0	993
2021/11/25	2032	05/05/2022	9.58	Call	Bond Future	435.3700	0.4354	471.1600	0.4712	8.221	0	0	780
2021/11/25	2032	05/05/2022	9.58	Put	Bond Future	6,381.7200	6.3817	6,168.9100	6.1689	(3.335)	0	0	0
2021/11/25	2032	04/08/2022	10.20	Put	Bond Future	4,973.9800	4.9740	4,800.7700	4.8008	(3.482)	0	0	0
2021/11/25	2032	04/08/2022	10.21	Put	Bond Future	4,937.3200	4.9373	4,764.8300	4.7648	(3.494)	0	0	0
2021/11/25	2032	04/08/2022	10.22	Call	Bond Future	1,474.4400	1.4744	1,554.3000	1.5543	5.416	0	0	0
2021/11/25	2032	04/08/2022	8.97	Call	Bond Future	175.8000	0.1758	190.8000	0.1908	8.532	0	0	800
2021/11/25	2032	04/08/2022	8.97	Put	Bond Future	10,926.6800	10.9267	10,690.0500	10.6901	(2.166)	0	0	0
2021/11/25	2032	04/08/2022	9.72	Call	Bond Future	695.6200	0.6956	741.9800	0.7420	6.665	0	0	800
2021/11/25	2032	04/08/2022	9.72	Put	Bond Future	6,959.5200	6.9595	6,754.2500	6.7542	(2.949)	0	0	0
2021/11/25	2032	04/08/2022			Bond Future	10.8531	87.5775	10.8054	87.8291	(0.439)	0.0000	0.0000	0
2021/11/25	2032	04/08/2022	11.60	Call	Bond Future	5,415.7600	5.4158	5,588.2800	5.5883	3.186	0	0	0
2021/11/25	2032	04/08/2022	11.60	Put	Bond Future	1,598.7300	1.5987	1,519.6200	1.5196	(4.948)	0	0	800
2021/11/25	2032	04/08/2022	11.89	Call	Bond Future	6,498.2700	6.4983	6,684.7200	6.6847	2.869	0	0	0
2021/11/25	2032	04/08/2022	11.89	Put	Bond Future	1,261.6300	1.2616	1,196.4500	1.1964	(5.166)	0	0	0
2021/11/25	2032	04/08/2022	10.20	Call	Bond Future	1,436.3500	1.4363	1,514.7700	1.5148	5.460	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
2021/11/25	2032	04/08/2022	10.21	Call	Bond Future	1,455.3200	1.4553	1,534.4600	1.5345	5.438	0	0	0
2021/11/25	2032	04/08/2022	10.22	Put	Bond Future	4,900.8500	4.9008	4,729.0800	4.7291	(3.505)	0	0	0
2021/11/25	2032	03/11/2022			Bond Future	11.0832	84.5829	11.0335	84.8375	(0.449)	0.0000	0.0000	0
2021/11/25	2032	03/11/2022	10.66	Call	Bond Future	2,354.1500	2.3541	2,456.6800	2.4567	4.355	0	0	0
2021/11/25	2032	03/11/2022	10.66	Put	Bond Future	4,552.5600	4.5526	4,400.5300	4.4005	(3.339)	0	0	0
2021/11/25	2033	03/02/2022			Bond Future	108.6174	108.6174	109.0565	109.0565	0.404	0.0000	0.0000	7,393
2021/11/25	2033	05/05/2022			Bond Future	108.6618	108.6618	109.1059	109.1059	0.409	0.0000	0.0000	2,121
2021/11/25	2033	04/08/2022			Bond Future	110.0307	110.0307	110.4802	110.4802	0.409	0.0000	0.0000	0
2021/11/25	2033	03/11/2022			Bond Future	110.1367	110.1367	110.5917	110.5917	0.413	0.0000	0.0000	0
2021/11/25	2037	03/02/2022	11.45	Call	Bond Future	3,818.5600	3.8186	3,986.6500	3.9867	4.402	0	0	0
2021/11/25	2037	03/02/2022	11.46	Call	Bond Future	3,863.8900	3.8639	4,032.9100	4.0329	4.374	0	0	0
2021/11/25	2037	03/02/2022	11.47	Put	Bond Future	814.4500	0.8144	742.8100	0.7428	(8.796)	0	0	0
2021/11/25	2037	03/02/2022			Bond Future	10.9635	82.2560	10.9251	82.4976	(0.350)	0.0000	0.0000	118,670
2021/11/25	2037	03/02/2022	11.45	Put	Bond Future	842.6100	0.8426	769.1100	0.7691	(8.723)	0	0	0
2021/11/25	2037	03/02/2022	11.46	Put	Bond Future	828.4800	0.8285	755.9100	0.7559	(8.759)	0	0	0
2021/11/25	2037	03/02/2022	11.47	Call	Bond Future	3,909.2500	3.9093	4,079.2000	4.0792	4.347	0	0	0
2021/11/25	2037	05/05/2022	11.82	Call	Bond Future	5,220.8700	5.2209	5,389.8300	5.3898	3.236	0	0	0
2021/11/25	2037	05/05/2022	11.83	Call	Bond Future	5,263.5300	5.2635	5,433.1000	5.4331	3.222	0	0	0
2021/11/25	2037	05/05/2022	11.84	Put	Bond Future	1,336.4700	1.3365	1,262.5100	1.2625	(5.534)	0	0	0
2021/11/25	2037	05/05/2022			Bond Future	11.1661	83.2391	11.1263	83.4832	(0.357)	0.0000	0.0000	11,855
2021/11/25	2037	05/05/2022	11.82	Put	Bond Future	1,364.8400	1.3648	1,289.6500	1.2897	(5.509)	0	0	0
2021/11/25	2037	05/05/2022	11.83	Put	Bond Future	1,350.6800	1.3507	1,276.1000	1.2761	(5.522)	0	0	0
2021/11/25	2037	05/05/2022	11.84	Call	Bond Future	5,306.0800	5.3061	5,476.2700	5.4763	3.207	0	0	0
2021/11/25	2037	04/08/2022	10.91	Put	Bond Future	4,931.1300	4.9311	4,774.0100	4.7740	(3.186)	0	0	0
2021/11/25	2037	04/08/2022	10.89	Call	Bond Future	2,012.3400	2.0123	2,100.9100	2.1009	4.401	0	0	0
2021/11/25	2037	04/08/2022	10.89	Put	Bond Future	5,008.9600	5.0090	4,850.4100	4.8504	(3.165)	0	0	0
2021/11/25	2037	04/08/2022	10.90	Call	Bond Future	2,036.0100	2.0360	2,125.2900	2.1253	4.385	0	0	0
2021/11/25	2037	04/08/2022			Bond Future	11.3809	79.9641	11.3394	80.2112	(0.365)	0.0000	0.0000	0
2021/11/25	2037	04/08/2022	10.91	Call	Bond Future	2,059.8300	2.0598	2,149.8300	2.1498	4.369	0	0	0
2021/11/25	2037	04/08/2022	11.42	Call	Bond Future	3,498.0900	3.4981	3,624.3200	3.6243	3.609	0	0	0
2021/11/25	2037	04/08/2022	11.42	Put	Bond Future	3,266.2300	3.2662	3,145.3400	3.1453	(3.701)	0	0	50
2021/11/25	2037	04/08/2022	10.10	Call	Bond Future	615.4400	0.6154	652.6200	0.6526	6.041	0	0	50
2021/11/25	2037	04/08/2022	10.10	Put	Bond Future	8,794.2200	8.7942	8,584.2800	8.5843	(2.387)	0	0	0
2021/11/25	2037	04/08/2022	10.90	Put	Bond Future	4,969.9300	4.9699	4,812.0900	4.8121	(3.176)	0	0	50
2021/11/25	2037	03/11/2022	11.31	Call	Bond Future	3,092.5300	3.0925	3,202.5300	3.2025	3.557	0	0	0
2021/11/25	2037	03/11/2022	11.31	Put	Bond Future	4,701.5200	4.7015	4,561.5600	4.5616	(2.977)	0	0	0
2021/11/25	2037	03/11/2022	11.32	Call	Bond Future	3,119.2400	3.1192	3,229.8500	3.2299	3.546	0	0	0
2021/11/25	2037	03/11/2022	11.30	Put	Bond Future	4,734.2300	4.7342	4,593.6500	4.5937	(2.969)	0	0	0
2021/11/25	2037	03/11/2022			Bond Future	11.5841	81.0195	11.5410	81.2694	(0.372)	0.0000	0.0000	0
2021/11/25	2037	03/11/2022	11.32	Put	Bond Future	4,668.6900	4.6687	4,529.3400	4.5293	(2.985)	0	0	0
2021/11/25	2037	03/11/2022	11.30	Call	Bond Future	3,065.6300	3.0656	3,175.0100	3.1750	3.568	0	0	0
2021/11/25	2038	03/02/2022			Bond Future	121.5604	121.5604	121.4970	121.4970	(0.052)	0.0000	0.0000	6,276
2021/11/25	2038	05/05/2022			Bond Future	123.0419	123.0419	122.9774	122.9774	(0.052)	0.0000	0.0000	677
2021/11/25	2038	04/08/2022			Bond Future	122.7816	122.7816	122.7159	122.7159	(0.054)	0.0000	0.0000	0
2021/11/25	2038	03/11/2022			Bond Future	124.3530	124.3530	124.2863	124.2863	(0.054)	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
2021/11/25	2040	03/02/2022	11.57	Put	Bond Future	876.3800	0.8764	800.0800	0.8001	(8.706)	0	0	0
2021/11/25	2040	03/02/2022	11.58	Put	Bond Future	861.8800	0.8619	786.5400	0.7865	(8.741)	0	0	0
2021/11/25	2040	03/02/2022	11.59	Call	Bond Future	4,389.1600	4.3892	4,574.2600	4.5743	4.217	0	0	0
2021/11/25	2040	03/02/2022			Bond Future	11.0483	84.3364	11.0100	84.5958	(0.346)	0.0000	0.0000	78,077
2021/11/25	2040	03/02/2022	11.57	Call	Bond Future	4,291.3200	4.2913	4,474.5000	4.4745	4.269	0	0	0
2021/11/25	2040	03/02/2022	11.58	Call	Bond Future	4,340.1100	4.3401	4,524.2500	4.5243	4.243	0	0	0
2021/11/25	2040	03/02/2022	11.59	Put	Bond Future	847.7200	0.8477	773.3400	0.7733	(8.774)	0	0	0
2021/11/25	2040	05/05/2022	11.91	Put	Bond Future	1,473.3700	1.4734	1,392.9900	1.3930	(5.456)	0	0	0
2021/11/25	2040	05/05/2022	11.92	Call	Bond Future	5,724.3300	5.7243	5,906.9100	5.9069	3.190	0	0	0
2021/11/25	2040	05/05/2022	11.92	Put	Bond Future	1,458.3200	1.4583	1,378.5900	1.3786	(5.467)	0	0	0
2021/11/25	2040	05/05/2022	13.04	Call	Bond Future	11,068.6700	11.0687	11,300.0700	11.3001	2.091	0	0	0
2021/11/25	2040	05/05/2022	13.04	Put	Bond Future	469.3800	0.4694	438.4700	0.4385	(6.585)	0	0	1,200
2021/11/25	2040	05/05/2022	10.57	Call	Bond Future	1,096.5500	1.0966	1,161.8600	1.1619	5.956	0	0	1,200
2021/11/25	2040	05/05/2022	10.57	Put	Bond Future	5,724.0300	5.7240	5,527.0300	5.5270	(3.442)	0	0	0
2021/11/25	2040	05/05/2022			Bond Future	11.2439	85.3443	11.2042	85.6066	(0.354)	0.0000	0.0000	8,498
2021/11/25	2040	05/05/2022	11.91	Call	Bond Future	5,678.8500	5.6788	5,860.7800	5.8608	3.204	0	0	0
2021/11/25	2040	05/05/2022	9.82	Call	Bond Future	197.2800	0.1973	213.8000	0.2138	8.374	0	0	1,200
2021/11/25	2040	05/05/2022	9.82	Put	Bond Future	10,463.6800	10.4637	10,217.8900	10.2179	(2.349)	0	0	0
2021/11/25	2040	05/05/2022	11.90	Call	Bond Future	5,633.4500	5.6335	5,814.7300	5.8147	3.218	0	0	0
2021/11/25	2040	05/05/2022	11.90	Put	Bond Future	1,488.5800	1.4886	1,407.5500	1.4075	(5.443)	0	0	0
2021/11/25	2040	04/08/2022	11.05	Call	Bond Future	2,337.0500	2.3371	2,438.7600	2.4388	4.352	0	0	0
2021/11/25	2040	04/08/2022	11.05	Put	Bond Future	4,963.1700	4.9632	4,799.5000	4.7995	(3.298)	0	0	0
2021/11/25	2040	04/08/2022	12.24	Put	Bond Future	1,842.7000	1.8427	1,761.8200	1.7618	(4.389)	0	0	460
2021/11/25	2040	04/08/2022	9.70	Put	Bond Future	12,781.3200	12.7813	12,535.0400	12.5350	(1.927)	0	0	0
2021/11/25	2040	04/08/2022			Bond Future	11.4509	81.8437	11.4095	82.1091	(0.362)	0.0000	0.0000	0
2021/11/25	2040	04/08/2022	11.04	Call	Bond Future	2,310.1700	2.3102	2,411.1000	2.4111	4.369	0	0	0
2021/11/25	2040	04/08/2022	11.04	Put	Bond Future	5,003.4800	5.0035	4,839.0300	4.8390	(3.287)	0	0	0
2021/11/25	2040	04/08/2022	12.24	Call	Bond Future	6,648.0400	6.6480	6,832.5400	6.8325	2.775	0	0	0
2021/11/25	2040	04/08/2022	9.70	Call	Bond Future	272.0200	0.2720	291.1200	0.2911	7.022	0	0	460
2021/11/25	2040	04/08/2022	10.70	Call	Bond Future	1,490.0200	1.4900	1,564.4900	1.5645	4.998	0	0	460
2021/11/25	2040	04/08/2022	10.70	Put	Bond Future	6,518.7300	6.5187	6,327.8200	6.3278	(2.929)	0	0	0
2021/11/25	2040	04/08/2022	11.03	Call	Bond Future	2,283.7200	2.2837	2,383.8600	2.3839	4.385	0	0	0
2021/11/25	2040	04/08/2022	11.03	Put	Bond Future	5,044.3100	5.0443	4,879.0700	4.8791	(3.276)	0	0	0
2021/11/25	2040	03/11/2022	11.39	Call	Bond Future	3,307.6000	3.3076	3,426.9600	3.4270	3.609	0	0	0
2021/11/25	2040	03/11/2022	11.40	Call	Bond Future	3,336.7300	3.3367	3,456.7700	3.4568	3.598	0	0	0
2021/11/25	2040	03/11/2022	11.41	Put	Bond Future	4,856.6500	4.8567	4,708.8000	4.7088	(3.044)	0	0	0
2021/11/25	2040	03/11/2022			Bond Future	11.6463	82.9242	11.6032	83.1928	(0.370)	0.0000	0.0000	0
2021/11/25	2040	03/11/2022	11.39	Put	Bond Future	4,926.7900	4.9268	4,777.5900	4.7776	(3.028)	0	0	0
2021/11/25	2040	03/11/2022	11.40	Put	Bond Future	4,891.7800	4.8918	4,743.2600	4.7433	(3.036)	0	0	0
2021/11/25	2040	03/11/2022	11.41	Call	Bond Future	3,365.6700	3.3657	3,486.3800	3.4864	3.587	0	0	0
2021/11/25	2044	03/02/2022	11.59	Call	Bond Future	4,285.9200	4.2859	4,497.1900	4.4972	4.929	0	0	0
2021/11/25	2044	03/02/2022	11.59	Put	Bond Future	912.2800	0.9123	825.0300	0.8250	(9.564)	0	0	0
2021/11/25	2044	03/02/2022	11.60	Call	Bond Future	4,334.9200	4.3349	4,547.2900	4.5473	4.899	0	0	0
2021/11/25	2044	03/02/2022	11.60	Put	Bond Future	897.3800	0.8974	811.2300	0.8112	(9.600)	0	0	0
2021/11/25	2044	03/02/2022			Bond Future	11.0811	81.1179	11.0377	81.4164	(0.391)	0.0000	0.0000	56,374
2021/11/25	2044	03/02/2022	11.61	Call	Bond Future	4,384.0600	4.3841	4,597.5200	4.5975	4.869	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
2021/11/25	2044	03/02/2022	11.61	Put	Bond Future	882.7100	0.8827	797.6500	0.7977	(9.636)	0	0	0
2021/11/25	2044	05/05/2022	11.91	Call	Bond Future	5,637.0300	5.6370	5,846.2100	5.8462	3.711	0	0	0
2021/11/25	2044	05/05/2022	11.91	Put	Bond Future	1,527.5200	1.5275	1,434.8900	1.4349	(6.064)	0	0	0
2021/11/25	2044	05/05/2022	11.92	Call	Bond Future	5,682.5400	5.6825	5,892.4700	5.8925	3.694	0	0	0
2021/11/25	2044	05/05/2022	11.92	Put	Bond Future	1,511.9500	1.5119	1,420.0700	1.4201	(6.077)	0	0	0
2021/11/25	2044	05/05/2022			Bond Future	11.2671	82.0874	11.2221	82.3892	(0.400)	0.0000	0.0000	5,735
2021/11/25	2044	05/05/2022	11.93	Call	Bond Future	5,728.3100	5.7283	5,938.9800	5.9390	3.678	0	0	0
2021/11/25	2044	05/05/2022	11.93	Put	Bond Future	1,496.7300	1.4967	1,405.5900	1.4056	(6.089)	0	0	0
2021/11/25	2044	04/08/2022	11.08	Call	Bond Future	2,395.0000	2.3950	2,514.8000	2.5148	5.002	0	0	0
2021/11/25	2044	04/08/2022	11.08	Put	Bond Future	4,952.3100	4.9523	4,766.6800	4.7667	(3.748)	0	0	0
2021/11/25	2044	04/08/2022	11.09	Call	Bond Future	2,422.6300	2.4226	2,543.3600	2.5434	4.983	0	0	0
2021/11/25	2044	04/08/2022	11.09	Put	Bond Future	4,911.5200	4.9115	4,726.8200	4.7268	(3.761)	0	0	0
2021/11/25	2044	04/08/2022			Bond Future	11.4636	78.6736	11.4167	78.9790	(0.409)	0.0000	0.0000	0
2021/11/25	2044	04/08/2022	11.10	Call	Bond Future	2,450.4400	2.4504	2,572.0900	2.5721	4.964	0	0	0
2021/11/25	2044	04/08/2022	11.10	Put	Bond Future	4,871.0100	4.8710	4,687.2300	4.6872	(3.773)	0	0	0
2021/11/25	2044	03/11/2022	11.40	Put	Bond Future	4,946.3700	4.9464	4,776.4800	4.7765	(3.435)	0	0	0
2021/11/25	2044	03/11/2022	11.41	Call	Bond Future	3,377.2200	3.3772	3,517.2000	3.5172	4.145	0	0	0
2021/11/25	2044	03/11/2022	11.41	Put	Bond Future	4,910.5700	4.9106	4,741.4600	4.7415	(3.444)	0	0	0
2021/11/25	2044	03/11/2022			Bond Future	11.6487	79.7123	11.5999	80.0214	(0.419)	0.0000	0.0000	0
2021/11/25	2044	03/11/2022	11.39	Call	Bond Future	3,318.2600	3.3183	3,456.6700	3.4567	4.171	0	0	0
2021/11/25	2044	03/11/2022	11.39	Put	Bond Future	4,982.4000	4.9824	4,811.7200	4.8117	(3.426)	0	0	0
2021/11/25	2044	03/11/2022	11.40	Call	Bond Future	3,347.6700	3.3477	3,486.8700	3.4869	4.158	0	0	0
2021/11/25	2046	03/02/2022			Bond Future	110.4180	110.4180	110.8022	110.8022	0.348	0.0000	0.0000	15,506
2021/11/25	2046	05/05/2022			Bond Future	109.8822	109.8822	110.2707	110.2707	0.354	0.0000	0.0000	171
2021/11/25	2046	04/08/2022			Bond Future	111.2667	111.2667	111.6599	111.6599	0.353	0.0000	0.0000	0
2021/11/25	2046	03/11/2022			Bond Future	110.7714	110.7714	111.1694	111.1694	0.359	0.0000	0.0000	0
2021/11/25	2050	03/02/2022			Bond Future	112.4953	112.4953	112.7201	112.7201	0.200	0.0000	0.0000	8,495
2021/11/25	2050	05/05/2022			Bond Future	113.8663	113.8663	114.0936	114.0936	0.200	0.0000	0.0000	379
2021/11/25	2050	04/08/2022			Bond Future	113.2895	113.2895	113.5194	113.5194	0.203	0.0000	0.0000	0
2021/11/25	2050	03/11/2022			Bond Future	114.7393	114.7393	114.9721	114.9721	0.203	0.0000	0.0000	0
2021/11/25	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/11/25	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/11/25	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/11/25	AL37	03/02/2022			Index Future	797.8610	797.8610	798.5420	798.5420	0.085	0.0000	0.0000	0
2021/11/25	AL37	05/05/2022			Index Future	807.3870	807.3870	808.0740	808.0740	0.085	0.0000	0.0000	0
2021/11/25	AL37	04/08/2022			Index Future	817.2580	817.2580	817.9520	817.9520	0.085	0.0000	0.0000	0
2021/11/25	AL37	03/11/2022			Index Future	827.6290	827.6290	828.3300	828.3300	0.085	0.0000	0.0000	0
2021/11/25	AL7T	03/02/2022			Index Future	903.5730	903.5730	905.6930	905.6930	0.235	0.0000	0.0000	0
2021/11/25	AL7T	05/05/2022			Index Future	914.3610	914.3610	916.5040	916.5040	0.234	0.0000	0.0000	0
2021/11/25	AL7T	04/08/2022			Index Future	925.5400	925.5400	927.7080	927.7080	0.234	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
2021/11/25	AL7T	03/11/2022			Index Future	937.2850	937.2850	939.4780	939.4780	0.234	0.0000	0.0000	0
2021/11/25	ALBI	03/02/2022			Index Future	804.9160	804.9160	806.7430	806.7430	0.227	0.0000	0.0000	193
2021/11/25	ALBI	05/05/2022			Index Future	814.5270	814.5270	816.3730	816.3730	0.227	0.0000	0.0000	29
2021/11/25	ALBI	04/08/2022			Index Future	824.4850	824.4850	826.3520	826.3520	0.226	0.0000	0.0000	0
2021/11/25	ALBI	03/11/2022			Index Future	834.9470	834.9470	836.8370	836.8370	0.226	0.0000	0.0000	0
2021/11/25	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/11/25	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/11/25	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/11/25	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/11/25	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/11/25	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/11/25	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/11/25	C040	06/10/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/11/25	C040	31/01/2040			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/11/25	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/11/25	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/11/25	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/11/25	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/11/25	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/11/25	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/11/25	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2021/11/25	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/11/25	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/11/25	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/11/25	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/11/25	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0



Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing	% Movement in MTM	Today's High	Today's Low	Open Interest
2021/11/25	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/11/25	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/11/25	C303	28/02/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/11/25	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/11/25	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/11/25	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/11/25	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/11/25	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/11/25	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/11/25	ES33	03/02/2022			Bond Future	11.7327	76.5482	11.6989	76.7192	(0.288)	0.0000	0.0000	263
2021/11/25	ES33	05/05/2022			Bond Future	11.9812	73.7034	11.9460	73.8762	(0.294)	0.0000	0.0000	87
2021/11/25	ES33	04/08/2022			Bond Future	12.2404	74.5842	12.2037	74.7591	(0.300)	0.0000	0.0000	0
2021/11/25	ES33	03/11/2022			Bond Future	12.5038	71.8098	12.4654	71.9867	(0.307)	0.0000	0.0000	0
2021/11/25	ES42	03/02/2022			Bond Future	12.1643	75.0914	12.1256	75.3145	(0.318)	0.0000	0.0000	3,579
2021/11/25	ES42	05/05/2022			Bond Future	12.3980	71.7480	12.3576	71.9735	(0.326)	0.0000	0.0000	1,190
2021/11/25	ES42	04/08/2022			Bond Future	12.6350	72.6041	12.5928	72.8323	(0.334)	0.0000	0.0000	0
2021/11/25	ES42	03/11/2022			Bond Future	12.8767	69.3248	12.8326	69.5558	(0.343)	0.0000	0.0000	0
2021/11/25	GOVI	03/02/2022	792.76	Call	GOVI	16,890.0000	1.6890	34,950.0000	3.4950	106.927	0	0	0
2021/11/25	GOVI	03/02/2022	792.76	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/11/25	GOVI	03/02/2022			GOVI	794.4490	794.4490	796.2550	796.2550	0.227	0.0000	0.0000	983
2021/11/25	GOVI	03/02/2022	792.74	Call	GOVI	17,090.0000	1.7090	35,150.0000	3.5150	105.676	0	0	0
2021/11/25	GOVI	03/02/2022	792.74	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/11/25	GOVI	03/02/2022	792.75	Call	GOVI	16,990.0000	1.6990	35,050.0000	3.5050	106.298	0	0	0
2021/11/25	GOVI	03/02/2022	792.75	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/11/25	GOVI	05/05/2022	788.25	Call	GOVI	156,850.0000	15.6850	175,100.0000	17.5100	11.635	0	0	0
2021/11/25	GOVI	05/05/2022	788.25	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/11/25	GOVI	05/05/2022			GOVI	803.9350	803.9350	805.7600	805.7600	0.227	0.0000	0.0000	0
2021/11/25	GOVI	05/05/2022	788.23	Call	GOVI	157,050.0000	15.7050	175,300.0000	17.5300	11.621	0	0	0
2021/11/25	GOVI	05/05/2022	788.23	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/11/25	GOVI	05/05/2022	788.24	Call	GOVI	156,950.0000	15.6950	175,200.0000	17.5200	11.628	0	0	0
2021/11/25	GOVI	05/05/2022	788.24	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/11/25	GOVI	04/08/2022	819.28	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/11/25	GOVI	04/08/2022	819.28	Put	GOVI	55,160.0000	5.5160	36,700.0000	3.6700	(33.466)	0	0	0
2021/11/25	GOVI	04/08/2022			GOVI	813.7640	813.7640	815.6100	815.6100	0.227	0.0000	0.0000	0
2021/11/25	GOVI	04/08/2022	819.26	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/11/25	GOVI	04/08/2022	819.26	Put	GOVI	54,960.0000	5.4960	36,500.0000	3.6500	(33.588)	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
2021/11/25	GOVI	04/08/2022	819.27	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/11/25	GOVI	04/08/2022	819.27	Put	GOVI	55,060.0000	5.5060	36,600.0000	3.6600	(33.527)	0	0	0
2021/11/25	GOVI	03/11/2022	820.41	Call	GOVI	36,800.0000	3.6800	55,480.0000	5.5480	50.761	0	0	0
2021/11/25	GOVI	03/11/2022	820.41	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/11/25	GOVI	03/11/2022	820.42	Call	GOVI	36,700.0000	3.6700	55,380.0000	5.5380	50.899	0	0	0
2021/11/25	GOVI	03/11/2022	820.42	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/11/25	GOVI	03/11/2022			GOVI	824.0900	824.0900	825.9580	825.9580	0.227	0.0000	0.0000	0
2021/11/25	GOVI	03/11/2022	820.43	Call	GOVI	36,600.0000	3.6600	55,280.0000	5.5280	51.038	0	0	0
2021/11/25	GOVI	03/11/2022	820.43	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/11/25	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2021/11/25	IGOV	03/02/2022			Index Future	299.7030	299.7030	299.9610	299.9610	0.086	0.0000	0.0000	483
2021/11/25	IGOV	05/05/2022			Index Future	303.3550	303.3550	303.6150	303.6150	0.086	0.0000	0.0000	16
2021/11/25	IGOV	04/08/2022			Index Future	307.1360	307.1360	307.3990	307.3990	0.086	0.0000	0.0000	0
2021/11/25	IGOV	03/11/2022			Index Future	311.1050	311.1050	311.3710	311.3710	0.086	0.0000	0.0000	0
2021/11/25	IS05	21/12/2021			Interest Rate Swap	90.7000	90.7000	90.7000	90.7000	0.000	0.0000	0.0000	51
2021/11/25	IS05	15/03/2022			Interest Rate Swap	90.1300	90.1300	90.1300	90.1300	0.000	0.0000	0.0000	0
2021/11/25	IS05	21/06/2022			Interest Rate Swap	90.2900	90.2900	90.2900	90.2900	0.000	0.0000	0.0000	0
2021/11/25	IS05	20/09/2022			Interest Rate Swap	93.5000	93.5000	93.5000	93.5000	0.000	0.0000	0.0000	0
2021/11/25	IS05	20/12/2022			Interest Rate Swap	94.0600	94.0600	94.0600	94.0600	0.000	0.0000	0.0000	0
2021/11/25	IS05	22/03/2023			Interest Rate Swap	86.5400	86.5400	86.5400	86.5400	0.000	0.0000	0.0000	0
2021/11/25	IS05	20/06/2023			Interest Rate Swap	92.1700	92.1700	92.1700	92.1700	0.000	0.0000	0.0000	0
2021/11/25	IS05	19/09/2023			Interest Rate Swap	94.8800	94.8800	94.8800	94.8800	0.000	0.0000	0.0000	0
2021/11/25	IS10	17/12/2025			Interest Rate Swap	80.2800	80.2800	80.2800	80.2800	0.000	0.0000	0.0000	0
2021/11/25	IS10	16/03/2026			Interest Rate Swap	76.8200	76.8200	76.8200	76.8200	0.000	0.0000	0.0000	0
2021/11/25	IS10	15/06/2026			Interest Rate Swap	75.2400	75.2400	75.2400	75.2400	0.000	0.0000	0.0000	0
2021/11/25	IS10	21/09/2026			Interest Rate Swap	77.2700	77.2700	77.2700	77.2700	0.000	0.0000	0.0000	0
2021/11/25	IS10	21/12/2026			Interest Rate Swap	81.3000	81.3000	81.3000	81.3000	0.000	0.0000	0.0000	0
2021/11/25	IS10	15/03/2027			Interest Rate Swap	79.8000	79.8000	79.8000	79.8000	0.000	0.0000	0.0000	0
2021/11/25	IS10	21/06/2027			Interest Rate Swap	81.8600	81.8600	81.8600	81.8600	0.000	0.0000	0.0000	0
2021/11/25	IS10	20/09/2027			Interest Rate Swap	87.6100	87.6100	87.6100	87.6100	0.000	0.0000	0.0000	0
2021/11/25	IS10	20/12/2027			Interest Rate Swap	87.9400	87.9400	87.9400	87.9400	0.000	0.0000	0.0000	0
2021/11/25	IS10	22/03/2028			Interest Rate Swap	80.8900	80.8900	80.8900	80.8900	0.000	0.0000	0.0000	0
2021/11/25	IS10	20/06/2028			Interest Rate Swap	88.6800	88.6800	88.6800	88.6800	0.000	0.0000	0.0000	0
2021/11/25	IS10	19/09/2028			Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0.000	0.0000	0.0000	0
2021/11/25	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2021/11/25	JBAF	15/12/2021			Jibar Tradeable Future	3.9250	96.0750	3.9150	96.0850	(0.255)	0.0000	0.0000	0
2021/11/25	JBAF	19/01/2022			Jibar Tradeable Future	4.0150	95.9850	4.0450	95.9550	0.747	0.0000	0.0000	0
2021/11/25	JBAF	16/02/2022			Jibar Tradeable Future	4.3350	95.6650	4.3800	95.6200	1.038	0.0000	0.0000	0
2021/11/25	JBAF	16/03/2022			Jibar Tradeable Future	4.4450	95.5550	4.4450	95.5550	0.000	0.0000	0.0000	0
2021/11/25	JBAF	20/04/2022			Jibar Tradeable Future	4.7800	95.2200	4.8600	95.1400	1.674	0.0000	0.0000	0
2021/11/25	JBAF	18/05/2022			Jibar Tradeable Future	4.8700	95.1300	4.9300	95.0700	1.232	0.0000	0.0000	0
2021/11/25	JBAF	15/06/2022			Jibar Tradeable Future	5.1500	94.8500	5.2500	94.7500	1.942	0.0000	0.0000	72

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
2021/11/25	JBAF	21/09/2022			Jibar Tradeable Future	5.6650	94.3350	5.7750	94.2250	1.942	0.0000	0.0000	0
2021/11/25	JBAF	21/12/2022			Jibar Tradeable Future	6.0700	93.9300	6.3400	93.6600	4.448	0.0000	0.0000	68
2021/11/25	JBAF	15/03/2023			Jibar Tradeable Future	6.5500	93.4500	6.6400	93.3600	1.374	0.0000	0.0000	0
2021/11/25	JBAF	21/06/2023			Jibar Tradeable Future	6.8550	93.1450	6.9850	93.0150	1.896	0.0000	0.0000	0
2021/11/25	JBAF	20/09/2023			Jibar Tradeable Future	7.0850	92.9150	7.2150	92.7850	1.835	0.0000	0.0000	75
2021/11/25	R023	03/02/2022	5.08	Call	Bond Future	61.6700	0.0617	59.8300	0.0598	(2.984)	0	0	0
2021/11/25	R023	03/02/2022	5.08	Put	Bond Future	464.5100	0.4645	466.4500	0.4665	0.418	0	0	0
2021/11/25	R023	03/02/2022			Bond Future	5.4699	105.7492	5.4735	105.7454	0.067	0.0000	0.0000	16,327
2021/11/25	R023	03/02/2022	5.06	Call	Bond Future	56.4600	0.0565	54.7100	0.0547	(3.100)	0	0	0
2021/11/25	R023	03/02/2022	5.06	Put	Bond Future	480.0300	0.4800	482.0600	0.4821	0.423	0	0	0
2021/11/25	R023	03/02/2022	5.07	Call	Bond Future	58.9600	0.0590	57.1600	0.0572	(3.053)	0	0	0
2021/11/25	R023	03/02/2022	5.07	Put	Bond Future	472.1700	0.4722	474.1500	0.4741	0.419	0	0	0
2021/11/25	R023	05/05/2022	6.31	Call	Bond Future	624.9000	0.6249	621.0100	0.6210	(0.622)	0	0	0
2021/11/25	R023	05/05/2022	6.31	Put	Bond Future	120.4300	0.1204	120.7400	0.1207	0.257	0	0	0
2021/11/25	R023	05/05/2022			Bond Future	5.6694	103.1015	5.6747	103.0973	0.094	0.0000	0.0000	777
2021/11/25	R023	05/05/2022	6.29	Call	Bond Future	612.4300	0.6124	608.5500	0.6085	(0.634)	0	0	0
2021/11/25	R023	05/05/2022	6.29	Put	Bond Future	123.6500	0.1237	123.9700	0.1240	0.259	0	0	0
2021/11/25	R023	05/05/2022	6.30	Call	Bond Future	618.6600	0.6187	614.7700	0.6148	(0.629)	0	0	0
2021/11/25	R023	05/05/2022	6.30	Put	Bond Future	122.0300	0.1220	122.3400	0.1223	0.254	0	0	0
2021/11/25	R023	04/08/2022	6.05	Call	Bond Future	273.9000	0.2739	271.0800	0.2711	(1.030)	0	0	0
2021/11/25	R023	04/08/2022	6.05	Put	Bond Future	242.3200	0.2423	243.9500	0.2439	0.673	0	0	0
2021/11/25	R023	04/08/2022			Bond Future	5.9927	104.3423	6.0008	104.3379	0.135	0.0000	0.0000	0
2021/11/25	R023	04/08/2022	6.03	Call	Bond Future	267.5400	0.2675	264.7500	0.2648	(1.043)	0	0	0
2021/11/25	R023	04/08/2022	6.03	Put	Bond Future	246.9700	0.2470	248.6300	0.2486	0.672	0	0	0
2021/11/25	R023	04/08/2022	6.04	Call	Bond Future	270.7100	0.2707	267.9100	0.2679	(1.034)	0	0	0
2021/11/25	R023	04/08/2022	6.04	Put	Bond Future	244.6400	0.2446	246.2900	0.2463	0.674	0	0	0
2021/11/25	R023	03/11/2022	6.25	Call	Bond Future	237.1500	0.2371	234.7400	0.2347	(1.016)	0	0	0
2021/11/25	R023	03/11/2022	6.25	Put	Bond Future	381.1400	0.3811	383.3700	0.3834	0.585	0	0	0
2021/11/25	R023	03/11/2022	6.26	Call	Bond Future	238.8400	0.2388	236.4200	0.2364	(1.013)	0	0	0
2021/11/25	R023	03/11/2022	6.26	Put	Bond Future	379.7700	0.3798	381.9900	0.3820	0.585	0	0	0
2021/11/25	R023	03/11/2022			Bond Future	6.7199	101.7764	6.7351	101.7717	0.226	0.0000	0.0000	0
2021/11/25	R023	03/11/2022	6.27	Call	Bond Future	240.5300	0.2405	238.1100	0.2381	(1.006)	0	0	0
2021/11/25	R023	03/11/2022	6.27	Put	Bond Future	378.3900	0.3784	380.6100	0.3806	0.587	0	0	0
2021/11/25	R035	03/02/2022	9.92	Call	Bond Future	196.2000	0.1962	212.2900	0.2123	8.201	0	0	200
2021/11/25	R035	03/02/2022	9.92	Put	Bond Future	5,934.8400	5.9348	5,742.3500	5.7424	(3.243)	0	0	0
2021/11/25	R035	03/02/2022	11.73	Call	Bond Future	5,941.0300	5.9410	6,113.4800	6.1135	2.903	0	0	0
2021/11/25	R035	03/02/2022	11.73	Put	Bond Future	392.0800	0.3921	355.9500	0.3559	(9.215)	0	0	280
2021/11/25	R035	03/02/2022	11.28	Call	Bond Future	3,804.4700	3.8045	3,946.5100	3.9465	3.734	0	0	0
2021/11/25	R035	03/02/2022	11.28	Put	Bond Future	867.8600	0.8679	801.3200	0.8013	(7.667)	0	0	200
2021/11/25	R035	03/02/2022	11.33	Put	Bond Future	797.7600	0.7978	735.2600	0.7353	(7.834)	0	0	500
2021/11/25	R035	03/02/2022	11.39	Call	Bond Future	4,306.9900	4.3070	4,457.6700	4.4577	3.498	0	0	0
2021/11/25	R035	03/02/2022	11.39	Put	Bond Future	720.6400	0.7206	662.7400	0.6627	(8.035)	0	0	683
2021/11/25	R035	03/02/2022	11.22	Call	Bond Future	3,538.6100	3.5386	3,675.5600	3.6756	3.870	0	0	0
2021/11/25	R035	03/02/2022	11.22	Put	Bond Future	959.5100	0.9595	887.8800	0.8879	(7.465)	0	0	0
2021/11/25	R035	03/02/2022	11.23	Call	Bond Future	3,582.4200	3.5824	3,720.2400	3.7202	3.847	0	0	0
2021/11/25	R035	03/02/2022	11.23	Put	Bond Future	943.5800	0.9436	872.8200	0.8728	(7.499)	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
2021/11/25	R035	03/02/2022	11.03	Call	Bond Future	2,742.1100	2.7421	2,861.3700	2.8614	4.349	0	0	0
2021/11/25	R035	03/02/2022	11.05	Put	Bond Future	1,268.2000	1.2682	1,180.8500	1.1808	(6.888)	0	0	1,600
2021/11/25	R035	03/02/2022	11.11	Call	Bond Future	3,068.2900	3.0683	3,195.2800	3.1953	4.139	0	0	0
2021/11/25	R035	03/02/2022	10.35	Call	Bond Future	744.3100	0.7443	792.2700	0.7923	6.444	0	0	1,600
2021/11/25	R035	03/02/2022	10.35	Put	Bond Future	3,606.2100	3.6062	3,445.5900	3.4456	(4.454)	0	0	0
2021/11/25	R035	03/02/2022	10.61	Call	Bond Future	1,331.2600	1.3313	1,405.6900	1.4057	5.591	0	0	0
2021/11/25	R035	03/02/2022	10.61	Put	Bond Future	2,515.3700	2.5154	2,381.2200	2.3812	(5.333)	0	0	200
2021/11/25	R035	03/02/2022	10.65	Call	Bond Future	1,440.5900	1.4406	1,519.3400	1.5193	5.467	0	0	0
2021/11/25	R035	03/02/2022	10.24	Put	Bond Future	4,144.0400	4.1440	3,973.6300	3.9736	(4.112)	0	0	0
2021/11/25	R035	03/02/2022	10.26	Call	Bond Future	590.1100	0.5901	630.0000	0.6300	6.760	0	0	200
2021/11/25	R035	03/02/2022	10.26	Put	Bond Future	4,043.4600	4.0435	3,874.7700	3.8748	(4.172)	0	0	0
2021/11/25	R035	03/02/2022	10.34	Call	Bond Future	725.9700	0.7260	773.0000	0.7730	6.478	0	0	0
2021/11/25	R035	03/02/2022	10.34	Put	Bond Future	3,653.3100	3.6533	3,491.7600	3.4918	(4.422)	0	0	500
2021/11/25	R035	03/02/2022			Bond Future	10.7978	90.6398	10.7645	90.8484	(0.309)	0.0000	0.0000	103,268
2021/11/25	R035	03/02/2022	9.70	Call	Bond Future	78.2600	0.0783	85.4900	0.0855	9.238	0	0	683
2021/11/25	R035	03/02/2022	9.70	Put	Bond Future	7,339.6700	7.3397	7,138.3200	7.1383	(2.743)	0	0	0
2021/11/25	R035	03/02/2022	10.10	Call	Bond Future	366.8300	0.3668	394.0100	0.3940	7.409	0	0	280
2021/11/25	R035	03/02/2022	10.10	Put	Bond Future	4,885.4700	4.8855	4,704.0700	4.7041	(3.713)	0	0	0
2021/11/25	R035	03/02/2022	11.88	Call	Bond Future	6,689.4200	6.6894	6,869.1500	6.8691	2.687	0	0	0
2021/11/25	R035	03/02/2022	11.88	Put	Bond Future	296.0700	0.2961	267.2200	0.2672	(9.744)	0	0	1,800
2021/11/25	R035	03/02/2022	11.33	Call	Bond Future	4,030.6200	4.0306	4,176.7000	4.1767	3.624	0	0	0
2021/11/25	R035	03/02/2022	11.24	Call	Bond Future	3,626.5300	3.6265	3,765.2100	3.7652	3.824	0	0	0
2021/11/25	R035	03/02/2022	11.24	Put	Bond Future	928.0200	0.9280	858.1200	0.8581	(7.532)	0	0	0
2021/11/25	R035	03/02/2022	11.03	Put	Bond Future	1,309.8200	1.3098	1,220.5000	1.2205	(6.819)	0	0	280
2021/11/25	R035	03/02/2022	11.05	Call	Bond Future	2,822.2700	2.8223	2,943.5000	2.9435	4.295	0	0	0
2021/11/25	R035	03/02/2022	11.11	Put	Bond Future	1,150.4000	1.1504	1,068.8100	1.0688	(7.092)	0	0	200
2021/11/25	R035	03/02/2022	10.65	Put	Bond Future	2,370.5800	2.3706	2,240.7500	2.2407	(5.477)	0	0	683
2021/11/25	R035	03/02/2022	10.24	Call	Bond Future	558.5100	0.5585	596.6800	0.5967	6.834	0	0	500
2021/11/25	R035	05/05/2022	11.63	Call	Bond Future	5,101.0500	5.1011	5,243.6700	5.2437	2.796	0	0	0
2021/11/25	R035	05/05/2022	11.63	Put	Bond Future	1,419.9500	1.4200	1,351.8000	1.3518	(4.799)	0	0	0
2021/11/25	R035	05/05/2022	11.64	Call	Bond Future	5,143.1500	5.1432	5,286.3300	5.2863	2.784	0	0	0
2021/11/25	R035	05/05/2022	11.64	Put	Bond Future	1,405.1200	1.4051	1,337.5300	1.3375	(4.810)	0	0	0
2021/11/25	R035	05/05/2022	10.72	Call	Bond Future	1,899.1700	1.8992	1,979.2800	1.9793	4.218	0	0	1,200
2021/11/25	R035	05/05/2022	10.72	Put	Bond Future	3,647.5000	3.6475	3,516.8400	3.5168	(3.582)	0	0	0
2021/11/25	R035	05/05/2022			Bond Future	11.0039	87.2441	10.9693	87.4549	(0.315)	0.0000	0.0000	8,926
2021/11/25	R035	05/05/2022	11.65	Call	Bond Future	5,185.3500	5.1853	5,329.0700	5.3291	2.772	0	0	0
2021/11/25	R035	05/05/2022	11.65	Put	Bond Future	1,390.4500	1.3904	1,323.4000	1.3234	(4.822)	0	0	0
2021/11/25	R035	05/05/2022	12.64	Call	Bond Future	9,647.5000	9.6475	9,829.4700	9.8295	1.886	0	0	0
2021/11/25	R035	05/05/2022	12.64	Put	Bond Future	495.8100	0.4958	467.0100	0.4670	(5.809)	0	0	1,200
2021/11/25	R035	05/05/2022	10.82	Call	Bond Future	2,171.7600	2.1718	2,259.4500	2.2594	4.038	0	0	0
2021/11/25	R035	05/05/2022	10.82	Put	Bond Future	3,298.5600	3.2986	3,175.4800	3.1755	(3.731)	0	0	1,200
2021/11/25	R035	04/08/2022	11.13	Put	Bond Future	3,554.9600	3.5550	3,441.3800	3.4414	(3.195)	0	0	100
2021/11/25	R035	04/08/2022	10.72	Call	Bond Future	1,933.6400	1.9336	2,007.8200	2.0078	3.836	0	0	0
2021/11/25	R035	04/08/2022	10.72	Put	Bond Future	4,957.8800	4.9579	4,818.8300	4.8188	(2.805)	0	0	0
2021/11/25	R035	04/08/2022	10.73	Call	Bond Future	1,957.4100	1.9574	2,032.2200	2.0322	3.822	0	0	0
2021/11/25	R035	04/08/2022	10.73	Put	Bond Future	4,919.7100	4.9197	4,781.2900	4.7813	(2.814)	0	0	0
2021/11/25	R035	04/08/2022	9.84	Call	Bond Future	497.8100	0.4978	524.6200	0.5246	5.386	0	0	100
2021/11/25	R035	04/08/2022	9.84	Put	Bond Future	9,225.7900	9.2258	9,039.3700	9.0394	(2.021)	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
2021/11/25	R035	04/08/2022	10.53	Put	Bond Future	5,728.4300	5.7284	5,577.7700	5.5778	(2.630)	0	0	0
2021/11/25	R035	04/08/2022	10.64	Call	Bond Future	1,750.1800	1.7502	1,819.4300	1.8194	3.957	0	0	0
2021/11/25	R035	04/08/2022	10.64	Put	Bond Future	5,272.1700	5.2722	5,128.1900	5.1282	(2.731)	0	0	100
2021/11/25	R035	04/08/2022	9.53	Call	Bond Future	285.5900	0.2856	302.3300	0.3023	5.862	0	0	400
2021/11/25	R035	04/08/2022	9.53	Put	Bond Future	11,147.8700	11.1479	10,951.3800	10.9514	(1.763)	0	0	0
2021/11/25	R035	04/08/2022			Bond Future	11.2204	88.2702	11.1843	88.4835	(0.322)	0.0000	0.0000	0
2021/11/25	R035	04/08/2022	11.13	Call	Bond Future	3,019.6600	3.0197	3,119.3100	3.1193	3.300	0	0	0
2021/11/25	R035	04/08/2022	12.18	Call	Bond Future	6,883.6300	6.8836	7,037.3700	7.0374	2.233	0	0	0
2021/11/25	R035	04/08/2022	12.18	Put	Bond Future	1,491.1300	1.4911	1,431.6400	1.4316	(3.990)	0	0	400
2021/11/25	R035	04/08/2022	10.74	Call	Bond Future	1,981.0700	1.9811	2,056.4900	2.0565	3.807	0	0	0
2021/11/25	R035	04/08/2022	10.74	Put	Bond Future	4,881.5000	4.8815	4,743.6900	4.7437	(2.823)	0	0	0
2021/11/25	R035	04/08/2022	10.53	Call	Bond Future	1,515.4300	1.5154	1,578.0000	1.5780	4.129	0	0	400
2021/11/25	R035	03/11/2022	11.15	Call	Bond Future	2,989.4200	2.9894	3,082.3700	3.0824	3.109	0	0	0
2021/11/25	R035	03/11/2022	11.15	Put	Bond Future	4,661.3300	4.6613	4,538.5900	4.5386	(2.633)	0	0	0
2021/11/25	R035	03/11/2022			Bond Future	11.4379	84.9539	11.4003	85.1696	(0.329)	0.0000	0.0000	0
2021/11/25	R035	03/11/2022	11.14	Call	Bond Future	2,963.1500	2.9631	3,055.5600	3.0556	3.119	0	0	0
2021/11/25	R035	03/11/2022	11.14	Put	Bond Future	4,693.9900	4.6940	4,570.7100	4.5707	(2.626)	0	0	0
2021/11/25	R035	03/11/2022	11.13	Call	Bond Future	2,937.0000	2.9370	3,028.8800	3.0289	3.128	0	0	0
2021/11/25	R035	03/11/2022	11.13	Put	Bond Future	4,726.8200	4.7268	4,603.0100	4.6030	(2.619)	0	0	0
2021/11/25	R186	03/02/2022	7.30	Call	Bond Future	57.2400	0.0572	60.3900	0.0604	5.503	0	0	0
2021/11/25	R186	03/02/2022	7.30	Put	Bond Future	4,535.2000	4.5352	4,440.1700	4.4402	(2.095)	0	0	0
2021/11/25	R186	03/02/2022			Bond Future	8.3549	109.8265	8.3312	109.9247	(0.284)	0.0000	0.0000	54,129
2021/11/25	R186	03/02/2022	7.28	Call	Bond Future	53.0100	0.0530	55.9400	0.0559	5.527	0	0	0
2021/11/25	R186	03/02/2022	7.28	Put	Bond Future	4,618.0800	4.6181	4,522.8300	4.5228	(2.063)	0	0	0
2021/11/25	R186	03/02/2022	7.29	Call	Bond Future	55.0900	0.0551	58.1300	0.0581	5.518	0	0	0
2021/11/25	R186	03/02/2022	7.29	Put	Bond Future	4,576.6000	4.5766	4,481.4600	4.4815	(2.079)	0	0	0
2021/11/25	R186	05/05/2022	9.18	Call	Bond Future	3,063.6400	3.0636	3,129.3500	3.1294	2.145	0	0	0
2021/11/25	R186	05/05/2022	9.18	Put	Bond Future	819.8000	0.8198	786.5400	0.7865	(4.057)	0	0	454
2021/11/25	R186	05/05/2022	8.32	Call	Bond Future	1,124.6300	1.1246	1,159.8600	1.1599	3.133	0	0	0
2021/11/25	R186	05/05/2022	8.32	Put	Bond Future	2,221.5100	2.2215	2,157.7700	2.1578	(2.869)	0	0	0
2021/11/25	R186	05/05/2022	8.14	Call	Bond Future	849.9200	0.8499	878.6800	0.8787	3.384	0	0	454
2021/11/25	R186	05/05/2022	8.14	Put	Bond Future	2,662.8000	2.6628	2,592.5900	2.5926	(2.637)	0	0	0
2021/11/25	R186	05/05/2022	7.28	Call	Bond Future	141.8300	0.1418	148.5300	0.1485	4.724	0	0	435
2021/11/25	R186	05/05/2022	7.28	Put	Bond Future	5,458.4900	5.4585	5,366.2200	5.3662	(1.690)	0	0	0
2021/11/25	R186	05/05/2022	7.48	Call	Bond Future	211.8500	0.2118	221.5600	0.2216	4.583	0	0	3,600
2021/11/25	R186	05/05/2022	7.48	Put	Bond Future	4,701.2700	4.7013	4,612.0100	4.6120	(1.899)	0	0	0
2021/11/25	R186	05/05/2022			Bond Future	8.5987	111.1382	8.5734	111.2372	(0.294)	0.0000	0.0000	4,514
2021/11/25	R186	05/05/2022	8.64	Call	Bond Future	1,723.0800	1.7231	1,770.2500	1.7703	2.738	0	0	0
2021/11/25	R186	05/05/2022	8.64	Put	Bond Future	1,561.5400	1.5615	1,509.7400	1.5097	(3.317)	0	0	4,035
2021/11/25	R186	05/05/2022	8.94	Call	Bond Future	2,420.3100	2.4203	2,478.3000	2.4783	2.396	0	0	0
2021/11/25	R186	05/05/2022	8.94	Put	Bond Future	1,095.6100	1.0956	1,054.6300	1.0546	(3.740)	0	0	454
2021/11/25	R186	05/05/2022	8.31	Call	Bond Future	1,108.2600	1.1083	1,143.1200	1.1431	3.145	0	0	0
2021/11/25	R186	05/05/2022	8.31	Put	Bond Future	2,244.7600	2.2448	2,180.6500	2.1806	(2.856)	0	0	0
2021/11/25	R186	05/05/2022	8.35	Call	Bond Future	1,174.6200	1.1746	1,210.9500	1.2109	3.093	0	0	454
2021/11/25	R186	05/05/2022	8.35	Put	Bond Future	2,152.7400	2.1527	2,090.1000	2.0901	(2.910)	0	0	0
2021/11/25	R186	05/05/2022	7.88	Call	Bond Future	529.2900	0.5293	549.4500	0.5495	3.809	0	0	435
2021/11/25	R186	05/05/2022	7.88	Put	Bond Future	3,386.8900	3.3869	3,308.0800	3.3081	(2.327)	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
2021/11/25	R186	05/05/2022	8.30	Call	Bond Future	1,092.0400	1.0920	1,126.5400	1.1265	3.159	0	0	0
2021/11/25	R186	05/05/2022	8.30	Put	Bond Future	2,268.1800	2.2682	2,203.7100	2.2037	(2.842)	0	0	0
2021/11/25	R186	05/05/2022	6.73	Call	Bond Future	42.7700	0.0428	44.9100	0.0449	5.004	0	0	3,600
2021/11/25	R186	05/05/2022	6.73	Put	Bond Future	7,674.1000	7.6741	7,577.2700	7.5773	(1.262)	0	0	0
2021/11/25	R186	04/08/2022	8.15	Call	Bond Future	838.3700	0.8384	864.8400	0.8648	3.157	0	0	0
2021/11/25	R186	04/08/2022	8.15	Put	Bond Future	3,513.7800	3.5138	3,440.1200	3.4401	(2.096)	0	0	0
2021/11/25	R186	04/08/2022	9.78	Call	Bond Future	4,216.2400	4.2162	4,286.8300	4.2868	1.674	0	0	0
2021/11/25	R186	04/08/2022	9.78	Put	Bond Future	903.9900	0.9040	874.4500	0.8744	(3.268)	0	0	3,600
2021/11/25	R186	04/08/2022	7.96	Call	Bond Future	612.3800	0.6124	633.5500	0.6335	3.457	0	0	3,600
2021/11/25	R186	04/08/2022			Bond Future	8.8640	107.1762	8.8369	107.2763	(0.306)	0.0000	0.0000	0
2021/11/25	R186	04/08/2022	8.14	Call	Bond Future	825.4000	0.8254	851.5800	0.8516	3.172	0	0	0
2021/11/25	R186	04/08/2022	8.14	Put	Bond Future	3,538.8800	3.5389	3,464.9300	3.4649	(2.090)	0	0	0
2021/11/25	R186	04/08/2022	6.96	Call	Bond Future	97.6900	0.0977	102.2400	0.1022	4.658	0	0	3,600
2021/11/25	R186	04/08/2022	6.96	Put	Bond Future	7,422.3200	7.4223	7,326.7400	7.3267	(1.288)	0	0	0
2021/11/25	R186	04/08/2022	7.96	Put	Bond Future	4,013.9000	4.0139	3,934.9400	3.9349	(1.967)	0	0	0
2021/11/25	R186	04/08/2022	8.13	Call	Bond Future	812.5500	0.8125	838.4500	0.8384	3.187	0	0	0
2021/11/25	R186	04/08/2022	8.13	Put	Bond Future	3,564.1100	3.5641	3,489.8800	3.4899	(2.083)	0	0	0
2021/11/25	R186	03/11/2022	8.53	Call	Bond Future	1,325.0700	1.3251	1,358.8100	1.3588	2.546	0	0	0
2021/11/25	R186	03/11/2022	8.53	Put	Bond Future	3,467.1300	3.4671	3,399.8000	3.3998	(1.942)	0	0	0
2021/11/25	R186	03/11/2022	8.54	Call	Bond Future	1,339.2300	1.3392	1,373.2200	1.3732	2.538	0	0	0
2021/11/25	R186	03/11/2022	8.54	Put	Bond Future	3,445.7400	3.4457	3,378.6600	3.3787	(1.947)	0	0	0
2021/11/25	R186	03/11/2022			Bond Future	9.1401	108.5758	9.1110	108.6769	(0.319)	0.0000	0.0000	0
2021/11/25	R186	03/11/2022	8.55	Call	Bond Future	1,353.0800	1.3531	1,387.3200	1.3873	2.531	0	0	0
2021/11/25	R186	03/11/2022	8.55	Put	Bond Future	3,424.0600	3.4241	3,357.2300	3.3572	(1.952)	0	0	0
2021/11/25	R197	03/02/2022			Bond Future	321.7973	321.7973	321.8158	321.8158	0.006	0.0000	0.0000	1,079
2021/11/25	R197	05/05/2022			Bond Future	325.7184	325.7184	325.7360	325.7360	0.005	0.0000	0.0000	237
2021/11/25	R197	04/08/2022			Bond Future	321.4666	321.4666	321.4840	321.4840	0.005	0.0000	0.0000	0
2021/11/25	R197	03/11/2022			Bond Future	325.5810	325.5810	325.5981	325.5981	0.005	0.0000	0.0000	0
2021/11/25	R202	03/02/2022			Bond Future	237.7589	237.7589	238.2482	238.2482	0.206	0.0000	0.0000	8,050
2021/11/25	R202	05/05/2022			Bond Future	240.6559	240.6559	241.1502	241.1502	0.205	0.0000	0.0000	413
2021/11/25	R202	04/08/2022			Bond Future	239.2498	239.2498	239.7501	239.7501	0.209	0.0000	0.0000	0
2021/11/25	R202	03/11/2022			Bond Future	242.3112	242.3112	242.8176	242.8176	0.209	0.0000	0.0000	0
2021/11/25	R209	03/02/2022	11.02	Call	Bond Future	2,558.6700	2.5587	2,667.7400	2.6677	4.263	0	0	0
2021/11/25	R209	03/02/2022	11.02	Put	Bond Future	1,001.1000	1.0011	929.7700	0.9298	(7.125)	0	0	0
2021/11/25	R209	03/02/2022	11.03	Call	Bond Future	2,594.8200	2.5948	2,704.7300	2.7047	4.236	0	0	0
2021/11/25	R209	03/02/2022	11.03	Put	Bond Future	984.3700	0.9844	913.8800	0.9139	(7.161)	0	0	0
2021/11/25	R209	03/02/2022			Bond Future	10.7305	70.0020	10.6976	70.1824	(0.307)	0.0000	0.0000	19,954
2021/11/25	R209	03/02/2022	11.04	Call	Bond Future	2,631.1600	2.6312	2,741.9100	2.7419	4.209	0	0	0
2021/11/25	R209	03/02/2022	11.04	Put	Bond Future	967.8800	0.9679	898.2300	0.8982	(7.196)	0	0	0
2021/11/25	R209	05/05/2022	11.44	Call	Bond Future	4,039.6400	4.0396	4,159.2700	4.1593	2.961	0	0	0
2021/11/25	R209	05/05/2022	11.44	Put	Bond Future	1,318.3600	1.3184	1,255.7100	1.2557	(4.752)	0	0	0
2021/11/25	R209	05/05/2022	9.75	Call	Bond Future	277.2400	0.2772	295.6100	0.2956	6.626	0	0	8,525
2021/11/25	R209	05/05/2022	9.75	Put	Bond Future	6,920.2400	6.9202	6,756.3300	6.7563	(2.369)	0	0	0
2021/11/25	R209	05/05/2022	10.75	Call	Bond Future	1,899.0400	1.8990	1,976.2200	1.9762	4.064	0	0	0
2021/11/25	R209	05/05/2022	10.75	Put	Bond Future	2,786.0600	2.7861	2,680.9600	2.6810	(3.772)	0	0	12,050

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
2021/11/25	R209	05/05/2022	11.43	Call	Bond Future	4,003.7300	4.0037	4,122.8300	4.1228	2.975	0	0	0
2021/11/25	R209	05/05/2022	11.43	Put	Bond Future	1,332.7700	1.3328	1,269.5900	1.2696	(4.741)	0	0	0
2021/11/25	R209	05/05/2022			Bond Future	10.9147	67.6968	10.8806	67.8791	(0.312)	0.0000	0.0000	5,396
2021/11/25	R209	05/05/2022	11.45	Call	Bond Future	4,075.6600	4.0757	4,195.8000	4.1958	2.948	0	0	0
2021/11/25	R209	05/05/2022	11.45	Put	Bond Future	1,304.1100	1.3041	1,241.9700	1.2420	(4.765)	0	0	0
2021/11/25	R209	05/05/2022	12.00	Call	Bond Future	6,168.9400	6.1689	6,312.5700	6.3126	2.328	0	0	0
2021/11/25	R209	05/05/2022	12.00	Put	Bond Future	717.1800	0.7172	678.5300	0.6785	(5.389)	0	0	12,050
2021/11/25	R209	04/08/2022	10.57	Put	Bond Future	4,485.6100	4.4856	4,363.6100	4.3636	(2.720)	0	0	0
2021/11/25	R209	04/08/2022	10.58	Call	Bond Future	1,642.0100	1.6420	1,705.0200	1.7050	3.837	0	0	0
2021/11/25	R209	04/08/2022	10.58	Put	Bond Future	4,450.3300	4.4503	4,328.8700	4.3289	(2.729)	0	0	0
2021/11/25	R209	04/08/2022			Bond Future	11.1041	68.4933	11.0687	68.6778	(0.319)	0.0000	0.0000	0
2021/11/25	R209	04/08/2022	10.57	Call	Bond Future	1,622.0900	1.6221	1,684.5600	1.6846	3.851	0	0	0
2021/11/25	R209	04/08/2022	10.59	Call	Bond Future	1,662.0800	1.6621	1,725.6200	1.7256	3.823	0	0	0
2021/11/25	R209	04/08/2022	10.59	Put	Bond Future	4,415.2700	4.4153	4,294.3400	4.2943	(2.739)	0	0	0
2021/11/25	R209	03/11/2022	11.03	Call	Bond Future	2,665.7100	2.6657	2,747.5500	2.7475	3.070	0	0	0
2021/11/25	R209	03/11/2022	11.03	Put	Bond Future	4,019.9700	4.0200	3,915.1800	3.9152	(2.607)	0	0	0
2021/11/25	R209	03/11/2022			Bond Future	11.2930	66.2538	11.2563	66.4404	(0.325)	0.0000	0.0000	0
2021/11/25	R209	03/11/2022	11.01	Call	Bond Future	2,618.9100	2.6189	2,699.8100	2.6998	3.089	0	0	0
2021/11/25	R209	03/11/2022	11.01	Put	Bond Future	4,077.7800	4.0778	3,972.0500	3.9720	(2.593)	0	0	0
2021/11/25	R209	03/11/2022	11.02	Call	Bond Future	2,642.2600	2.6423	2,723.6300	2.7236	3.080	0	0	0
2021/11/25	R209	03/11/2022	11.02	Put	Bond Future	4,048.8000	4.0488	3,943.5400	3.9435	(2.600)	0	0	0
2021/11/25	R210	03/02/2022			Bond Future	212.0363	212.0363	211.8132	211.8132	(0.105)	0.0000	0.0000	1,381
2021/11/25	R210	05/05/2022			Bond Future	211.7679	211.7679	211.5415	211.5415	(0.107)	0.0000	0.0000	104
2021/11/25	R210	04/08/2022			Bond Future	214.4360	214.4360	214.2063	214.2063	(0.107)	0.0000	0.0000	0
2021/11/25	R210	03/11/2022			Bond Future	214.2704	214.2704	214.0375	214.0375	(0.109)	0.0000	0.0000	0
2021/11/25	R213	03/02/2022	8.63	Call	Bond Future	8.6700	0.0087	9.7900	0.0098	12.918	0	0	200
2021/11/25	R213	03/02/2022	8.63	Put	Bond Future	8,530.0300	8.5300	8,333.9300	8.3339	(2.299)	0	0	0
2021/11/25	R213	03/02/2022	8.80	Call	Bond Future	18.0400	0.0180	20.3100	0.0203	12.583	0	0	102
2021/11/25	R213	03/02/2022	8.80	Put	Bond Future	7,562.0500	7.5621	7,367.1000	7.3671	(2.578)	0	0	0
2021/11/25	R213	03/02/2022	10.60	Put	Bond Future	768.8100	0.7688	702.4300	0.7024	(8.634)	0	0	430
2021/11/25	R213	03/02/2022	10.67	Call	Bond Future	3,037.8700	3.0379	3,174.5100	3.1745	4.498	0	0	0
2021/11/25	R213	03/02/2022	10.67	Put	Bond Future	679.6200	0.6796	619.0400	0.6190	(8.914)	0	0	220
2021/11/25	R213	03/02/2022	10.00	Call	Bond Future	1,039.7000	1.0397	1,110.5600	1.1106	6.815	0	0	0
2021/11/25	R213	03/02/2022	10.00	Put	Bond Future	2,057.7600	2.0578	1,931.4000	1.9314	(6.141)	0	0	430
2021/11/25	R213	03/02/2022	9.98	Call	Bond Future	997.8300	0.9978	1,066.6300	1.0666	6.895	0	0	0
2021/11/25	R213	03/02/2022	9.98	Put	Bond Future	2,119.5200	2.1195	1,991.1000	1.9911	(6.059)	0	0	0
2021/11/25	R213	03/02/2022	9.22	Put	Bond Future	5,293.3500	5.2934	5,107.5300	5.1075	(3.510)	0	0	0
2021/11/25	R213	03/02/2022	9.58	Put	Bond Future	3,600.4500	3.6005	3,435.4700	3.4355	(4.582)	0	0	200
2021/11/25	R213	03/02/2022			Bond Future	10.1982	84.4853	10.1596	84.6826	(0.379)	0.0000	0.0000	20,884
2021/11/25	R213	03/02/2022	9.15	Call	Bond Future	79.6200	0.0796	88.4900	0.0885	11.140	0	0	220
2021/11/25	R213	03/02/2022	9.15	Put	Bond Future	5,653.7900	5.6538	5,465.4400	5.4654	(3.331)	0	0	0
2021/11/25	R213	03/02/2022	10.25	Call	Bond Future	1,653.4500	1.6534	1,750.6200	1.7506	5.877	0	0	0
2021/11/25	R213	03/02/2022	10.25	Put	Bond Future	1,390.2600	1.3903	1,290.2100	1.2902	(7.196)	0	0	102
2021/11/25	R213	03/02/2022	10.60	Call	Bond Future	2,782.8000	2.7828	2,913.6400	2.9136	4.702	0	0	0
2021/11/25	R213	03/02/2022	10.15	Call	Bond Future	1,388.6200	1.3886	1,475.2500	1.4753	6.239	0	0	0
2021/11/25	R213	03/02/2022	10.15	Put	Bond Future	1,634.8200	1.6348	1,524.2300	1.5242	(6.765)	0	0	200

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
2021/11/25	R213	03/02/2022	10.17	Call	Bond Future	1,439.5400	1.4395	1,528.2800	1.5283	6.164	0	0	0
2021/11/25	R213	03/02/2022	10.17	Put	Bond Future	1,583.5300	1.5835	1,475.0500	1.4750	(6.851)	0	0	220
2021/11/25	R213	03/02/2022	9.96	Call	Bond Future	957.1600	0.9572	1,023.9200	1.0239	6.975	0	0	0
2021/11/25	R213	03/02/2022	9.96	Put	Bond Future	2,182.6400	2.1826	2,052.1800	2.0522	(5.977)	0	0	0
2021/11/25	R213	03/02/2022	9.97	Call	Bond Future	977.4400	0.9774	1,045.2100	1.0452	6.933	0	0	0
2021/11/25	R213	03/02/2022	9.97	Put	Bond Future	2,151.0000	2.1510	2,021.5500	2.0216	(6.018)	0	0	0
2021/11/25	R213	03/02/2022	9.22	Call	Bond Future	106.4300	0.1064	117.8300	0.1178	10.711	0	0	430
2021/11/25	R213	03/02/2022	9.58	Call	Bond Future	370.5200	0.3705	402.7600	0.4028	8.701	0	0	0
2021/11/25	R213	03/02/2022	9.76	Call	Bond Future	607.2200	0.6072	654.6200	0.6546	7.806	0	0	0
2021/11/25	R213	03/02/2022	9.76	Put	Bond Future	2,879.9600	2.8800	2,730.1400	2.7301	(5.202)	0	0	102
2021/11/25	R213	05/05/2022	10.63	Call	Bond Future	2,809.4200	2.8094	2,921.3600	2.9214	3.984	0	0	0
2021/11/25	R213	05/05/2022	10.65	Put	Bond Future	1,706.3500	1.7063	1,620.3800	1.6204	(5.038)	0	0	0
2021/11/25	R213	05/05/2022			Bond Future	10.4124	81.9622	10.3721	82.1615	(0.387)	0.0000	0.0000	0
2021/11/25	R213	05/05/2022	10.63	Put	Bond Future	1,743.6700	1.7437	1,656.3700	1.6564	(5.007)	0	0	0
2021/11/25	R213	05/05/2022	10.64	Call	Bond Future	2,839.3200	2.8393	2,951.9200	2.9519	3.966	0	0	0
2021/11/25	R213	05/05/2022	10.64	Put	Bond Future	1,725.0300	1.7250	1,638.3900	1.6384	(5.023)	0	0	0
2021/11/25	R213	05/05/2022	10.65	Call	Bond Future	2,869.1300	2.8691	2,982.4000	2.9824	3.948	0	0	0
2021/11/25	R213	04/08/2022	9.88	Call	Bond Future	1,147.7400	1.1477	1,204.1600	1.2042	4.916	0	0	0
2021/11/25	R213	04/08/2022	9.89	Call	Bond Future	1,163.4300	1.1634	1,220.4000	1.2204	4.897	0	0	0
2021/11/25	R213	04/08/2022	9.90	Put	Bond Future	4,817.4400	4.8174	4,673.3000	4.6733	(2.992)	0	0	0
2021/11/25	R213	04/08/2022			Bond Future	10.6390	82.9286	10.5969	83.1302	(0.396)	0.0000	0.0000	0
2021/11/25	R213	04/08/2022	9.88	Put	Bond Future	4,887.5500	4.8875	4,742.3200	4.7423	(2.971)	0	0	0
2021/11/25	R213	04/08/2022	9.89	Put	Bond Future	4,852.5300	4.8525	4,707.8500	4.7079	(2.982)	0	0	0
2021/11/25	R213	04/08/2022	9.90	Call	Bond Future	1,179.0200	1.1790	1,236.5300	1.2365	4.878	0	0	0
2021/11/25	R213	03/11/2022	10.38	Call	Bond Future	2,000.6100	2.0006	2,078.6000	2.0786	3.898	0	0	0
2021/11/25	R213	03/11/2022	10.38	Put	Bond Future	4,311.2000	4.3112	4,185.2100	4.1852	(2.922)	0	0	0
2021/11/25	R213	03/11/2022	10.39	Call	Bond Future	2,020.1900	2.0202	2,098.6900	2.0987	3.886	0	0	0
2021/11/25	R213	03/11/2022	10.39	Put	Bond Future	4,282.7400	4.2827	4,157.2600	4.1573	(2.930)	0	0	0
2021/11/25	R213	03/11/2022			Bond Future	10.8697	80.4855	10.8257	80.6895	(0.404)	0.0000	0.0000	0
2021/11/25	R213	03/11/2022	10.40	Call	Bond Future	2,039.5800	2.0396	2,118.5800	2.1186	3.873	0	0	0
2021/11/25	R213	03/11/2022	10.40	Put	Bond Future	4,254.1200	4.2541	4,129.1400	4.1291	(2.938)	0	0	0
2021/11/25	R214	03/02/2022	11.39	Put	Bond Future	993.4900	0.9935	914.1200	0.9141	(7.989)	0	0	0
2021/11/25	R214	03/02/2022	11.40	Put	Bond Future	977.4400	0.9774	899.0100	0.8990	(8.024)	0	0	0
2021/11/25	R214	03/02/2022	11.41	Call	Bond Future	2,873.2400	2.8732	3,009.1700	3.0092	4.731	0	0	0
2021/11/25	R214	03/02/2022			Bond Future	11.0597	66.9552	11.0216	67.1686	(0.344)	0.0000	0.0000	19,929
2021/11/25	R214	03/02/2022	11.39	Call	Bond Future	2,798.4100	2.7984	2,932.4800	2.9325	4.791	0	0	0
2021/11/25	R214	03/02/2022	11.40	Call	Bond Future	2,835.7400	2.8357	2,970.7500	2.9707	4.761	0	0	0
2021/11/25	R214	03/02/2022	11.41	Put	Bond Future	961.6300	0.9616	884.1200	0.8841	(8.060)	0	0	0
2021/11/25	R214	05/05/2022	11.73	Put	Bond Future	1,442.2700	1.4423	1,366.8100	1.3668	(5.232)	0	0	0
2021/11/25	R214	05/05/2022	11.74	Put	Bond Future	1,427.4000	1.4274	1,352.5300	1.3525	(5.245)	0	0	0
2021/11/25	R214	05/05/2022	11.75	Call	Bond Future	4,117.9400	4.1179	4,259.4300	4.2594	3.436	0	0	0
2021/11/25	R214	05/05/2022			Bond Future	11.2364	64.4750	11.1969	64.6907	(0.351)	0.0000	0.0000	441
2021/11/25	R214	05/05/2022	11.73	Call	Bond Future	4,045.6600	4.0457	4,185.9600	4.1860	3.468	0	0	0
2021/11/25	R214	05/05/2022	11.74	Call	Bond Future	4,081.7600	4.0818	4,222.6500	4.2226	3.452	0	0	0
2021/11/25	R214	05/05/2022	11.75	Put	Bond Future	1,412.6800	1.4127	1,338.4100	1.3384	(5.257)	0	0	0
2021/11/25	R214	04/08/2022	10.98	Put	Bond Future	4,243.3400	4.2433	4,106.0300	4.1060	(3.236)	0	0	0
2021/11/25	R214	04/08/2022	10.99	Call	Bond Future	1,855.6000	1.8556	1,937.2300	1.9372	4.399	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
2021/11/25	R214	04/08/2022			Bond Future	11.4203	65.2327	11.3793	65.4509	(0.359)	0.0000	0.0000	0
2021/11/25	R214	04/08/2022	10.97	Call	Bond Future	1,811.4600	1.8115	1,891.7700	1.8918	4.433	0	0	0
2021/11/25	R214	04/08/2022	10.97	Put	Bond Future	4,277.8700	4.2779	4,139.9000	4.1399	(3.225)	0	0	0
2021/11/25	R214	04/08/2022	10.98	Call	Bond Future	1,833.3500	1.8334	1,914.3200	1.9143	4.417	0	0	0
2021/11/25	R214	04/08/2022	10.99	Put	Bond Future	4,209.2500	4.2093	4,072.6000	4.0726	(3.246)	0	0	0
2021/11/25	R214	03/11/2022	11.34	Call	Bond Future	2,761.2200	2.7612	2,859.5500	2.8595	3.561	0	0	0
2021/11/25	R214	03/11/2022	11.36	Put	Bond Future	4,091.8100	4.0918	3,970.3200	3.9703	(2.969)	0	0	0
2021/11/25	R214	03/11/2022			Bond Future	11.6034	62.8121	11.5609	63.0331	(0.366)	0.0000	0.0000	0
2021/11/25	R214	03/11/2022	11.34	Put	Bond Future	4,150.5300	4.1505	4,027.9300	4.0279	(2.954)	0	0	0
2021/11/25	R214	03/11/2022	11.35	Call	Bond Future	2,785.4100	2.7854	2,884.2900	2.8843	3.550	0	0	0
2021/11/25	R214	03/11/2022	11.35	Put	Bond Future	4,121.0900	4.1211	3,999.0400	3.9990	(2.962)	0	0	0
2021/11/25	R214	03/11/2022	11.36	Call	Bond Future	2,809.7000	2.8097	2,909.1400	2.9091	3.539	0	0	0
2021/11/25	R248	03/02/2022	9.80	Call	Bond Future	43.4900	0.0435	49.8600	0.0499	14.647	0	0	0
2021/11/25	R248	03/02/2022	9.80	Put	Bond Future	9,543.5200	9.5435	9,242.3500	9.2424	(3.156)	0	0	0
2021/11/25	R248	03/02/2022	10.00	Call	Bond Future	112.0100	0.1120	126.7100	0.1267	13.124	0	0	1,300
2021/11/25	R248	03/02/2022	10.00	Put	Bond Future	7,923.7000	7.9237	7,630.8600	7.6309	(3.696)	0	0	0
2021/11/25	R248	03/02/2022	10.20	Put	Bond Future	6,424.6000	6.4246	6,146.0900	6.1461	(4.335)	0	0	0
2021/11/25	R248	03/02/2022	11.48	Call	Bond Future	4,141.2700	4.1413	4,354.5200	4.3545	5.149	0	0	0
2021/11/25	R248	03/02/2022	11.49	Put	Bond Future	968.8200	0.9688	875.7200	0.8757	(9.610)	0	0	0
2021/11/25	R248	03/02/2022	10.90	Call	Bond Future	1,673.2300	1.6732	1,799.8800	1.7999	7.569	0	0	900
2021/11/25	R248	03/02/2022	10.90	Put	Bond Future	2,517.6000	2.5176	2,336.7100	2.3367	(7.185)	0	0	0
2021/11/25	R248	03/02/2022	11.47	Call	Bond Future	4,091.6900	4.0917	4,303.7400	4.3037	5.182	0	0	0
2021/11/25	R248	03/02/2022	10.40	Call	Bond Future	488.2900	0.4883	538.7700	0.5388	10.338	0	0	100
2021/11/25	R248	03/02/2022	10.50	Call	Bond Future	656.7900	0.6568	720.4800	0.7205	9.697	0	0	0
2021/11/25	R248	03/02/2022	10.50	Put	Bond Future	4,476.2700	4.4763	4,232.4200	4.2324	(5.448)	0	0	0
2021/11/25	R248	03/02/2022			Bond Future	11.0182	84.5527	10.9749	84.8603	(0.393)	0.0000	0.0000	191,023
2021/11/25	R248	03/02/2022	10.20	Call	Bond Future	247.9500	0.2480	276.9800	0.2770	11.708	0	0	900
2021/11/25	R248	03/02/2022	11.48	Put	Bond Future	985.0200	0.9850	890.7300	0.8907	(9.572)	0	0	0
2021/11/25	R248	03/02/2022	11.49	Call	Bond Future	4,190.9900	4.1910	4,405.4300	4.4054	5.117	0	0	0
2021/11/25	R248	03/02/2022	11.00	Call	Bond Future	2,018.5600	2.0186	2,161.9600	2.1620	7.104	0	0	100
2021/11/25	R248	03/02/2022	11.00	Put	Bond Future	2,147.5800	2.1476	1,983.4400	1.9834	(7.643)	0	0	0
2021/11/25	R248	03/02/2022	11.47	Put	Bond Future	1,001.4700	1.0015	905.9800	0.9060	(9.535)	0	0	0
2021/11/25	R248	03/02/2022	10.40	Put	Bond Future	5,081.1100	5.0811	4,824.0500	4.8240	(5.059)	0	0	0
2021/11/25	R248	03/02/2022	10.70	Call	Bond Future	1,090.3100	1.0903	1,183.9300	1.1839	8.587	0	0	1,300
2021/11/25	R248	03/02/2022	10.70	Put	Bond Future	3,399.0500	3.3990	3,185.1300	3.1851	(6.294)	0	0	0
2021/11/25	R248	05/05/2022	11.80	Call	Bond Future	5,574.4600	5.5745	5,788.3900	5.7884	3.838	0	0	0
2021/11/25	R248	05/05/2022	11.79	Call	Bond Future	5,527.9000	5.5279	5,741.0300	5.7410	3.856	0	0	0
2021/11/25	R248	05/05/2022	11.79	Put	Bond Future	1,595.5000	1.5955	1,497.7000	1.4977	(6.130)	0	0	0
2021/11/25	R248	05/05/2022			Bond Future	11.1930	81.1474	11.1480	81.4583	(0.402)	0.0000	0.0000	2,035
2021/11/25	R248	05/05/2022	11.80	Put	Bond Future	1,579.1500	1.5791	1,482.1500	1.4822	(6.143)	0	0	0
2021/11/25	R248	05/05/2022	11.81	Call	Bond Future	5,620.9200	5.6209	5,835.6600	5.8357	3.820	0	0	0
2021/11/25	R248	05/05/2022	11.81	Put	Bond Future	1,562.7800	1.5628	1,466.5900	1.4666	(6.155)	0	0	0
2021/11/25	R248	04/08/2022	10.99	Call	Bond Future	2,469.9400	2.4699	2,593.1200	2.5931	4.987	0	0	0
2021/11/25	R248	04/08/2022	10.99	Put	Bond Future	5,124.7400	5.1247	4,933.2200	4.9332	(3.737)	0	0	0
2021/11/25	R248	04/08/2022	10.98	Call	Bond Future	2,441.7400	2.4417	2,563.9800	2.5640	5.006	0	0	0
2021/11/25	R248	04/08/2022	10.98	Put	Bond Future	5,167.5500	5.1675	4,975.0900	4.9751	(3.724)	0	0	0
2021/11/25	R248	04/08/2022			Bond Future	11.3752	82.1012	11.3283	82.4159	(0.412)	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
2021/11/25	R248	04/08/2022	11.00	Call	Bond Future	2,498.5800	2.4986	2,622.7100	2.6227	4.968	0	0	0
2021/11/25	R248	04/08/2022	11.00	Put	Bond Future	5,082.4700	5.0825	4,891.9000	4.8919	(3.750)	0	0	0
2021/11/25	R248	03/11/2022	11.31	Put	Bond Future	5,085.9000	5.0859	4,911.3400	4.9113	(3.432)	0	0	0
2021/11/25	R248	03/11/2022	11.32	Call	Bond Future	3,481.3400	3.4813	3,626.0300	3.6260	4.156	0	0	0
2021/11/25	R248	03/11/2022	11.30	Put	Bond Future	5,122.9600	5.1230	4,947.5900	4.9476	(3.423)	0	0	0
2021/11/25	R248	03/11/2022			Bond Future	11.5566	78.7674	11.5078	79.0858	(0.422)	0.0000	0.0000	0
2021/11/25	R248	03/11/2022	11.31	Call	Bond Future	3,450.6800	3.4507	3,594.5500	3.5945	4.169	0	0	0
2021/11/25	R248	03/11/2022	11.32	Put	Bond Future	5,049.0600	5.0491	4,875.3200	4.8753	(3.441)	0	0	0
2021/11/25	R248	03/11/2022	11.30	Call	Bond Future	3,420.1400	3.4201	3,563.2000	3.5632	4.183	0	0	0

**Total**

**1148304**