



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 20/12/2021 TO 20/12/2021

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
2021/12/20	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/12/20	0908	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/12/20	0957	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/12/20	0986	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/12/20	1386	28/02/2031		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/12/20	1409	28/02/2041		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/12/20	2025	03/02/2022		Bond Future	154.6565	154.6565	154.6149	154.6149	(0.027)	0.0000	0.0000	5,554
2021/12/20	2025	05/05/2022		Bond Future	156.5244	156.5244	156.4818	156.4818	(0.027)	0.0000	0.0000	164
2021/12/20	2025	04/08/2022		Bond Future	156.8620	156.8620	156.8186	156.8186	(0.028)	0.0000	0.0000	0
2021/12/20	2025	03/11/2022		Bond Future	158.8508	158.8508	158.8066	158.8066	(0.028)	0.0000	0.0000	0
2021/12/20	2029	03/02/2022		Bond Future	113.4532	113.4532	113.9125	113.9125	0.405	0.0000	0.0000	3,872
2021/12/20	2029	05/05/2022		Bond Future	113.6224	113.6224	114.0868	114.0868	0.409	0.0000	0.0000	591
2021/12/20	2029	04/08/2022		Bond Future	115.0388	115.0388	115.5088	115.5088	0.409	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
2021/12/20	2029	03/11/2022			Bond Future	115.2724	115.2724	115.7482	115.7482	0.413	0.0000	0.0000	0
2021/12/20	2030	03/02/2022	8.39	Call	Bond Future	37.1800	0.0372	50.9800	0.0510	37.117	0	0	101
2021/12/20	2030	03/02/2022	8.39	Put	Bond Future	5,482.7300	5.4827	4,944.4000	4.9444	(9.819)	0	0	0
2021/12/20	2030	03/02/2022	8.80	Put	Bond Future	3,383.8900	3.3839	2,900.6700	2.9007	(14.280)	0	0	0
2021/12/20	2030	03/02/2022	8.85	Call	Bond Future	265.2600	0.2653	345.7600	0.3458	30.348	0	0	1,000
2021/12/20	2030	03/02/2022	8.85	Put	Bond Future	3,154.8000	3.1548	2,683.1700	2.6832	(14.950)	0	0	0
2021/12/20	2030	03/02/2022	9.80	Call	Bond Future	2,605.5400	2.6055	3,007.6500	3.0076	15.433	0	0	950
2021/12/20	2030	03/02/2022	9.80	Put	Bond Future	480.3000	0.4803	330.2800	0.3303	(31.235)	0	0	0
2021/12/20	2030	03/02/2022	9.90	Put	Bond Future	373.7700	0.3738	250.3600	0.2504	(33.018)	0	0	8,000
2021/12/20	2030	03/02/2022	9.45	Call	Bond Future	1,406.5900	1.4066	1,689.9900	1.6900	20.148	0	0	0
2021/12/20	2030	03/02/2022	9.45	Put	Bond Future	1,088.7000	1.0887	819.9700	0.8200	(24.684)	0	0	0
2021/12/20	2030	03/02/2022	9.40	Call	Bond Future	1,266.0200	1.2660	1,530.5300	1.5305	20.893	0	0	0
2021/12/20	2030	03/02/2022	9.40	Put	Bond Future	1,210.1000	1.2101	922.4800	0.9225	(23.768)	0	0	0
2021/12/20	2030	03/02/2022	9.10	Call	Bond Future	596.4400	0.5964	750.7000	0.7507	25.863	0	0	0
2021/12/20	2030	03/02/2022	9.10	Put	Bond Future	2,132.4800	2.1325	1,734.6100	1.7346	(18.658)	0	0	0
2021/12/20	2030	03/02/2022	9.20	Call	Bond Future	786.7900	0.7868	976.3600	0.9764	24.094	0	0	950
2021/12/20	2030	03/02/2022	9.20	Put	Bond Future	1,788.3100	1.7883	1,425.7500	1.4257	(20.274)	0	0	0
2021/12/20	2030	03/02/2022	9.35	Call	Bond Future	1,133.7800	1.1338	1,379.3400	1.3793	21.659	0	0	0
2021/12/20	2030	03/02/2022	9.35	Put	Bond Future	1,340.7800	1.3408	1,034.2100	1.0342	(22.865)	0	0	101
2021/12/20	2030	03/02/2022			Bond Future	9.3893	92.4923	9.2846	93.0444	(1.115)	0.0000	0.0000	82,799
2021/12/20	2030	03/02/2022	8.80	Call	Bond Future	220.6700	0.2207	289.5800	0.2896	31.228	0	0	0
2021/12/20	2030	03/02/2022	9.90	Call	Bond Future	3,007.0200	3.0070	3,435.7400	3.4357	14.257	0	0	0
2021/12/20	2030	03/02/2022	10.85	Call	Bond Future	7,305.2300	7.3052	7,845.4600	7.8455	7.395	0	0	0
2021/12/20	2030	03/02/2022	10.85	Put	Bond Future	24.5900	0.0246	12.6900	0.0127	(48.394)	0	0	1,000
2021/12/20	2030	03/02/2022	9.60	Call	Bond Future	1,877.0400	1.8770	2,215.1000	2.2151	18.010	0	0	1,000
2021/12/20	2030	03/02/2022	9.60	Put	Bond Future	778.9500	0.7789	564.8800	0.5649	(27.482)	0	0	0
2021/12/20	2030	03/02/2022	9.78	Call	Bond Future	2,527.6400	2.5276	2,924.0000	2.9240	15.681	0	0	0
2021/12/20	2030	03/02/2022	9.78	Put	Bond Future	504.4500	0.5045	348.6800	0.3487	(30.879)	0	0	101
2021/12/20	2030	03/02/2022	9.43	Call	Bond Future	1,349.4000	1.3494	1,625.2600	1.6253	20.443	0	0	0
2021/12/20	2030	03/02/2022	9.43	Put	Bond Future	1,136.1800	1.1362	859.9100	0.8599	(24.316)	0	0	0
2021/12/20	2030	03/02/2022	9.44	Call	Bond Future	1,377.7600	1.3778	1,657.4000	1.6574	20.297	0	0	0
2021/12/20	2030	03/02/2022	9.44	Put	Bond Future	1,112.1900	1.1122	839.7000	0.8397	(24.500)	0	0	0
2021/12/20	2030	05/05/2022	10.21	Call	Bond Future	4,002.6800	4.0027	4,397.3400	4.3973	9.860	0	0	0
2021/12/20	2030	05/05/2022	10.21	Put	Bond Future	961.3900	0.9614	797.7900	0.7978	(17.017)	0	0	0
2021/12/20	2030	05/05/2022	9.95	Call	Bond Future	3,107.5400	3.1075	3,455.6800	3.4557	11.203	0	0	0
2021/12/20	2030	05/05/2022	8.81	Put	Bond Future	4,681.7600	4.6818	4,234.8200	4.2348	(9.546)	0	0	0
2021/12/20	2030	05/05/2022	8.89	Put	Bond Future	4,354.0500	4.3540	3,921.5600	3.9216	(9.933)	0	0	0
2021/12/20	2030	05/05/2022	8.14	Call	Bond Future	146.1000	0.1461	180.4400	0.1804	23.504	0	0	1,800
2021/12/20	2030	05/05/2022	8.14	Put	Bond Future	7,935.6200	7.9356	7,411.7000	7.4117	(6.602)	0	0	0
2021/12/20	2030	05/05/2022	8.47	Call	Bond Future	295.0900	0.2951	358.9800	0.3590	21.651	0	0	1,073
2021/12/20	2030	05/05/2022			Bond Future	9.5974	93.5871	9.4878	94.1454	(1.142)	0.0000	0.0000	14,763
2021/12/20	2030	05/05/2022	11.04	Call	Bond Future	7,289.1600	7.2892	7,779.7200	7.7797	6.730	0	0	0
2021/12/20	2030	05/05/2022	11.04	Put	Bond Future	330.5900	0.3306	262.8900	0.2629	(20.479)	0	0	1,800
2021/12/20	2030	05/05/2022	9.95	Put	Bond Future	1,341.0700	1.3411	1,130.9500	1.1309	(15.668)	0	0	1,073
2021/12/20	2030	05/05/2022	10.19	Call	Bond Future	3,930.6500	3.9306	4,322.0100	4.3220	9.957	0	0	0
2021/12/20	2030	05/05/2022	10.19	Put	Bond Future	986.5900	0.9866	819.6900	0.8197	(16.917)	0	0	0
2021/12/20	2030	05/05/2022	10.20	Call	Bond Future	3,966.6100	3.9666	4,359.6200	4.3596	9.908	0	0	0

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2021/12/20	2030	05/05/2022	10.20	Put	Bond Future	973.9200	0.9739	808.6700	0.8087	(16.968)	0	0	200
2021/12/20	2030	05/05/2022	8.81	Call	Bond Future	573.6200	0.5736	684.9400	0.6849	19.407	0	0	200
2021/12/20	2030	05/05/2022	8.89	Call	Bond Future	673.8400	0.6738	799.6100	0.7996	18.665	0	0	1,800
2021/12/20	2030	05/05/2022	9.35	Call	Bond Future	1,479.4900	1.4795	1,700.0800	1.7001	14.910	0	0	0
2021/12/20	2030	05/05/2022	9.35	Put	Bond Future	2,745.7400	2.7457	2,408.0700	2.4081	(12.298)	0	0	1,073
2021/12/20	2030	05/05/2022	7.73	Call	Bond Future	54.7600	0.0548	68.7800	0.0688	25.603	0	0	200
2021/12/20	2030	05/05/2022	7.73	Put	Bond Future	10,185.6100	10.1856	9,641.3700	9.6414	(5.343)	0	0	0
2021/12/20	2030	05/05/2022	8.47	Put	Bond Future	6,249.3900	6.2494	5,755.0200	5.7550	(7.911)	0	0	0
2021/12/20	2030	04/08/2022	9.56	Call	Bond Future	1,962.0800	1.9621	2,200.6300	2.2006	12.158	0	0	0
2021/12/20	2030	04/08/2022	9.56	Put	Bond Future	3,252.1200	3.2521	2,925.4200	2.9254	(10.046)	0	0	0
2021/12/20	2030	04/08/2022	10.95	Call	Bond Future	6,205.2900	6.2053	6,644.6000	6.6446	7.080	0	0	0
2021/12/20	2030	04/08/2022	10.95	Put	Bond Future	894.2500	0.8942	768.3100	0.7683	(14.083)	0	0	800
2021/12/20	2030	04/08/2022			Bond Future	9.8214	90.6786	9.7063	91.2438	(1.172)	0.0000	0.0000	0
2021/12/20	2030	04/08/2022	9.05	Call	Bond Future	1,020.2100	1.0202	1,172.5400	1.1725	14.931	0	0	800
2021/12/20	2030	04/08/2022	9.05	Put	Bond Future	4,894.8000	4.8948	4,481.8800	4.4819	(8.436)	0	0	0
2021/12/20	2030	04/08/2022	9.54	Call	Bond Future	1,918.4800	1.9185	2,153.5500	2.1535	12.253	0	0	0
2021/12/20	2030	04/08/2022	9.54	Put	Bond Future	3,308.1700	3.3082	2,977.9900	2.9780	(9.981)	0	0	0
2021/12/20	2030	04/08/2022	9.55	Call	Bond Future	1,940.2100	1.9402	2,177.0200	2.1770	12.205	0	0	0
2021/12/20	2030	04/08/2022	9.55	Put	Bond Future	3,280.0600	3.2801	2,951.6200	2.9516	(10.013)	0	0	0
2021/12/20	2030	04/08/2022	8.30	Call	Bond Future	341.0400	0.3410	403.5600	0.4036	18.332	0	0	800
2021/12/20	2030	04/08/2022	8.30	Put	Bond Future	8,186.0700	8.1861	7,683.3400	7.6833	(6.141)	0	0	0
2021/12/20	2030	03/11/2022	10.10	Call	Bond Future	3,148.5300	3.1485	3,447.5000	3.4475	9.496	0	0	0
2021/12/20	2030	03/11/2022	10.10	Put	Bond Future	2,849.1500	2.8492	2,576.2400	2.5762	(9.579)	0	0	0
2021/12/20	2030	03/11/2022			Bond Future	10.0364	91.8564	9.9157	92.4283	(1.203)	0.0000	0.0000	0
2021/12/20	2030	03/11/2022	10.09	Call	Bond Future	3,123.0500	3.1231	3,420.6000	3.4206	9.528	0	0	0
2021/12/20	2030	03/11/2022	10.09	Put	Bond Future	2,870.6800	2.8707	2,596.3500	2.5963	(9.556)	0	0	0
2021/12/20	2030	03/11/2022	10.08	Call	Bond Future	3,098.0200	3.0980	3,394.1400	3.3941	9.558	0	0	0
2021/12/20	2030	03/11/2022	10.08	Put	Bond Future	2,892.6900	2.8927	2,616.9300	2.6169	(9.533)	0	0	0
2021/12/20	2032	03/02/2022	8.91	Put	Bond Future	5,782.0000	5.7820	5,209.3400	5.2093	(9.904)	0	0	0
2021/12/20	2032	03/02/2022	11.13	Call	Bond Future	7,209.4500	7.2095	7,776.1800	7.7762	7.861	0	0	0
2021/12/20	2032	03/02/2022	11.13	Put	Bond Future	46.5400	0.0465	25.7200	0.0257	(44.736)	0	0	210
2021/12/20	2032	03/02/2022	10.53	Call	Bond Future	4,171.6200	4.1716	4,669.2100	4.6692	11.928	0	0	0
2021/12/20	2032	03/02/2022	10.53	Put	Bond Future	254.1500	0.2541	164.1900	0.1642	(35.396)	0	0	210
2021/12/20	2032	03/02/2022	10.65	Call	Bond Future	4,764.6400	4.7646	5,283.3200	5.2833	10.886	0	0	0
2021/12/20	2032	03/02/2022	10.65	Put	Bond Future	184.5200	0.1845	115.6500	0.1156	(37.324)	0	0	0
2021/12/20	2032	03/02/2022	10.66	Call	Bond Future	4,814.6300	4.8146	5,334.8700	5.3349	10.805	0	0	0
2021/12/20	2032	03/02/2022	10.66	Put	Bond Future	179.6000	0.1796	112.2900	0.1123	(37.478)	0	0	97
2021/12/20	2032	03/02/2022	10.43	Call	Bond Future	3,690.7600	3.6908	4,166.7700	4.1668	12.897	0	0	0
2021/12/20	2032	03/02/2022	10.43	Put	Bond Future	330.8000	0.3308	219.2600	0.2193	(33.718)	0	0	0
2021/12/20	2032	03/02/2022	10.45	Put	Bond Future	313.8900	0.3139	206.9800	0.2070	(34.060)	0	0	198
2021/12/20	2032	03/02/2022	10.35	Put	Bond Future	406.7900	0.4068	275.2400	0.2752	(32.339)	0	0	400
2021/12/20	2032	03/02/2022	10.42	Call	Bond Future	3,643.4500	3.6435	4,117.1100	4.1171	13.000	0	0	0
2021/12/20	2032	03/02/2022	10.42	Put	Bond Future	339.5100	0.3395	225.6200	0.2256	(33.545)	0	0	0
2021/12/20	2032	03/02/2022	9.81	Call	Bond Future	1,244.7700	1.2448	1,506.2000	1.5062	21.002	0	0	0
2021/12/20	2032	03/02/2022	9.81	Put	Bond Future	1,451.9100	1.4519	1,125.7900	1.1258	(22.461)	0	0	198
2021/12/20	2032	03/02/2022	9.90	Put	Bond Future	1,200.2600	1.2003	911.2600	0.9113	(24.078)	0	0	900
2021/12/20	2032	03/02/2022	9.58	Call	Bond Future	667.6500	0.6677	836.0800	0.8361	25.227	0	0	400

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2021/12/20	2032	03/02/2022	9.58	Put	Bond Future	2,248.0100	2.2480	1,828.8900	1.8289	(18.644)	0	0	0
2021/12/20	2032	03/02/2022	9.67	Call	Bond Future	869.6100	0.8696	1,073.5800	1.0736	23.455	0	0	0
2021/12/20	2032	03/02/2022			Bond Future	9.8451	92.8613	9.7458	93.4489	(1.008)	0.0000	0.0000	124,449
2021/12/20	2032	03/02/2022	8.91	Call	Bond Future	39.4300	0.0394	54.3200	0.0543	37.763	0	0	198
2021/12/20	2032	03/02/2022	9.14	Call	Bond Future	123.3400	0.1233	165.5500	0.1655	34.222	0	0	97
2021/12/20	2032	03/02/2022	9.14	Put	Bond Future	4,409.3100	4.4093	3,863.9700	3.8640	(12.368)	0	0	0
2021/12/20	2032	03/02/2022	9.57	Call	Bond Future	647.2900	0.6473	811.9000	0.8119	25.431	0	0	0
2021/12/20	2032	03/02/2022	9.57	Put	Bond Future	2,287.9900	2.2880	1,865.0500	1.8650	(18.485)	0	0	0
2021/12/20	2032	03/02/2022	10.90	Call	Bond Future	6,031.5600	6.0316	6,580.9200	6.5809	9.108	0	0	0
2021/12/20	2032	03/02/2022	10.90	Put	Bond Future	92.8600	0.0929	54.6700	0.0547	(41.126)	0	0	900
2021/12/20	2032	03/02/2022	10.95	Call	Bond Future	6,287.6500	6.2876	6,841.4000	6.8414	8.807	0	0	0
2021/12/20	2032	03/02/2022	10.95	Put	Bond Future	80.7500	0.0807	46.9500	0.0470	(41.858)	0	0	400
2021/12/20	2032	03/02/2022	10.44	Call	Bond Future	3,738.1300	3.7381	4,216.4900	4.2165	12.797	0	0	0
2021/12/20	2032	03/02/2022	10.44	Put	Bond Future	322.2000	0.3222	213.0100	0.2130	(33.889)	0	0	0
2021/12/20	2032	03/02/2022	10.45	Call	Bond Future	3,785.7400	3.7857	4,266.3800	4.2664	12.696	0	0	0
2021/12/20	2032	03/02/2022	10.14	Call	Bond Future	2,405.0100	2.4050	2,795.8800	2.7959	16.252	0	0	0
2021/12/20	2032	03/02/2022	10.14	Put	Bond Future	689.5300	0.6895	492.8500	0.4928	(28.524)	0	0	97
2021/12/20	2032	03/02/2022	10.35	Call	Bond Future	3,317.2400	3.3172	3,773.2400	3.7732	13.746	0	0	0
2021/12/20	2032	03/02/2022	9.90	Call	Bond Future	1,522.9800	1.5230	1,821.5300	1.8215	19.603	0	0	900
2021/12/20	2032	03/02/2022	10.04	Call	Bond Future	2,014.4600	2.0145	2,368.5800	2.3686	17.579	0	0	100
2021/12/20	2032	03/02/2022	10.04	Put	Bond Future	875.7500	0.8758	642.3200	0.6423	(26.655)	0	0	0
2021/12/20	2032	03/02/2022	9.62	Call	Bond Future	753.3600	0.7534	937.3700	0.9374	24.425	0	0	210
2021/12/20	2032	03/02/2022	9.62	Put	Bond Future	2,092.9100	2.0929	1,689.3700	1.6894	(19.281)	0	0	0
2021/12/20	2032	03/02/2022	9.67	Put	Bond Future	1,909.3300	1.9093	1,525.7500	1.5257	(20.090)	0	0	0
2021/12/20	2032	05/05/2022	11.18	Call	Bond Future	6,717.4800	6.7175	7,214.0200	7.2140	7.392	0	0	0
2021/12/20	2032	05/05/2022	11.18	Put	Bond Future	514.5600	0.5146	417.0300	0.4170	(18.954)	0	0	780
2021/12/20	2032	05/05/2022	10.98	Call	Bond Future	5,823.4700	5.8235	6,296.3600	6.2964	8.120	0	0	0
2021/12/20	2032	05/05/2022	10.98	Put	Bond Future	667.1000	0.6671	545.9200	0.5459	(18.165)	0	0	993
2021/12/20	2032	05/05/2022	11.02	Put	Bond Future	633.2800	0.6333	517.2200	0.5172	(18.327)	0	0	0
2021/12/20	2032	05/05/2022	11.03	Call	Bond Future	6,044.8800	6.0449	6,524.1200	6.5241	7.928	0	0	0
2021/12/20	2032	05/05/2022	11.03	Put	Bond Future	625.2100	0.6252	510.3800	0.5104	(18.367)	0	0	0
2021/12/20	2032	05/05/2022	10.29	Put	Bond Future	1,644.1100	1.6441	1,400.4800	1.4005	(14.818)	0	0	0
2021/12/20	2032	05/05/2022			Bond Future	10.0414	89.8138	9.9379	90.4078	(1.030)	0.0000	0.0000	20,406
2021/12/20	2032	05/05/2022	11.04	Call	Bond Future	6,089.2800	6.0893	6,569.7600	6.5698	7.891	0	0	0
2021/12/20	2032	05/05/2022	11.04	Put	Bond Future	617.0900	0.6171	503.5000	0.5035	(18.407)	0	0	0
2021/12/20	2032	05/05/2022	11.02	Call	Bond Future	6,000.3800	6.0004	6,478.3900	6.4784	7.966	0	0	0
2021/12/20	2032	05/05/2022	9.58	Call	Bond Future	1,064.6500	1.0647	1,244.6000	1.2446	16.902	0	0	780
2021/12/20	2032	05/05/2022	9.58	Put	Bond Future	3,755.1400	3.7551	3,341.0200	3.3410	(11.028)	0	0	0
2021/12/20	2032	05/05/2022	10.18	Call	Bond Future	2,679.6200	2.6796	3,005.0200	3.0050	12.144	0	0	780
2021/12/20	2032	05/05/2022	10.18	Put	Bond Future	1,891.9200	1.8919	1,623.2500	1.6232	(14.201)	0	0	0
2021/12/20	2032	05/05/2022	10.29	Call	Bond Future	3,050.3100	3.0503	3,400.7500	3.4007	11.489	0	0	993
2021/12/20	2032	04/08/2022	10.22	Call	Bond Future	2,711.5100	2.7115	3,008.6300	3.0086	10.958	0	0	0
2021/12/20	2032	04/08/2022	9.72	Call	Bond Future	1,448.8900	1.4489	1,648.1600	1.6482	13.753	0	0	800
2021/12/20	2032	04/08/2022	9.72	Put	Bond Future	4,427.9300	4.4279	4,025.8000	4.0258	(9.082)	0	0	0
2021/12/20	2032	04/08/2022	10.20	Put	Bond Future	2,906.4400	2.9064	2,598.3500	2.5983	(10.600)	0	0	0
2021/12/20	2032	04/08/2022	10.21	Put	Bond Future	2,879.6500	2.8796	2,573.4700	2.5735	(10.633)	0	0	0
2021/12/20	2032	04/08/2022	8.97	Call	Bond Future	443.6600	0.4437	523.8500	0.5238	18.075	0	0	800
2021/12/20	2032	04/08/2022	8.97	Put	Bond Future	7,909.6800	7.9097	7,388.4700	7.3885	(6.590)	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
2021/12/20	2032	04/08/2022			Bond Future	10.2455	90.8624	10.1375	91.4638	(1.054)	0.0000	0.0000	0
2021/12/20	2032	04/08/2022	10.22	Put	Bond Future	2,853.0600	2.8531	2,548.7800	2.5488	(10.665)	0	0	0
2021/12/20	2032	04/08/2022	11.60	Call	Bond Future	7,841.1100	7.8411	8,335.5900	8.3356	6.306	0	0	0
2021/12/20	2032	04/08/2022	11.60	Put	Bond Future	739.2200	0.7392	632.3000	0.6323	(14.464)	0	0	800
2021/12/20	2032	04/08/2022	11.89	Call	Bond Future	9,084.4000	9.0844	9,601.4000	9.6014	5.691	0	0	0
2021/12/20	2032	04/08/2022	11.89	Put	Bond Future	562.9000	0.5629	478.5000	0.4785	(14.994)	0	0	0
2021/12/20	2032	04/08/2022	10.20	Call	Bond Future	2,653.6700	2.6537	2,946.9800	2.9470	11.053	0	0	0
2021/12/20	2032	04/08/2022	10.21	Call	Bond Future	2,682.5100	2.6825	2,977.7300	2.9777	11.005	0	0	0
2021/12/20	2032	03/11/2022			Bond Future	10.4506	87.8972	10.3380	88.5058	(1.078)	0.0000	0.0000	0
2021/12/20	2032	03/11/2022	10.66	Call	Bond Future	3,852.3200	3.8523	4,194.6000	4.1946	8.885	0	0	0
2021/12/20	2032	03/11/2022	10.66	Put	Bond Future	2,736.3900	2.7364	2,470.1000	2.4701	(9.731)	0	0	0
2021/12/20	2033	03/02/2022			Bond Future	111.7983	111.7983	111.2077	111.2077	(0.528)	0.0000	0.0000	7,393
2021/12/20	2033	05/05/2022			Bond Future	111.8653	111.8653	111.2672	111.2672	(0.535)	0.0000	0.0000	2,121
2021/12/20	2033	04/08/2022			Bond Future	113.2598	113.2598	112.6541	112.6541	(0.535)	0.0000	0.0000	0
2021/12/20	2033	03/11/2022			Bond Future	113.3901	113.3901	112.7765	112.7765	(0.541)	0.0000	0.0000	0
2021/12/20	2037	03/02/2022	11.45	Call	Bond Future	5,348.7300	5.3487	5,953.4600	5.9535	11.306	0	0	0
2021/12/20	2037	03/02/2022	11.46	Call	Bond Future	5,402.8700	5.4029	6,009.3100	6.0093	11.224	0	0	0
2021/12/20	2037	03/02/2022	11.47	Put	Bond Future	201.8000	0.2018	125.1400	0.1251	(37.988)	0	0	0
2021/12/20	2037	03/02/2022			Bond Future	10.6264	84.4164	10.5223	85.1012	(0.980)	0.0000	0.0000	119,325
2021/12/20	2037	03/02/2022	11.45	Put	Bond Future	212.3200	0.2123	132.2800	0.1323	(37.698)	0	0	0
2021/12/20	2037	03/02/2022	11.46	Put	Bond Future	207.0000	0.2070	128.6700	0.1287	(37.841)	0	0	0
2021/12/20	2037	03/02/2022	11.47	Call	Bond Future	5,457.0600	5.4571	6,065.1700	6.0652	11.144	0	0	0
2021/12/20	2037	05/05/2022	11.82	Call	Bond Future	6,822.7900	6.8228	7,374.4200	7.3744	8.085	0	0	0
2021/12/20	2037	05/05/2022	11.83	Call	Bond Future	6,870.2100	6.8702	7,423.2300	7.4232	8.050	0	0	0
2021/12/20	2037	05/05/2022	11.84	Put	Bond Future	771.4200	0.7714	633.2800	0.6333	(17.907)	0	0	0
2021/12/20	2037	05/05/2022			Bond Future	10.8172	85.4157	10.7090	86.1082	(1.000)	0.0000	0.0000	11,855
2021/12/20	2037	05/05/2022	11.82	Put	Bond Future	790.1100	0.7901	649.2000	0.6492	(17.834)	0	0	0
2021/12/20	2037	05/05/2022	11.83	Put	Bond Future	780.7100	0.7807	641.1900	0.6412	(17.871)	0	0	0
2021/12/20	2037	05/05/2022	11.84	Call	Bond Future	6,917.6800	6.9177	7,472.0800	7.4721	8.014	0	0	0
2021/12/20	2037	04/08/2022	11.95	Call	Bond Future	6,826.8200	6.8268	7,347.5200	7.3475	7.627	0	0	0
2021/12/20	2037	04/08/2022	11.95	Put	Bond Future	1,358.1700	1.3582	1,177.9300	1.1779	(13.271)	0	0	1,050
2021/12/20	2037	04/08/2022	10.91	Put	Bond Future	3,530.0200	3.5300	3,160.6900	3.1607	(10.463)	0	0	0
2021/12/20	2037	04/08/2022	10.89	Call	Bond Future	2,790.4300	2.7904	3,117.6400	3.1176	11.726	0	0	0
2021/12/20	2037	04/08/2022	10.89	Put	Bond Future	3,594.7800	3.5948	3,221.0500	3.2211	(10.396)	0	0	0
2021/12/20	2037	04/08/2022	10.90	Call	Bond Future	2,820.7600	2.8208	3,150.1700	3.1502	11.678	0	0	0
2021/12/20	2037	04/08/2022			Bond Future	11.0191	82.1564	10.9065	82.8573	(1.022)	0.0000	0.0000	0
2021/12/20	2037	04/08/2022	10.91	Call	Bond Future	2,850.9900	2.8510	3,182.6000	3.1826	11.631	0	0	0
2021/12/20	2037	04/08/2022	11.21	Call	Bond Future	3,837.4300	3.8374	4,232.9700	4.2330	10.307	0	0	1,050
2021/12/20	2037	04/08/2022	11.21	Put	Bond Future	2,669.8000	2.6698	2,364.4000	2.3644	(11.439)	0	0	0
2021/12/20	2037	04/08/2022	11.42	Call	Bond Future	4,618.6500	4.6187	5,055.2000	5.0552	9.452	0	0	0
2021/12/20	2037	04/08/2022	11.42	Put	Bond Future	2,194.5200	2.1945	1,930.1300	1.9301	(12.048)	0	0	50
2021/12/20	2037	04/08/2022	10.10	Call	Bond Future	922.0800	0.9221	1,076.3900	1.0764	16.735	0	0	50
2021/12/20	2037	04/08/2022	10.10	Put	Bond Future	6,908.5900	6.9086	6,361.9600	6.3620	(7.912)	0	0	0
2021/12/20	2037	04/08/2022	10.90	Put	Bond Future	3,562.4100	3.5624	3,190.8800	3.1909	(10.429)	0	0	50
2021/12/20	2037	03/11/2022	11.32	Call	Bond Future	4,051.6600	4.0517	4,435.5700	4.4356	9.475	0	0	0
2021/12/20	2037	03/11/2022	11.30	Put	Bond Future	3,445.9000	3.4459	3,116.7600	3.1168	(9.552)	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
2021/12/20	2037	03/11/2022	11.31	Call	Bond Future	4,019.1500	4.0192	4,401.2600	4.4013	9.507	0	0	0
2021/12/20	2037	03/11/2022	11.31	Put	Bond Future	3,418.6900	3.4187	3,091.3500	3.0913	(9.575)	0	0	0
2021/12/20	2037	03/11/2022			Bond Future	11.2098	83.2289	11.0928	83.9384	(1.044)	0.0000	0.0000	0
2021/12/20	2037	03/11/2022	11.32	Put	Bond Future	3,391.6600	3.3917	3,066.1200	3.0661	(9.598)	0	0	0
2021/12/20	2037	03/11/2022	11.30	Call	Bond Future	3,986.7500	3.9868	4,367.0600	4.3671	9.539	0	0	0
2021/12/20	2038	03/02/2022			Bond Future	125.9370	125.9370	125.9450	125.9450	0.006	0.0000	0.0000	6,294
2021/12/20	2038	05/05/2022			Bond Future	127.4582	127.4582	127.4657	127.4657	0.006	0.0000	0.0000	677
2021/12/20	2038	04/08/2022			Bond Future	127.2317	127.2317	127.2392	127.2392	0.006	0.0000	0.0000	0
2021/12/20	2038	03/11/2022			Bond Future	128.8451	128.8451	128.8524	128.8524	0.006	0.0000	0.0000	0
2021/12/20	2040	03/02/2022	11.57	Put	Bond Future	268.6700	0.2687	159.8100	0.1598	(40.518)	0	0	0
2021/12/20	2040	03/02/2022	11.58	Put	Bond Future	262.1900	0.2622	155.5800	0.1556	(40.661)	0	0	0
2021/12/20	2040	03/02/2022	11.59	Call	Bond Future	5,648.5300	5.6485	6,422.7500	6.4227	13.707	0	0	0
2021/12/20	2040	03/02/2022			Bond Future	10.7793	86.1876	10.6547	87.0662	(1.155)	0.0000	0.0000	89,889
2021/12/20	2040	03/02/2022	10.60	Call	Bond Future	1,068.0900	1.0681	1,393.2100	1.3932	30.439	0	0	2,000
2021/12/20	2040	03/02/2022	10.60	Put	Bond Future	2,337.3300	2.3373	1,783.8200	1.7838	(23.681)	0	0	0
2021/12/20	2040	03/02/2022	11.57	Call	Bond Future	5,534.8400	5.5348	6,304.6100	6.3046	13.908	0	0	0
2021/12/20	2040	03/02/2022	11.58	Call	Bond Future	5,591.6500	5.5916	6,363.6700	6.3637	13.807	0	0	0
2021/12/20	2040	03/02/2022	11.59	Put	Bond Future	255.8600	0.2559	151.4500	0.1514	(40.807)	0	0	0
2021/12/20	2040	05/05/2022	13.04	Call	Bond Future	12,693.8200	12.6938	13,525.9700	13.5260	6.556	0	0	0
2021/12/20	2040	05/05/2022	13.04	Put	Bond Future	230.9600	0.2310	174.4400	0.1744	(24.472)	0	0	1,200
2021/12/20	2040	05/05/2022	11.91	Put	Bond Future	874.4100	0.8744	693.3500	0.6933	(20.707)	0	0	0
2021/12/20	2040	05/05/2022	11.92	Call	Bond Future	6,993.6500	6.9937	7,703.0700	7.7031	10.144	0	0	0
2021/12/20	2040	05/05/2022	11.92	Put	Bond Future	864.0700	0.8641	684.8200	0.6848	(20.745)	0	0	0
2021/12/20	2040	05/05/2022	10.57	Call	Bond Future	1,504.7400	1.5047	1,813.3900	1.8134	20.512	0	0	1,200
2021/12/20	2040	05/05/2022	10.57	Put	Bond Future	4,268.6500	4.2687	3,688.6300	3.6886	(13.588)	0	0	0
2021/12/20	2040	05/05/2022			Bond Future	10.9656	87.2079	10.8362	88.0966	(1.180)	0.0000	0.0000	8,568
2021/12/20	2040	05/05/2022	11.90	Call	Bond Future	6,893.1700	6.8932	7,598.9700	7.5990	10.239	0	0	0
2021/12/20	2040	05/05/2022	11.90	Put	Bond Future	884.7300	0.8847	701.8600	0.7019	(20.670)	0	0	0
2021/12/20	2040	05/05/2022	11.91	Call	Bond Future	6,943.4600	6.9435	7,651.0700	7.6511	10.191	0	0	0
2021/12/20	2040	05/05/2022	9.82	Call	Bond Future	282.4100	0.2824	369.8200	0.3698	30.951	0	0	1,200
2021/12/20	2040	05/05/2022	9.82	Put	Bond Future	8,685.2400	8.6852	7,883.9800	7.8840	(9.226)	0	0	0
2021/12/20	2040	04/08/2022	12.24	Put	Bond Future	1,231.4300	1.2314	1,033.2000	1.0332	(16.098)	0	0	460
2021/12/20	2040	04/08/2022	11.05	Call	Bond Future	2,991.9100	2.9919	3,424.7200	3.4247	14.466	0	0	0
2021/12/20	2040	04/08/2022	11.05	Put	Bond Future	3,743.1100	3.7431	3,276.4400	3.2764	(12.467)	0	0	0
2021/12/20	2040	04/08/2022	9.70	Put	Bond Future	11,005.6100	11.0056	10,199.7900	10.1998	(7.322)	0	0	0
2021/12/20	2040	04/08/2022			Bond Future	11.1627	83.7186	11.0280	84.6181	(1.207)	0.0000	0.0000	0
2021/12/20	2040	04/08/2022	12.24	Call	Bond Future	7,911.6900	7.9117	8,612.9400	8.6129	8.863	0	0	0
2021/12/20	2040	04/08/2022	11.03	Call	Bond Future	2,927.2500	2.9273	3,354.3200	3.3543	14.589	0	0	0
2021/12/20	2040	04/08/2022	11.03	Put	Bond Future	3,812.9200	3.8129	3,340.5100	3.3405	(12.390)	0	0	0
2021/12/20	2040	04/08/2022	11.04	Call	Bond Future	2,959.4900	2.9595	3,389.4300	3.3894	14.528	0	0	0
2021/12/20	2040	04/08/2022	11.04	Put	Bond Future	3,777.8800	3.7779	3,308.3400	3.3083	(12.429)	0	0	0
2021/12/20	2040	04/08/2022	9.70	Call	Bond Future	371.2300	0.3712	464.8900	0.4649	25.230	0	0	460
2021/12/20	2040	04/08/2022	10.70	Call	Bond Future	1,949.3000	1.9493	2,279.5100	2.2795	16.940	0	0	460
2021/12/20	2040	04/08/2022	10.70	Put	Bond Future	5,103.0900	5.1031	4,533.8200	4.5338	(11.155)	0	0	0
2021/12/20	2040	03/11/2022	11.41	Put	Bond Future	3,781.8100	3.7818	3,360.1800	3.3602	(11.149)	0	0	0
2021/12/20	2040	03/11/2022	11.39	Call	Bond Future	4,110.3800	4.1104	4,594.5300	4.5945	11.779	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
2021/12/20	2040	03/11/2022	11.40	Call	Bond Future	4,144.5600	4.1446	4,631.0300	4.6310	11.738	0	0	0
2021/12/20	2040	03/11/2022			Bond Future	11.3482	84.8123	11.2083	85.7227	(1.233)	0.0000	0.0000	0
2021/12/20	2040	03/11/2022	11.41	Call	Bond Future	4,178.8700	4.1789	4,667.6600	4.6677	11.697	0	0	0
2021/12/20	2040	03/11/2022	11.39	Put	Bond Future	3,841.5300	3.8415	3,415.2600	3.4153	(11.096)	0	0	0
2021/12/20	2040	03/11/2022	11.40	Put	Bond Future	3,811.5700	3.8116	3,387.6200	3.3876	(11.123)	0	0	0
2021/12/20	2044	03/02/2022	11.59	Call	Bond Future	5,526.7900	5.5268	6,273.6100	6.2736	13.513	0	0	0
2021/12/20	2044	03/02/2022	11.59	Put	Bond Future	285.5600	0.2856	173.6200	0.1736	(39.200)	0	0	0
2021/12/20	2044	03/02/2022	11.60	Call	Bond Future	5,583.9700	5.5840	6,333.0400	6.3330	13.415	0	0	0
2021/12/20	2044	03/02/2022	11.60	Put	Bond Future	278.8400	0.2788	169.1500	0.1691	(39.338)	0	0	0
2021/12/20	2044	03/02/2022			Bond Future	10.8143	82.9855	10.6950	83.8442	(1.103)	0.0000	0.0000	59,672
2021/12/20	2044	03/02/2022	11.61	Call	Bond Future	5,641.1500	5.6412	6,392.4400	6.3924	13.318	0	0	0
2021/12/20	2044	03/02/2022	11.61	Put	Bond Future	272.2100	0.2722	164.7400	0.1647	(39.481)	0	0	0
2021/12/20	2044	05/05/2022	11.91	Call	Bond Future	6,902.3700	6.9024	7,588.7400	7.5887	9.944	0	0	0
2021/12/20	2044	05/05/2022	11.91	Put	Bond Future	912.4500	0.9125	730.1600	0.7302	(19.978)	0	0	0
2021/12/20	2044	05/05/2022	11.92	Call	Bond Future	6,952.8300	6.9528	7,640.9900	7.6410	9.898	0	0	0
2021/12/20	2044	05/05/2022	11.92	Put	Bond Future	901.8300	0.9018	721.3300	0.7213	(20.015)	0	0	0
2021/12/20	2044	05/05/2022			Bond Future	10.9912	83.9678	10.8672	84.8365	(1.128)	0.0000	0.0000	5,735
2021/12/20	2044	05/05/2022	11.93	Call	Bond Future	7,003.3300	7.0033	7,693.2700	7.6933	9.852	0	0	0
2021/12/20	2044	05/05/2022	11.93	Put	Bond Future	891.3400	0.8913	712.6200	0.7126	(20.051)	0	0	0
2021/12/20	2044	04/08/2022	11.08	Call	Bond Future	3,066.5200	3.0665	3,492.9500	3.4930	13.906	0	0	0
2021/12/20	2044	04/08/2022	11.08	Put	Bond Future	3,731.5000	3.7315	3,278.7900	3.2788	(12.132)	0	0	0
2021/12/20	2044	04/08/2022	11.09	Call	Bond Future	3,099.8300	3.0998	3,529.0900	3.5291	13.848	0	0	0
2021/12/20	2044	04/08/2022	11.09	Put	Bond Future	3,696.3900	3.6964	3,246.5100	3.2465	(12.171)	0	0	0
2021/12/20	2044	04/08/2022			Bond Future	11.1778	80.5659	11.0488	81.4451	(1.154)	0.0000	0.0000	0
2021/12/20	2044	04/08/2022	11.10	Call	Bond Future	3,133.5700	3.1336	3,565.6500	3.5656	13.789	0	0	0
2021/12/20	2044	04/08/2022	11.10	Put	Bond Future	3,661.8100	3.6618	3,214.7500	3.2148	(12.209)	0	0	0
2021/12/20	2044	03/11/2022	11.40	Put	Bond Future	3,858.9300	3.8589	3,443.4700	3.4435	(10.766)	0	0	0
2021/12/20	2044	03/11/2022	11.41	Call	Bond Future	4,201.1000	4.2011	4,677.7900	4.6778	11.347	0	0	0
2021/12/20	2044	03/11/2022	11.41	Put	Bond Future	3,828.2600	3.8283	3,415.1000	3.4151	(10.792)	0	0	0
2021/12/20	2044	03/11/2022			Bond Future	11.3531	81.6185	11.2192	82.5084	(1.180)	0.0000	0.0000	0
2021/12/20	2044	03/11/2022	11.39	Call	Bond Future	4,131.8600	4.1319	4,603.9500	4.6039	11.426	0	0	0
2021/12/20	2044	03/11/2022	11.39	Put	Bond Future	3,889.8100	3.8898	3,472.0500	3.4720	(10.740)	0	0	0
2021/12/20	2044	03/11/2022	11.40	Call	Bond Future	4,166.4200	4.1664	4,640.8100	4.6408	11.386	0	0	0
2021/12/20	2046	03/02/2022			Bond Future	117.0045	117.0045	117.0118	117.0118	0.006	0.0000	0.0000	15,506
2021/12/20	2046	05/05/2022			Bond Future	116.5304	116.5304	116.5374	116.5374	0.006	0.0000	0.0000	171
2021/12/20	2046	04/08/2022			Bond Future	117.9831	117.9831	117.9899	117.9899	0.006	0.0000	0.0000	0
2021/12/20	2046	03/11/2022			Bond Future	117.5546	117.5546	117.5612	117.5612	0.006	0.0000	0.0000	0
2021/12/20	2050	03/02/2022			Bond Future	119.2256	119.2256	119.6865	119.6865	0.387	0.0000	0.0000	9,280
2021/12/20	2050	05/05/2022			Bond Future	120.6655	120.6655	121.1313	121.1313	0.386	0.0000	0.0000	379
2021/12/20	2050	04/08/2022			Bond Future	120.1541	120.1541	120.6257	120.6257	0.392	0.0000	0.0000	0
2021/12/20	2050	03/11/2022			Bond Future	121.6774	121.6774	122.1549	122.1549	0.392	0.0000	0.0000	0
2021/12/20	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/12/20	8608	21/12/2026			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
2021/12/20	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/12/20	AL37	03/02/2022			Index Future	815.5720	815.5720	818.9700	818.9700	0.417	0.0000	0.0000	0
2021/12/20	AL37	05/05/2022			Index Future	825.2210	825.2210	828.6480	828.6480	0.415	0.0000	0.0000	0
2021/12/20	AL37	04/08/2022			Index Future	835.2000	835.2000	838.6660	838.6660	0.415	0.0000	0.0000	0
2021/12/20	AL37	03/11/2022			Index Future	845.6990	845.6990	849.2050	849.2050	0.415	0.0000	0.0000	0
2021/12/20	AL7T	03/02/2022			Index Future	932.5630	932.5630	938.4640	938.4640	0.633	0.0000	0.0000	0
2021/12/20	AL7T	05/05/2022			Index Future	943.5960	943.5960	949.5550	949.5550	0.632	0.0000	0.0000	0
2021/12/20	AL7T	04/08/2022			Index Future	955.0060	955.0060	961.0340	961.0340	0.631	0.0000	0.0000	0
2021/12/20	AL7T	03/11/2022			Index Future	967.0120	967.0120	973.1110	973.1110	0.631	0.0000	0.0000	0
2021/12/20	ALBI	03/02/2022			Index Future	824.8830	824.8830	830.7740	830.7740	0.714	0.0000	0.0000	193
2021/12/20	ALBI	05/05/2022			Index Future	834.6410	834.6410	840.5930	840.5930	0.713	0.0000	0.0000	29
2021/12/20	ALBI	04/08/2022			Index Future	844.7340	844.7340	850.7540	850.7540	0.713	0.0000	0.0000	0
2021/12/20	ALBI	03/11/2022			Index Future	855.3540	855.3540	861.4450	861.4450	0.712	0.0000	0.0000	0
2021/12/20	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/12/20	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/12/20	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/12/20	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/12/20	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/12/20	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/12/20	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/12/20	C040	06/10/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/12/20	C040	31/01/2040			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/12/20	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/12/20	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/12/20	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/12/20	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/12/20	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/12/20	C202	07/12/2033			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
2021/12/20	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2021/12/20	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/12/20	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/12/20	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/12/20	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/12/20	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/12/20	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/12/20	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/12/20	C303	28/02/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/12/20	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/12/20	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/12/20	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/12/20	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/12/20	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/12/20	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/12/20	ES33	03/02/2022			Bond Future	11.3673	78.4265	11.2573	79.0048	(0.967)	0.0000	0.0000	263
2021/12/20	ES33	05/05/2022			Bond Future	11.6018	75.5962	11.4873	76.1811	(0.987)	0.0000	0.0000	87
2021/12/20	ES33	04/08/2022			Bond Future	11.8464	76.4909	11.7269	77.0833	(1.009)	0.0000	0.0000	0
2021/12/20	ES33	03/11/2022			Bond Future	12.0944	73.7316	11.9697	74.3312	(1.031)	0.0000	0.0000	0
2021/12/20	ES42	03/02/2022			Bond Future	11.8559	76.9005	11.7359	77.6243	(1.012)	0.0000	0.0000	3,579
2021/12/20	ES42	05/05/2022			Bond Future	12.0773	73.5709	11.9521	74.3031	(1.036)	0.0000	0.0000	1,190
2021/12/20	ES42	04/08/2022			Bond Future	12.3019	74.4399	12.1713	75.1813	(1.061)	0.0000	0.0000	0
2021/12/20	ES42	03/11/2022			Bond Future	12.5302	71.1753	12.3939	71.9259	(1.088)	0.0000	0.0000	0
2021/12/20	GOVI	03/02/2022	792.76	Call	GOVI	214,190.0000	21.4190	271,630.0000	27.1630	26.817	0	0	0
2021/12/20	GOVI	03/02/2022	792.76	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/12/20	GOVI	03/02/2022			GOVI	814.1790	814.1790	819.9230	819.9230	0.705	0.0000	0.0000	984
2021/12/20	GOVI	03/02/2022	792.74	Call	GOVI	214,390.0000	21.4390	271,830.0000	27.1830	26.792	0	0	0
2021/12/20	GOVI	03/02/2022	792.74	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/12/20	GOVI	03/02/2022	792.75	Call	GOVI	214,290.0000	21.4290	271,730.0000	27.1730	26.805	0	0	0
2021/12/20	GOVI	03/02/2022	792.75	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/12/20	GOVI	05/05/2022	788.25	Call	GOVI	355,610.0000	35.5610	413,630.0000	41.3630	16.316	0	0	0

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2021/12/20	GOVI	05/05/2022	788.25	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/12/20	GOVI	05/05/2022			GOVI	823.8110	823.8110	829.6130	829.6130	0.704	0.0000	0.0000	0
2021/12/20	GOVI	05/05/2022	788.23	Call	GOVI	355,810.0000	35.5810	413,830.0000	41.3830	16.306	0	0	0
2021/12/20	GOVI	05/05/2022	788.23	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/12/20	GOVI	05/05/2022	788.24	Call	GOVI	355,710.0000	35.5710	413,730.0000	41.3730	16.311	0	0	0
2021/12/20	GOVI	05/05/2022	788.24	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/12/20	GOVI	04/08/2022	819.28	Call	GOVI	144,930.0000	14.4930	203,620.0000	20.3620	40.495	0	0	0
2021/12/20	GOVI	04/08/2022	819.28	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/12/20	GOVI	04/08/2022			GOVI	833.7730	833.7730	839.6420	839.6420	0.704	0.0000	0.0000	0
2021/12/20	GOVI	04/08/2022	819.26	Call	GOVI	145,130.0000	14.5130	203,820.0000	20.3820	40.440	0	0	0
2021/12/20	GOVI	04/08/2022	819.26	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/12/20	GOVI	04/08/2022	819.27	Call	GOVI	145,030.0000	14.5030	203,720.0000	20.3720	40.467	0	0	0
2021/12/20	GOVI	04/08/2022	819.27	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/12/20	GOVI	03/11/2022	820.41	Call	GOVI	238,450.0000	23.8450	297,830.0000	29.7830	24.902	0	0	0
2021/12/20	GOVI	03/11/2022	820.41	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/12/20	GOVI	03/11/2022	820.42	Call	GOVI	238,350.0000	23.8350	297,730.0000	29.7730	24.913	0	0	0
2021/12/20	GOVI	03/11/2022	820.42	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/12/20	GOVI	03/11/2022			GOVI	844.2550	844.2550	850.1930	850.1930	0.703	0.0000	0.0000	0
2021/12/20	GOVI	03/11/2022	820.43	Call	GOVI	238,250.0000	23.8250	297,630.0000	29.7630	24.923	0	0	0
2021/12/20	GOVI	03/11/2022	820.43	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/12/20	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2021/12/20	IGOV	03/02/2022			Index Future	307.4410	307.4410	307.6240	307.6240	0.060	0.0000	0.0000	483
2021/12/20	IGOV	05/05/2022			Index Future	311.1540	311.1540	311.3350	311.3350	0.058	0.0000	0.0000	16
2021/12/20	IGOV	04/08/2022			Index Future	314.9910	314.9910	315.1740	315.1740	0.058	0.0000	0.0000	0
2021/12/20	IGOV	03/11/2022			Index Future	319.0250	319.0250	319.2080	319.2080	0.057	0.0000	0.0000	0
2021/12/20	IS05	21/12/2021			Interest Rate Swap	90.7000	90.7000	90.7000	90.7000	0.000	0.0000	0.0000	51
2021/12/20	IS05	15/03/2022			Interest Rate Swap	90.1300	90.1300	90.1300	90.1300	0.000	0.0000	0.0000	0
2021/12/20	IS05	21/06/2022			Interest Rate Swap	90.2900	90.2900	90.2900	90.2900	0.000	0.0000	0.0000	0
2021/12/20	IS05	20/09/2022			Interest Rate Swap	93.5000	93.5000	93.5000	93.5000	0.000	0.0000	0.0000	0
2021/12/20	IS05	20/12/2022			Interest Rate Swap	94.0600	94.0600	94.0600	94.0600	0.000	0.0000	0.0000	0
2021/12/20	IS05	22/03/2023			Interest Rate Swap	86.5400	86.5400	86.5400	86.5400	0.000	0.0000	0.0000	0
2021/12/20	IS05	20/06/2023			Interest Rate Swap	92.1700	92.1700	92.1700	92.1700	0.000	0.0000	0.0000	0
2021/12/20	IS05	19/09/2023			Interest Rate Swap	94.8800	94.8800	94.8800	94.8800	0.000	0.0000	0.0000	0
2021/12/20	IS10	17/12/2025			Interest Rate Swap	80.2800	80.2800	80.2800	80.2800	0.000	0.0000	0.0000	0
2021/12/20	IS10	16/03/2026			Interest Rate Swap	76.8200	76.8200	76.8200	76.8200	0.000	0.0000	0.0000	0
2021/12/20	IS10	15/06/2026			Interest Rate Swap	75.2400	75.2400	75.2400	75.2400	0.000	0.0000	0.0000	0
2021/12/20	IS10	21/09/2026			Interest Rate Swap	77.2700	77.2700	77.2700	77.2700	0.000	0.0000	0.0000	0
2021/12/20	IS10	21/12/2026			Interest Rate Swap	81.3000	81.3000	81.3000	81.3000	0.000	0.0000	0.0000	0
2021/12/20	IS10	15/03/2027			Interest Rate Swap	79.8000	79.8000	79.8000	79.8000	0.000	0.0000	0.0000	0
2021/12/20	IS10	21/06/2027			Interest Rate Swap	81.8600	81.8600	81.8600	81.8600	0.000	0.0000	0.0000	0
2021/12/20	IS10	20/09/2027			Interest Rate Swap	87.6100	87.6100	87.6100	87.6100	0.000	0.0000	0.0000	0
2021/12/20	IS10	20/12/2027			Interest Rate Swap	87.9400	87.9400	87.9400	87.9400	0.000	0.0000	0.0000	0
2021/12/20	IS10	22/03/2028			Interest Rate Swap	80.8900	80.8900	80.8900	80.8900	0.000	0.0000	0.0000	0
2021/12/20	IS10	20/06/2028			Interest Rate Swap	88.6800	88.6800	88.6800	88.6800	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
2021/12/20	IS10	19/09/2028			Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0.000	0.0000	0.0000	0
2021/12/20	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2021/12/20	JBAF	19/01/2022			Jibar Tradeable Future	3.9350	96.0650	3.9250	96.0750	(0.254)	0.0000	0.0000	0
2021/12/20	JBAF	16/02/2022			Jibar Tradeable Future	4.1700	95.8300	4.1600	95.8400	(0.240)	0.0000	0.0000	0
2021/12/20	JBAF	16/03/2022			Jibar Tradeable Future	4.2350	95.7650	4.2150	95.7850	(0.472)	0.0000	0.0000	0
2021/12/20	JBAF	20/04/2022			Jibar Tradeable Future	4.5100	95.4900	4.5100	95.4900	0.000	0.0000	0.0000	0
2021/12/20	JBAF	18/05/2022			Jibar Tradeable Future	4.5700	95.4300	4.5600	95.4400	(0.219)	0.0000	0.0000	0
2021/12/20	JBAF	15/06/2022			Jibar Tradeable Future	4.8150	95.1850	4.8050	95.1950	(0.208)	0.0000	0.0000	72
2021/12/20	JBAF	21/09/2022			Jibar Tradeable Future	5.1700	94.8300	5.1600	94.8400	(0.193)	0.0000	0.0000	0
2021/12/20	JBAF	21/12/2022			Jibar Tradeable Future	5.6050	94.3950	5.6050	94.3950	0.000	0.0000	0.0000	68
2021/12/20	JBAF	15/03/2023			Jibar Tradeable Future	5.8400	94.1600	5.7670	94.2330	(1.250)	0.0000	0.0000	0
2021/12/20	JBAF	21/06/2023			Jibar Tradeable Future	6.1200	93.8800	6.1100	93.8900	(0.163)	0.0000	0.0000	0
2021/12/20	JBAF	20/09/2023			Jibar Tradeable Future	6.2850	93.7150	6.2850	93.7150	0.000	0.0000	0.0000	75
2021/12/20	JBAF	20/12/2023			Jibar Tradeable Future	6.4650	93.5350	6.4650	93.5350	0.000	0.0000	0.0000	0
2021/12/20	R023	03/02/2022	5.08	Call	Bond Future	154.3300	0.1543	146.8400	0.1468	(4.853)	0	0	0
2021/12/20	R023	03/02/2022	5.08	Put	Bond Future	202.7500	0.2027	199.4200	0.1994	(1.642)	0	0	0
2021/12/20	R023	03/02/2022			Bond Future	5.1267	106.1036	5.1308	106.0994	0.078	0.0000	0.0000	16,431
2021/12/20	R023	03/02/2022	5.06	Call	Bond Future	144.4600	0.1445	137.1100	0.1371	(5.088)	0	0	0
2021/12/20	R023	03/02/2022	5.06	Put	Bond Future	213.6100	0.2136	210.4200	0.2104	(1.493)	0	0	0
2021/12/20	R023	03/02/2022	5.07	Call	Bond Future	149.3400	0.1493	141.9200	0.1419	(4.969)	0	0	0
2021/12/20	R023	03/02/2022	5.07	Put	Bond Future	208.1300	0.2081	204.8700	0.2049	(1.566)	0	0	0
2021/12/20	R023	05/05/2022	6.31	Call	Bond Future	906.4200	0.9064	900.5600	0.9006	(0.646)	0	0	0
2021/12/20	R023	05/05/2022	6.31	Put	Bond Future	54.8400	0.0548	53.6000	0.0536	(2.261)	0	0	0
2021/12/20	R023	05/05/2022			Bond Future	5.2315	103.4486	5.2374	103.4440	0.111	0.0000	0.0000	835
2021/12/20	R023	05/05/2022	6.29	Call	Bond Future	892.3700	0.8924	886.5000	0.8865	(0.658)	0	0	0
2021/12/20	R023	05/05/2022	6.29	Put	Bond Future	56.4800	0.0565	55.2300	0.0552	(2.213)	0	0	0
2021/12/20	R023	05/05/2022	6.30	Call	Bond Future	899.3900	0.8994	893.5300	0.8935	(0.652)	0	0	0
2021/12/20	R023	05/05/2022	6.30	Put	Bond Future	55.6500	0.0557	54.4100	0.0544	(2.228)	0	0	0
2021/12/20	R023	04/08/2022	6.05	Call	Bond Future	481.9400	0.4819	477.0300	0.4770	(1.019)	0	0	0
2021/12/20	R023	04/08/2022	6.05	Put	Bond Future	109.6500	0.1096	109.6100	0.1096	(0.036)	0	0	0
2021/12/20	R023	04/08/2022			Bond Future	5.3764	104.6830	5.3852	104.6782	0.163	0.0000	0.0000	0
2021/12/20	R023	04/08/2022	6.03	Call	Bond Future	473.4800	0.4735	468.5900	0.4686	(1.033)	0	0	0
2021/12/20	R023	04/08/2022	6.03	Put	Bond Future	112.2000	0.1122	112.1800	0.1122	(0.018)	0	0	0
2021/12/20	R023	04/08/2022	6.04	Call	Bond Future	477.7000	0.4777	472.8000	0.4728	(1.026)	0	0	0
2021/12/20	R023	04/08/2022	6.04	Put	Bond Future	110.9200	0.1109	110.8900	0.1109	(0.027)	0	0	0
2021/12/20	R023	03/11/2022	6.25	Call	Bond Future	395.8000	0.3958	391.4300	0.3914	(1.104)	0	0	0
2021/12/20	R023	03/11/2022	6.25	Put	Bond Future	210.4600	0.2105	211.1500	0.2111	0.328	0	0	0
2021/12/20	R023	03/11/2022	6.26	Call	Bond Future	398.0000	0.3980	393.6200	0.3936	(1.101)	0	0	0
2021/12/20	R023	03/11/2022	6.26	Put	Bond Future	209.6000	0.2096	210.2800	0.2103	0.324	0	0	0
2021/12/20	R023	03/11/2022			Bond Future	5.6471	102.1057	5.6635	102.1006	0.291	0.0000	0.0000	0
2021/12/20	R023	03/11/2022	6.27	Call	Bond Future	400.2100	0.4002	395.8300	0.3958	(1.094)	0	0	0
2021/12/20	R023	03/11/2022	6.27	Put	Bond Future	208.7400	0.2087	209.4200	0.2094	0.326	0	0	0
2021/12/20	R035	03/02/2022	9.92	Call	Bond Future	350.0100	0.3500	465.9000	0.4659	33.110	0	0	200
2021/12/20	R035	03/02/2022	9.92	Put	Bond Future	3,695.2100	3.6952	3,096.3600	3.0964	(16.206)	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
2021/12/20	R035	03/02/2022	11.73	Call	Bond Future	8,000.5400	8.0005	8,688.7000	8.6887	8.601	0	0	0
2021/12/20	R035	03/02/2022	11.73	Put	Bond Future	58.1500	0.0582	31.5700	0.0316	(45.709)	0	0	280
2021/12/20	R035	03/02/2022	11.28	Call	Bond Future	5,530.3500	5.5303	6,167.0100	6.1670	11.512	0	0	0
2021/12/20	R035	03/02/2022	11.28	Put	Bond Future	200.3000	0.2003	122.2200	0.1222	(38.982)	0	0	200
2021/12/20	R035	03/02/2022	11.33	Put	Bond Future	176.2800	0.1763	106.2800	0.1063	(39.710)	0	0	500
2021/12/20	R035	03/02/2022	11.39	Call	Bond Future	6,130.9000	6.1309	6,784.3400	6.7843	10.658	0	0	0
2021/12/20	R035	03/02/2022	11.39	Put	Bond Future	151.1100	0.1511	89.8100	0.0898	(40.566)	0	0	683
2021/12/20	R035	03/02/2022	11.22	Call	Bond Future	5,205.7800	5.2058	5,831.6700	5.8317	12.023	0	0	0
2021/12/20	R035	03/02/2022	11.22	Put	Bond Future	233.2400	0.2332	144.3900	0.1444	(38.094)	0	0	0
2021/12/20	R035	03/02/2022	11.23	Call	Bond Future	5,259.7100	5.2597	5,887.4700	5.8875	11.935	0	0	0
2021/12/20	R035	03/02/2022	11.23	Put	Bond Future	227.4300	0.2274	140.4500	0.1404	(38.245)	0	0	0
2021/12/20	R035	03/02/2022	11.03	Call	Bond Future	4,200.3300	4.2003	4,783.3200	4.7833	13.880	0	0	0
2021/12/20	R035	03/02/2022	11.05	Put	Bond Future	356.5800	0.3566	230.0300	0.2300	(35.490)	0	0	1,600
2021/12/20	R035	03/02/2022	11.11	Call	Bond Future	4,618.7000	4.6187	5,221.4900	5.2215	13.051	0	0	0
2021/12/20	R035	03/02/2022	10.35	Call	Bond Future	1,292.9900	1.2930	1,599.6300	1.5996	23.716	0	0	1,600
2021/12/20	R035	03/02/2022	10.35	Put	Bond Future	1,761.4500	1.7615	1,353.3500	1.3534	(23.168)	0	0	0
2021/12/20	R035	03/02/2022	10.61	Call	Bond Future	2,225.1300	2.2251	2,656.4200	2.6564	19.383	0	0	0
2021/12/20	R035	03/02/2022	10.61	Put	Bond Future	1,015.8000	1.0158	732.3500	0.7323	(27.904)	0	0	200
2021/12/20	R035	03/02/2022	10.65	Call	Bond Future	2,390.8200	2.3908	2,839.9200	2.8399	18.784	0	0	0
2021/12/20	R035	03/02/2022	10.24	Put	Bond Future	2,173.0400	2.1730	1,711.2900	1.7113	(21.249)	0	0	0
2021/12/20	R035	03/02/2022	10.26	Call	Bond Future	1,034.4000	1.0344	1,297.0300	1.2970	25.390	0	0	200
2021/12/20	R035	03/02/2022	10.26	Put	Bond Future	2,094.3100	2.0943	1,642.2000	1.6422	(21.588)	0	0	0
2021/12/20	R035	03/02/2022	10.34	Call	Bond Future	1,262.6300	1.2626	1,564.3500	1.5644	23.896	0	0	0
2021/12/20	R035	03/02/2022	10.34	Put	Bond Future	1,796.5300	1.7965	1,383.5100	1.3835	(22.990)	0	0	500
2021/12/20	R035	03/02/2022			Bond Future	10.4219	93.0333	10.3124	93.7480	(1.050)	0.0000	0.0000	108,562
2021/12/20	R035	03/02/2022	9.70	Call	Bond Future	140.2000	0.1402	194.0000	0.1940	38.374	0	0	683
2021/12/20	R035	03/02/2022	9.70	Put	Bond Future	5,008.1700	5.0082	4,347.2300	4.3472	(13.197)	0	0	0
2021/12/20	R035	03/02/2022	10.10	Call	Bond Future	650.6900	0.6507	838.6100	0.8386	28.880	0	0	280
2021/12/20	R035	03/02/2022	10.10	Put	Bond Future	2,775.8900	2.7759	2,249.0700	2.2491	(18.978)	0	0	0
2021/12/20	R035	03/02/2022	11.88	Call	Bond Future	8,823.8300	8.8238	9,520.8100	9.5208	7.899	0	0	0
2021/12/20	R035	03/02/2022	11.88	Put	Bond Future	37.0400	0.0370	19.2800	0.0193	(47.948)	0	0	1,800
2021/12/20	R035	03/02/2022	11.33	Call	Bond Future	5,802.5800	5.8026	6,447.3200	6.4473	11.111	0	0	0
2021/12/20	R035	03/02/2022	11.24	Call	Bond Future	5,313.7000	5.3137	5,943.3100	5.9433	11.849	0	0	0
2021/12/20	R035	03/02/2022	11.24	Put	Bond Future	221.7500	0.2218	136.6200	0.1366	(38.390)	0	0	0
2021/12/20	R035	03/02/2022	11.03	Put	Bond Future	374.6000	0.3746	242.8500	0.2429	(35.171)	0	0	280
2021/12/20	R035	03/02/2022	11.05	Call	Bond Future	4,304.0900	4.3041	4,892.2800	4.8923	13.666	0	0	0
2021/12/20	R035	03/02/2022	11.11	Put	Bond Future	307.3700	0.3074	195.4200	0.1954	(36.422)	0	0	200
2021/12/20	R035	03/02/2022	10.65	Put	Bond Future	927.3700	0.9274	661.7300	0.6617	(28.644)	0	0	683
2021/12/20	R035	03/02/2022	10.24	Call	Bond Future	980.9500	0.9809	1,233.9400	1.2339	25.790	0	0	500
2021/12/20	R035	05/05/2022	11.63	Call	Bond Future	6,813.3200	6.8133	7,397.6900	7.3977	8.577	0	0	0
2021/12/20	R035	05/05/2022	11.63	Put	Bond Future	720.3100	0.7203	581.8200	0.5818	(19.226)	0	0	0
2021/12/20	R035	05/05/2022	11.64	Call	Bond Future	6,861.4900	6.8615	7,447.2800	7.4473	8.537	0	0	0
2021/12/20	R035	05/05/2022	11.64	Put	Bond Future	711.5500	0.7116	574.4800	0.5745	(19.264)	0	0	0
2021/12/20	R035	05/05/2022	10.72	Call	Bond Future	2,895.4500	2.8955	3,285.8200	3.2858	13.482	0	0	1,200
2021/12/20	R035	05/05/2022	10.72	Put	Bond Future	2,231.8700	2.2319	1,899.3800	1.8994	(14.897)	0	0	0
2021/12/20	R035	05/05/2022			Bond Future	10.6143	89.6560	10.5006	90.3789	(1.072)	0.0000	0.0000	8,926
2021/12/20	R035	05/05/2022	11.65	Call	Bond Future	6,909.5700	6.9096	7,496.7800	7.4968	8.499	0	0	0
2021/12/20	R035	05/05/2022	11.65	Put	Bond Future	702.7600	0.7028	567.1100	0.5671	(19.302)	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
2021/12/20	R035	05/05/2022	12.64	Call	Bond Future	11,772.1100	11.7721	12,447.8200	12.4478	5.740	0	0	0
2021/12/20	R035	05/05/2022	12.64	Put	Bond Future	208.5100	0.2085	161.3600	0.1614	(22.613)	0	0	1,200
2021/12/20	R035	05/05/2022	10.82	Call	Bond Future	3,258.0900	3.2581	3,675.8200	3.6758	12.821	0	0	0
2021/12/20	R035	05/05/2022	10.82	Put	Bond Future	1,972.9800	1.9730	1,667.8500	1.6678	(15.465)	0	0	1,200
2021/12/20	R035	04/08/2022	11.13	Put	Bond Future	2,314.5900	2.3146	2,023.0400	2.0230	(12.596)	0	0	100
2021/12/20	R035	04/08/2022	10.72	Call	Bond Future	2,822.9500	2.8230	3,172.3300	3.1723	12.376	0	0	0
2021/12/20	R035	04/08/2022	10.72	Put	Bond Future	3,417.1800	3.4172	3,034.9200	3.0349	(11.186)	0	0	0
2021/12/20	R035	04/08/2022	10.73	Call	Bond Future	2,853.9600	2.8540	3,205.6500	3.2056	12.323	0	0	0
2021/12/20	R035	04/08/2022	10.73	Put	Bond Future	3,386.2500	3.3863	3,006.3000	3.0063	(11.220)	0	0	0
2021/12/20	R035	04/08/2022	9.84	Call	Bond Future	814.8200	0.8148	964.0100	0.9640	18.310	0	0	100
2021/12/20	R035	04/08/2022	9.84	Put	Bond Future	7,112.7900	7.1128	6,530.3400	6.5303	(8.189)	0	0	0
2021/12/20	R035	04/08/2022	10.53	Put	Bond Future	4,047.6000	4.0476	3,620.6500	3.6206	(10.548)	0	0	0
2021/12/20	R035	04/08/2022	10.64	Call	Bond Future	2,580.1700	2.5802	2,910.8600	2.9109	12.817	0	0	0
2021/12/20	R035	04/08/2022	10.64	Put	Bond Future	3,672.1500	3.6721	3,271.2000	3.2712	(10.919)	0	0	100
2021/12/20	R035	04/08/2022	9.53	Call	Bond Future	486.0500	0.4860	584.3000	0.5843	20.214	0	0	400
2021/12/20	R035	04/08/2022	9.53	Put	Bond Future	8,918.3200	8.9183	8,284.9300	8.2849	(7.102)	0	0	0
2021/12/20	R035	04/08/2022			Bond Future	10.8164	90.7003	10.6979	91.4319	(1.096)	0.0000	0.0000	0
2021/12/20	R035	04/08/2022	11.13	Call	Bond Future	4,209.3000	4.2093	4,649.3900	4.6494	10.455	0	0	0
2021/12/20	R035	04/08/2022	12.18	Call	Bond Future	8,687.4100	8.6874	9,287.7400	9.2877	6.910	0	0	0
2021/12/20	R035	04/08/2022	12.18	Put	Bond Future	864.9000	0.8649	733.5900	0.7336	(15.182)	0	0	400
2021/12/20	R035	04/08/2022	10.74	Call	Bond Future	2,885.1300	2.8851	3,239.1300	3.2391	12.270	0	0	0
2021/12/20	R035	04/08/2022	10.74	Put	Bond Future	3,355.5500	3.3556	2,977.9100	2.9779	(11.254)	0	0	0
2021/12/20	R035	04/08/2022	10.53	Call	Bond Future	2,264.6100	2.2646	2,569.3000	2.5693	13.454	0	0	400
2021/12/20	R035	03/11/2022	11.15	Call	Bond Future	4,047.6100	4.0476	4,453.1500	4.4531	10.019	0	0	0
2021/12/20	R035	03/11/2022	11.15	Put	Bond Future	3,270.1300	3.2701	2,935.2200	2.9352	(10.241)	0	0	0
2021/12/20	R035	03/11/2022			Bond Future	11.0188	87.4033	10.8955	88.1438	(1.119)	0.0000	0.0000	0
2021/12/20	R035	03/11/2022	11.14	Call	Bond Future	4,014.8600	4.0149	4,418.5300	4.4185	10.054	0	0	0
2021/12/20	R035	03/11/2022	11.14	Put	Bond Future	3,296.3100	3.2963	2,959.5300	2.9595	(10.217)	0	0	0
2021/12/20	R035	03/11/2022	11.13	Call	Bond Future	3,982.5600	3.9826	4,384.3400	4.3843	10.088	0	0	0
2021/12/20	R035	03/11/2022	11.13	Put	Bond Future	3,322.9900	3.3230	2,984.3200	2.9843	(10.192)	0	0	0
2021/12/20	R186	03/02/2022	7.30	Call	Bond Future	246.7100	0.2467	325.8500	0.3259	32.078	0	0	0
2021/12/20	R186	03/02/2022	7.30	Put	Bond Future	2,211.9600	2.2120	1,840.1700	1.8402	(16.808)	0	0	0
2021/12/20	R186	03/02/2022			Bond Future	7.7564	112.3392	7.6508	112.7901	(1.362)	0.0000	0.0000	69,917
2021/12/20	R186	03/02/2022	7.28	Call	Bond Future	230.2000	0.2302	304.8600	0.3049	32.433	0	0	0
2021/12/20	R186	03/02/2022	7.28	Put	Bond Future	2,282.5600	2.2826	1,906.2900	1.9063	(16.485)	0	0	0
2021/12/20	R186	03/02/2022	7.29	Call	Bond Future	238.3400	0.2383	315.2200	0.3152	32.256	0	0	0
2021/12/20	R186	03/02/2022	7.29	Put	Bond Future	2,247.1400	2.2471	1,873.0900	1.8731	(16.646)	0	0	0
2021/12/20	R186	05/05/2022	9.18	Call	Bond Future	5,057.2200	5.0572	5,450.8100	5.4508	7.783	0	0	0
2021/12/20	R186	05/05/2022	9.18	Put	Bond Future	283.4300	0.2834	221.1800	0.2212	(21.963)	0	0	454
2021/12/20	R186	05/05/2022	8.32	Call	Bond Future	2,415.2100	2.4152	2,703.7600	2.7038	11.947	0	0	0
2021/12/20	R186	05/05/2022	8.32	Put	Bond Future	982.1400	0.9821	814.8500	0.8148	(17.033)	0	0	0
2021/12/20	R186	05/05/2022	8.14	Call	Bond Future	1,967.5800	1.9676	2,224.9500	2.2250	13.081	0	0	454
2021/12/20	R186	05/05/2022	8.14	Put	Bond Future	1,250.5100	1.2505	1,052.0400	1.0520	(15.871)	0	0	0
2021/12/20	R186	05/05/2022	7.28	Call	Bond Future	484.0900	0.4841	585.0400	0.5850	20.854	0	0	435
2021/12/20	R186	05/05/2022	7.28	Put	Bond Future	3,270.8000	3.2708	2,915.9100	2.9159	(10.850)	0	0	0
2021/12/20	R186	05/05/2022	7.48	Call	Bond Future	725.2000	0.7252	860.2700	0.8603	18.625	0	0	3,600
2021/12/20	R186	05/05/2022	7.48	Put	Bond Future	2,684.6700	2.6847	2,363.9000	2.3639	(11.948)	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
2021/12/20	R186	05/05/2022			Bond Future	7.9612	113.6682	7.8483	114.1240	(1.418)	0.0000	0.0000	4,514
2021/12/20	R186	05/05/2022	8.64	Call	Bond Future	3,314.4500	3.3144	3,651.5400	3.6515	10.170	0	0	0
2021/12/20	R186	05/05/2022	8.64	Put	Bond Future	622.9600	0.6230	504.2100	0.5042	(19.062)	0	0	4,035
2021/12/20	R186	05/05/2022	8.94	Call	Bond Future	4,258.0700	4.2581	4,630.2500	4.6302	8.741	0	0	0
2021/12/20	R186	05/05/2022	8.94	Put	Bond Future	403.4200	0.4034	319.7600	0.3198	(20.738)	0	0	454
2021/12/20	R186	05/05/2022	8.31	Call	Bond Future	2,389.4100	2.3894	2,676.2800	2.6763	12.006	0	0	0
2021/12/20	R186	05/05/2022	8.31	Put	Bond Future	995.9600	0.9960	826.9900	0.8270	(16.966)	0	0	0
2021/12/20	R186	05/05/2022	8.35	Call	Bond Future	2,493.9000	2.4939	2,787.4300	2.7874	11.770	0	0	454
2021/12/20	R186	05/05/2022	8.35	Put	Bond Future	942.0700	0.9421	779.7600	0.7798	(17.229)	0	0	0
2021/12/20	R186	05/05/2022	7.88	Call	Bond Future	1,400.2900	1.4003	1,609.7600	1.6098	14.959	0	0	435
2021/12/20	R186	05/05/2022	7.88	Put	Bond Future	1,727.9400	1.7279	1,481.5700	1.4816	(14.258)	0	0	0
2021/12/20	R186	05/05/2022	8.30	Call	Bond Future	2,363.4800	2.3635	2,648.6800	2.6487	12.067	0	0	0
2021/12/20	R186	05/05/2022	8.30	Put	Bond Future	1,009.6700	1.0097	839.0300	0.8390	(16.901)	0	0	0
2021/12/20	R186	05/05/2022	6.73	Call	Bond Future	168.2800	0.1683	208.9300	0.2089	24.156	0	0	3,600
2021/12/20	R186	05/05/2022	6.73	Put	Bond Future	5,269.6600	5.2697	4,854.4700	4.8545	(7.879)	0	0	0
2021/12/20	R186	04/08/2022	8.15	Call	Bond Future	1,875.1600	1.8752	2,101.3700	2.1014	12.064	0	0	0
2021/12/20	R186	04/08/2022	8.15	Put	Bond Future	2,001.8300	2.0018	1,766.2800	1.7663	(11.767)	0	0	0
2021/12/20	R186	04/08/2022	9.78	Call	Bond Future	6,272.8000	6.2728	6,666.8500	6.6668	6.282	0	0	0
2021/12/20	R186	04/08/2022	9.78	Put	Bond Future	411.8100	0.4118	344.1000	0.3441	(16.442)	0	0	3,600
2021/12/20	R186	04/08/2022	7.96	Call	Bond Future	1,507.0100	1.5070	1,705.5000	1.7055	13.171	0	0	3,600
2021/12/20	R186	04/08/2022			Bond Future	8.1833	109.7249	8.0621	110.1867	(1.481)	0.0000	0.0000	0
2021/12/20	R186	04/08/2022	8.14	Call	Bond Future	1,854.8300	1.8548	2,079.6100	2.0796	12.119	0	0	0
2021/12/20	R186	04/08/2022	8.14	Put	Bond Future	2,019.5700	2.0196	1,782.5900	1.7826	(11.734)	0	0	0
2021/12/20	R186	04/08/2022	6.96	Call	Bond Future	333.4600	0.3335	400.6300	0.4006	20.143	0	0	3,600
2021/12/20	R186	04/08/2022	6.96	Put	Bond Future	5,109.3500	5.1094	4,714.7600	4.7148	(7.723)	0	0	0
2021/12/20	R186	04/08/2022	7.96	Put	Bond Future	2,359.7900	2.3598	2,096.5200	2.0965	(11.157)	0	0	0
2021/12/20	R186	04/08/2022	8.13	Call	Bond Future	1,834.9600	1.8350	2,058.3000	2.0583	12.171	0	0	0
2021/12/20	R186	04/08/2022	8.13	Put	Bond Future	2,037.7800	2.0378	1,799.3600	1.7994	(11.700)	0	0	0
2021/12/20	R186	03/11/2022	8.53	Call	Bond Future	2,513.4600	2.5135	2,762.1400	2.7621	9.894	0	0	0
2021/12/20	R186	03/11/2022	8.53	Put	Bond Future	2,090.9200	2.0909	1,872.8100	1.8728	(10.431)	0	0	0
2021/12/20	R186	03/11/2022	8.54	Call	Bond Future	2,534.0200	2.5340	2,783.8300	2.7838	9.858	0	0	0
2021/12/20	R186	03/11/2022	8.54	Put	Bond Future	2,075.9300	2.0759	1,858.9500	1.8590	(10.452)	0	0	0
2021/12/20	R186	03/11/2022			Bond Future	8.4114	111.1404	8.2812	111.6072	(1.549)	0.0000	0.0000	0
2021/12/20	R186	03/11/2022	8.55	Call	Bond Future	2,554.2400	2.5542	2,805.1800	2.8052	9.824	0	0	0
2021/12/20	R186	03/11/2022	8.55	Put	Bond Future	2,060.6200	2.0606	1,844.7700	1.8448	(10.475)	0	0	0
2021/12/20	R197	03/02/2022			Bond Future	322.1242	322.1242	322.1241	322.1241	0.000	0.0000	0.0000	1,132
2021/12/20	R197	05/05/2022			Bond Future	326.0142	326.0142	326.0129	326.0129	0.000	0.0000	0.0000	237
2021/12/20	R197	04/08/2022			Bond Future	321.7055	321.7055	321.7040	321.7040	0.000	0.0000	0.0000	0
2021/12/20	R197	03/11/2022			Bond Future	325.7850	325.7850	325.7830	325.7830	(0.001)	0.0000	0.0000	0
2021/12/20	R202	03/02/2022			Bond Future	245.1159	245.1159	245.3670	245.3670	0.102	0.0000	0.0000	7,693
2021/12/20	R202	05/05/2022			Bond Future	248.0760	248.0760	248.3290	248.3290	0.102	0.0000	0.0000	413
2021/12/20	R202	04/08/2022			Bond Future	246.7210	246.7210	246.9773	246.9773	0.104	0.0000	0.0000	0
2021/12/20	R202	03/11/2022			Bond Future	249.8493	249.8493	250.1082	250.1082	0.104	0.0000	0.0000	0
2021/12/20	R209	03/02/2022	11.02	Call	Bond Future	3,782.7800	3.7828	4,302.7900	4.3028	13.747	0	0	0
2021/12/20	R209	03/02/2022	11.02	Put	Bond Future	286.0300	0.2860	182.1400	0.1821	(36.321)	0	0	0

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2021/12/20	R209	03/02/2022	11.03	Call	Bond Future	3,828.5100	3.8285	4,350.6800	4.3507	13.639	0	0	0
2021/12/20	R209	03/02/2022	11.03	Put	Bond Future	278.8800	0.2789	177.1500	0.1771	(36.478)	0	0	0
2021/12/20	R209	03/02/2022			Bond Future	10.3830	71.9412	10.2740	72.5651	(1.049)	0.0000	0.0000	20,306
2021/12/20	R209	03/02/2022	11.04	Call	Bond Future	3,874.3100	3.8743	4,398.6000	4.3986	13.532	0	0	0
2021/12/20	R209	03/02/2022	11.04	Put	Bond Future	271.8500	0.2718	172.2400	0.1722	(36.642)	0	0	0
2021/12/20	R209	05/05/2022	11.44	Call	Bond Future	5,375.9100	5.3759	5,873.3000	5.8733	9.252	0	0	0
2021/12/20	R209	05/05/2022	11.44	Put	Bond Future	700.1300	0.7001	566.5500	0.5666	(19.079)	0	0	0
2021/12/20	R209	05/05/2022	9.75	Call	Bond Future	483.2800	0.4833	596.1800	0.5962	23.361	0	0	8,525
2021/12/20	R209	05/05/2022	9.75	Put	Bond Future	5,171.7800	5.1718	4,653.7100	4.6537	(10.017)	0	0	0
2021/12/20	R209	05/05/2022	10.75	Call	Bond Future	2,776.0500	2.7761	3,140.6000	3.1406	13.132	0	0	0
2021/12/20	R209	05/05/2022	10.75	Put	Bond Future	1,708.5700	1.7086	1,442.1500	1.4422	(15.593)	0	0	12,050
2021/12/20	R209	05/05/2022	11.43	Call	Bond Future	5,334.5300	5.3345	5,830.5000	5.8305	9.297	0	0	0
2021/12/20	R209	05/05/2022	11.43	Put	Bond Future	709.0700	0.7091	574.0700	0.5741	(19.039)	0	0	0
2021/12/20	R209	05/05/2022			Bond Future	10.5558	69.6513	10.4429	70.2823	(1.069)	0.0000	0.0000	5,396
2021/12/20	R209	05/05/2022	11.45	Call	Bond Future	5,417.3600	5.4174	5,916.1400	5.9161	9.207	0	0	0
2021/12/20	R209	05/05/2022	11.45	Put	Bond Future	691.3100	0.6913	559.1200	0.5591	(19.122)	0	0	0
2021/12/20	R209	05/05/2022	12.00	Call	Bond Future	7,749.6900	7.7497	8,307.8500	8.3078	7.202	0	0	0
2021/12/20	R209	05/05/2022	12.00	Put	Bond Future	343.4300	0.3434	270.6200	0.2706	(21.201)	0	0	12,050
2021/12/20	R209	04/08/2022	10.57	Put	Bond Future	3,201.7000	3.2017	2,855.4300	2.8554	(10.815)	0	0	0
2021/12/20	R209	04/08/2022	10.58	Call	Bond Future	2,333.3000	2.3333	2,627.7200	2.6277	12.618	0	0	0
2021/12/20	R209	04/08/2022	10.58	Put	Bond Future	3,172.2700	3.1723	2,828.0600	2.8281	(10.851)	0	0	0
2021/12/20	R209	04/08/2022			Bond Future	10.7334	70.4627	10.6164	71.1013	(1.090)	0.0000	0.0000	0
2021/12/20	R209	04/08/2022	10.57	Call	Bond Future	2,307.5300	2.3075	2,599.8900	2.5999	12.670	0	0	0
2021/12/20	R209	04/08/2022	10.59	Call	Bond Future	2,359.4400	2.3594	2,655.9100	2.6559	12.565	0	0	0
2021/12/20	R209	04/08/2022	10.59	Put	Bond Future	3,143.2800	3.1433	2,801.1200	2.8011	(10.885)	0	0	0
2021/12/20	R209	03/11/2022	11.03	Call	Bond Future	3,521.7600	3.5218	3,875.7200	3.8757	10.051	0	0	0
2021/12/20	R209	03/11/2022	11.03	Put	Bond Future	2,890.4900	2.8905	2,598.0400	2.5980	(10.118)	0	0	0
2021/12/20	R209	03/11/2022			Bond Future	10.9100	68.2393	10.7887	68.8857	(1.112)	0.0000	0.0000	0
2021/12/20	R209	03/11/2022	11.01	Call	Bond Future	3,464.6000	3.4646	3,815.2200	3.8152	10.120	0	0	0
2021/12/20	R209	03/11/2022	11.01	Put	Bond Future	2,937.9400	2.9379	2,642.1500	2.6421	(10.068)	0	0	0
2021/12/20	R209	03/11/2022	11.02	Call	Bond Future	3,493.2500	3.4932	3,845.5400	3.8455	10.085	0	0	0
2021/12/20	R209	03/11/2022	11.02	Put	Bond Future	2,914.2600	2.9143	2,620.1400	2.6201	(10.092)	0	0	0
2021/12/20	R210	03/02/2022			Bond Future	212.9764	212.9764	212.9848	212.9848	0.004	0.0000	0.0000	1,449
2021/12/20	R210	05/05/2022			Bond Future	212.6878	212.6878	212.6956	212.6956	0.004	0.0000	0.0000	104
2021/12/20	R210	04/08/2022			Bond Future	215.3392	215.3392	215.3467	215.3467	0.003	0.0000	0.0000	0
2021/12/20	R210	03/11/2022			Bond Future	215.1519	215.1519	215.1592	215.1592	0.003	0.0000	0.0000	0
2021/12/20	R213	03/02/2022	8.63	Call	Bond Future	27.9100	0.0279	37.8300	0.0378	35.543	0	0	200
2021/12/20	R213	03/02/2022	8.63	Put	Bond Future	5,755.5400	5.7555	5,234.5900	5.2346	(9.051)	0	0	0
2021/12/20	R213	03/02/2022	8.80	Call	Bond Future	63.6300	0.0636	85.3500	0.0854	34.135	0	0	102
2021/12/20	R213	03/02/2022	8.80	Put	Bond Future	4,813.9100	4.8139	4,304.7600	4.3048	(10.577)	0	0	0
2021/12/20	R213	03/02/2022	10.60	Put	Bond Future	126.1500	0.1262	77.5700	0.0776	(38.510)	0	0	430
2021/12/20	R213	03/02/2022	10.67	Call	Bond Future	5,256.2100	5.2562	5,745.8300	5.7458	9.315	0	0	0
2021/12/20	R213	03/02/2022	10.67	Put	Bond Future	104.2300	0.1042	62.9800	0.0630	(39.576)	0	0	220
2021/12/20	R213	03/02/2022	10.00	Call	Bond Future	2,362.0900	2.3621	2,724.8800	2.7249	15.359	0	0	0
2021/12/20	R213	03/02/2022	10.00	Put	Bond Future	586.4200	0.5864	418.3400	0.4183	(28.662)	0	0	430
2021/12/20	R213	03/02/2022	9.98	Call	Bond Future	2,287.5200	2.2875	2,644.2300	2.6442	15.594	0	0	0

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2021/12/20	R213	03/02/2022	9.98	Put	Bond Future	615.4800	0.6155	441.3200	0.4413	(28.297)	0	0	0
2021/12/20	R213	03/02/2022	9.22	Put	Bond Future	2,761.5800	2.7616	2,330.0500	2.3300	(15.626)	0	0	0
2021/12/20	R213	03/02/2022	9.58	Put	Bond Future	1,477.8800	1.4779	1,164.9800	1.1650	(21.172)	0	0	200
2021/12/20	R213	03/02/2022			Bond Future	9.6617	87.2791	9.5623	87.8100	(1.028)	0.0000	0.0000	22,660
2021/12/20	R213	03/02/2022	9.15	Call	Bond Future	288.0200	0.2880	369.1500	0.3691	28.168	0	0	220
2021/12/20	R213	03/02/2022	9.15	Put	Bond Future	3,068.4600	3.0685	2,618.7200	2.6187	(14.657)	0	0	0
2021/12/20	R213	03/02/2022	10.25	Call	Bond Future	3,373.1400	3.3731	3,799.7800	3.7998	12.648	0	0	0
2021/12/20	R213	03/02/2022	10.25	Put	Bond Future	316.2200	0.3162	211.9900	0.2120	(32.961)	0	0	102
2021/12/20	R213	03/02/2022	10.60	Call	Bond Future	4,933.8700	4.9339	5,416.1600	5.4162	9.775	0	0	0
2021/12/20	R213	03/02/2022	10.15	Call	Bond Future	2,954.7800	2.9548	3,358.3700	3.3584	13.659	0	0	0
2021/12/20	R213	03/02/2022	10.15	Put	Bond Future	407.2500	0.4073	279.9700	0.2800	(31.254)	0	0	200
2021/12/20	R213	03/02/2022	10.17	Call	Bond Future	3,037.1300	3.0371	3,445.6100	3.4456	13.450	0	0	0
2021/12/20	R213	03/02/2022	10.17	Put	Bond Future	387.3900	0.3874	265.0000	0.2650	(31.593)	0	0	220
2021/12/20	R213	03/02/2022	9.96	Call	Bond Future	2,214.0700	2.2141	2,564.5700	2.5646	15.831	0	0	0
2021/12/20	R213	03/02/2022	9.96	Put	Bond Future	645.8200	0.6458	465.4500	0.4655	(27.929)	0	0	0
2021/12/20	R213	03/02/2022	9.97	Call	Bond Future	2,250.6700	2.2507	2,604.2900	2.6043	15.712	0	0	0
2021/12/20	R213	03/02/2022	9.97	Put	Bond Future	630.5000	0.6305	453.2500	0.4533	(28.113)	0	0	0
2021/12/20	R213	03/02/2022	9.22	Call	Bond Future	368.3900	0.3684	467.7300	0.4677	26.966	0	0	430
2021/12/20	R213	03/02/2022	9.58	Call	Bond Future	1,041.6800	1.0417	1,259.6500	1.2597	20.925	0	0	0
2021/12/20	R213	03/02/2022	9.76	Call	Bond Future	1,540.1800	1.5402	1,823.2900	1.8233	18.382	0	0	0
2021/12/20	R213	03/02/2022	9.76	Put	Bond Future	1,019.1900	1.0192	771.4300	0.7714	(24.310)	0	0	102
2021/12/20	R213	05/05/2022	10.63	Call	Bond Future	4,663.0400	4.6630	5,066.5700	5.0666	8.654	0	0	0
2021/12/20	R213	05/05/2022	10.65	Put	Bond Future	760.0600	0.7601	629.5000	0.6295	(17.178)	0	0	0
2021/12/20	R213	05/05/2022			Bond Future	9.8545	84.7798	9.7509	85.3166	(1.051)	0.0000	0.0000	0
2021/12/20	R213	05/05/2022	10.63	Put	Bond Future	779.7300	0.7797	646.4500	0.6464	(17.093)	0	0	0
2021/12/20	R213	05/05/2022	10.64	Call	Bond Future	4,701.6800	4.7017	5,106.5800	5.1066	8.612	0	0	0
2021/12/20	R213	05/05/2022	10.64	Put	Bond Future	769.8300	0.7698	637.9200	0.6379	(17.135)	0	0	0
2021/12/20	R213	05/05/2022	10.65	Call	Bond Future	4,740.4000	4.7404	5,146.6500	5.1466	8.570	0	0	0
2021/12/20	R213	04/08/2022	9.88	Call	Bond Future	2,137.6800	2.1377	2,379.6000	2.3796	11.317	0	0	0
2021/12/20	R213	04/08/2022	9.89	Call	Bond Future	2,161.7200	2.1617	2,405.3400	2.4053	11.270	0	0	0
2021/12/20	R213	04/08/2022	9.90	Put	Bond Future	2,982.4000	2.9824	2,684.3100	2.6843	(9.995)	0	0	0
2021/12/20	R213	04/08/2022			Bond Future	10.0582	85.7705	9.9501	86.3139	(1.075)	0.0000	0.0000	0
2021/12/20	R213	04/08/2022	9.88	Put	Bond Future	3,035.5700	3.0356	2,734.0700	2.7341	(9.932)	0	0	0
2021/12/20	R213	04/08/2022	9.89	Put	Bond Future	3,008.9000	3.0089	2,709.1000	2.7091	(9.964)	0	0	0
2021/12/20	R213	04/08/2022	9.90	Call	Bond Future	2,185.9000	2.1859	2,431.2300	2.4312	11.223	0	0	0
2021/12/20	R213	03/11/2022	10.38	Call	Bond Future	3,294.5700	3.2946	3,589.4400	3.5894	8.950	0	0	0
2021/12/20	R213	03/11/2022	10.38	Put	Bond Future	2,738.6500	2.7387	2,483.6600	2.4837	(9.311)	0	0	0
2021/12/20	R213	03/11/2022	10.39	Call	Bond Future	3,321.3500	3.3213	3,617.6100	3.6176	8.920	0	0	0
2021/12/20	R213	03/11/2022	10.39	Put	Bond Future	2,717.3900	2.7174	2,463.7900	2.4638	(9.332)	0	0	0
2021/12/20	R213	03/11/2022			Bond Future	10.2648	83.3520	10.1519	83.9019	(1.100)	0.0000	0.0000	0
2021/12/20	R213	03/11/2022	10.40	Call	Bond Future	3,347.9400	3.3479	3,645.5800	3.6456	8.890	0	0	0
2021/12/20	R213	03/11/2022	10.40	Put	Bond Future	2,695.9700	2.6960	2,443.7500	2.4438	(9.355)	0	0	0
2021/12/20	R214	03/02/2022	11.39	Put	Bond Future	325.4900	0.3255	204.2000	0.2042	(37.264)	0	0	0
2021/12/20	R214	03/02/2022	11.40	Put	Bond Future	317.7500	0.3177	198.8600	0.1989	(37.416)	0	0	0
2021/12/20	R214	03/02/2022	11.41	Call	Bond Future	3,913.4200	3.9134	4,496.4400	4.4964	14.898	0	0	0
2021/12/20	R214	03/02/2022			Bond Future	10.7632	68.6467	10.6440	69.3463	(1.107)	0.0000	0.0000	17,604
2021/12/20	R214	03/02/2022	11.39	Call	Bond Future	3,821.9700	3.8220	4,400.2600	4.4003	15.131	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
2021/12/20	R214	03/02/2022	11.40	Call	Bond Future	3,867.6100	3.8676	4,448.3000	4.4483	15.014	0	0	0
2021/12/20	R214	03/02/2022	11.41	Put	Bond Future	310.2500	0.3102	193.6900	0.1937	(37.570)	0	0	0
2021/12/20	R214	05/05/2022	11.73	Put	Bond Future	839.7800	0.8398	674.9400	0.6749	(19.629)	0	0	0
2021/12/20	R214	05/05/2022	11.74	Put	Bond Future	829.6600	0.8297	666.4600	0.6665	(19.671)	0	0	0
2021/12/20	R214	05/05/2022	11.75	Call	Bond Future	5,229.3700	5.2294	5,775.4000	5.7754	10.442	0	0	0
2021/12/20	R214	05/05/2022			Bond Future	10.9302	66.1793	10.8068	66.8869	(1.129)	0.0000	0.0000	441
2021/12/20	R214	05/05/2022	11.73	Call	Bond Future	5,147.5000	5.1475	5,690.2600	5.6903	10.544	0	0	0
2021/12/20	R214	05/05/2022	11.74	Call	Bond Future	5,188.3500	5.1884	5,732.7500	5.7327	10.493	0	0	0
2021/12/20	R214	05/05/2022	11.75	Put	Bond Future	819.7800	0.8198	658.2100	0.6582	(19.709)	0	0	0
2021/12/20	R214	04/08/2022	10.98	Put	Bond Future	3,182.5800	3.1826	2,807.4600	2.8075	(11.787)	0	0	0
2021/12/20	R214	04/08/2022	10.99	Call	Bond Future	2,516.2300	2.5162	2,859.5700	2.8596	13.645	0	0	0
2021/12/20	R214	04/08/2022			Bond Future	11.1040	66.9491	10.9760	67.6653	(1.153)	0.0000	0.0000	0
2021/12/20	R214	04/08/2022	10.97	Call	Bond Future	2,462.1500	2.4622	2,800.9300	2.8009	13.760	0	0	0
2021/12/20	R214	04/08/2022	10.97	Put	Bond Future	3,212.1400	3.2121	2,834.7300	2.8347	(11.749)	0	0	0
2021/12/20	R214	04/08/2022	10.98	Call	Bond Future	2,489.0100	2.4890	2,830.0800	2.8301	13.703	0	0	0
2021/12/20	R214	04/08/2022	10.99	Put	Bond Future	3,153.4600	3.1535	2,780.6100	2.7806	(11.824)	0	0	0
2021/12/20	R214	03/11/2022	11.34	Call	Bond Future	3,461.4300	3.4614	3,851.4700	3.8515	11.268	0	0	0
2021/12/20	R214	03/11/2022	11.36	Put	Bond Future	3,070.6500	3.0706	2,739.5100	2.7395	(10.784)	0	0	0
2021/12/20	R214	03/11/2022			Bond Future	11.2768	64.5422	11.1440	65.2672	(1.177)	0.0000	0.0000	0
2021/12/20	R214	03/11/2022	11.34	Put	Bond Future	3,120.6300	3.1206	2,785.7500	2.7857	(10.731)	0	0	0
2021/12/20	R214	03/11/2022	11.35	Call	Bond Future	3,489.9900	3.4900	3,881.9000	3.8819	11.230	0	0	0
2021/12/20	R214	03/11/2022	11.35	Put	Bond Future	3,095.5600	3.0956	2,762.5500	2.7625	(10.758)	0	0	0
2021/12/20	R214	03/11/2022	11.36	Call	Bond Future	3,518.6500	3.5187	3,912.4300	3.9124	11.191	0	0	0
2021/12/20	R248	03/02/2022	9.80	Call	Bond Future	42.4500	0.0425	64.4600	0.0645	51.849	0	0	0
2021/12/20	R248	03/02/2022	9.80	Put	Bond Future	7,697.1400	7.6971	6,832.1700	6.8322	(11.238)	0	0	0
2021/12/20	R248	03/02/2022	10.00	Call	Bond Future	123.2900	0.1233	180.1900	0.1802	46.151	0	0	0
2021/12/20	R248	03/02/2022	10.00	Put	Bond Future	6,089.6400	6.0896	5,259.5600	5.2596	(13.631)	0	0	0
2021/12/20	R248	03/02/2022	10.20	Put	Bond Future	4,628.8100	4.6288	3,862.2800	3.8623	(16.560)	0	0	0
2021/12/20	R248	03/02/2022	11.47	Call	Bond Future	5,268.0700	5.2681	6,025.8400	6.0258	14.384	0	0	0
2021/12/20	R248	03/02/2022	11.48	Call	Bond Future	5,326.2600	5.3263	6,086.6200	6.0866	14.276	0	0	0
2021/12/20	R248	03/02/2022	11.49	Put	Bond Future	317.0200	0.3170	192.9300	0.1929	(39.143)	0	0	0
2021/12/20	R248	03/02/2022	10.90	Call	Bond Future	2,255.6900	2.2557	2,774.6900	2.7747	23.008	0	0	900
2021/12/20	R248	03/02/2022	10.90	Put	Bond Future	1,254.7200	1.2547	886.7400	0.8867	(29.328)	0	0	0
2021/12/20	R248	03/02/2022	10.40	Call	Bond Future	624.8300	0.6248	841.1400	0.8411	34.619	0	0	100
2021/12/20	R248	03/02/2022	10.50	Call	Bond Future	858.4300	0.8584	1,131.9900	1.1320	31.867	0	0	0
2021/12/20	R248	03/02/2022	10.50	Put	Bond Future	2,832.5700	2.8326	2,219.1500	2.2191	(21.656)	0	0	0
2021/12/20	R248	03/02/2022			Bond Future	10.7626	86.3981	10.6433	87.2850	(1.109)	0.0000	0.0000	192,246
2021/12/20	R248	03/02/2022	10.20	Call	Bond Future	297.5000	0.2975	417.9500	0.4180	40.487	0	0	900
2021/12/20	R248	03/02/2022	11.47	Put	Bond Future	332.5100	0.3325	203.3000	0.2033	(38.859)	0	0	0
2021/12/20	R248	03/02/2022	11.48	Put	Bond Future	324.6700	0.3247	198.0500	0.1980	(39.000)	0	0	0
2021/12/20	R248	03/02/2022	11.49	Call	Bond Future	5,384.5300	5.3845	6,147.4200	6.1474	14.168	0	0	0
2021/12/20	R248	03/02/2022	10.70	Call	Bond Future	1,461.4400	1.4614	1,858.4100	1.8584	27.163	0	0	0
2021/12/20	R248	03/02/2022	10.70	Put	Bond Future	1,924.8400	1.9248	1,434.8300	1.4348	(25.457)	0	0	0
2021/12/20	R248	03/02/2022	11.00	Call	Bond Future	2,714.7700	2.7148	3,289.6500	3.2896	21.176	0	0	1,400
2021/12/20	R248	03/02/2022	11.00	Put	Bond Future	998.4500	0.9984	686.3500	0.6864	(31.258)	0	0	0
2021/12/20	R248	03/02/2022	10.30	Call	Bond Future	438.2300	0.4382	602.8400	0.6028	37.562	0	0	1,300
2021/12/20	R248	03/02/2022	10.30	Put	Bond Future	3,971.3500	3.9713	3,248.9800	3.2490	(18.190)	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
2021/12/20	R248	03/02/2022	10.40	Put	Bond Future	3,372.3100	3.3723	2,701.6400	2.7016	(19.888)	0	0	0
2021/12/20	R248	05/05/2022	11.79	Call	Bond Future	6,757.6200	6.7576	7,459.6900	7.4597	10.389	0	0	0
2021/12/20	R248	05/05/2022	11.79	Put	Bond Future	967.1600	0.9672	772.1500	0.7722	(20.163)	0	0	0
2021/12/20	R248	05/05/2022	11.80	Call	Bond Future	6,809.2400	6.8092	7,513.2300	7.5132	10.339	0	0	0
2021/12/20	R248	05/05/2022			Bond Future	10.9286	83.0055	10.8047	83.9025	(1.134)	0.0000	0.0000	2,035
2021/12/20	R248	05/05/2022	11.80	Put	Bond Future	955.8700	0.9559	762.7800	0.7628	(20.200)	0	0	0
2021/12/20	R248	05/05/2022	11.81	Call	Bond Future	6,860.7700	6.8608	7,566.6800	7.5667	10.289	0	0	0
2021/12/20	R248	05/05/2022	11.81	Put	Bond Future	944.5700	0.9446	753.4000	0.7534	(20.239)	0	0	0
2021/12/20	R248	04/08/2022	10.98	Call	Bond Future	3,093.4300	3.0934	3,526.6900	3.5267	14.006	0	0	0
2021/12/20	R248	04/08/2022	10.98	Put	Bond Future	3,949.4500	3.9494	3,474.7800	3.4748	(12.019)	0	0	0
2021/12/20	R248	04/08/2022	10.99	Call	Bond Future	3,127.7500	3.1277	3,563.9400	3.5639	13.946	0	0	0
2021/12/20	R248	04/08/2022	10.99	Put	Bond Future	3,912.7600	3.9128	3,441.0200	3.4410	(12.056)	0	0	0
2021/12/20	R248	04/08/2022			Bond Future	11.1016	83.9709	10.9727	84.8789	(1.161)	0.0000	0.0000	0
2021/12/20	R248	04/08/2022	11.00	Call	Bond Future	3,161.9900	3.1620	3,601.1100	3.6011	13.887	0	0	0
2021/12/20	R248	04/08/2022	11.00	Put	Bond Future	3,876.0900	3.8761	3,407.2800	3.4073	(12.095)	0	0	0
2021/12/20	R248	03/11/2022	11.30	Put	Bond Future	3,975.9200	3.9759	3,543.3700	3.5434	(10.879)	0	0	0
2021/12/20	R248	03/11/2022	11.31	Put	Bond Future	3,943.9800	3.9440	3,513.8600	3.5139	(10.906)	0	0	0
2021/12/20	R248	03/11/2022	11.32	Call	Bond Future	4,227.6000	4.2276	4,718.9200	4.7189	11.622	0	0	0
2021/12/20	R248	03/11/2022			Bond Future	11.2734	80.6507	11.1394	81.5698	(1.188)	0.0000	0.0000	0
2021/12/20	R248	03/11/2022	11.30	Call	Bond Future	4,156.4500	4.1564	4,642.9300	4.6429	11.704	0	0	0
2021/12/20	R248	03/11/2022	11.31	Call	Bond Future	4,192.1100	4.1921	4,681.0200	4.6810	11.663	0	0	0
2021/12/20	R248	03/11/2022	11.32	Put	Bond Future	3,911.9700	3.9120	3,484.2600	3.4843	(10.933)	0	0	0

Total

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