



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 23/12/2021 TO 23/12/2021

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
2021/12/23	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/12/23	0908	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/12/23	0957	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/12/23	0986	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/12/23	1386	28/02/2031		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/12/23	1409	28/02/2041		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/12/23	2025	03/02/2022		Bond Future	154.9104	154.9104	154.9150	154.9150	0.003	0.0000	0.0000	5,554
2021/12/23	2025	05/05/2022		Bond Future	156.7779	156.7779	156.7819	156.7819	0.003	0.0000	0.0000	164
2021/12/23	2025	04/08/2022		Bond Future	157.1139	157.1139	157.1177	157.1177	0.002	0.0000	0.0000	0
2021/12/23	2025	03/11/2022		Bond Future	159.0999	159.0999	159.1036	159.1036	0.002	0.0000	0.0000	0
2021/12/23	2029	03/02/2022		Bond Future	113.4859	113.4859	113.4920	113.4920	0.005	0.0000	0.0000	3,872
2021/12/23	2029	05/05/2022		Bond Future	113.6529	113.6529	113.6586	113.6586	0.005	0.0000	0.0000	591
2021/12/23	2029	04/08/2022		Bond Future	115.0663	115.0663	115.0719	115.0719	0.005	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
2021/12/23	2029	03/11/2022			Bond Future	115.2959	115.2959	115.3014	115.3014	0.005	0.0000	0.0000	0
2021/12/23	2030	03/02/2022	8.39	Call	Bond Future	19.6300	0.0196	27.4200	0.0274	39.684	0	0	101
2021/12/23	2030	03/02/2022	8.39	Put	Bond Future	5,877.7200	5.8777	5,472.0300	5.4720	(6.902)	0	0	0
2021/12/23	2030	03/02/2022	8.80	Put	Bond Future	3,718.4600	3.7185	3,348.2900	3.3483	(9.955)	0	0	0
2021/12/23	2030	03/02/2022	8.85	Call	Bond Future	175.0500	0.1750	226.2400	0.2262	29.243	0	0	1,000
2021/12/23	2030	03/02/2022	8.85	Put	Bond Future	3,477.1300	3.4771	3,114.8400	3.1148	(10.419)	0	0	0
2021/12/23	2030	03/02/2022	9.80	Call	Bond Future	2,253.7100	2.2537	2,549.3200	2.5493	13.117	0	0	950
2021/12/23	2030	03/02/2022	9.80	Put	Bond Future	541.0100	0.5410	423.1400	0.4231	(21.787)	0	0	0
2021/12/23	2030	03/02/2022	9.90	Put	Bond Future	418.9400	0.4189	322.4500	0.3224	(23.032)	0	0	8,000
2021/12/23	2030	03/02/2022	9.45	Call	Bond Future	1,135.5000	1.1355	1,337.3300	1.3373	17.775	0	0	0
2021/12/23	2030	03/02/2022	9.45	Put	Bond Future	1,230.1500	1.2302	1,018.5000	1.0185	(17.205)	0	0	0
2021/12/23	2030	03/02/2022	9.40	Call	Bond Future	1,009.3600	1.0094	1,196.5800	1.1966	18.548	0	0	0
2021/12/23	2030	03/02/2022	9.40	Put	Bond Future	1,365.9800	1.3660	1,139.7200	1.1397	(16.564)	0	0	0
2021/12/23	2030	03/02/2022	9.10	Call	Bond Future	433.3500	0.4334	537.1200	0.5371	23.946	0	0	0
2021/12/23	2030	03/02/2022	9.10	Put	Bond Future	2,381.9300	2.3819	2,072.2200	2.0722	(13.002)	0	0	0
2021/12/23	2030	03/02/2022	9.20	Call	Bond Future	591.9500	0.5920	722.0300	0.7220	21.975	0	0	950
2021/12/23	2030	03/02/2022	9.20	Put	Bond Future	2,006.0100	2.0060	1,722.6100	1.7226	(14.128)	0	0	0
2021/12/23	2030	03/02/2022	9.35	Call	Bond Future	892.0800	0.8921	1,064.6900	1.0647	19.349	0	0	0
2021/12/23	2030	03/02/2022	9.35	Put	Bond Future	1,511.6200	1.5116	1,270.7500	1.2708	(15.935)	0	0	101
2021/12/23	2030	03/02/2022			Bond Future	9.4681	92.0798	9.3892	92.4933	(0.834)	0.0000	0.0000	82,788
2021/12/23	2030	03/02/2022	8.80	Call	Bond Future	142.7000	0.1427	186.0100	0.1860	30.350	0	0	0
2021/12/23	2030	03/02/2022	9.90	Call	Bond Future	2,639.6500	2.6396	2,956.6400	2.9566	12.009	0	0	0
2021/12/23	2030	03/02/2022	10.85	Call	Bond Future	6,892.0100	6.8920	7,297.3800	7.2974	5.882	0	0	0
2021/12/23	2030	03/02/2022	10.85	Put	Bond Future	23.9100	0.0239	15.8000	0.0158	(33.919)	0	0	1,000
2021/12/23	2030	03/02/2022	9.60	Call	Bond Future	1,566.5300	1.5665	1,811.2000	1.8112	15.619	0	0	1,000
2021/12/23	2030	03/02/2022	9.60	Put	Bond Future	880.9800	0.8810	712.1700	0.7122	(19.162)	0	0	0
2021/12/23	2030	03/02/2022	9.78	Call	Bond Future	2,179.3200	2.1793	2,470.3200	2.4703	13.353	0	0	0
2021/12/23	2030	03/02/2022	9.78	Put	Bond Future	568.6700	0.5687	446.1900	0.4462	(21.538)	0	0	101
2021/12/23	2030	03/02/2022	9.43	Call	Bond Future	1,084.0200	1.0840	1,280.0000	1.2800	18.079	0	0	0
2021/12/23	2030	03/02/2022	9.43	Put	Bond Future	1,283.3400	1.2833	1,065.8400	1.0658	(16.948)	0	0	0
2021/12/23	2030	03/02/2022	9.44	Call	Bond Future	1,109.5200	1.1095	1,308.4300	1.3084	17.928	0	0	0
2021/12/23	2030	03/02/2022	9.44	Put	Bond Future	1,256.4900	1.2565	1,041.9200	1.0419	(17.077)	0	0	0
2021/12/23	2030	05/05/2022	10.21	Call	Bond Future	3,733.4900	3.7335	4,022.4300	4.0224	7.739	0	0	0
2021/12/23	2030	05/05/2022	10.21	Put	Bond Future	1,111.7100	1.1117	982.7600	0.9828	(11.599)	0	0	0
2021/12/23	2030	05/05/2022	9.95	Call	Bond Future	2,864.3400	2.8643	3,118.3100	3.1183	8.867	0	0	0
2021/12/23	2030	05/05/2022	8.81	Put	Bond Future	5,023.7000	5.0237	4,684.6200	4.6846	(6.750)	0	0	0
2021/12/23	2030	05/05/2022	8.89	Put	Bond Future	4,685.2000	4.6852	4,356.5600	4.3566	(7.014)	0	0	0
2021/12/23	2030	05/05/2022	8.14	Call	Bond Future	107.1600	0.1072	129.4400	0.1294	20.791	0	0	1,800
2021/12/23	2030	05/05/2022	8.14	Put	Bond Future	8,316.1900	8.3162	7,920.5800	7.9206	(4.757)	0	0	0
2021/12/23	2030	05/05/2022	8.47	Call	Bond Future	225.8300	0.2258	268.3000	0.2683	18.806	0	0	1,073
2021/12/23	2030	05/05/2022			Bond Future	9.6804	93.1676	9.5977	93.5855	(0.853)	0.0000	0.0000	14,763
2021/12/23	2030	05/05/2022	11.04	Call	Bond Future	6,933.8500	6.9338	7,297.4600	7.2975	5.244	0	0	0
2021/12/23	2030	05/05/2022	11.04	Put	Bond Future	394.7900	0.3948	340.5100	0.3405	(13.749)	0	0	1,800
2021/12/23	2030	05/05/2022	9.95	Put	Bond Future	1,517.3800	1.5174	1,353.4600	1.3535	(10.803)	0	0	1,073
2021/12/23	2030	05/05/2022	10.19	Call	Bond Future	3,663.4900	3.6635	3,949.9400	3.9499	7.819	0	0	0
2021/12/23	2030	05/05/2022	10.19	Put	Bond Future	1,138.9400	1.1389	1,007.5000	1.0075	(11.541)	0	0	0
2021/12/23	2030	05/05/2022	10.20	Call	Bond Future	3,698.4300	3.6984	3,986.1300	3.9861	7.779	0	0	0

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2021/12/23	2030	05/05/2022	10.20	Put	Bond Future	1,125.2500	1.1253	995.0600	0.9951	(11.570)	0	0	200
2021/12/23	2030	05/05/2022	8.81	Call	Bond Future	496.0500	0.4960	574.8600	0.5749	15.888	0	0	200
2021/12/23	2030	05/05/2022	8.89	Call	Bond Future	585.4800	0.5855	674.7300	0.6747	15.244	0	0	1,800
2021/12/23	2030	05/05/2022	9.35	Call	Bond Future	1,318.0700	1.3181	1,476.7900	1.4768	12.042	0	0	0
2021/12/23	2030	05/05/2022	9.35	Put	Bond Future	3,003.8300	3.0038	2,744.6600	2.7447	(8.628)	0	0	1,073
2021/12/23	2030	05/05/2022	7.73	Call	Bond Future	38.1400	0.0381	46.9800	0.0470	23.178	0	0	200
2021/12/23	2030	05/05/2022	7.73	Put	Bond Future	10,588.5000	10.5885	10,179.4500	10.1795	(3.863)	0	0	0
2021/12/23	2030	05/05/2022	8.47	Put	Bond Future	6,599.6400	6.5996	6,224.2200	6.2242	(5.688)	0	0	0
2021/12/23	2030	04/08/2022	9.56	Call	Bond Future	1,817.1700	1.8172	1,990.0900	1.9901	9.516	0	0	0
2021/12/23	2030	04/08/2022	9.56	Put	Bond Future	3,534.9000	3.5349	3,284.7800	3.2848	(7.076)	0	0	0
2021/12/23	2030	04/08/2022	10.95	Call	Bond Future	5,923.2800	5.9233	6,246.3600	6.2464	5.454	0	0	0
2021/12/23	2030	04/08/2022	10.95	Put	Bond Future	1,039.9300	1.0399	939.9700	0.9400	(9.612)	0	0	800
2021/12/23	2030	04/08/2022			Bond Future	9.9091	90.2509	9.8224	90.6739	(0.876)	0.0000	0.0000	0
2021/12/23	2030	04/08/2022	9.05	Call	Bond Future	938.1600	0.9382	1,048.0600	1.0481	11.714	0	0	800
2021/12/23	2030	04/08/2022	9.05	Put	Bond Future	5,240.4400	5.2404	4,927.3000	4.9273	(5.975)	0	0	0
2021/12/23	2030	04/08/2022	9.54	Call	Bond Future	1,776.3800	1.7764	1,946.7600	1.9468	9.591	0	0	0
2021/12/23	2030	04/08/2022	9.54	Put	Bond Future	3,593.7600	3.5938	3,341.1000	3.3411	(7.031)	0	0	0
2021/12/23	2030	04/08/2022	9.55	Call	Bond Future	1,796.8400	1.7968	1,968.4900	1.9685	9.553	0	0	0
2021/12/23	2030	04/08/2022	9.55	Put	Bond Future	3,564.3800	3.5644	3,312.9900	3.3130	(7.053)	0	0	0
2021/12/23	2030	04/08/2022	8.30	Call	Bond Future	290.2000	0.2902	333.7600	0.3338	15.010	0	0	800
2021/12/23	2030	04/08/2022	8.30	Put	Bond Future	8,562.9200	8.5629	8,183.4400	8.1834	(4.432)	0	0	0
2021/12/23	2030	03/11/2022	10.10	Call	Bond Future	2,972.6500	2.9726	3,190.6400	3.1906	7.333	0	0	0
2021/12/23	2030	03/11/2022	10.10	Put	Bond Future	3,109.6000	3.1096	2,899.6100	2.8996	(6.753)	0	0	0
2021/12/23	2030	03/11/2022			Bond Future	10.1292	91.4201	10.0382	91.8481	(0.898)	0.0000	0.0000	0
2021/12/23	2030	03/11/2022	10.09	Call	Bond Future	2,948.2800	2.9483	3,165.2300	3.1652	7.359	0	0	0
2021/12/23	2030	03/11/2022	10.09	Put	Bond Future	3,132.2400	3.1322	2,921.2100	2.9212	(6.737)	0	0	0
2021/12/23	2030	03/11/2022	10.08	Call	Bond Future	2,924.3500	2.9244	3,140.2500	3.1402	7.383	0	0	0
2021/12/23	2030	03/11/2022	10.08	Put	Bond Future	3,155.3500	3.1554	2,943.2700	2.9433	(6.721)	0	0	0
2021/12/23	2032	03/02/2022	8.91	Put	Bond Future	6,173.6200	6.1736	5,692.8700	5.6929	(7.787)	0	0	0
2021/12/23	2032	03/02/2022	11.13	Call	Bond Future	6,811.2800	6.8113	7,286.5200	7.2865	6.977	0	0	0
2021/12/23	2032	03/02/2022	11.13	Put	Bond Future	52.8500	0.0529	35.6400	0.0356	(32.564)	0	0	210
2021/12/23	2032	03/02/2022	10.53	Call	Bond Future	3,825.9700	3.8260	4,238.5500	4.2386	10.784	0	0	0
2021/12/23	2032	03/02/2022	10.53	Put	Bond Future	312.9800	0.3130	233.1100	0.2331	(25.519)	0	0	210
2021/12/23	2032	03/02/2022	10.65	Call	Bond Future	4,403.5600	4.4036	4,834.8400	4.8348	9.794	0	0	0
2021/12/23	2032	03/02/2022	10.65	Put	Bond Future	227.9200	0.2279	166.7500	0.1668	(26.838)	0	0	0
2021/12/23	2032	03/02/2022	10.66	Call	Bond Future	4,452.4900	4.4525	4,885.1300	4.8851	9.717	0	0	0
2021/12/23	2032	03/02/2022	10.66	Put	Bond Future	221.9400	0.2219	162.1300	0.1621	(26.949)	0	0	97
2021/12/23	2032	03/02/2022	10.43	Call	Bond Future	3,360.1300	3.3601	3,753.8800	3.7539	11.718	0	0	0
2021/12/23	2032	03/02/2022	10.43	Put	Bond Future	404.6500	0.4047	305.9500	0.3059	(24.391)	0	0	0
2021/12/23	2032	03/02/2022	10.45	Put	Bond Future	384.6600	0.3847	289.9600	0.2900	(24.619)	0	0	198
2021/12/23	2032	03/02/2022	10.35	Put	Bond Future	494.4100	0.4944	378.3900	0.3784	(23.466)	0	0	400
2021/12/23	2032	03/02/2022	10.42	Call	Bond Future	3,314.4900	3.3145	3,706.1900	3.7062	11.818	0	0	0
2021/12/23	2032	03/02/2022	10.42	Put	Bond Future	415.0300	0.4150	314.2800	0.3143	(24.275)	0	0	0
2021/12/23	2032	03/02/2022	9.81	Call	Bond Future	1,047.2000	1.0472	1,259.9200	1.2599	20.313	0	0	0
2021/12/23	2032	03/02/2022	9.81	Put	Bond Future	1,658.8200	1.6588	1,379.0900	1.3791	(16.863)	0	0	198
2021/12/23	2032	03/02/2022	9.90	Put	Bond Future	1,380.9800	1.3810	1,132.3100	1.1323	(18.007)	0	0	900
2021/12/23	2032	03/02/2022	9.58	Call	Bond Future	547.7900	0.5478	683.8800	0.6839	24.843	0	0	400

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2021/12/23	2032	03/02/2022	9.58	Put	Bond Future	2,532.6300	2.5326	2,176.2700	2.1763	(14.071)	0	0	0
2021/12/23	2032	03/02/2022	9.67	Call	Bond Future	718.6200	0.7186	883.6700	0.8837	22.968	0	0	0
2021/12/23	2032	03/02/2022			Bond Future	9.9139	92.4568	9.8302	92.9493	(0.845)	0.0000	0.0000	124,449
2021/12/23	2032	03/02/2022	8.91	Call	Bond Future	26.5700	0.0266	38.2700	0.0383	44.035	0	0	198
2021/12/23	2032	03/02/2022	9.14	Call	Bond Future	92.1800	0.0922	126.0600	0.1261	36.754	0	0	97
2021/12/23	2032	03/02/2022	9.14	Put	Bond Future	4,782.6300	4.7826	4,324.0600	4.3241	(9.588)	0	0	0
2021/12/23	2032	03/02/2022	9.57	Call	Bond Future	530.7200	0.5307	663.7300	0.6637	25.062	0	0	0
2021/12/23	2032	03/02/2022	9.57	Put	Bond Future	2,575.9000	2.5759	2,216.4600	2.2165	(13.954)	0	0	0
2021/12/23	2032	03/02/2022	10.90	Call	Bond Future	5,644.6100	5.6446	6,104.1900	6.1042	8.142	0	0	0
2021/12/23	2032	03/02/2022	10.90	Put	Bond Future	110.3900	0.1104	77.5200	0.0775	(29.776)	0	0	900
2021/12/23	2032	03/02/2022	10.95	Call	Bond Future	5,896.8700	5.8969	6,360.6200	6.3606	7.864	0	0	0
2021/12/23	2032	03/02/2022	10.95	Put	Bond Future	94.4500	0.0945	65.7500	0.0658	(30.386)	0	0	400
2021/12/23	2032	03/02/2022	10.44	Call	Bond Future	3,405.9500	3.4060	3,801.7200	3.8017	11.620	0	0	0
2021/12/23	2032	03/02/2022	10.44	Put	Bond Future	394.5000	0.3945	297.8200	0.2978	(24.507)	0	0	0
2021/12/23	2032	03/02/2022	10.45	Call	Bond Future	3,452.0300	3.4520	3,849.7800	3.8498	11.522	0	0	0
2021/12/23	2032	03/02/2022	10.14	Call	Bond Future	2,126.5400	2.1265	2,447.8400	2.4478	15.109	0	0	0
2021/12/23	2032	03/02/2022	10.14	Put	Bond Future	815.5400	0.8155	644.3900	0.6444	(20.986)	0	0	97
2021/12/23	2032	03/02/2022	10.35	Call	Bond Future	3,000.3800	3.0004	3,376.8100	3.3768	12.546	0	0	0
2021/12/23	2032	03/02/2022	9.90	Call	Bond Future	1,299.2200	1.2992	1,543.0000	1.5430	18.764	0	0	900
2021/12/23	2032	03/02/2022	10.04	Call	Bond Future	1,754.8500	1.7549	2,045.4100	2.0454	16.558	0	0	100
2021/12/23	2032	03/02/2022	10.04	Put	Bond Future	1,020.6200	1.0206	818.7300	0.8187	(19.781)	0	0	0
2021/12/23	2032	03/02/2022	9.62	Call	Bond Future	619.9000	0.6199	768.6400	0.7686	23.994	0	0	210
2021/12/23	2032	03/02/2022	9.62	Put	Bond Future	2,363.9300	2.3639	2,020.2200	2.0202	(14.540)	0	0	0
2021/12/23	2032	03/02/2022	9.67	Put	Bond Future	2,162.8200	2.1628	1,835.4200	1.8354	(15.138)	0	0	0
2021/12/23	2032	05/05/2022	11.18	Call	Bond Future	6,403.2300	6.4032	6,815.4900	6.8155	6.438	0	0	0
2021/12/23	2032	05/05/2022	11.18	Put	Bond Future	611.6600	0.6117	526.0800	0.5261	(13.991)	0	0	780
2021/12/23	2032	05/05/2022	10.98	Call	Bond Future	5,534.7500	5.5348	5,926.3900	5.9264	7.076	0	0	0
2021/12/23	2032	05/05/2022	10.98	Put	Bond Future	789.7300	0.7897	683.5300	0.6835	(13.448)	0	0	993
2021/12/23	2032	05/05/2022	11.02	Put	Bond Future	750.8400	0.7508	649.0500	0.6491	(13.557)	0	0	0
2021/12/23	2032	05/05/2022	11.03	Call	Bond Future	5,749.6200	5.7496	6,146.7500	6.1467	6.907	0	0	0
2021/12/23	2032	05/05/2022	11.03	Put	Bond Future	741.3000	0.7413	640.5900	0.6406	(13.586)	0	0	0
2021/12/23	2032	05/05/2022	10.29	Put	Bond Future	1,838.7400	1.8387	1,630.1500	1.6301	(11.344)	0	0	0
2021/12/23	2032	05/05/2022			Bond Future	10.1136	89.4024	10.0263	89.9003	(0.863)	0.0000	0.0000	20,406
2021/12/23	2032	05/05/2022	11.04	Call	Bond Future	5,792.7100	5.7927	6,190.9200	6.1909	6.874	0	0	0
2021/12/23	2032	05/05/2022	11.04	Put	Bond Future	731.8700	0.7319	632.2400	0.6322	(13.613)	0	0	0
2021/12/23	2032	05/05/2022	11.02	Call	Bond Future	5,706.5900	5.7066	6,102.6400	6.1026	6.940	0	0	0
2021/12/23	2032	05/05/2022	9.58	Call	Bond Future	979.3800	0.9794	1,127.6400	1.1276	15.138	0	0	780
2021/12/23	2032	05/05/2022	9.58	Put	Bond Future	4,081.2200	4.0812	3,731.6400	3.7316	(8.566)	0	0	0
2021/12/23	2032	05/05/2022	10.18	Call	Bond Future	2,477.1000	2.4771	2,745.4800	2.7455	10.834	0	0	780
2021/12/23	2032	05/05/2022	10.18	Put	Bond Future	2,100.7500	2.1007	1,871.2900	1.8713	(10.923)	0	0	0
2021/12/23	2032	05/05/2022	10.29	Call	Bond Future	2,833.5900	2.8336	3,122.8400	3.1228	10.208	0	0	993
2021/12/23	2032	04/08/2022	10.22	Call	Bond Future	2,563.0900	2.5631	2,807.9100	2.8079	9.552	0	0	0
2021/12/23	2032	04/08/2022	9.72	Call	Bond Future	1,385.1400	1.3851	1,550.0400	1.5500	11.905	0	0	800
2021/12/23	2032	04/08/2022	9.72	Put	Bond Future	4,783.4800	4.7835	4,444.4100	4.4444	(7.088)	0	0	0
2021/12/23	2032	04/08/2022	10.20	Put	Bond Future	3,181.1600	3.1812	2,918.8600	2.9189	(8.245)	0	0	0
2021/12/23	2032	04/08/2022	10.21	Put	Bond Future	3,152.4500	3.1525	2,891.7300	2.8917	(8.270)	0	0	0
2021/12/23	2032	04/08/2022	8.97	Call	Bond Future	393.1000	0.3931	457.9400	0.4579	16.495	0	0	800
2021/12/23	2032	04/08/2022	8.97	Put	Bond Future	8,278.4200	8.2784	7,839.2900	7.8393	(5.305)	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	
2021/12/23	2032	04/08/2022			Bond Future		10.3214	90.4431	10.2302	90.9470	(0.883)	0.0000	0.0000	0
2021/12/23	2032	04/08/2022	10.22	Put	Bond Future	3,123.9400		3.1239	2,864.7900	2.8648	(8.296)	0	0	0
2021/12/23	2032	04/08/2022	11.60	Call	Bond Future	7,559.2000		7.5592	7,968.5400	7.9685	5.415	0	0	0
2021/12/23	2032	04/08/2022	11.60	Put	Bond Future	876.6100		0.8766	781.9800	0.7820	(10.795)	0	0	800
2021/12/23	2032	04/08/2022	11.89	Call	Bond Future	8,777.2200		8.7772	9,206.0400	9.2060	4.886	0	0	0
2021/12/23	2032	04/08/2022	11.89	Put	Bond Future	675.0200		0.6750	599.8700	0.5999	(11.133)	0	0	0
2021/12/23	2032	04/08/2022	10.20	Call	Bond Future	2,509.0900		2.5091	2,750.7600	2.7508	9.632	0	0	0
2021/12/23	2032	04/08/2022	10.21	Call	Bond Future	2,536.0100		2.5360	2,779.2600	2.7793	9.592	0	0	0
2021/12/23	2032	03/11/2022			Bond Future	10.5305		87.4694	10.4354	87.9794	(0.903)	0.0000	0.0000	0
2021/12/23	2032	03/11/2022	10.66	Call	Bond Future	3,666.5100		3.6665	3,948.9000	3.9489	7.702	0	0	0
2021/12/23	2032	03/11/2022	10.66	Put	Bond Future	2,978.4000		2.9784	2,750.8300	2.7508	(7.641)	0	0	0
2021/12/23	2033	03/02/2022			Bond Future	112.0534		112.0534	111.6249	111.6249	(0.382)	0.0000	0.0000	7,281
2021/12/23	2033	05/05/2022			Bond Future	112.1209		112.1209	111.6869	111.6869	(0.387)	0.0000	0.0000	2,121
2021/12/23	2033	04/08/2022			Bond Future	113.5152		113.5152	113.0756	113.0756	(0.387)	0.0000	0.0000	0
2021/12/23	2033	03/11/2022			Bond Future	113.6446		113.6446	113.1992	113.1992	(0.392)	0.0000	0.0000	0
2021/12/23	2037	03/02/2022	11.45	Call	Bond Future	5,577.2100		5.5772	5,857.2600	5.8573	5.021	0	0	0
2021/12/23	2037	03/02/2022	11.46	Call	Bond Future	5,631.6900		5.6317	5,912.5000	5.9125	4.986	0	0	0
2021/12/23	2037	03/02/2022	11.47	Put	Bond Future	183.2700		0.1833	149.4500	0.1495	(18.454)	0	0	0
2021/12/23	2037	03/02/2022			Bond Future	10.5886		84.6641	10.5407	84.9795	(0.453)	0.0000	0.0000	119,310
2021/12/23	2037	03/02/2022	11.45	Put	Bond Future	193.1100		0.1931	157.7700	0.1578	(18.300)	0	0	0
2021/12/23	2037	03/02/2022	11.46	Put	Bond Future	188.1300		0.1881	153.5500	0.1536	(18.381)	0	0	0
2021/12/23	2037	03/02/2022	11.47	Call	Bond Future	5,686.2200		5.6862	5,967.7900	5.9678	4.952	0	0	0
2021/12/23	2037	05/05/2022	11.82	Call	Bond Future	7,019.2800		7.0193	7,276.3600	7.2764	3.662	0	0	0
2021/12/23	2037	05/05/2022	11.83	Call	Bond Future	7,067.1700		7.0672	7,324.8800	7.3249	3.647	0	0	0
2021/12/23	2037	05/05/2022	11.84	Put	Bond Future	720.1400		0.7201	659.6900	0.6597	(8.394)	0	0	0
2021/12/23	2037	05/05/2022			Bond Future	10.7782		85.6644	10.7284	85.9832	(0.462)	0.0000	0.0000	11,855
2021/12/23	2037	05/05/2022	11.82	Put	Bond Future	737.8900		0.7379	676.1900	0.6762	(8.362)	0	0	0
2021/12/23	2037	05/05/2022	11.83	Put	Bond Future	728.9600		0.7290	667.8900	0.6679	(8.378)	0	0	0
2021/12/23	2037	05/05/2022	11.84	Call	Bond Future	7,115.1100		7.1151	7,373.4400	7.3734	3.631	0	0	0
2021/12/23	2037	04/08/2022	11.95	Call	Bond Future	7,041.7900		7.0418	7,283.4300	7.2834	3.432	0	0	0
2021/12/23	2037	04/08/2022	11.95	Put	Bond Future	1,324.0200		1.3240	1,243.1200	1.2431	(6.110)	0	0	1,050
2021/12/23	2037	04/08/2022	10.91	Put	Bond Future	3,435.7500		3.4357	3,269.3200	3.2693	(4.844)	0	0	0
2021/12/23	2037	04/08/2022	10.89	Call	Bond Future	2,943.7500		2.9438	3,097.8600	3.0979	5.235	0	0	0
2021/12/23	2037	04/08/2022	10.89	Put	Bond Future	3,498.9800		3.4990	3,330.5500	3.3306	(4.814)	0	0	0
2021/12/23	2037	04/08/2022	10.90	Call	Bond Future	2,974.8400		2.9748	3,129.9600	3.1300	5.214	0	0	0
2021/12/23	2037	04/08/2022			Bond Future	10.9789		82.4055	10.9272	82.7281	(0.472)	0.0000	0.0000	0
2021/12/23	2037	04/08/2022	10.91	Call	Bond Future	3,005.8400		3.0058	3,161.9500	3.1619	5.194	0	0	0
2021/12/23	2037	04/08/2022	11.21	Call	Bond Future	4,013.4100		4.0134	4,198.5500	4.1986	4.613	0	0	1,050
2021/12/23	2037	04/08/2022	11.21	Put	Bond Future	2,596.6600		2.5967	2,459.2600	2.4593	(5.291)	0	0	0
2021/12/23	2037	04/08/2022	11.42	Call	Bond Future	4,808.7500		4.8088	5,012.4400	5.0124	4.236	0	0	0
2021/12/23	2037	04/08/2022	11.42	Put	Bond Future	2,135.5000		2.1355	2,016.6500	2.0166	(5.565)	0	0	50
2021/12/23	2037	04/08/2022	10.10	Call	Bond Future	1,000.5800		1.0006	1,074.9600	1.0750	7.434	0	0	50
2021/12/23	2037	04/08/2022	10.10	Put	Bond Future	6,737.9700		6.7380	6,489.8100	6.4898	(3.683)	0	0	0
2021/12/23	2037	04/08/2022	10.90	Put	Bond Future	3,467.3700		3.4674	3,299.9500	3.3000	(4.828)	0	0	50
2021/12/23	2037	03/11/2022	11.32	Call	Bond Future	4,226.3700		4.2264	4,405.7200	4.4057	4.244	0	0	0
2021/12/23	2037	03/11/2022	11.30	Put	Bond Future	3,370.1600		3.3702	3,221.5400	3.2215	(4.410)	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
2021/12/23	2037	03/11/2022	11.31	Call	Bond Future	4,192.9700	4.1930	4,371.5000	4.3715	4.258	0	0	0
2021/12/23	2037	03/11/2022	11.31	Put	Bond Future	3,343.5300	3.3435	3,195.7300	3.1957	(4.420)	0	0	0
2021/12/23	2037	03/11/2022			Bond Future	11.1685	83.4779	11.1148	83.8042	(0.481)	0.0000	0.0000	0
2021/12/23	2037	03/11/2022	11.32	Put	Bond Future	3,317.3900	3.3174	3,170.4100	3.1704	(4.431)	0	0	0
2021/12/23	2037	03/11/2022	11.30	Call	Bond Future	4,159.9900	4.1600	4,337.7000	4.3377	4.272	0	0	0
2021/12/23	2038	03/02/2022			Bond Future	125.9805	125.9805	127.6368	127.6368	1.315	0.0000	0.0000	6,104
2021/12/23	2038	05/05/2022			Bond Future	127.4992	127.4992	129.1749	129.1749	1.314	0.0000	0.0000	677
2021/12/23	2038	04/08/2022			Bond Future	127.2695	127.2695	128.9658	128.9658	1.333	0.0000	0.0000	0
2021/12/23	2038	03/11/2022			Bond Future	128.8785	128.8785	130.5960	130.5960	1.333	0.0000	0.0000	0
2021/12/23	2040	03/02/2022	11.57	Put	Bond Future	192.7800	0.1928	151.2400	0.1512	(21.548)	0	0	0
2021/12/23	2040	03/02/2022	11.58	Put	Bond Future	187.7700	0.1878	147.1500	0.1471	(21.633)	0	0	0
2021/12/23	2040	03/02/2022	11.59	Call	Bond Future	6,090.5200	6.0905	6,462.4000	6.4624	6.106	0	0	0
2021/12/23	2040	03/02/2022			Bond Future	10.7060	86.7025	10.6480	87.1141	(0.542)	0.0000	0.0000	89,889
2021/12/23	2040	03/02/2022	10.60	Call	Bond Future	1,237.4900	1.2375	1,405.9400	1.4059	13.612	0	0	2,000
2021/12/23	2040	03/02/2022	10.60	Put	Bond Future	1,991.8100	1.9918	1,748.6600	1.7487	(12.207)	0	0	0
2021/12/23	2040	03/02/2022	11.57	Call	Bond Future	5,973.8700	5.9739	6,343.9300	6.3439	6.195	0	0	0
2021/12/23	2040	03/02/2022	11.58	Call	Bond Future	6,032.1500	6.0322	6,403.1300	6.4031	6.150	0	0	0
2021/12/23	2040	03/02/2022	11.59	Put	Bond Future	182.9300	0.1829	143.2100	0.1432	(21.713)	0	0	0
2021/12/23	2040	05/05/2022	13.04	Call	Bond Future	13,181.1400	13.1811	13,573.5500	13.5736	2.977	0	0	0
2021/12/23	2040	05/05/2022	13.04	Put	Bond Future	199.2900	0.1993	175.6600	0.1757	(11.857)	0	0	1,200
2021/12/23	2040	05/05/2022	11.91	Put	Bond Future	776.3700	0.7764	698.2300	0.6982	(10.065)	0	0	0
2021/12/23	2040	05/05/2022	11.92	Call	Bond Future	7,415.7100	7.4157	7,754.4000	7.7544	4.567	0	0	0
2021/12/23	2040	05/05/2022	11.92	Put	Bond Future	767.1400	0.7671	689.7900	0.6898	(10.083)	0	0	0
2021/12/23	2040	05/05/2022	10.57	Call	Bond Future	1,687.5100	1.6875	1,842.0700	1.8421	9.159	0	0	1,200
2021/12/23	2040	05/05/2022	10.57	Put	Bond Future	3,932.4300	3.9324	3,670.9500	3.6710	(6.649)	0	0	0
2021/12/23	2040	05/05/2022			Bond Future	10.8898	87.7269	10.8295	88.1429	(0.553)	0.0000	0.0000	8,568
2021/12/23	2040	05/05/2022	11.90	Call	Bond Future	7,313.1500	7.3132	7,650.2400	7.6502	4.609	0	0	0
2021/12/23	2040	05/05/2022	11.90	Put	Bond Future	785.7200	0.7857	706.7700	0.7068	(10.048)	0	0	0
2021/12/23	2040	05/05/2022	11.91	Call	Bond Future	7,364.4100	7.3644	7,702.3100	7.7023	4.588	0	0	0
2021/12/23	2040	05/05/2022	9.82	Call	Bond Future	332.2800	0.3323	378.1000	0.3781	13.790	0	0	1,200
2021/12/23	2040	05/05/2022	9.82	Put	Bond Future	8,216.1200	8.2161	7,845.9000	7.8459	(4.506)	0	0	0
2021/12/23	2040	04/08/2022	12.24	Put	Bond Future	1,245.1100	1.2451	1,153.7700	1.1538	(7.336)	0	0	460
2021/12/23	2040	04/08/2022	11.05	Call	Bond Future	3,363.5800	3.3636	3,574.6900	3.5747	6.276	0	0	0
2021/12/23	2040	04/08/2022	11.05	Put	Bond Future	3,592.1600	3.5922	3,382.2200	3.3822	(5.844)	0	0	0
2021/12/23	2040	04/08/2022	9.70	Put	Bond Future	10,558.4300	10.5584	10,186.6800	10.1867	(3.521)	0	0	0
2021/12/23	2040	04/08/2022			Bond Future	11.0841	84.2412	11.0214	84.6623	(0.566)	0.0000	0.0000	0
2021/12/23	2040	04/08/2022	12.24	Call	Bond Future	8,447.9900	8.4480	8,777.7000	8.7777	3.903	0	0	0
2021/12/23	2040	04/08/2022	11.03	Call	Bond Future	3,295.1200	3.2951	3,503.6400	3.5036	6.328	0	0	0
2021/12/23	2040	04/08/2022	11.03	Put	Bond Future	3,658.1700	3.6582	3,445.6400	3.4456	(5.810)	0	0	0
2021/12/23	2040	04/08/2022	11.04	Call	Bond Future	3,329.2700	3.3293	3,539.0800	3.5391	6.302	0	0	0
2021/12/23	2040	04/08/2022	11.04	Put	Bond Future	3,625.0400	3.6250	3,413.8000	3.4138	(5.827)	0	0	0
2021/12/23	2040	04/08/2022	9.70	Call	Bond Future	446.6700	0.4467	495.9700	0.4960	11.037	0	0	460
2021/12/23	2040	04/08/2022	10.70	Call	Bond Future	2,271.8400	2.2718	2,436.5100	2.4365	7.248	0	0	460
2021/12/23	2040	04/08/2022	10.70	Put	Bond Future	4,903.0100	4.9030	4,646.6300	4.6466	(5.229)	0	0	0
2021/12/23	2040	03/11/2022	11.41	Put	Bond Future	3,598.5700	3.5986	3,408.2100	3.4082	(5.290)	0	0	0
2021/12/23	2040	03/11/2022	11.39	Call	Bond Future	4,450.4200	4.4504	4,683.9700	4.6840	5.248	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
2021/12/23	2040	03/11/2022	11.40	Call	Bond Future	4,485.8700	4.4859	4,720.4900	4.7205	5.230	0	0	0
2021/12/23	2040	03/11/2022			Bond Future	11.2671	85.3381	11.2020	85.7641	(0.578)	0.0000	0.0000	0
2021/12/23	2040	03/11/2022	11.41	Call	Bond Future	4,521.4500	4.5214	4,757.1200	4.7571	5.212	0	0	0
2021/12/23	2040	03/11/2022	11.39	Put	Bond Future	3,655.7500	3.6557	3,463.2700	3.4633	(5.265)	0	0	0
2021/12/23	2040	03/11/2022	11.40	Put	Bond Future	3,627.0600	3.6271	3,435.6500	3.4356	(5.277)	0	0	0
2021/12/23	2044	03/02/2022	11.59	Call	Bond Future	5,936.0900	5.9361	6,344.6100	6.3446	6.882	0	0	0
2021/12/23	2044	03/02/2022	11.59	Put	Bond Future	210.6000	0.2106	162.9500	0.1630	(22.626)	0	0	0
2021/12/23	2044	03/02/2022	11.60	Call	Bond Future	5,994.6700	5.9947	6,404.2200	6.4042	6.832	0	0	0
2021/12/23	2044	03/02/2022	11.60	Put	Bond Future	205.2800	0.2053	158.6600	0.1587	(22.710)	0	0	0
2021/12/23	2044	03/02/2022			Bond Future	10.7468	83.4697	10.6838	83.9259	(0.586)	0.0000	0.0000	59,672
2021/12/23	2044	03/02/2022	11.61	Call	Bond Future	6,053.2400	6.0532	6,463.8200	6.4638	6.783	0	0	0
2021/12/23	2044	03/02/2022	11.61	Put	Bond Future	200.0400	0.2000	154.4500	0.1545	(22.790)	0	0	0
2021/12/23	2044	05/05/2022	11.91	Call	Bond Future	7,296.6400	7.2966	7,669.5700	7.6696	5.111	0	0	0
2021/12/23	2044	05/05/2022	11.91	Put	Bond Future	818.6500	0.8186	730.3800	0.7304	(10.782)	0	0	0
2021/12/23	2044	05/05/2022	11.92	Call	Bond Future	7,348.1500	7.3482	7,721.9700	7.7220	5.087	0	0	0
2021/12/23	2044	05/05/2022	11.92	Put	Bond Future	809.0800	0.8091	721.7000	0.7217	(10.800)	0	0	0
2021/12/23	2044	05/05/2022			Bond Future	10.9213	84.4559	10.8558	84.9171	(0.599)	0.0000	0.0000	5,735
2021/12/23	2044	05/05/2022	11.93	Call	Bond Future	7,399.5500	7.3996	7,774.2600	7.7743	5.064	0	0	0
2021/12/23	2044	05/05/2022	11.93	Put	Bond Future	799.4900	0.7995	713.0000	0.7130	(10.818)	0	0	0
2021/12/23	2044	04/08/2022	11.08	Call	Bond Future	3,430.5700	3.4306	3,667.4500	3.6675	6.905	0	0	0
2021/12/23	2044	04/08/2022	11.08	Put	Bond Future	3,604.1000	3.6041	3,374.2800	3.3743	(6.377)	0	0	0
2021/12/23	2044	04/08/2022	11.09	Call	Bond Future	3,465.9100	3.4659	3,704.2400	3.7042	6.876	0	0	0
2021/12/23	2044	04/08/2022	11.09	Put	Bond Future	3,571.0200	3.5710	3,342.6500	3.3426	(6.395)	0	0	0
2021/12/23	2044	04/08/2022			Bond Future	11.1054	81.0574	11.0373	81.5241	(0.613)	0.0000	0.0000	0
2021/12/23	2044	04/08/2022	11.10	Call	Bond Future	3,501.1600	3.5012	3,740.9300	3.7409	6.848	0	0	0
2021/12/23	2044	04/08/2022	11.10	Put	Bond Future	3,537.9500	3.5380	3,311.0200	3.3110	(6.414)	0	0	0
2021/12/23	2044	03/11/2022	11.40	Put	Bond Future	3,690.9500	3.6910	3,479.1000	3.4791	(5.740)	0	0	0
2021/12/23	2044	03/11/2022	11.41	Call	Bond Future	4,528.6000	4.5286	4,790.2800	4.7903	5.778	0	0	0
2021/12/23	2044	03/11/2022	11.41	Put	Bond Future	3,661.4900	3.6615	3,450.8200	3.4508	(5.754)	0	0	0
2021/12/23	2044	03/11/2022			Bond Future	11.2784	82.1128	11.2077	82.5851	(0.627)	0.0000	0.0000	0
2021/12/23	2044	03/11/2022	11.39	Call	Bond Future	4,456.9500	4.4569	4,716.2500	4.7163	5.818	0	0	0
2021/12/23	2044	03/11/2022	11.39	Put	Bond Future	3,720.6300	3.7206	3,507.5800	3.5076	(5.726)	0	0	0
2021/12/23	2044	03/11/2022	11.40	Call	Bond Future	4,492.7100	4.4927	4,753.2100	4.7532	5.798	0	0	0
2021/12/23	2046	03/02/2022			Bond Future	117.0442	117.0442	117.0517	117.0517	0.006	0.0000	0.0000	15,506
2021/12/23	2046	05/05/2022			Bond Future	116.5681	116.5681	116.5750	116.5750	0.006	0.0000	0.0000	171
2021/12/23	2046	04/08/2022			Bond Future	118.0178	118.0178	118.0246	118.0246	0.006	0.0000	0.0000	0
2021/12/23	2046	03/11/2022			Bond Future	117.5852	117.5852	117.5918	117.5918	0.006	0.0000	0.0000	0
2021/12/23	2050	03/02/2022			Bond Future	119.2653	119.2653	120.4105	120.4105	0.960	0.0000	0.0000	9,280
2021/12/23	2050	05/05/2022			Bond Future	120.7028	120.7028	121.8613	121.8613	0.960	0.0000	0.0000	379
2021/12/23	2050	04/08/2022			Bond Future	120.1882	120.1882	121.3609	121.3609	0.976	0.0000	0.0000	0
2021/12/23	2050	03/11/2022			Bond Future	121.7076	121.7076	122.8950	122.8950	0.976	0.0000	0.0000	0
2021/12/23	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/12/23	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
2021/12/23	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/12/23	AL37	03/02/2022			Index Future	813.3700	813.3700	813.1280	813.1280	(0.030)	0.0000	0.0000	0
2021/12/23	AL37	05/05/2022			Index Future	822.9770	822.9770	822.7290	822.7290	(0.030)	0.0000	0.0000	0
2021/12/23	AL37	04/08/2022			Index Future	832.9050	832.9050	832.6530	832.6530	(0.030)	0.0000	0.0000	0
2021/12/23	AL37	03/11/2022			Index Future	843.3460	843.3460	843.0880	843.0880	(0.031)	0.0000	0.0000	0
2021/12/23	AL7T	03/02/2022			Index Future	928.6180	928.6180	932.9770	932.9770	0.469	0.0000	0.0000	0
2021/12/23	AL7T	05/05/2022			Index Future	939.5860	939.5860	943.9930	943.9930	0.469	0.0000	0.0000	0
2021/12/23	AL7T	04/08/2022			Index Future	950.9210	950.9210	955.3790	955.3790	0.469	0.0000	0.0000	0
2021/12/23	AL7T	03/11/2022			Index Future	962.8400	962.8400	967.3530	967.3530	0.469	0.0000	0.0000	0
2021/12/23	ALBI	03/02/2022			Index Future	825.3150	825.3150	828.0780	828.0780	0.335	0.0000	0.0000	193
2021/12/23	ALBI	05/05/2022			Index Future	835.0640	835.0640	837.8550	837.8550	0.334	0.0000	0.0000	29
2021/12/23	ALBI	04/08/2022			Index Future	845.1370	845.1370	847.9620	847.9620	0.334	0.0000	0.0000	0
2021/12/23	ALBI	03/11/2022			Index Future	855.7310	855.7310	858.5890	858.5890	0.334	0.0000	0.0000	0
2021/12/23	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/12/23	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/12/23	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/12/23	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/12/23	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/12/23	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/12/23	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/12/23	C040	06/10/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/12/23	C040	31/01/2040			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/12/23	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/12/23	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/12/23	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/12/23	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/12/23	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/12/23	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
2021/12/23	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2021/12/23	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/12/23	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/12/23	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/12/23	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/12/23	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/12/23	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/12/23	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/12/23	C303	28/02/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/12/23	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/12/23	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/12/23	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/12/23	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/12/23	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/12/23	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/12/23	ES33	03/02/2022			Bond Future	11.3161	78.6950	11.2676	78.9507	(0.429)	0.0000	0.0000	263
2021/12/23	ES33	05/05/2022			Bond Future	11.5488	75.8662	11.4983	76.1246	(0.437)	0.0000	0.0000	87
2021/12/23	ES33	04/08/2022			Bond Future	11.7916	76.7621	11.7389	77.0237	(0.447)	0.0000	0.0000	0
2021/12/23	ES33	03/11/2022			Bond Future	12.0377	74.0033	11.9828	74.2680	(0.456)	0.0000	0.0000	0
2021/12/23	ES42	03/02/2022			Bond Future	11.7856	77.3230	11.7272	77.6777	(0.496)	0.0000	0.0000	3,579
2021/12/23	ES42	05/05/2022			Bond Future	12.0042	73.9968	11.9433	74.3553	(0.508)	0.0000	0.0000	1,190
2021/12/23	ES42	04/08/2022			Bond Future	12.2261	74.8689	12.1625	75.2318	(0.520)	0.0000	0.0000	0
2021/12/23	ES42	03/11/2022			Bond Future	12.4515	71.6068	12.3852	71.9742	(0.533)	0.0000	0.0000	0
2021/12/23	GOVI	03/02/2022	792.76	Call	GOVI	216,340.0000	21.6340	243,910.0000	24.3910	12.744	0	0	0
2021/12/23	GOVI	03/02/2022	792.76	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/12/23	GOVI	03/02/2022			GOVI	814.3940	814.3940	817.1510	817.1510	0.339	0.0000	0.0000	987
2021/12/23	GOVI	03/02/2022	792.74	Call	GOVI	216,540.0000	21.6540	244,110.0000	24.4110	12.732	0	0	0
2021/12/23	GOVI	03/02/2022	792.74	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/12/23	GOVI	03/02/2022	792.75	Call	GOVI	216,440.0000	21.6440	244,010.0000	24.4010	12.738	0	0	0
2021/12/23	GOVI	03/02/2022	792.75	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/12/23	GOVI	05/05/2022	788.25	Call	GOVI	357,640.0000	35.7640	385,490.0000	38.5490	7.787	0	0	0

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2021/12/23	GOVI	05/05/2022	788.25	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/12/23	GOVI	05/05/2022			GOVI	824.0140	824.0140	826.7990	826.7990	0.338	0.0000	0.0000	0
2021/12/23	GOVI	05/05/2022	788.23	Call	GOVI	357,840.0000	35.7840	385,690.0000	38.5690	7.783	0	0	0
2021/12/23	GOVI	05/05/2022	788.23	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/12/23	GOVI	05/05/2022	788.24	Call	GOVI	357,740.0000	35.7740	385,590.0000	38.5590	7.785	0	0	0
2021/12/23	GOVI	05/05/2022	788.24	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/12/23	GOVI	04/08/2022	819.28	Call	GOVI	146,740.0000	14.6740	174,930.0000	17.4930	19.211	0	0	0
2021/12/23	GOVI	04/08/2022	819.28	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/12/23	GOVI	04/08/2022			GOVI	833.9540	833.9540	836.7730	836.7730	0.338	0.0000	0.0000	0
2021/12/23	GOVI	04/08/2022	819.26	Call	GOVI	146,940.0000	14.6940	175,130.0000	17.5130	19.185	0	0	0
2021/12/23	GOVI	04/08/2022	819.26	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/12/23	GOVI	04/08/2022	819.27	Call	GOVI	146,840.0000	14.6840	175,030.0000	17.5030	19.198	0	0	0
2021/12/23	GOVI	04/08/2022	819.27	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/12/23	GOVI	03/11/2022	820.41	Call	GOVI	239,980.0000	23.9980	268,500.0000	26.8500	11.884	0	0	0
2021/12/23	GOVI	03/11/2022	820.41	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/12/23	GOVI	03/11/2022	820.42	Call	GOVI	239,880.0000	23.9880	268,400.0000	26.8400	11.889	0	0	0
2021/12/23	GOVI	03/11/2022	820.42	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/12/23	GOVI	03/11/2022			GOVI	844.4080	844.4080	847.2600	847.2600	0.338	0.0000	0.0000	0
2021/12/23	GOVI	03/11/2022	820.43	Call	GOVI	239,780.0000	23.9780	268,300.0000	26.8300	11.894	0	0	0
2021/12/23	GOVI	03/11/2022	820.43	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/12/23	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2021/12/23	IGOV	03/02/2022			Index Future	307.6420	307.6420	308.4630	308.4630	0.267	0.0000	0.0000	483
2021/12/23	IGOV	05/05/2022			Index Future	311.3520	311.3520	312.1820	312.1820	0.267	0.0000	0.0000	16
2021/12/23	IGOV	04/08/2022			Index Future	315.1830	315.1830	316.0220	316.0220	0.266	0.0000	0.0000	0
2021/12/23	IGOV	03/11/2022			Index Future	319.2080	319.2080	320.0570	320.0570	0.266	0.0000	0.0000	0
2021/12/23	IS05	15/03/2022			Interest Rate Swap	90.1300	90.1300	90.1300	90.1300	0.000	0.0000	0.0000	0
2021/12/23	IS05	21/06/2022			Interest Rate Swap	90.2900	90.2900	90.2900	90.2900	0.000	0.0000	0.0000	0
2021/12/23	IS05	20/09/2022			Interest Rate Swap	93.5000	93.5000	93.5000	93.5000	0.000	0.0000	0.0000	0
2021/12/23	IS05	20/12/2022			Interest Rate Swap	94.0600	94.0600	94.0600	94.0600	0.000	0.0000	0.0000	0
2021/12/23	IS05	22/03/2023			Interest Rate Swap	86.5400	86.5400	86.5400	86.5400	0.000	0.0000	0.0000	0
2021/12/23	IS05	20/06/2023			Interest Rate Swap	92.1700	92.1700	92.1700	92.1700	0.000	0.0000	0.0000	0
2021/12/23	IS05	19/09/2023			Interest Rate Swap	94.8800	94.8800	94.8800	94.8800	0.000	0.0000	0.0000	0
2021/12/23	IS10	17/12/2025			Interest Rate Swap	80.2800	80.2800	80.2800	80.2800	0.000	0.0000	0.0000	0
2021/12/23	IS10	16/03/2026			Interest Rate Swap	76.8200	76.8200	76.8200	76.8200	0.000	0.0000	0.0000	0
2021/12/23	IS10	15/06/2026			Interest Rate Swap	75.2400	75.2400	75.2400	75.2400	0.000	0.0000	0.0000	0
2021/12/23	IS10	21/09/2026			Interest Rate Swap	77.2700	77.2700	77.2700	77.2700	0.000	0.0000	0.0000	0
2021/12/23	IS10	21/12/2026			Interest Rate Swap	81.3000	81.3000	81.3000	81.3000	0.000	0.0000	0.0000	0
2021/12/23	IS10	15/03/2027			Interest Rate Swap	79.8000	79.8000	79.8000	79.8000	0.000	0.0000	0.0000	0
2021/12/23	IS10	21/06/2027			Interest Rate Swap	81.8600	81.8600	81.8600	81.8600	0.000	0.0000	0.0000	0
2021/12/23	IS10	20/09/2027			Interest Rate Swap	87.6100	87.6100	87.6100	87.6100	0.000	0.0000	0.0000	0
2021/12/23	IS10	20/12/2027			Interest Rate Swap	87.9400	87.9400	87.9400	87.9400	0.000	0.0000	0.0000	0
2021/12/23	IS10	22/03/2028			Interest Rate Swap	80.8900	80.8900	80.8900	80.8900	0.000	0.0000	0.0000	0
2021/12/23	IS10	20/06/2028			Interest Rate Swap	88.6800	88.6800	88.6800	88.6800	0.000	0.0000	0.0000	0
2021/12/23	IS10	19/09/2028			Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	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
2021/12/23	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2021/12/23	JBAF	19/01/2022			Jibar Tradeable Future	3.9250	96.0750	3.9250	96.0750	0.000	0.0000	0.0000	0
2021/12/23	JBAF	16/02/2022			Jibar Tradeable Future	4.1600	95.8400	4.1700	95.8300	0.240	0.0000	0.0000	0
2021/12/23	JBAF	16/03/2022			Jibar Tradeable Future	4.2350	95.7650	4.2450	95.7550	0.236	0.0000	0.0000	0
2021/12/23	JBAF	20/04/2022			Jibar Tradeable Future	4.5200	95.4800	4.5300	95.4700	0.221	0.0000	0.0000	0
2021/12/23	JBAF	18/05/2022			Jibar Tradeable Future	4.5800	95.4200	4.5900	95.4100	0.218	0.0000	0.0000	0
2021/12/23	JBAF	15/06/2022			Jibar Tradeable Future	4.8350	95.1650	4.8350	95.1650	0.000	0.0000	0.0000	72
2021/12/23	JBAF	21/09/2022			Jibar Tradeable Future	5.2100	94.7900	5.1950	94.8050	(0.288)	0.0000	0.0000	0
2021/12/23	JBAF	21/12/2022			Jibar Tradeable Future	5.6550	94.3450	5.6550	94.3450	0.000	0.0000	0.0000	68
2021/12/23	JBAF	15/03/2023			Jibar Tradeable Future	5.9050	94.0950	5.9050	94.0950	0.000	0.0000	0.0000	0
2021/12/23	JBAF	21/06/2023			Jibar Tradeable Future	6.1700	93.8300	6.1700	93.8300	0.000	0.0000	0.0000	0
2021/12/23	JBAF	20/09/2023			Jibar Tradeable Future	6.3550	93.6450	6.3350	93.6650	(0.315)	0.0000	0.0000	75
2021/12/23	JBAF	20/12/2023			Jibar Tradeable Future	6.5250	93.4750	6.5050	93.4950	(0.307)	0.0000	0.0000	0
2021/12/23	R023	03/02/2022	5.08	Call	Bond Future	113.2600	0.1133	112.1600	0.1122	(0.971)	0	0	0
2021/12/23	R023	03/02/2022	5.08	Put	Bond Future	229.8200	0.2298	226.7700	0.2268	(1.327)	0	0	0
2021/12/23	R023	03/02/2022			Bond Future	5.1926	106.0354	5.1907	106.0374	(0.036)	0.0000	0.0000	16,431
2021/12/23	R023	03/02/2022	5.06	Call	Bond Future	104.4500	0.1045	103.3500	0.1034	(1.053)	0	0	0
2021/12/23	R023	03/02/2022	5.06	Put	Bond Future	241.7400	0.2417	238.6900	0.2387	(1.262)	0	0	0
2021/12/23	R023	03/02/2022	5.07	Call	Bond Future	108.7300	0.1087	107.6300	0.1076	(1.012)	0	0	0
2021/12/23	R023	03/02/2022	5.07	Put	Bond Future	235.6600	0.2357	232.6100	0.2326	(1.294)	0	0	0
2021/12/23	R023	05/05/2022	6.31	Call	Bond Future	843.7200	0.8437	844.3000	0.8443	0.069	0	0	0
2021/12/23	R023	05/05/2022	6.31	Put	Bond Future	63.4400	0.0634	62.5100	0.0625	(1.466)	0	0	0
2021/12/23	R023	05/05/2022			Bond Future	5.3213	103.3773	5.3194	103.3788	(0.036)	0.0000	0.0000	835
2021/12/23	R023	05/05/2022	6.29	Call	Bond Future	830.0800	0.8301	830.6500	0.8306	0.069	0	0	0
2021/12/23	R023	05/05/2022	6.29	Put	Bond Future	65.4900	0.0655	64.5500	0.0646	(1.435)	0	0	0
2021/12/23	R023	05/05/2022	6.30	Call	Bond Future	836.8200	0.8368	837.4000	0.8374	0.069	0	0	0
2021/12/23	R023	05/05/2022	6.30	Put	Bond Future	64.3800	0.0644	63.4500	0.0634	(1.445)	0	0	0
2021/12/23	R023	04/08/2022	6.05	Call	Bond Future	434.8800	0.4349	435.3000	0.4353	0.097	0	0	0
2021/12/23	R023	04/08/2022	6.05	Put	Bond Future	138.7100	0.1387	137.7300	0.1377	(0.707)	0	0	0
2021/12/23	R023	04/08/2022			Bond Future	5.5138	104.6069	5.5112	104.6083	(0.046)	0.0000	0.0000	0
2021/12/23	R023	04/08/2022	6.03	Call	Bond Future	426.9000	0.4269	427.3100	0.4273	0.096	0	0	0
2021/12/23	R023	04/08/2022	6.03	Put	Bond Future	141.7400	0.1417	140.7500	0.1407	(0.698)	0	0	0
2021/12/23	R023	04/08/2022	6.04	Call	Bond Future	430.8800	0.4309	431.3000	0.4313	0.097	0	0	0
2021/12/23	R023	04/08/2022	6.04	Put	Bond Future	140.2200	0.1402	139.2400	0.1392	(0.699)	0	0	0
2021/12/23	R023	03/11/2022	6.25	Call	Bond Future	239.0500	0.2391	239.5000	0.2395	0.188	0	0	0
2021/12/23	R023	03/11/2022	6.25	Put	Bond Future	133.9600	0.1340	133.1800	0.1332	(0.582)	0	0	0
2021/12/23	R023	03/11/2022	6.26	Call	Bond Future	241.2300	0.2412	241.6800	0.2417	0.187	0	0	0
2021/12/23	R023	03/11/2022	6.26	Put	Bond Future	133.0800	0.1331	132.3000	0.1323	(0.586)	0	0	0
2021/12/23	R023	03/11/2022			Bond Future	5.9079	102.0255	5.9039	102.0267	(0.068)	0.0000	0.0000	0
2021/12/23	R023	03/11/2022	6.27	Call	Bond Future	243.0500	0.2430	243.5100	0.2435	0.189	0	0	0
2021/12/23	R023	03/11/2022	6.27	Put	Bond Future	131.8300	0.1318	131.0600	0.1311	(0.584)	0	0	0
2021/12/23	R035	03/02/2022	9.92	Call	Bond Future	424.8200	0.4248	466.9900	0.4670	9.927	0	0	200
2021/12/23	R035	03/02/2022	9.92	Put	Bond Future	3,420.1700	3.4202	3,214.5500	3.2145	(6.012)	0	0	0
2021/12/23	R035	03/02/2022	11.73	Call	Bond Future	8,335.1800	8.3352	8,574.4900	8.5745	2.871	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
2021/12/23	R035	03/02/2022	11.73	Put	Bond Future	42.9400	0.0429	34.4600	0.0345	(19.748)	0	0	280
2021/12/23	R035	03/02/2022	11.28	Call	Bond Future	5,848.5000	5.8485	6,069.4900	6.0695	3.779	0	0	0
2021/12/23	R035	03/02/2022	11.28	Put	Bond Future	168.6000	0.1686	141.8000	0.1418	(15.896)	0	0	200
2021/12/23	R035	03/02/2022	11.33	Put	Bond Future	145.8700	0.1459	122.0500	0.1221	(16.330)	0	0	500
2021/12/23	R035	03/02/2022	11.39	Call	Bond Future	6,451.9100	6.4519	6,679.1100	6.6791	3.521	0	0	0
2021/12/23	R035	03/02/2022	11.39	Put	Bond Future	122.2700	0.1223	101.6800	0.1017	(16.840)	0	0	683
2021/12/23	R035	03/02/2022	11.22	Call	Bond Future	5,521.1800	5.5212	5,738.3100	5.7383	3.933	0	0	0
2021/12/23	R035	03/02/2022	11.22	Put	Bond Future	198.7900	0.1988	168.1300	0.1681	(15.423)	0	0	0
2021/12/23	R035	03/02/2022	11.23	Call	Bond Future	5,575.7600	5.5758	5,793.5500	5.7936	3.906	0	0	0
2021/12/23	R035	03/02/2022	11.23	Put	Bond Future	193.6300	0.1936	163.6300	0.1636	(15.493)	0	0	0
2021/12/23	R035	03/02/2022	11.03	Call	Bond Future	4,500.1100	4.5001	4,702.4400	4.7024	4.496	0	0	0
2021/12/23	R035	03/02/2022	11.05	Put	Bond Future	308.4300	0.3084	264.7500	0.2648	(14.162)	0	0	1,600
2021/12/23	R035	03/02/2022	11.11	Call	Bond Future	4,925.7400	4.9257	5,134.8900	5.1349	4.246	0	0	0
2021/12/23	R035	03/02/2022	10.35	Call	Bond Future	1,452.6900	1.4527	1,561.0400	1.5610	7.459	0	0	1,600
2021/12/23	R035	03/02/2022	10.35	Put	Bond Future	1,571.3000	1.5713	1,431.8600	1.4319	(8.874)	0	0	0
2021/12/23	R035	03/02/2022	10.61	Call	Bond Future	2,451.8200	2.4518	2,602.8400	2.6028	6.160	0	0	0
2021/12/23	R035	03/02/2022	10.61	Put	Bond Future	892.6400	0.8926	795.8700	0.7959	(10.841)	0	0	200
2021/12/23	R035	03/02/2022	10.65	Call	Bond Future	2,628.1600	2.6282	2,785.1600	2.7852	5.974	0	0	0
2021/12/23	R035	03/02/2022	10.24	Put	Bond Future	1,957.2300	1.9572	1,799.1800	1.7992	(8.075)	0	0	0
2021/12/23	R035	03/02/2022	10.26	Call	Bond Future	1,172.3700	1.1724	1,265.4600	1.2655	7.940	0	0	200
2021/12/23	R035	03/02/2022	10.26	Put	Bond Future	1,882.4300	1.8824	1,727.7300	1.7277	(8.218)	0	0	0
2021/12/23	R035	03/02/2022	10.34	Call	Bond Future	1,419.8700	1.4199	1,526.5200	1.5265	7.511	0	0	0
2021/12/23	R035	03/02/2022	10.34	Put	Bond Future	1,603.9200	1.6039	1,462.7800	1.4628	(8.800)	0	0	500
2021/12/23	R035	03/02/2022			Bond Future	10.3682	93.3831	10.3303	93.6309	(0.365)	0.0000	0.0000	103,060
2021/12/23	R035	03/02/2022	9.70	Call	Bond Future	174.9300	0.1749	194.8200	0.1948	11.370	0	0	683
2021/12/23	R035	03/02/2022	9.70	Put	Bond Future	4,693.0500	4.6931	4,465.1500	4.4651	(4.856)	0	0	0
2021/12/23	R035	03/02/2022	10.10	Call	Bond Future	761.8100	0.7618	829.0600	0.8291	8.828	0	0	280
2021/12/23	R035	03/02/2022	10.10	Put	Bond Future	2,537.1600	2.5372	2,356.6200	2.3566	(7.116)	0	0	0
2021/12/23	R035	03/02/2022	11.88	Call	Bond Future	9,163.1000	9.1631	9,405.3200	9.4053	2.643	0	0	0
2021/12/23	R035	03/02/2022	11.88	Put	Bond Future	26.4600	0.0265	20.8900	0.0209	(21.051)	0	0	1,800
2021/12/23	R035	03/02/2022	11.33	Call	Bond Future	6,122.0200	6.1220	6,345.9900	6.3460	3.658	0	0	0
2021/12/23	R035	03/02/2022	11.24	Call	Bond Future	5,630.4000	5.6304	5,848.8300	5.8488	3.879	0	0	0
2021/12/23	R035	03/02/2022	11.24	Put	Bond Future	188.6000	0.1886	159.2400	0.1592	(15.567)	0	0	0
2021/12/23	R035	03/02/2022	11.03	Put	Bond Future	324.5300	0.3245	279.0700	0.2791	(14.008)	0	0	280
2021/12/23	R035	03/02/2022	11.05	Call	Bond Future	4,605.7900	4.6058	4,809.9000	4.8099	4.432	0	0	0
2021/12/23	R035	03/02/2022	11.11	Put	Bond Future	264.5600	0.2646	225.9200	0.2259	(14.605)	0	0	200
2021/12/23	R035	03/02/2022	10.65	Put	Bond Future	814.8600	0.8149	724.0700	0.7241	(11.142)	0	0	683
2021/12/23	R035	03/02/2022	10.24	Call	Bond Future	1,114.9900	1.1150	1,204.7300	1.2047	8.049	0	0	500
2021/12/23	R035	05/05/2022	11.63	Call	Bond Future	7,152.4200	7.1524	7,353.8600	7.3539	2.816	0	0	0
2021/12/23	R035	05/05/2022	11.63	Put	Bond Future	707.4100	0.7074	658.6200	0.6586	(6.897)	0	0	0
2021/12/23	R035	05/05/2022	11.64	Call	Bond Future	7,200.5900	7.2006	7,402.5300	7.4025	2.804	0	0	0
2021/12/23	R035	05/05/2022	11.64	Put	Bond Future	698.6500	0.6986	650.3600	0.6504	(6.912)	0	0	0
2021/12/23	R035	05/05/2022	10.72	Call	Bond Future	3,133.9900	3.1340	3,270.5400	3.2705	4.357	0	0	1,200
2021/12/23	R035	05/05/2022	10.72	Put	Bond Future	2,118.4100	2.1184	2,004.7300	2.0047	(5.366)	0	0	0
2021/12/23	R035	05/05/2022			Bond Future	10.5588	90.0080	10.5194	90.2583	(0.372)	0.0000	0.0000	8,926
2021/12/23	R035	05/05/2022	11.65	Call	Bond Future	7,248.8100	7.2488	7,451.2400	7.4512	2.793	0	0	0
2021/12/23	R035	05/05/2022	11.65	Put	Bond Future	690.0000	0.6900	642.2000	0.6422	(6.928)	0	0	0
2021/12/23	R035	05/05/2022	12.64	Call	Bond Future	12,107.0500	12.1070	12,341.1200	12.3411	1.933	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
2021/12/23	R035	05/05/2022	12.64	Put	Bond Future	191.4500	0.1914	175.2900	0.1753	(8.441)	0	0	1,200
2021/12/23	R035	05/05/2022	10.82	Call	Bond Future	3,516.0400	3.5160	3,661.7600	3.6618	4.144	0	0	0
2021/12/23	R035	05/05/2022	10.82	Put	Bond Future	1,878.9300	1.8789	1,774.4200	1.7744	(5.562)	0	0	1,200
2021/12/23	R035	04/08/2022	11.13	Put	Bond Future	2,272.8600	2.2729	2,172.4800	2.1725	(4.416)	0	0	100
2021/12/23	R035	04/08/2022	10.72	Call	Bond Future	3,085.4000	3.0854	3,207.9000	3.2079	3.970	0	0	0
2021/12/23	R035	04/08/2022	10.72	Put	Bond Future	3,326.1000	3.3261	3,195.3800	3.1954	(3.930)	0	0	0
2021/12/23	R035	04/08/2022	10.73	Call	Bond Future	3,116.9200	3.1169	3,240.1900	3.2402	3.955	0	0	0
2021/12/23	R035	04/08/2022	10.73	Put	Bond Future	3,295.6800	3.2957	3,165.7300	3.1657	(3.943)	0	0	0
2021/12/23	R035	04/08/2022	9.84	Call	Bond Future	932.2400	0.9322	986.2500	0.9863	5.794	0	0	100
2021/12/23	R035	04/08/2022	9.84	Put	Bond Future	6,876.6800	6.8767	6,677.4700	6.6775	(2.897)	0	0	0
2021/12/23	R035	04/08/2022	10.53	Put	Bond Future	3,942.9400	3.9429	3,797.2400	3.7972	(3.695)	0	0	0
2021/12/23	R035	04/08/2022	10.64	Call	Bond Future	2,837.0800	2.8371	2,953.3000	2.9533	4.096	0	0	0
2021/12/23	R035	04/08/2022	10.64	Put	Bond Future	3,575.5300	3.5755	3,438.5300	3.4385	(3.832)	0	0	100
2021/12/23	R035	04/08/2022	9.53	Call	Bond Future	551.1800	0.5512	586.7300	0.5867	6.450	0	0	400
2021/12/23	R035	04/08/2022	9.53	Put	Bond Future	8,629.9200	8.6299	8,412.2500	8.4123	(2.522)	0	0	0
2021/12/23	R035	04/08/2022			Bond Future	10.7589	91.0538	10.7180	91.3070	(0.381)	0.0000	0.0000	0
2021/12/23	R035	04/08/2022	11.13	Call	Bond Future	4,521.1000	4.5211	4,673.9400	4.6739	3.381	0	0	0
2021/12/23	R035	04/08/2022	12.18	Call	Bond Future	9,064.2700	9.0643	9,270.5400	9.2705	2.276	0	0	0
2021/12/23	R035	04/08/2022	12.18	Put	Bond Future	888.2300	0.8882	841.2800	0.8413	(5.286)	0	0	400
2021/12/23	R035	04/08/2022	10.74	Call	Bond Future	3,148.8800	3.1489	3,272.9300	3.2729	3.939	0	0	0
2021/12/23	R035	04/08/2022	10.74	Put	Bond Future	3,265.7700	3.2658	3,136.6000	3.1366	(3.955)	0	0	0
2021/12/23	R035	04/08/2022	10.53	Call	Bond Future	2,513.4800	2.5135	2,621.0000	2.6210	4.278	0	0	400
2021/12/23	R035	03/11/2022	11.15	Call	Bond Future	4,332.7700	4.3328	4,474.1200	4.4741	3.262	0	0	0
2021/12/23	R035	03/11/2022	11.15	Put	Bond Future	3,200.8700	3.2009	3,086.0200	3.0860	(3.588)	0	0	0
2021/12/23	R035	03/11/2022			Bond Future	10.9596	87.7577	10.9170	88.0140	(0.389)	0.0000	0.0000	0
2021/12/23	R035	03/11/2022	11.14	Call	Bond Future	4,299.2400	4.2992	4,439.9500	4.4400	3.273	0	0	0
2021/12/23	R035	03/11/2022	11.14	Put	Bond Future	3,226.2700	3.2263	3,110.7800	3.1108	(3.580)	0	0	0
2021/12/23	R035	03/11/2022	11.13	Call	Bond Future	4,265.8300	4.2658	4,405.9000	4.4059	3.284	0	0	0
2021/12/23	R035	03/11/2022	11.13	Put	Bond Future	3,251.8400	3.2518	3,135.7100	3.1357	(3.571)	0	0	0
2021/12/23	R186	03/02/2022	7.30	Call	Bond Future	167.4700	0.1675	156.6400	0.1566	(6.467)	0	0	0
2021/12/23	R186	03/02/2022	7.30	Put	Bond Future	2,429.7100	2.4297	2,452.8300	2.4528	0.952	0	0	0
2021/12/23	R186	03/02/2022			Bond Future	7.8263	112.0422	7.8342	112.0083	0.102	0.0000	0.0000	69,865
2021/12/23	R186	03/02/2022	7.28	Call	Bond Future	154.5600	0.1546	144.2900	0.1443	(6.645)	0	0	0
2021/12/23	R186	03/02/2022	7.28	Put	Bond Future	2,503.9100	2.5039	2,527.5900	2.5276	0.946	0	0	0
2021/12/23	R186	03/02/2022	7.29	Call	Bond Future	160.9100	0.1609	150.3600	0.1504	(6.556)	0	0	0
2021/12/23	R186	03/02/2022	7.29	Put	Bond Future	2,466.7000	2.4667	2,490.1000	2.4901	0.949	0	0	0
2021/12/23	R186	05/05/2022	9.18	Call	Bond Future	4,793.6200	4.7936	4,760.1300	4.7601	(0.699)	0	0	0
2021/12/23	R186	05/05/2022	9.18	Put	Bond Future	322.9100	0.3229	324.2100	0.3242	0.403	0	0	454
2021/12/23	R186	05/05/2022	8.32	Call	Bond Future	2,209.1200	2.2091	2,181.9600	2.1820	(1.229)	0	0	0
2021/12/23	R186	05/05/2022	8.32	Put	Bond Future	1,079.1300	1.0791	1,086.7600	1.0868	0.707	0	0	0
2021/12/23	R186	05/05/2022	8.14	Call	Bond Future	1,780.2000	1.7802	1,755.3500	1.7553	(1.396)	0	0	454
2021/12/23	R186	05/05/2022	8.14	Put	Bond Future	1,366.2100	1.3662	1,376.1500	1.3762	0.728	0	0	0
2021/12/23	R186	05/05/2022	7.28	Call	Bond Future	422.2900	0.4223	411.2400	0.4112	(2.617)	0	0	435
2021/12/23	R186	05/05/2022	7.28	Put	Bond Future	3,512.0800	3.5121	3,535.8200	3.5358	0.676	0	0	0
2021/12/23	R186	05/05/2022	7.48	Call	Bond Future	639.0500	0.6391	624.6700	0.6247	(2.250)	0	0	3,600
2021/12/23	R186	05/05/2022	7.48	Put	Bond Future	2,901.6000	2.9016	2,922.0100	2.9220	0.703	0	0	0
2021/12/23	R186	05/05/2022			Bond Future	8.0366	113.3651	8.0453	113.3303	0.108	0.0000	0.0000	4,514

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
2021/12/23	R186	05/05/2022	8.64	Call	Bond Future	3,087.6900	3.0877	3,057.3000	3.0573	(0.984)	0	0	0
2021/12/23	R186	05/05/2022	8.64	Put	Bond Future	699.2800	0.6993	703.6800	0.7037	0.629	0	0	4,035
2021/12/23	R186	05/05/2022	8.94	Call	Bond Future	4,009.4400	4.0094	3,977.0200	3.9770	(0.809)	0	0	0
2021/12/23	R186	05/05/2022	8.94	Put	Bond Future	457.8700	0.4579	460.2400	0.4602	0.518	0	0	454
2021/12/23	R186	05/05/2022	8.31	Call	Bond Future	2,183.8900	2.1839	2,156.8500	2.1569	(1.238)	0	0	0
2021/12/23	R186	05/05/2022	8.31	Put	Bond Future	1,093.5200	1.0935	1,101.2700	1.1013	0.709	0	0	0
2021/12/23	R186	05/05/2022	8.35	Call	Bond Future	2,285.8700	2.2859	2,258.3600	2.2584	(1.203)	0	0	454
2021/12/23	R186	05/05/2022	8.35	Put	Bond Future	1,037.1200	1.0371	1,044.4000	1.0444	0.702	0	0	0
2021/12/23	R186	05/05/2022	7.88	Call	Bond Future	1,251.2300	1.2512	1,230.2200	1.2302	(1.679)	0	0	435
2021/12/23	R186	05/05/2022	7.88	Put	Bond Future	1,881.9600	1.8820	1,895.7400	1.8957	0.732	0	0	0
2021/12/23	R186	05/05/2022	8.30	Call	Bond Future	2,158.8000	2.1588	2,131.8800	2.1319	(1.247)	0	0	0
2021/12/23	R186	05/05/2022	8.30	Put	Bond Future	1,108.0700	1.1081	1,115.9400	1.1159	0.710	0	0	0
2021/12/23	R186	05/05/2022	6.73	Call	Bond Future	120.7300	0.1207	116.2500	0.1163	(3.711)	0	0	3,600
2021/12/23	R186	05/05/2022	6.73	Put	Bond Future	5,525.1900	5.5252	5,555.5000	5.5555	0.549	0	0	0
2021/12/23	R186	04/08/2022	8.15	Call	Bond Future	1,755.2700	1.7553	1,734.1900	1.7342	(1.201)	0	0	0
2021/12/23	R186	04/08/2022	8.15	Put	Bond Future	2,192.4300	2.1924	2,206.7800	2.2068	0.655	0	0	0
2021/12/23	R186	04/08/2022	9.78	Call	Bond Future	6,025.0200	6.0250	5,992.0400	5.9920	(0.547)	0	0	0
2021/12/23	R186	04/08/2022	9.78	Put	Bond Future	474.5200	0.4745	476.9700	0.4770	0.516	0	0	3,600
2021/12/23	R186	04/08/2022	7.96	Call	Bond Future	1,415.1800	1.4152	1,396.3700	1.3964	(1.329)	0	0	3,600
2021/12/23	R186	04/08/2022			Bond Future	8.2652	109.4144	8.2745	109.3790	0.113	0.0000	0.0000	0
2021/12/23	R186	04/08/2022	8.14	Call	Bond Future	1,736.6100	1.7366	1,715.6400	1.7156	(1.208)	0	0	0
2021/12/23	R186	04/08/2022	8.14	Put	Bond Future	2,211.8400	2.2118	2,226.3000	2.2263	0.654	0	0	0
2021/12/23	R186	04/08/2022	6.96	Call	Bond Future	285.6500	0.2857	278.9300	0.2789	(2.353)	0	0	3,600
2021/12/23	R186	04/08/2022	6.96	Put	Bond Future	5,372.0300	5.3720	5,400.7400	5.4007	0.534	0	0	0
2021/12/23	R186	04/08/2022	7.96	Put	Bond Future	2,578.4500	2.5785	2,595.0700	2.5951	0.645	0	0	0
2021/12/23	R186	04/08/2022	8.13	Call	Bond Future	1,717.7200	1.7177	1,696.8700	1.6969	(1.214)	0	0	0
2021/12/23	R186	04/08/2022	8.13	Put	Bond Future	2,231.0300	2.2310	2,245.6100	2.2456	0.654	0	0	0
2021/12/23	R186	03/11/2022	8.53	Call	Bond Future	2,368.0300	2.3680	2,345.7600	2.3458	(0.940)	0	0	0
2021/12/23	R186	03/11/2022	8.53	Put	Bond Future	2,263.7200	2.2637	2,277.4700	2.2775	0.607	0	0	0
2021/12/23	R186	03/11/2022	8.54	Call	Bond Future	2,387.3700	2.3874	2,365.0200	2.3650	(0.936)	0	0	0
2021/12/23	R186	03/11/2022	8.54	Put	Bond Future	2,247.5100	2.2475	2,261.1800	2.2612	0.608	0	0	0
2021/12/23	R186	03/11/2022			Bond Future	8.5007	110.8222	8.5108	110.7862	0.119	0.0000	0.0000	0
2021/12/23	R186	03/11/2022	8.55	Call	Bond Future	2,406.7900	2.4068	2,384.3500	2.3844	(0.932)	0	0	0
2021/12/23	R186	03/11/2022	8.55	Put	Bond Future	2,231.4000	2.2314	2,244.9800	2.2450	0.609	0	0	0
2021/12/23	R197	03/02/2022			Bond Future	322.1137	322.1137	322.1139	322.1139	0.000	0.0000	0.0000	1,132
2021/12/23	R197	05/05/2022			Bond Future	325.9965	325.9965	325.9951	325.9951	0.000	0.0000	0.0000	237
2021/12/23	R197	04/08/2022			Bond Future	321.6778	321.6778	321.6760	321.6760	(0.001)	0.0000	0.0000	0
2021/12/23	R197	03/11/2022			Bond Future	325.7447	325.7447	325.7426	325.7426	(0.001)	0.0000	0.0000	0
2021/12/23	R202	03/02/2022			Bond Future	245.4305	245.4305	245.4448	245.4448	0.006	0.0000	0.0000	7,693
2021/12/23	R202	05/05/2022			Bond Future	248.3890	248.3890	248.4024	248.4024	0.005	0.0000	0.0000	413
2021/12/23	R202	04/08/2022			Bond Future	247.0305	247.0305	247.0438	247.0438	0.005	0.0000	0.0000	0
2021/12/23	R202	03/11/2022			Bond Future	250.1534	250.1534	250.1663	250.1663	0.005	0.0000	0.0000	0
2021/12/23	R209	03/02/2022	11.02	Call	Bond Future	4,017.0600	4.0171	4,247.2900	4.2473	5.731	0	0	0
2021/12/23	R209	03/02/2022	11.02	Put	Bond Future	252.7400	0.2527	209.4000	0.2094	(17.148)	0	0	0
2021/12/23	R209	03/02/2022	11.03	Call	Bond Future	4,063.4300	4.0634	4,294.5800	4.2946	5.689	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
2021/12/23	R209	03/02/2022	11.03	Put	Bond Future	246.2300	0.2462	203.8100	0.2038	(17.228)	0	0	0
2021/12/23	R209	03/02/2022			Bond Future	10.3361	72.2088	10.2884	72.4823	(0.461)	0.0000	0.0000	20,306
2021/12/23	R209	03/02/2022	11.04	Call	Bond Future	4,109.9100	4.1099	4,341.9500	4.3419	5.646	0	0	0
2021/12/23	R209	03/02/2022	11.04	Put	Bond Future	239.8800	0.2399	198.3500	0.1984	(17.313)	0	0	0
2021/12/23	R209	05/05/2022	11.44	Call	Bond Future	5,641.1300	5.6411	5,859.7000	5.8597	3.875	0	0	0
2021/12/23	R209	05/05/2022	11.44	Put	Bond Future	696.2600	0.6963	638.3100	0.6383	(8.323)	0	0	0
2021/12/23	R209	05/05/2022	9.75	Call	Bond Future	573.7300	0.5737	627.8500	0.6278	9.433	0	0	8,525
2021/12/23	R209	05/05/2022	9.75	Put	Bond Future	4,993.1400	4.9931	4,770.7400	4.7707	(4.454)	0	0	0
2021/12/23	R209	05/05/2022	10.75	Call	Bond Future	2,972.1900	2.9722	3,135.3000	3.1353	5.488	0	0	0
2021/12/23	R209	05/05/2022	10.75	Put	Bond Future	1,635.6200	1.6356	1,522.2100	1.5222	(6.934)	0	0	12,050
2021/12/23	R209	05/05/2022	11.43	Call	Bond Future	5,599.5400	5.5995	5,817.5100	5.8175	3.893	0	0	0
2021/12/23	R209	05/05/2022	11.43	Put	Bond Future	704.9900	0.7050	646.4400	0.6464	(8.305)	0	0	0
2021/12/23	R209	05/05/2022			Bond Future	10.5074	69.9204	10.4581	70.1969	(0.470)	0.0000	0.0000	5,396
2021/12/23	R209	05/05/2022	11.45	Call	Bond Future	5,682.8900	5.6829	5,902.0500	5.9021	3.856	0	0	0
2021/12/23	R209	05/05/2022	11.45	Put	Bond Future	687.7500	0.6878	630.3900	0.6304	(8.340)	0	0	0
2021/12/23	R209	05/05/2022	12.00	Call	Bond Future	8,017.7800	8.0178	8,262.5100	8.2625	3.052	0	0	0
2021/12/23	R209	05/05/2022	12.00	Put	Bond Future	342.4300	0.3424	310.6400	0.3106	(9.284)	0	0	12,050
2021/12/23	R209	04/08/2022	10.57	Put	Bond Future	3,079.2200	3.0792	2,930.8300	2.9308	(4.819)	0	0	0
2021/12/23	R209	04/08/2022	10.58	Call	Bond Future	2,482.1600	2.4822	2,614.4400	2.6144	5.329	0	0	0
2021/12/23	R209	04/08/2022	10.58	Put	Bond Future	3,050.8700	3.0509	2,903.3700	2.9034	(4.835)	0	0	0
2021/12/23	R209	04/08/2022			Bond Future	10.6837	70.7329	10.6325	71.0127	(0.479)	0.0000	0.0000	0
2021/12/23	R209	04/08/2022	10.57	Call	Bond Future	2,455.3100	2.4553	2,586.7000	2.5867	5.351	0	0	0
2021/12/23	R209	04/08/2022	10.59	Call	Bond Future	2,509.1600	2.5092	2,642.3300	2.6423	5.307	0	0	0
2021/12/23	R209	04/08/2022	10.59	Put	Bond Future	3,022.7400	3.0227	2,876.1300	2.8761	(4.850)	0	0	0
2021/12/23	R209	03/11/2022	11.03	Call	Bond Future	3,752.0000	3.7520	3,909.4500	3.9094	4.196	0	0	0
2021/12/23	R209	03/11/2022	11.03	Put	Bond Future	2,849.8200	2.8498	2,724.1200	2.7241	(4.411)	0	0	0
2021/12/23	R209	03/11/2022			Bond Future	10.8589	68.5102	10.8059	68.7934	(0.488)	0.0000	0.0000	0
2021/12/23	R209	03/11/2022	11.01	Call	Bond Future	3,691.6400	3.6916	3,847.6700	3.8477	4.227	0	0	0
2021/12/23	R209	03/11/2022	11.01	Put	Bond Future	2,894.0700	2.8941	2,766.9500	2.7669	(4.392)	0	0	0
2021/12/23	R209	03/11/2022	11.02	Call	Bond Future	3,721.6400	3.7216	3,878.3800	3.8784	4.212	0	0	0
2021/12/23	R209	03/11/2022	11.02	Put	Bond Future	2,871.7400	2.8717	2,745.3300	2.7453	(4.402)	0	0	0
2021/12/23	R210	03/02/2022			Bond Future	213.0206	213.0206	213.0291	213.0291	0.004	0.0000	0.0000	1,449
2021/12/23	R210	05/05/2022			Bond Future	212.7277	212.7277	212.7355	212.7355	0.004	0.0000	0.0000	104
2021/12/23	R210	04/08/2022			Bond Future	215.3731	215.3731	215.3806	215.3806	0.003	0.0000	0.0000	0
2021/12/23	R210	03/11/2022			Bond Future	215.1782	215.1782	215.1855	215.1855	0.003	0.0000	0.0000	0
2021/12/23	R213	03/02/2022	8.63	Call	Bond Future	14.5600	0.0146	20.6400	0.0206	41.758	0	0	200
2021/12/23	R213	03/02/2022	8.63	Put	Bond Future	6,160.8000	6.1608	5,749.1200	5.7491	(6.682)	0	0	0
2021/12/23	R213	03/02/2022	8.80	Call	Bond Future	36.6400	0.0366	50.5100	0.0505	37.855	0	0	102
2021/12/23	R213	03/02/2022	8.80	Put	Bond Future	5,205.5300	5.2055	4,801.6400	4.8016	(7.759)	0	0	0
2021/12/23	R213	03/02/2022	10.60	Put	Bond Future	135.9600	0.1360	98.4800	0.0985	(27.567)	0	0	430
2021/12/23	R213	03/02/2022	10.67	Call	Bond Future	4,844.5700	4.8446	5,230.8500	5.2309	7.973	0	0	0
2021/12/23	R213	03/02/2022	10.67	Put	Bond Future	111.2000	0.1112	79.7200	0.0797	(28.309)	0	0	220
2021/12/23	R213	03/02/2022	10.00	Call	Bond Future	2,019.0800	2.0191	2,299.8800	2.2999	13.907	0	0	0
2021/12/23	R213	03/02/2022	10.00	Put	Bond Future	662.0200	0.6620	525.0600	0.5251	(20.688)	0	0	430
2021/12/23	R213	03/02/2022	9.98	Call	Bond Future	1,948.5700	1.9486	2,224.3200	2.2243	14.151	0	0	0
2021/12/23	R213	03/02/2022	9.98	Put	Bond Future	695.1400	0.6951	553.1300	0.5531	(20.429)	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
2021/12/23	R213	03/02/2022	9.22	Put	Bond Future	3,063.4000	3.0634	2,714.7200	2.7147	(11.382)	0	0	0
2021/12/23	R213	03/02/2022	9.58	Put	Bond Future	1,664.8100	1.6648	1,409.1500	1.4091	(15.357)	0	0	200
2021/12/23	R213	03/02/2022			Bond Future	9.7406	86.8605	9.6619	87.2782	(0.809)	0.0000	0.0000	22,660
2021/12/23	R213	03/02/2022	9.15	Call	Bond Future	191.5600	0.1916	247.1700	0.2472	29.030	0	0	220
2021/12/23	R213	03/02/2022	9.15	Put	Bond Future	3,390.6100	3.3906	3,028.4600	3.0285	(10.681)	0	0	0
2021/12/23	R213	03/02/2022	10.25	Call	Bond Future	2,992.5200	2.9925	3,326.4700	3.3265	11.159	0	0	0
2021/12/23	R213	03/02/2022	10.25	Put	Bond Future	354.2100	0.3542	270.4000	0.2704	(23.661)	0	0	102
2021/12/23	R213	03/02/2022	10.60	Call	Bond Future	4,525.0700	4.5251	4,905.3500	4.9054	8.404	0	0	0
2021/12/23	R213	03/02/2022	10.15	Call	Bond Future	2,586.8700	2.5869	2,901.6600	2.9017	12.169	0	0	0
2021/12/23	R213	03/02/2022	10.15	Put	Bond Future	457.9500	0.4580	354.9800	0.3550	(22.485)	0	0	200
2021/12/23	R213	03/02/2022	10.17	Call	Bond Future	2,666.4900	2.6665	2,985.3300	2.9853	11.957	0	0	0
2021/12/23	R213	03/02/2022	10.17	Put	Bond Future	435.3600	0.4354	336.4400	0.3364	(22.721)	0	0	220
2021/12/23	R213	03/02/2022	9.96	Call	Bond Future	1,879.3200	1.8793	2,149.9100	2.1499	14.398	0	0	0
2021/12/23	R213	03/02/2022	9.96	Put	Bond Future	729.6800	0.7297	582.5100	0.5825	(20.169)	0	0	0
2021/12/23	R213	03/02/2022	9.97	Call	Bond Future	1,913.8000	1.9138	2,186.9900	2.1870	14.275	0	0	0
2021/12/23	R213	03/02/2022	9.97	Put	Bond Future	712.2400	0.7122	567.6700	0.5677	(20.298)	0	0	0
2021/12/23	R213	03/02/2022	9.22	Call	Bond Future	251.6000	0.2516	320.6800	0.3207	27.456	0	0	430
2021/12/23	R213	03/02/2022	9.58	Call	Bond Future	810.0000	0.8100	972.1000	0.9721	20.012	0	0	0
2021/12/23	R213	03/02/2022	9.76	Call	Bond Future	1,254.7700	1.2548	1,469.7600	1.4698	17.134	0	0	0
2021/12/23	R213	03/02/2022	9.76	Put	Bond Future	1,152.3900	1.1524	949.6200	0.9496	(17.596)	0	0	102
2021/12/23	R213	05/05/2022	10.63	Call	Bond Future	4,380.7200	4.3807	4,692.4200	4.6924	7.115	0	0	0
2021/12/23	R213	05/05/2022	10.65	Put	Bond Future	900.6800	0.9007	792.2600	0.7923	(12.038)	0	0	0
2021/12/23	R213	05/05/2022			Bond Future	9.9372	84.3543	9.8551	84.7766	(0.826)	0.0000	0.0000	0
2021/12/23	R213	05/05/2022	10.63	Put	Bond Future	922.8600	0.9229	812.2600	0.8123	(11.984)	0	0	0
2021/12/23	R213	05/05/2022	10.64	Call	Bond Future	4,418.0300	4.4180	4,730.8200	4.7308	7.080	0	0	0
2021/12/23	R213	05/05/2022	10.64	Put	Bond Future	911.6300	0.9116	802.1200	0.8021	(12.013)	0	0	0
2021/12/23	R213	05/05/2022	10.65	Call	Bond Future	4,455.5700	4.4556	4,769.4500	4.7694	7.045	0	0	0
2021/12/23	R213	04/08/2022	9.88	Call	Bond Future	1,992.0100	1.9920	2,177.3600	2.1774	9.305	0	0	0
2021/12/23	R213	04/08/2022	9.89	Call	Bond Future	2,014.4400	2.0144	2,201.1200	2.2011	9.267	0	0	0
2021/12/23	R213	04/08/2022	9.90	Put	Bond Future	3,266.9700	3.2670	3,027.5200	3.0275	(7.329)	0	0	0
2021/12/23	R213	04/08/2022			Bond Future	10.1451	85.3370	10.0594	85.7645	(0.845)	0.0000	0.0000	0
2021/12/23	R213	04/08/2022	9.88	Put	Bond Future	3,323.3600	3.3234	3,081.2600	3.0813	(7.285)	0	0	0
2021/12/23	R213	04/08/2022	9.89	Put	Bond Future	3,295.0800	3.2951	3,054.3100	3.0543	(7.307)	0	0	0
2021/12/23	R213	04/08/2022	9.90	Call	Bond Future	2,037.0100	2.0370	2,225.0100	2.2250	9.229	0	0	0
2021/12/23	R213	03/11/2022	10.38	Call	Bond Future	3,114.2500	3.1143	3,341.0400	3.3410	7.282	0	0	0
2021/12/23	R213	03/11/2022	10.38	Put	Bond Future	3,000.2000	3.0002	2,794.4800	2.7945	(6.857)	0	0	0
2021/12/23	R213	03/11/2022	10.39	Call	Bond Future	3,139.8800	3.1399	3,367.7500	3.3677	7.257	0	0	0
2021/12/23	R213	03/11/2022	10.39	Put	Bond Future	2,977.7900	2.9778	2,773.1500	2.7731	(6.872)	0	0	0
2021/12/23	R213	03/11/2022			Bond Future	10.3563	82.9101	10.2668	83.3426	(0.864)	0.0000	0.0000	0
2021/12/23	R213	03/11/2022	10.40	Call	Bond Future	3,165.3100	3.1653	3,394.2500	3.3943	7.233	0	0	0
2021/12/23	R213	03/11/2022	10.40	Put	Bond Future	2,955.2100	2.9552	2,751.6400	2.7516	(6.889)	0	0	0
2021/12/23	R214	03/02/2022	11.39	Put	Bond Future	245.3500	0.2454	195.8500	0.1959	(20.175)	0	0	0
2021/12/23	R214	03/02/2022	11.40	Put	Bond Future	239.0800	0.2391	190.6400	0.1906	(20.261)	0	0	0
2021/12/23	R214	03/02/2022	11.41	Call	Bond Future	4,229.8400	4.2298	4,523.7600	4.5238	6.949	0	0	0
2021/12/23	R214	03/02/2022			Bond Future	10.6959	69.0404	10.6380	69.3817	(0.541)	0.0000	0.0000	17,604
2021/12/23	R214	03/02/2022	11.39	Call	Bond Future	4,135.4900	4.1355	4,427.3200	4.4273	7.057	0	0	0
2021/12/23	R214	03/02/2022	11.40	Call	Bond Future	4,182.6000	4.1826	4,475.4900	4.4755	7.003	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
2021/12/23	R214	03/02/2022	11.41	Put	Bond Future	233.0100	0.2330	185.6000	0.1856	(20.347)	0	0	0
2021/12/23	R214	05/05/2022	11.73	Put	Bond Future	819.4900	0.8195	742.2000	0.7422	(9.431)	0	0	0
2021/12/23	R214	05/05/2022	11.74	Put	Bond Future	809.9300	0.8099	733.3900	0.7334	(9.450)	0	0	0
2021/12/23	R214	05/05/2022	11.75	Call	Bond Future	5,606.8300	5.6068	5,876.1900	5.8762	4.804	0	0	0
2021/12/23	R214	05/05/2022			Bond Future	10.8607	66.5760	10.8008	66.9212	(0.552)	0.0000	0.0000	441
2021/12/23	R214	05/05/2022	11.73	Call	Bond Future	5,523.9600	5.5240	5,791.8200	5.7918	4.849	0	0	0
2021/12/23	R214	05/05/2022	11.74	Call	Bond Future	5,565.3700	5.5654	5,833.9800	5.8340	4.826	0	0	0
2021/12/23	R214	05/05/2022	11.75	Put	Bond Future	800.4900	0.8005	724.7000	0.7247	(9.468)	0	0	0
2021/12/23	R214	04/08/2022	10.98	Put	Bond Future	3,018.6200	3.0186	2,842.7300	2.8427	(5.827)	0	0	0
2021/12/23	R214	04/08/2022	10.99	Call	Bond Future	2,753.0400	2.7530	2,927.4700	2.9275	6.336	0	0	0
2021/12/23	R214	04/08/2022			Bond Future	11.0323	67.3486	10.9702	67.6978	(0.563)	0.0000	0.0000	0
2021/12/23	R214	04/08/2022	10.97	Call	Bond Future	2,696.4600	2.6965	2,868.7000	2.8687	6.388	0	0	0
2021/12/23	R214	04/08/2022	10.97	Put	Bond Future	3,046.9300	3.0469	2,869.9400	2.8699	(5.809)	0	0	0
2021/12/23	R214	04/08/2022	10.98	Call	Bond Future	2,724.5700	2.7246	2,897.9100	2.8979	6.362	0	0	0
2021/12/23	R214	04/08/2022	10.99	Put	Bond Future	2,990.7500	2.9907	2,815.9500	2.8160	(5.845)	0	0	0
2021/12/23	R214	03/11/2022	11.34	Call	Bond Future	3,727.2800	3.7273	3,923.2100	3.9232	5.257	0	0	0
2021/12/23	R214	03/11/2022	11.36	Put	Bond Future	2,936.9600	2.9370	2,781.2300	2.7812	(5.302)	0	0	0
2021/12/23	R214	03/11/2022			Bond Future	11.2029	64.9442	11.1385	65.2976	(0.575)	0.0000	0.0000	0
2021/12/23	R214	03/11/2022	11.34	Put	Bond Future	2,984.5200	2.9845	2,827.0100	2.8270	(5.278)	0	0	0
2021/12/23	R214	03/11/2022	11.35	Call	Bond Future	3,757.0500	3.7570	3,953.8700	3.9539	5.239	0	0	0
2021/12/23	R214	03/11/2022	11.35	Put	Bond Future	2,960.6600	2.9607	2,804.0400	2.8040	(5.290)	0	0	0
2021/12/23	R214	03/11/2022	11.36	Call	Bond Future	3,786.9200	3.7869	3,984.6300	3.9846	5.221	0	0	0
2021/12/23	R248	03/02/2022	9.80	Call	Bond Future	57.1000	0.0571	73.1100	0.0731	28.039	0	0	0
2021/12/23	R248	03/02/2022	9.80	Put	Bond Future	7,175.6100	7.1756	6,720.1100	6.7201	(6.348)	0	0	0
2021/12/23	R248	03/02/2022	10.00	Call	Bond Future	156.3600	0.1564	194.8800	0.1949	24.635	0	0	0
2021/12/23	R248	03/02/2022	10.00	Put	Bond Future	5,586.5300	5.5865	5,153.5400	5.1535	(7.751)	0	0	0
2021/12/23	R248	03/02/2022	10.20	Put	Bond Future	4,156.9100	4.1569	3,762.8600	3.7629	(9.479)	0	0	0
2021/12/23	R248	03/02/2022	11.47	Call	Bond Future	5,715.5300	5.7155	6,132.1300	6.1321	7.289	0	0	0
2021/12/23	R248	03/02/2022	11.48	Call	Bond Future	5,775.3900	5.7754	6,193.1700	6.1932	7.234	0	0	0
2021/12/23	R248	03/02/2022	11.49	Put	Bond Future	231.6000	0.2316	179.0400	0.1790	(22.694)	0	0	0
2021/12/23	R248	03/02/2022	10.90	Call	Bond Future	2,550.1500	2.5501	2,849.8100	2.8498	11.751	0	0	900
2021/12/23	R248	03/02/2022	10.90	Put	Bond Future	1,013.0000	1.0130	841.1500	0.8411	(16.964)	0	0	0
2021/12/23	R248	03/02/2022	10.40	Call	Bond Future	741.1000	0.7411	875.1800	0.8752	18.092	0	0	100
2021/12/23	R248	03/02/2022	10.50	Call	Bond Future	1,007.4200	1.0074	1,174.2500	1.1742	16.560	0	0	0
2021/12/23	R248	03/02/2022	10.50	Put	Bond Future	2,445.3800	2.4454	2,140.7000	2.1407	(12.459)	0	0	0
2021/12/23	R248	03/02/2022			Bond Future	10.6902	86.9342	10.6272	87.4058	(0.589)	0.0000	0.0000	192,246
2021/12/23	R248	03/02/2022	10.20	Call	Bond Future	361.7800	0.3618	439.2400	0.4392	21.411	0	0	900
2021/12/23	R248	03/02/2022	11.47	Put	Bond Future	243.7900	0.2438	188.8800	0.1889	(22.523)	0	0	0
2021/12/23	R248	03/02/2022	11.48	Put	Bond Future	237.6200	0.2376	183.8900	0.1839	(22.612)	0	0	0
2021/12/23	R248	03/02/2022	11.49	Call	Bond Future	5,835.2900	5.8353	6,254.2400	6.2542	7.180	0	0	0
2021/12/23	R248	03/02/2022	10.70	Call	Bond Future	1,682.1200	1.6821	1,917.2100	1.9172	13.976	0	0	0
2021/12/23	R248	03/02/2022	10.70	Put	Bond Future	1,609.3400	1.6093	1,372.9200	1.3729	(14.690)	0	0	0
2021/12/23	R248	03/02/2022	11.00	Call	Bond Future	3,043.9100	3.0439	3,372.1500	3.3721	10.783	0	0	1,400
2021/12/23	R248	03/02/2022	11.00	Put	Bond Future	791.4100	0.7914	648.1400	0.6481	(18.103)	0	0	0
2021/12/23	R248	03/02/2022	10.30	Call	Bond Future	525.4800	0.5255	629.2900	0.6293	19.755	0	0	1,300
2021/12/23	R248	03/02/2022	10.30	Put	Bond Future	3,522.4200	3.5224	3,154.7200	3.1547	(10.439)	0	0	0
2021/12/23	R248	03/02/2022	10.40	Put	Bond Future	2,952.4000	2.9524	2,614.9700	2.6150	(11.429)	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
2021/12/23	R248	05/05/2022	11.79	Call	Bond Future	7,271.7500	7.2717	7,650.2200	7.6502	5.205	0	0	0
2021/12/23	R248	05/05/2022	11.79	Put	Bond Future	940.7500	0.9408	842.5000	0.8425	(10.444)	0	0	0
2021/12/23	R248	05/05/2022	11.80	Call	Bond Future	7,323.6300	7.3236	7,703.0800	7.7031	5.181	0	0	0
2021/12/23	R248	05/05/2022			Bond Future	10.8536	83.5460	10.7883	84.0227	(0.602)	0.0000	0.0000	2,035
2021/12/23	R248	05/05/2022	11.80	Put	Bond Future	929.7200	0.9297	832.4500	0.8325	(10.462)	0	0	0
2021/12/23	R248	05/05/2022	11.81	Call	Bond Future	7,375.5600	7.3756	7,755.9800	7.7560	5.158	0	0	0
2021/12/23	R248	05/05/2022	11.81	Put	Bond Future	918.8200	0.9188	822.5200	0.8225	(10.481)	0	0	0
2021/12/23	R248	04/08/2022	10.98	Call	Bond Future	3,411.6500	3.4117	3,653.5400	3.6535	7.090	0	0	0
2021/12/23	R248	04/08/2022	10.98	Put	Bond Future	3,723.0200	3.7230	3,482.5200	3.4825	(6.460)	0	0	0
2021/12/23	R248	04/08/2022	10.99	Call	Bond Future	3,447.7000	3.4477	3,691.1200	3.6911	7.060	0	0	0
2021/12/23	R248	04/08/2022	10.99	Put	Bond Future	3,688.0600	3.6881	3,449.0900	3.4491	(6.480)	0	0	0
2021/12/23	R248	04/08/2022			Bond Future	11.0240	84.5156	10.9560	84.9980	(0.617)	0.0000	0.0000	0
2021/12/23	R248	04/08/2022	11.00	Call	Bond Future	3,483.6600	3.4837	3,728.6100	3.7286	7.031	0	0	0
2021/12/23	R248	04/08/2022	11.00	Put	Bond Future	3,653.1100	3.6531	3,415.6700	3.4157	(6.500)	0	0	0
2021/12/23	R248	03/11/2022	11.30	Put	Bond Future	3,783.1700	3.7832	3,563.1500	3.5631	(5.816)	0	0	0
2021/12/23	R248	03/11/2022	11.31	Put	Bond Future	3,752.6000	3.7526	3,533.8400	3.5338	(5.830)	0	0	0
2021/12/23	R248	03/11/2022	11.32	Call	Bond Future	4,585.7900	4.5858	4,856.4700	4.8565	5.903	0	0	0
2021/12/23	R248	03/11/2022			Bond Future	11.1932	81.1989	11.1225	81.6871	(0.631)	0.0000	0.0000	0
2021/12/23	R248	03/11/2022	11.30	Call	Bond Future	4,511.9000	4.5119	4,780.0700	4.7801	5.944	0	0	0
2021/12/23	R248	03/11/2022	11.31	Call	Bond Future	4,548.9300	4.5489	4,818.3600	4.8184	5.923	0	0	0
2021/12/23	R248	03/11/2022	11.32	Put	Bond Future	3,721.9600	3.7220	3,504.4500	3.5044	(5.844)	0	0	0

Total

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