



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 24/12/2021 TO 24/12/2021

Deal Date	Contract Details	Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2021/12/24	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/12/24	0908	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/12/24	0957	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/12/24	0986	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/12/24	1386	28/02/2031		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/12/24	1409	28/02/2041		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/12/24	2025	03/02/2022		Bond Future	154.9150	154.9150	155.0578	155.0578	0.092	0.0000	0.0000	5,554
2021/12/24	2025	05/05/2022		Bond Future	156.7819	156.7819	156.9258	156.9258	0.092	0.0000	0.0000	164
2021/12/24	2025	04/08/2022		Bond Future	157.1177	157.1177	157.2632	157.2632	0.093	0.0000	0.0000	0
2021/12/24	2025	03/11/2022		Bond Future	159.1036	159.1036	159.2506	159.2506	0.092	0.0000	0.0000	0
2021/12/24	2029	03/02/2022		Bond Future	113.4920	113.4920	113.4981	113.4981	0.005	0.0000	0.0000	3,872
2021/12/24	2029	05/05/2022		Bond Future	113.6586	113.6586	113.6642	113.6642	0.005	0.0000	0.0000	591
2021/12/24	2029	04/08/2022		Bond Future	115.0719	115.0719	115.0775	115.0775	0.005	0.0000	0.0000	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2021/12/24	2029	03/11/2022			Bond Future	115.3014	115.3014	115.3069	115.3069	0.005	0.0000	0.0000	0
2021/12/24	2030	03/02/2022	8.39	Call	Bond Future	27.4200	0.0274	30.9700	0.0310	12.947	0	0	101
2021/12/24	2030	03/02/2022	8.39	Put	Bond Future	5,472.0300	5.4720	5,275.5300	5.2755	(3.591)	0	0	0
2021/12/24	2030	03/02/2022	8.80	Put	Bond Future	3,348.2900	3.3483	3,169.0100	3.1690	(5.354)	0	0	0
2021/12/24	2030	03/02/2022	8.85	Call	Bond Future	226.2400	0.2262	250.8800	0.2509	10.891	0	0	1,000
2021/12/24	2030	03/02/2022	8.85	Put	Bond Future	3,114.8400	3.1148	2,939.4300	2.9394	(5.631)	0	0	0
2021/12/24	2030	03/02/2022	9.80	Call	Bond Future	2,549.3200	2.5493	2,693.8600	2.6939	5.670	0	0	950
2021/12/24	2030	03/02/2022	9.80	Put	Bond Future	423.1400	0.4231	367.6300	0.3676	(13.119)	0	0	0
2021/12/24	2030	03/02/2022	9.90	Put	Bond Future	322.4500	0.3224	277.2300	0.2772	(14.024)	0	0	8,000
2021/12/24	2030	03/02/2022	9.45	Call	Bond Future	1,337.3300	1.3373	1,436.1300	1.4361	7.388	0	0	0
2021/12/24	2030	03/02/2022	9.45	Put	Bond Future	1,018.5000	1.0185	917.2500	0.9172	(9.941)	0	0	0
2021/12/24	2030	03/02/2022	9.40	Call	Bond Future	1,196.5800	1.1966	1,288.1800	1.2882	7.655	0	0	0
2021/12/24	2030	03/02/2022	9.40	Put	Bond Future	1,139.7200	1.1397	1,031.2700	1.0313	(9.515)	0	0	0
2021/12/24	2030	03/02/2022	9.10	Call	Bond Future	537.1200	0.5371	587.6400	0.5876	9.406	0	0	0
2021/12/24	2030	03/02/2022	9.10	Put	Bond Future	2,072.2200	2.0722	1,922.6900	1.9227	(7.216)	0	0	0
2021/12/24	2030	03/02/2022	9.20	Call	Bond Future	722.0300	0.7220	785.4900	0.7855	8.789	0	0	950
2021/12/24	2030	03/02/2022	9.20	Put	Bond Future	1,722.6100	1.7226	1,586.0200	1.5860	(7.929)	0	0	0
2021/12/24	2030	03/02/2022	9.35	Call	Bond Future	1,064.6900	1.0647	1,149.1200	1.1491	7.930	0	0	0
2021/12/24	2030	03/02/2022	9.35	Put	Bond Future	1,270.7500	1.2708	1,155.1300	1.1551	(9.099)	0	0	101
2021/12/24	2030	03/02/2022			Bond Future	9.3892	92.4933	9.3511	92.6933	(0.405)	0.0000	0.0000	82,788
2021/12/24	2030	03/02/2022	8.80	Call	Bond Future	186.0100	0.1860	206.7800	0.2068	11.166	0	0	0
2021/12/24	2030	03/02/2022	9.90	Call	Bond Future	2,956.6400	2.9566	3,111.4700	3.1115	5.237	0	0	0
2021/12/24	2030	03/02/2022	10.85	Call	Bond Future	7,297.3800	7.2974	7,493.8400	7.4938	2.692	0	0	0
2021/12/24	2030	03/02/2022	10.85	Put	Bond Future	15.8000	0.0158	12.2100	0.0122	(22.722)	0	0	1,000
2021/12/24	2030	03/02/2022	9.60	Call	Bond Future	1,811.2000	1.8112	1,930.9900	1.9310	6.614	0	0	1,000
2021/12/24	2030	03/02/2022	9.60	Put	Bond Future	712.1700	0.7122	631.9100	0.6319	(11.270)	0	0	0
2021/12/24	2030	03/02/2022	9.78	Call	Bond Future	2,470.3200	2.4703	2,612.6400	2.6126	5.761	0	0	0
2021/12/24	2030	03/02/2022	9.78	Put	Bond Future	446.1900	0.4462	388.4600	0.3885	(12.938)	0	0	101
2021/12/24	2030	03/02/2022	9.43	Call	Bond Future	1,280.0000	1.2800	1,375.9300	1.3759	7.495	0	0	0
2021/12/24	2030	03/02/2022	9.43	Put	Bond Future	1,065.8400	1.0658	961.7200	0.9617	(9.769)	0	0	0
2021/12/24	2030	03/02/2022	9.44	Call	Bond Future	1,308.4300	1.3084	1,405.7900	1.4058	7.441	0	0	0
2021/12/24	2030	03/02/2022	9.44	Put	Bond Future	1,041.9200	1.0419	939.2300	0.9392	(9.856)	0	0	0
2021/12/24	2030	05/05/2022	10.21	Call	Bond Future	4,022.4300	4.0224	4,162.5400	4.1625	3.483	0	0	0
2021/12/24	2030	05/05/2022	10.21	Put	Bond Future	982.7600	0.9828	920.8900	0.9209	(6.296)	0	0	0
2021/12/24	2030	05/05/2022	9.95	Call	Bond Future	3,118.3100	3.1183	3,241.7000	3.2417	3.957	0	0	0
2021/12/24	2030	05/05/2022	8.81	Put	Bond Future	4,684.6200	4.6846	4,521.2700	4.5213	(3.487)	0	0	0
2021/12/24	2030	05/05/2022	8.89	Put	Bond Future	4,356.5600	4.3566	4,198.3100	4.1983	(3.632)	0	0	0
2021/12/24	2030	05/05/2022	8.14	Call	Bond Future	129.4400	0.1294	140.3400	0.1403	8.421	0	0	1,800
2021/12/24	2030	05/05/2022	8.14	Put	Bond Future	7,920.5800	7.9206	7,729.5000	7.7295	(2.412)	0	0	0
2021/12/24	2030	05/05/2022	8.47	Call	Bond Future	268.3000	0.2683	289.1900	0.2892	7.786	0	0	1,073
2021/12/24	2030	05/05/2022			Bond Future	9.5977	93.5855	9.5580	93.7875	(0.414)	0.0000	0.0000	14,763
2021/12/24	2030	05/05/2022	11.04	Call	Bond Future	7,297.4600	7.2975	7,473.2700	7.4733	2.409	0	0	0
2021/12/24	2030	05/05/2022	11.04	Put	Bond Future	340.5100	0.3405	314.3400	0.3143	(7.686)	0	0	1,800
2021/12/24	2030	05/05/2022	9.95	Put	Bond Future	1,353.4600	1.3535	1,274.8700	1.2749	(5.807)	0	0	1,073
2021/12/24	2030	05/05/2022	10.19	Call	Bond Future	3,949.9400	3.9499	4,088.8700	4.0889	3.517	0	0	0
2021/12/24	2030	05/05/2022	10.19	Put	Bond Future	1,007.5000	1.0075	944.4500	0.9444	(6.258)	0	0	0
2021/12/24	2030	05/05/2022	10.20	Call	Bond Future	3,986.1300	3.9861	4,125.6500	4.1256	3.500	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2021/12/24	2030	05/05/2022	10.20	Put	Bond Future	995.0600	0.9951	932.6000	0.9326	(6.277)	0	0	200
2021/12/24	2030	05/05/2022	8.81	Call	Bond Future	574.8600	0.5749	613.4900	0.6135	6.720	0	0	200
2021/12/24	2030	05/05/2022	8.89	Call	Bond Future	674.7300	0.6747	718.4600	0.7185	6.481	0	0	1,800
2021/12/24	2030	05/05/2022	9.35	Call	Bond Future	1,476.7900	1.4768	1,554.2300	1.5542	5.244	0	0	0
2021/12/24	2030	05/05/2022	9.35	Put	Bond Future	2,744.6600	2.7447	2,620.1200	2.6201	(4.538)	0	0	1,073
2021/12/24	2030	05/05/2022	7.73	Call	Bond Future	46.9800	0.0470	51.2700	0.0513	9.132	0	0	200
2021/12/24	2030	05/05/2022	7.73	Put	Bond Future	10,179.4500	10.1795	9,981.7600	9.9818	(1.942)	0	0	0
2021/12/24	2030	05/05/2022	8.47	Put	Bond Future	6,224.2200	6.2242	6,043.1300	6.0431	(2.909)	0	0	0
2021/12/24	2030	04/08/2022	9.56	Call	Bond Future	1,990.0900	1.9901	2,074.5400	2.0745	4.244	0	0	0
2021/12/24	2030	04/08/2022	9.56	Put	Bond Future	3,284.7800	3.2848	3,164.8300	3.1648	(3.652)	0	0	0
2021/12/24	2030	04/08/2022	10.95	Call	Bond Future	6,246.3600	6.2464	6,402.7500	6.4027	2.504	0	0	0
2021/12/24	2030	04/08/2022	10.95	Put	Bond Future	939.9700	0.9400	891.9600	0.8920	(5.108)	0	0	800
2021/12/24	2030	04/08/2022			Bond Future	9.8224	90.6739	9.7806	90.8783	(0.425)	0.0000	0.0000	0
2021/12/24	2030	04/08/2022	9.05	Call	Bond Future	1,048.0600	1.0481	1,102.0100	1.1020	5.148	0	0	800
2021/12/24	2030	04/08/2022	9.05	Put	Bond Future	4,927.3000	4.9273	4,776.8500	4.7769	(3.053)	0	0	0
2021/12/24	2030	04/08/2022	9.54	Call	Bond Future	1,946.7600	1.9468	2,029.9700	2.0300	4.274	0	0	0
2021/12/24	2030	04/08/2022	9.54	Put	Bond Future	3,341.1000	3.3411	3,219.9100	3.2199	(3.627)	0	0	0
2021/12/24	2030	04/08/2022	9.55	Call	Bond Future	1,968.4900	1.9685	2,052.3200	2.0523	4.259	0	0	0
2021/12/24	2030	04/08/2022	9.55	Put	Bond Future	3,312.9900	3.3130	3,192.4200	3.1924	(3.639)	0	0	0
2021/12/24	2030	04/08/2022	8.30	Call	Bond Future	333.7600	0.3338	355.2400	0.3552	6.436	0	0	800
2021/12/24	2030	04/08/2022	8.30	Put	Bond Future	8,183.4400	8.1834	8,000.5200	8.0005	(2.235)	0	0	0
2021/12/24	2030	03/11/2022	10.10	Call	Bond Future	3,190.6400	3.1906	3,296.8100	3.2968	3.328	0	0	0
2021/12/24	2030	03/11/2022	10.10	Put	Bond Future	2,899.6100	2.8996	2,799.1300	2.7991	(3.465)	0	0	0
2021/12/24	2030	03/11/2022			Bond Future	10.0382	91.8481	9.9945	92.0547	(0.436)	0.0000	0.0000	0
2021/12/24	2030	03/11/2022	10.09	Call	Bond Future	3,165.2300	3.1652	3,270.8900	3.2709	3.338	0	0	0
2021/12/24	2030	03/11/2022	10.09	Put	Bond Future	2,921.2100	2.9212	2,820.2200	2.8202	(3.457)	0	0	0
2021/12/24	2030	03/11/2022	10.08	Call	Bond Future	3,140.2500	3.1402	3,245.4000	3.2454	3.348	0	0	0
2021/12/24	2030	03/11/2022	10.08	Put	Bond Future	2,943.2700	2.9433	2,841.7700	2.8418	(3.449)	0	0	0
2021/12/24	2032	03/02/2022	8.91	Put	Bond Future	5,692.8700	5.6929	5,503.2700	5.5033	(3.330)	0	0	0
2021/12/24	2032	03/02/2022	11.13	Call	Bond Future	7,286.5200	7.2865	7,473.4000	7.4734	2.565	0	0	0
2021/12/24	2032	03/02/2022	11.13	Put	Bond Future	35.6400	0.0356	28.9000	0.0289	(18.911)	0	0	210
2021/12/24	2032	03/02/2022	10.53	Call	Bond Future	4,238.5500	4.2386	4,400.2900	4.4003	3.816	0	0	0
2021/12/24	2032	03/02/2022	10.53	Put	Bond Future	233.1100	0.2331	201.2300	0.2012	(13.676)	0	0	210
2021/12/24	2032	03/02/2022	10.65	Call	Bond Future	4,834.8400	4.8348	5,004.0700	5.0041	3.500	0	0	0
2021/12/24	2032	03/02/2022	10.65	Put	Bond Future	166.7500	0.1668	142.3600	0.1424	(14.627)	0	0	0
2021/12/24	2032	03/02/2022	10.66	Call	Bond Future	4,885.1300	4.8851	5,054.9100	5.0549	3.475	0	0	0
2021/12/24	2032	03/02/2022	10.66	Put	Bond Future	162.1300	0.1621	138.2900	0.1383	(14.704)	0	0	97
2021/12/24	2032	03/02/2022	10.43	Call	Bond Future	3,753.8800	3.7539	3,908.0800	3.9081	4.108	0	0	0
2021/12/24	2032	03/02/2022	10.43	Put	Bond Future	305.9500	0.3059	266.5300	0.2665	(12.884)	0	0	0
2021/12/24	2032	03/02/2022	10.45	Put	Bond Future	289.9600	0.2900	252.1500	0.2521	(13.040)	0	0	198
2021/12/24	2032	03/02/2022	10.35	Put	Bond Future	378.3900	0.3784	332.0300	0.3320	(12.252)	0	0	400
2021/12/24	2032	03/02/2022	10.42	Call	Bond Future	3,706.1900	3.7062	3,859.5700	3.8596	4.138	0	0	0
2021/12/24	2032	03/02/2022	10.42	Put	Bond Future	314.2800	0.3143	274.0400	0.2740	(12.804)	0	0	0
2021/12/24	2032	03/02/2022	9.81	Call	Bond Future	1,259.9200	1.2599	1,341.7700	1.3418	6.496	0	0	0
2021/12/24	2032	03/02/2022	9.81	Put	Bond Future	1,379.0900	1.3791	1,267.3200	1.2673	(8.105)	0	0	198
2021/12/24	2032	03/02/2022	9.90	Put	Bond Future	1,132.3100	1.1323	1,032.9400	1.0329	(8.776)	0	0	900
2021/12/24	2032	03/02/2022	9.58	Call	Bond Future	683.8800	0.6839	735.4200	0.7354	7.536	0	0	400

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2021/12/24	2032	03/02/2022	9.58	Put	Bond Future	2,176.2700	2.1763	2,034.1900	2.0342	(6.529)	0	0	0
2021/12/24	2032	03/02/2022	9.67	Call	Bond Future	883.6700	0.8837	946.6200	0.9466	7.124	0	0	0
2021/12/24	2032	03/02/2022			Bond Future	9.8302	92.9493	9.7974	93.1429	(0.333)	0.0000	0.0000	124,449
2021/12/24	2032	03/02/2022	8.91	Call	Bond Future	38.2700	0.0383	42.2900	0.0423	10.504	0	0	198
2021/12/24	2032	03/02/2022	9.14	Call	Bond Future	126.0600	0.1261	138.2500	0.1382	9.670	0	0	97
2021/12/24	2032	03/02/2022	9.14	Put	Bond Future	4,324.0600	4.3241	4,142.6300	4.1426	(4.196)	0	0	0
2021/12/24	2032	03/02/2022	9.57	Call	Bond Future	663.7300	0.6637	714.0400	0.7140	7.580	0	0	0
2021/12/24	2032	03/02/2022	9.57	Put	Bond Future	2,216.4600	2.2165	2,073.1500	2.0731	(6.466)	0	0	0
2021/12/24	2032	03/02/2022	10.90	Call	Bond Future	6,104.1900	6.1042	6,284.8000	6.2848	2.959	0	0	0
2021/12/24	2032	03/02/2022	10.90	Put	Bond Future	77.5200	0.0775	64.5100	0.0645	(16.783)	0	0	900
2021/12/24	2032	03/02/2022	10.95	Call	Bond Future	6,360.6200	6.3606	6,542.9000	6.5429	2.866	0	0	0
2021/12/24	2032	03/02/2022	10.95	Put	Bond Future	65.7500	0.0658	54.4100	0.0544	(17.247)	0	0	400
2021/12/24	2032	03/02/2022	10.44	Call	Bond Future	3,801.7200	3.8017	3,956.7300	3.9567	4.077	0	0	0
2021/12/24	2032	03/02/2022	10.44	Put	Bond Future	297.8200	0.2978	259.2100	0.2592	(12.964)	0	0	0
2021/12/24	2032	03/02/2022	10.45	Call	Bond Future	3,849.7800	3.8498	4,005.5900	4.0056	4.047	0	0	0
2021/12/24	2032	03/02/2022	10.14	Call	Bond Future	2,447.8400	2.4478	2,573.0600	2.5731	5.116	0	0	0
2021/12/24	2032	03/02/2022	10.14	Put	Bond Future	644.3900	0.6444	575.9900	0.5760	(10.615)	0	0	97
2021/12/24	2032	03/02/2022	10.35	Call	Bond Future	3,376.8100	3.3768	3,524.0700	3.5241	4.361	0	0	0
2021/12/24	2032	03/02/2022	9.90	Call	Bond Future	1,543.0000	1.5430	1,637.2500	1.6372	6.108	0	0	900
2021/12/24	2032	03/02/2022	10.04	Call	Bond Future	2,045.4100	2.0454	2,158.3500	2.1584	5.522	0	0	100
2021/12/24	2032	03/02/2022	10.04	Put	Bond Future	818.7300	0.8187	738.0500	0.7381	(9.854)	0	0	0
2021/12/24	2032	03/02/2022	9.62	Call	Bond Future	768.6400	0.7686	825.1500	0.8252	7.352	0	0	210
2021/12/24	2032	03/02/2022	9.62	Put	Bond Future	2,020.2200	2.0202	1,883.1100	1.8831	(6.787)	0	0	0
2021/12/24	2032	03/02/2022	9.67	Put	Bond Future	1,835.4200	1.8354	1,704.7500	1.7047	(7.119)	0	0	0
2021/12/24	2032	05/05/2022	11.18	Call	Bond Future	6,815.4900	6.8155	6,976.6700	6.9767	2.365	0	0	0
2021/12/24	2032	05/05/2022	11.18	Put	Bond Future	526.0800	0.5261	491.7800	0.4918	(6.520)	0	0	780
2021/12/24	2032	05/05/2022	10.98	Call	Bond Future	5,926.3900	5.9264	6,079.4700	6.0795	2.583	0	0	0
2021/12/24	2032	05/05/2022	10.98	Put	Bond Future	683.5300	0.6835	641.1300	0.6411	(6.203)	0	0	993
2021/12/24	2032	05/05/2022	11.02	Put	Bond Future	649.0500	0.6491	608.3800	0.6084	(6.266)	0	0	0
2021/12/24	2032	05/05/2022	11.03	Call	Bond Future	6,146.7500	6.1467	6,301.9900	6.3020	2.526	0	0	0
2021/12/24	2032	05/05/2022	11.03	Put	Bond Future	640.5900	0.6406	600.3500	0.6003	(6.282)	0	0	0
2021/12/24	2032	05/05/2022	10.29	Put	Bond Future	1,630.1500	1.6301	1,547.7500	1.5478	(5.055)	0	0	0
2021/12/24	2032	05/05/2022			Bond Future	10.0263	89.9003	9.9922	90.0958	(0.340)	0.0000	0.0000	20,406
2021/12/24	2032	05/05/2022	11.04	Call	Bond Future	6,190.9200	6.1909	6,346.5800	6.3466	2.514	0	0	0
2021/12/24	2032	05/05/2022	11.04	Put	Bond Future	632.2400	0.6322	592.4200	0.5924	(6.298)	0	0	0
2021/12/24	2032	05/05/2022	11.02	Call	Bond Future	6,102.6400	6.1026	6,257.4500	6.2575	2.537	0	0	0
2021/12/24	2032	05/05/2022	9.58	Call	Bond Future	1,127.6400	1.1276	1,185.6000	1.1856	5.140	0	0	780
2021/12/24	2032	05/05/2022	9.58	Put	Bond Future	3,731.6400	3.7316	3,594.1200	3.5941	(3.685)	0	0	0
2021/12/24	2032	05/05/2022	10.18	Call	Bond Future	2,745.4800	2.7455	2,850.4000	2.8504	3.822	0	0	780
2021/12/24	2032	05/05/2022	10.18	Put	Bond Future	1,871.2900	1.8713	1,780.7300	1.7807	(4.839)	0	0	0
2021/12/24	2032	05/05/2022	10.29	Call	Bond Future	3,122.8400	3.1228	3,235.9200	3.2359	3.621	0	0	993
2021/12/24	2032	04/08/2022	10.22	Call	Bond Future	2,807.9100	2.8079	2,904.0100	2.9040	3.422	0	0	0
2021/12/24	2032	04/08/2022	9.72	Call	Bond Future	1,550.0400	1.5500	1,614.9300	1.6149	4.186	0	0	800
2021/12/24	2032	04/08/2022	9.72	Put	Bond Future	4,444.4100	4.4444	4,311.5200	4.3115	(2.990)	0	0	0
2021/12/24	2032	04/08/2022	10.20	Put	Bond Future	2,918.8600	2.9189	2,815.9400	2.8159	(3.526)	0	0	0
2021/12/24	2032	04/08/2022	10.21	Put	Bond Future	2,891.7300	2.8917	2,789.4300	2.7894	(3.538)	0	0	0
2021/12/24	2032	04/08/2022	8.97	Call	Bond Future	457.9400	0.4579	483.5900	0.4836	5.601	0	0	800
2021/12/24	2032	04/08/2022	8.97	Put	Bond Future	7,839.2900	7.8393	7,667.1600	7.6672	(2.196)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2021/12/24	2032	04/08/2022			Bond Future	10.2302	90.9470	10.1947	91.1448	(0.348)	0.0000	0.0000	0
2021/12/24	2032	04/08/2022	10.22	Put	Bond Future	2,864.7900	2.8648	2,763.1100	2.7631	(3.549)	0	0	0
2021/12/24	2032	04/08/2022	11.60	Call	Bond Future	7,968.5400	7.9685	8,128.7000	8.1287	2.010	0	0	0
2021/12/24	2032	04/08/2022	11.60	Put	Bond Future	781.9800	0.7820	744.3600	0.7444	(4.811)	0	0	800
2021/12/24	2032	04/08/2022	11.89	Call	Bond Future	9,206.0400	9.2060	9,373.8200	9.3738	1.822	0	0	0
2021/12/24	2032	04/08/2022	11.89	Put	Bond Future	599.8700	0.5999	569.8700	0.5699	(5.001)	0	0	0
2021/12/24	2032	04/08/2022	10.20	Call	Bond Future	2,750.7600	2.7508	2,845.6200	2.8456	3.449	0	0	0
2021/12/24	2032	04/08/2022	10.21	Call	Bond Future	2,779.2600	2.7793	2,874.7400	2.8747	3.435	0	0	0
2021/12/24	2032	03/11/2022			Bond Future	10.4354	87.9794	10.3983	88.1794	(0.356)	0.0000	0.0000	0
2021/12/24	2032	03/11/2022	10.66	Call	Bond Future	3,948.9000	3.9489	4,059.8500	4.0599	2.810	0	0	0
2021/12/24	2032	03/11/2022	10.66	Put	Bond Future	2,750.8300	2.7508	2,661.7700	2.6618	(3.238)	0	0	0
2021/12/24	2033	03/02/2022			Bond Future	111.6249	111.6249	113.2733	113.2733	1.477	0.0000	0.0000	7,281
2021/12/24	2033	05/05/2022			Bond Future	111.6869	111.6869	113.3547	113.3547	1.493	0.0000	0.0000	2,121
2021/12/24	2033	04/08/2022			Bond Future	113.0756	113.0756	114.7640	114.7640	1.493	0.0000	0.0000	0
2021/12/24	2033	03/11/2022			Bond Future	113.1992	113.1992	114.9087	114.9087	1.510	0.0000	0.0000	0
2021/12/24	2037	03/02/2022	11.45	Call	Bond Future	5,857.2600	5.8573	6,049.5700	6.0496	3.283	0	0	0
2021/12/24	2037	03/02/2022	11.46	Call	Bond Future	5,912.5000	5.9125	6,105.3300	6.1053	3.261	0	0	0
2021/12/24	2037	03/02/2022	11.47	Put	Bond Future	149.4500	0.1495	127.0300	0.1270	(15.002)	0	0	0
2021/12/24	2037	03/02/2022			Bond Future	10.5407	84.9795	10.5081	85.1953	(0.310)	0.0000	0.0000	119,310
2021/12/24	2037	03/02/2022	11.45	Put	Bond Future	157.7700	0.1578	134.3300	0.1343	(14.857)	0	0	0
2021/12/24	2037	03/02/2022	11.46	Put	Bond Future	153.5500	0.1536	130.6300	0.1306	(14.927)	0	0	0
2021/12/24	2037	03/02/2022	11.47	Call	Bond Future	5,967.7900	5.9678	6,161.1200	6.1611	3.240	0	0	0
2021/12/24	2037	05/05/2022	11.82	Call	Bond Future	7,276.3600	7.2764	7,452.2100	7.4522	2.417	0	0	0
2021/12/24	2037	05/05/2022	11.83	Call	Bond Future	7,324.8800	7.3249	7,501.1400	7.5011	2.406	0	0	0
2021/12/24	2037	05/05/2022	11.84	Put	Bond Future	659.6900	0.6597	618.5100	0.6185	(6.242)	0	0	0
2021/12/24	2037	05/05/2022			Bond Future	10.7284	85.9832	10.6946	86.2010	(0.315)	0.0000	0.0000	11,855
2021/12/24	2037	05/05/2022	11.82	Put	Bond Future	676.1900	0.6762	634.1800	0.6342	(6.213)	0	0	0
2021/12/24	2037	05/05/2022	11.83	Put	Bond Future	667.8900	0.6679	626.2900	0.6263	(6.229)	0	0	0
2021/12/24	2037	05/05/2022	11.84	Call	Bond Future	7,373.4400	7.3734	7,550.1200	7.5501	2.396	0	0	0
2021/12/24	2037	04/08/2022	11.95	Call	Bond Future	7,283.4300	7.2834	7,448.8300	7.4488	2.271	0	0	0
2021/12/24	2037	04/08/2022	11.95	Put	Bond Future	1,243.1200	1.2431	1,188.1200	1.1881	(4.424)	0	0	1,050
2021/12/24	2037	04/08/2022	10.91	Put	Bond Future	3,269.3200	3.2693	3,156.2400	3.1562	(3.459)	0	0	0
2021/12/24	2037	04/08/2022	10.89	Call	Bond Future	3,097.8600	3.0979	3,203.8200	3.2038	3.420	0	0	0
2021/12/24	2037	04/08/2022	10.89	Put	Bond Future	3,330.5500	3.3306	3,216.1100	3.2161	(3.436)	0	0	0
2021/12/24	2037	04/08/2022	10.90	Call	Bond Future	3,129.9600	3.1300	3,236.6000	3.2366	3.407	0	0	0
2021/12/24	2037	04/08/2022			Bond Future	10.9272	82.7281	10.8920	82.9484	(0.322)	0.0000	0.0000	0
2021/12/24	2037	04/08/2022	10.91	Call	Bond Future	3,161.9500	3.1619	3,269.2700	3.2693	3.394	0	0	0
2021/12/24	2037	04/08/2022	11.21	Call	Bond Future	4,198.5500	4.1986	4,325.6700	4.3257	3.028	0	0	1,050
2021/12/24	2037	04/08/2022	11.21	Put	Bond Future	2,459.2600	2.4593	2,365.9800	2.3660	(3.793)	0	0	0
2021/12/24	2037	04/08/2022	11.42	Call	Bond Future	5,012.4400	5.0124	5,152.1500	5.1522	2.787	0	0	0
2021/12/24	2037	04/08/2022	11.42	Put	Bond Future	2,016.6500	2.0166	1,935.9600	1.9360	(4.001)	0	0	50
2021/12/24	2037	04/08/2022	10.10	Call	Bond Future	1,074.9600	1.0750	1,126.4500	1.1264	4.790	0	0	50
2021/12/24	2037	04/08/2022	10.10	Put	Bond Future	6,489.8100	6.4898	6,320.9000	6.3209	(2.603)	0	0	0
2021/12/24	2037	04/08/2022	10.90	Put	Bond Future	3,299.9500	3.3000	3,186.1900	3.1862	(3.447)	0	0	50
2021/12/24	2037	03/11/2022	11.32	Call	Bond Future	4,405.7200	4.4057	4,528.9400	4.5289	2.797	0	0	0
2021/12/24	2037	03/11/2022	11.30	Put	Bond Future	3,221.5400	3.2215	3,120.6700	3.1207	(3.131)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2021/12/24	2037	03/11/2022	11.31	Call	Bond Future	4,371.5000	4.3715	4,494.1800	4.4942	2.806	0	0	0
2021/12/24	2037	03/11/2022	11.31	Put	Bond Future	3,195.7300	3.1957	3,095.4200	3.0954	(3.139)	0	0	0
2021/12/24	2037	03/11/2022			Bond Future	11.1148	83.8042	11.0782	84.0272	(0.329)	0.0000	0.0000	0
2021/12/24	2037	03/11/2022	11.32	Put	Bond Future	3,170.4100	3.1704	3,070.6400	3.0706	(3.147)	0	0	0
2021/12/24	2037	03/11/2022	11.30	Call	Bond Future	4,337.7000	4.3377	4,459.8200	4.4598	2.815	0	0	0
2021/12/24	2038	03/02/2022			Bond Future	127.6368	127.6368	127.6443	127.6443	0.006	0.0000	0.0000	6,104
2021/12/24	2038	05/05/2022			Bond Future	129.1749	129.1749	129.1821	129.1821	0.006	0.0000	0.0000	677
2021/12/24	2038	04/08/2022			Bond Future	128.9658	128.9658	128.9730	128.9730	0.006	0.0000	0.0000	0
2021/12/24	2038	03/11/2022			Bond Future	130.5960	130.5960	130.6031	130.6031	0.005	0.0000	0.0000	0
2021/12/24	2040	03/02/2022	11.57	Put	Bond Future	151.2400	0.1512	123.4400	0.1234	(18.381)	0	0	0
2021/12/24	2040	03/02/2022	11.58	Put	Bond Future	147.1500	0.1471	119.9900	0.1200	(18.457)	0	0	0
2021/12/24	2040	03/02/2022	11.59	Call	Bond Future	6,462.4000	6.4624	6,740.8400	6.7408	4.309	0	0	0
2021/12/24	2040	03/02/2022			Bond Future	10.6480	87.1141	10.6053	87.4191	(0.401)	0.0000	0.0000	89,889
2021/12/24	2040	03/02/2022	10.60	Call	Bond Future	1,405.9400	1.4059	1,536.4700	1.5365	9.284	0	0	2,000
2021/12/24	2040	03/02/2022	10.60	Put	Bond Future	1,748.6600	1.7487	1,574.2000	1.5742	(9.977)	0	0	0
2021/12/24	2040	03/02/2022	11.57	Call	Bond Future	6,343.9300	6.3439	6,621.1200	6.6211	4.369	0	0	0
2021/12/24	2040	03/02/2022	11.58	Call	Bond Future	6,403.1300	6.4031	6,680.9600	6.6810	4.339	0	0	0
2021/12/24	2040	03/02/2022	11.59	Put	Bond Future	143.2100	0.1432	116.6600	0.1167	(18.539)	0	0	0
2021/12/24	2040	05/05/2022	13.04	Call	Bond Future	13,573.5500	13.5736	13,865.0100	13.8650	2.147	0	0	0
2021/12/24	2040	05/05/2022	13.04	Put	Bond Future	175.6600	0.1757	158.9200	0.1589	(9.530)	0	0	1,200
2021/12/24	2040	05/05/2022	11.91	Put	Bond Future	698.2300	0.6982	642.5300	0.6425	(7.977)	0	0	0
2021/12/24	2040	05/05/2022	11.92	Call	Bond Future	7,754.4000	7.7544	8,007.4700	8.0075	3.264	0	0	0
2021/12/24	2040	05/05/2022	11.92	Put	Bond Future	689.7900	0.6898	634.6600	0.6347	(7.992)	0	0	0
2021/12/24	2040	05/05/2022	10.57	Call	Bond Future	1,842.0700	1.8421	1,960.3200	1.9603	6.419	0	0	1,200
2021/12/24	2040	05/05/2022	10.57	Put	Bond Future	3,670.9500	3.6710	3,481.0000	3.4810	(5.174)	0	0	0
2021/12/24	2040	05/05/2022			Bond Future	10.8295	88.1429	10.7852	88.4511	(0.409)	0.0000	0.0000	8,568
2021/12/24	2040	05/05/2022	11.90	Call	Bond Future	7,650.2400	7.6502	7,902.1700	7.9022	3.293	0	0	0
2021/12/24	2040	05/05/2022	11.90	Put	Bond Future	706.7700	0.7068	650.5000	0.6505	(7.962)	0	0	0
2021/12/24	2040	05/05/2022	11.91	Call	Bond Future	7,702.3100	7.7023	7,954.8100	7.9548	3.278	0	0	0
2021/12/24	2040	05/05/2022	9.82	Call	Bond Future	378.1000	0.3781	414.0000	0.4140	9.495	0	0	1,200
2021/12/24	2040	05/05/2022	9.82	Put	Bond Future	7,845.9000	7.8459	7,573.6000	7.5736	(3.471)	0	0	0
2021/12/24	2040	04/08/2022	12.24	Put	Bond Future	1,153.7700	1.1538	1,087.9600	1.0880	(5.704)	0	0	460
2021/12/24	2040	04/08/2022	11.05	Call	Bond Future	3,574.6900	3.5747	3,734.2000	3.7342	4.462	0	0	0
2021/12/24	2040	04/08/2022	11.05	Put	Bond Future	3,382.2200	3.3822	3,229.8800	3.2299	(4.504)	0	0	0
2021/12/24	2040	04/08/2022	9.70	Put	Bond Future	10,186.6800	10.1867	9,913.1000	9.9131	(2.686)	0	0	0
2021/12/24	2040	04/08/2022			Bond Future	11.0214	84.6623	10.9753	84.9741	(0.419)	0.0000	0.0000	0
2021/12/24	2040	04/08/2022	12.24	Call	Bond Future	8,777.7000	8.7777	9,023.7400	9.0237	2.803	0	0	0
2021/12/24	2040	04/08/2022	11.03	Call	Bond Future	3,503.6400	3.5036	3,661.2400	3.6612	4.498	0	0	0
2021/12/24	2040	04/08/2022	11.03	Put	Bond Future	3,445.6400	3.4456	3,291.3900	3.2914	(4.477)	0	0	0
2021/12/24	2040	04/08/2022	11.04	Call	Bond Future	3,539.0800	3.5391	3,697.6400	3.6976	4.480	0	0	0
2021/12/24	2040	04/08/2022	11.04	Put	Bond Future	3,413.8000	3.4138	3,260.5100	3.2605	(4.490)	0	0	0
2021/12/24	2040	04/08/2022	9.70	Call	Bond Future	495.9700	0.4960	534.2400	0.5342	7.716	0	0	460
2021/12/24	2040	04/08/2022	10.70	Call	Bond Future	2,436.5100	2.4365	2,561.6300	2.5616	5.135	0	0	460
2021/12/24	2040	04/08/2022	10.70	Put	Bond Future	4,646.6300	4.6466	4,459.9000	4.4599	(4.019)	0	0	0
2021/12/24	2040	03/11/2022	11.41	Put	Bond Future	3,408.2100	3.4082	3,270.0800	3.2701	(4.053)	0	0	0
2021/12/24	2040	03/11/2022	11.39	Call	Bond Future	4,683.9700	4.6840	4,859.8300	4.8598	3.755	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2021/12/24	2040	03/11/2022	11.40	Call	Bond Future	4,720.4900	4.7205	4,897.1300	4.8971	3.742	0	0	0
2021/12/24	2040	03/11/2022			Bond Future	11.2020	85.7641	11.1541	86.0797	(0.428)	0.0000	0.0000	0
2021/12/24	2040	03/11/2022	11.41	Call	Bond Future	4,757.1200	4.7571	4,934.5500	4.9345	3.730	0	0	0
2021/12/24	2040	03/11/2022	11.39	Put	Bond Future	3,463.2700	3.4633	3,323.5700	3.3236	(4.034)	0	0	0
2021/12/24	2040	03/11/2022	11.40	Put	Bond Future	3,435.6500	3.4356	3,296.7300	3.2967	(4.043)	0	0	0
2021/12/24	2044	03/02/2022	11.59	Call	Bond Future	6,344.6100	6.3446	6,591.1500	6.5912	3.886	0	0	0
2021/12/24	2044	03/02/2022	11.59	Put	Bond Future	162.9500	0.1630	135.7800	0.1358	(16.674)	0	0	0
2021/12/24	2044	03/02/2022	11.60	Call	Bond Future	6,404.2200	6.4042	6,651.3600	6.6514	3.859	0	0	0
2021/12/24	2044	03/02/2022	11.60	Put	Bond Future	158.6600	0.1587	132.0900	0.1321	(16.747)	0	0	0
2021/12/24	2044	03/02/2022			Bond Future	10.6838	83.9259	10.6463	84.1996	(0.351)	0.0000	0.0000	59,672
2021/12/24	2044	03/02/2022	11.61	Call	Bond Future	6,463.8200	6.4638	6,711.5400	6.7115	3.832	0	0	0
2021/12/24	2044	03/02/2022	11.61	Put	Bond Future	154.4500	0.1545	128.4600	0.1285	(16.827)	0	0	0
2021/12/24	2044	05/05/2022	11.91	Call	Bond Future	7,669.5700	7.6696	7,893.9000	7.8939	2.925	0	0	0
2021/12/24	2044	05/05/2022	11.91	Put	Bond Future	730.3800	0.7304	678.2200	0.6782	(7.141)	0	0	0
2021/12/24	2044	05/05/2022	11.92	Call	Bond Future	7,721.9700	7.7220	7,946.8100	7.9468	2.912	0	0	0
2021/12/24	2044	05/05/2022	11.92	Put	Bond Future	721.7000	0.7217	670.0500	0.6700	(7.157)	0	0	0
2021/12/24	2044	05/05/2022			Bond Future	10.8558	84.9171	10.8169	85.1936	(0.359)	0.0000	0.0000	5,735
2021/12/24	2044	05/05/2022	11.93	Call	Bond Future	7,774.2600	7.7743	7,999.6200	7.9996	2.899	0	0	0
2021/12/24	2044	05/05/2022	11.93	Put	Bond Future	713.0000	0.7130	661.8700	0.6619	(7.171)	0	0	0
2021/12/24	2044	04/08/2022	11.08	Call	Bond Future	3,667.4500	3.6675	3,810.9800	3.8110	3.914	0	0	0
2021/12/24	2044	04/08/2022	11.08	Put	Bond Future	3,374.2800	3.3743	3,238.0400	3.2380	(4.038)	0	0	0
2021/12/24	2044	04/08/2022	11.09	Call	Bond Future	3,704.2400	3.7042	3,848.6300	3.8486	3.898	0	0	0
2021/12/24	2044	04/08/2022	11.09	Put	Bond Future	3,342.6500	3.3426	3,207.2700	3.2073	(4.050)	0	0	0
2021/12/24	2044	04/08/2022			Bond Future	11.0373	81.5241	10.9968	81.8038	(0.367)	0.0000	0.0000	0
2021/12/24	2044	04/08/2022	11.10	Call	Bond Future	3,740.9300	3.7409	3,886.1800	3.8862	3.883	0	0	0
2021/12/24	2044	04/08/2022	11.10	Put	Bond Future	3,311.0200	3.3110	3,176.5000	3.1765	(4.063)	0	0	0
2021/12/24	2044	03/11/2022	11.40	Put	Bond Future	3,479.1000	3.4791	3,353.6300	3.3536	(3.606)	0	0	0
2021/12/24	2044	03/11/2022	11.41	Call	Bond Future	4,790.2800	4.7903	4,948.6200	4.9486	3.305	0	0	0
2021/12/24	2044	03/11/2022	11.41	Put	Bond Future	3,450.8200	3.4508	3,326.0700	3.3261	(3.615)	0	0	0
2021/12/24	2044	03/11/2022			Bond Future	11.2077	82.5851	11.1657	82.8682	(0.375)	0.0000	0.0000	0
2021/12/24	2044	03/11/2022	11.39	Call	Bond Future	4,716.2500	4.7163	4,873.1600	4.8732	3.327	0	0	0
2021/12/24	2044	03/11/2022	11.39	Put	Bond Future	3,507.5800	3.5076	3,381.4000	3.3814	(3.597)	0	0	0
2021/12/24	2044	03/11/2022	11.40	Call	Bond Future	4,753.2100	4.7532	4,910.8300	4.9108	3.316	0	0	0
2021/12/24	2046	03/02/2022			Bond Future	117.0517	117.0517	118.4543	118.4543	1.198	0.0000	0.0000	15,506
2021/12/24	2046	05/05/2022			Bond Future	116.5750	116.5750	117.9940	117.9940	1.217	0.0000	0.0000	171
2021/12/24	2046	04/08/2022			Bond Future	118.0246	118.0246	119.4610	119.4610	1.217	0.0000	0.0000	0
2021/12/24	2046	03/11/2022			Bond Future	117.5918	117.5918	119.0464	119.0464	1.237	0.0000	0.0000	0
2021/12/24	2050	03/02/2022			Bond Future	120.4105	120.4105	120.4177	120.4177	0.006	0.0000	0.0000	9,280
2021/12/24	2050	05/05/2022			Bond Future	121.8613	121.8613	121.8681	121.8681	0.006	0.0000	0.0000	379
2021/12/24	2050	04/08/2022			Bond Future	121.3609	121.3609	121.3677	121.3677	0.006	0.0000	0.0000	0
2021/12/24	2050	03/11/2022			Bond Future	122.8950	122.8950	122.9016	122.9016	0.005	0.0000	0.0000	0
2021/12/24	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/12/24	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 Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2021/12/24	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/12/24	AL37	03/02/2022			Index Future	813.1280	813.1280	814.3080	814.3080	0.145	0.0000	0.0000	0
2021/12/24	AL37	05/05/2022			Index Future	822.7290	822.7290	823.9190	823.9190	0.145	0.0000	0.0000	0
2021/12/24	AL37	04/08/2022			Index Future	832.6530	832.6530	833.8560	833.8560	0.144	0.0000	0.0000	0
2021/12/24	AL37	03/11/2022			Index Future	843.0880	843.0880	844.3050	844.3050	0.144	0.0000	0.0000	0
2021/12/24	AL7T	03/02/2022			Index Future	932.9770	932.9770	934.9670	934.9670	0.213	0.0000	0.0000	0
2021/12/24	AL7T	05/05/2022			Index Future	943.9930	943.9930	946.0020	946.0020	0.213	0.0000	0.0000	0
2021/12/24	AL7T	04/08/2022			Index Future	955.3790	955.3790	957.4120	957.4120	0.213	0.0000	0.0000	0
2021/12/24	AL7T	03/11/2022			Index Future	967.3530	967.3530	969.4100	969.4100	0.213	0.0000	0.0000	0
2021/12/24	ALBI	03/02/2022			Index Future	828.0780	828.0780	829.9210	829.9210	0.223	0.0000	0.0000	193
2021/12/24	ALBI	05/05/2022			Index Future	837.8550	837.8550	839.7170	839.7170	0.222	0.0000	0.0000	29
2021/12/24	ALBI	04/08/2022			Index Future	847.9620	847.9620	849.8440	849.8440	0.222	0.0000	0.0000	0
2021/12/24	ALBI	03/11/2022			Index Future	858.5890	858.5890	860.4940	860.4940	0.222	0.0000	0.0000	0
2021/12/24	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/12/24	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/12/24	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/12/24	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/12/24	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/12/24	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/12/24	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/12/24	C040	06/10/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/12/24	C040	31/01/2040			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/12/24	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/12/24	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/12/24	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/12/24	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/12/24	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/12/24	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 Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2021/12/24	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2021/12/24	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/12/24	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/12/24	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/12/24	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/12/24	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/12/24	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/12/24	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/12/24	C303	28/02/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/12/24	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/12/24	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/12/24	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/12/24	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/12/24	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/12/24	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/12/24	ES33	03/02/2022			Bond Future	11.2676	78.9507	11.2344	79.1263	(0.295)	0.0000	0.0000	263
2021/12/24	ES33	05/05/2022			Bond Future	11.4983	76.1246	11.4638	76.3020	(0.300)	0.0000	0.0000	87
2021/12/24	ES33	04/08/2022			Bond Future	11.7389	77.0237	11.7029	77.2031	(0.307)	0.0000	0.0000	0
2021/12/24	ES33	03/11/2022			Bond Future	11.9828	74.2680	11.9453	74.4496	(0.313)	0.0000	0.0000	0
2021/12/24	ES42	03/02/2022			Bond Future	11.7272	77.6777	11.6891	77.9098	(0.324)	0.0000	0.0000	3,579
2021/12/24	ES42	05/05/2022			Bond Future	11.9433	74.3553	11.9037	74.5899	(0.332)	0.0000	0.0000	1,190
2021/12/24	ES42	04/08/2022			Bond Future	12.1625	75.2318	12.1212	75.4693	(0.340)	0.0000	0.0000	0
2021/12/24	ES42	03/11/2022			Bond Future	12.3852	71.9742	12.3421	72.2145	(0.348)	0.0000	0.0000	0
2021/12/24	GOVI	03/02/2022	792.76	Call	GOVI	243,910.0000	24.3910	261,940.0000	26.1940	7.392	0	0	0
2021/12/24	GOVI	03/02/2022	792.76	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/12/24	GOVI	03/02/2022			GOVI	817.1510	817.1510	818.9540	818.9540	0.221	0.0000	0.0000	987
2021/12/24	GOVI	03/02/2022	792.74	Call	GOVI	244,110.0000	24.4110	262,140.0000	26.2140	7.386	0	0	0
2021/12/24	GOVI	03/02/2022	792.74	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/12/24	GOVI	03/02/2022	792.75	Call	GOVI	244,010.0000	24.4010	262,040.0000	26.2040	7.389	0	0	0
2021/12/24	GOVI	03/02/2022	792.75	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/12/24	GOVI	05/05/2022	788.25	Call	GOVI	385,490.0000	38.5490	403,700.0000	40.3700	4.724	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2021/12/24	GOVI	05/05/2022	788.25	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/12/24	GOVI	05/05/2022			GOVI	826.7990	826.7990	828.6200	828.6200	0.220	0.0000	0.0000	0
2021/12/24	GOVI	05/05/2022	788.23	Call	GOVI	385,690.0000	38.5690	403,900.0000	40.3900	4.721	0	0	0
2021/12/24	GOVI	05/05/2022	788.23	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/12/24	GOVI	05/05/2022	788.24	Call	GOVI	385,590.0000	38.5590	403,800.0000	40.3800	4.723	0	0	0
2021/12/24	GOVI	05/05/2022	788.24	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/12/24	GOVI	04/08/2022	819.28	Call	GOVI	174,930.0000	17.4930	193,340.0000	19.3340	10.524	0	0	0
2021/12/24	GOVI	04/08/2022	819.28	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/12/24	GOVI	04/08/2022			GOVI	836.7730	836.7730	838.6140	838.6140	0.220	0.0000	0.0000	0
2021/12/24	GOVI	04/08/2022	819.26	Call	GOVI	175,130.0000	17.5130	193,540.0000	19.3540	10.512	0	0	0
2021/12/24	GOVI	04/08/2022	819.26	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/12/24	GOVI	04/08/2022	819.27	Call	GOVI	175,030.0000	17.5030	193,440.0000	19.3440	10.518	0	0	0
2021/12/24	GOVI	04/08/2022	819.27	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/12/24	GOVI	03/11/2022	820.41	Call	GOVI	268,500.0000	26.8500	287,130.0000	28.7130	6.939	0	0	0
2021/12/24	GOVI	03/11/2022	820.41	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/12/24	GOVI	03/11/2022	820.42	Call	GOVI	268,400.0000	26.8400	287,030.0000	28.7030	6.941	0	0	0
2021/12/24	GOVI	03/11/2022	820.42	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/12/24	GOVI	03/11/2022			GOVI	847.2600	847.2600	849.1230	849.1230	0.220	0.0000	0.0000	0
2021/12/24	GOVI	03/11/2022	820.43	Call	GOVI	268,300.0000	26.8300	286,930.0000	28.6930	6.944	0	0	0
2021/12/24	GOVI	03/11/2022	820.43	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/12/24	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2021/12/24	IGOV	03/02/2022			Index Future	308.4630	308.4630	309.5310	309.5310	0.346	0.0000	0.0000	483
2021/12/24	IGOV	05/05/2022			Index Future	312.1820	312.1820	313.2610	313.2610	0.346	0.0000	0.0000	16
2021/12/24	IGOV	04/08/2022			Index Future	316.0220	316.0220	317.1140	317.1140	0.346	0.0000	0.0000	0
2021/12/24	IGOV	03/11/2022			Index Future	320.0570	320.0570	321.1630	321.1630	0.346	0.0000	0.0000	0
2021/12/24	IS05	15/03/2022			Interest Rate Swap	90.1300	90.1300	90.1300	90.1300	0.000	0.0000	0.0000	0
2021/12/24	IS05	21/06/2022			Interest Rate Swap	90.2900	90.2900	90.2900	90.2900	0.000	0.0000	0.0000	0
2021/12/24	IS05	20/09/2022			Interest Rate Swap	93.5000	93.5000	93.5000	93.5000	0.000	0.0000	0.0000	0
2021/12/24	IS05	20/12/2022			Interest Rate Swap	94.0600	94.0600	94.0600	94.0600	0.000	0.0000	0.0000	0
2021/12/24	IS05	22/03/2023			Interest Rate Swap	86.5400	86.5400	86.5400	86.5400	0.000	0.0000	0.0000	0
2021/12/24	IS05	20/06/2023			Interest Rate Swap	92.1700	92.1700	92.1700	92.1700	0.000	0.0000	0.0000	0
2021/12/24	IS05	19/09/2023			Interest Rate Swap	94.8800	94.8800	94.8800	94.8800	0.000	0.0000	0.0000	0
2021/12/24	IS10	17/12/2025			Interest Rate Swap	80.2800	80.2800	80.2800	80.2800	0.000	0.0000	0.0000	0
2021/12/24	IS10	16/03/2026			Interest Rate Swap	76.8200	76.8200	76.8200	76.8200	0.000	0.0000	0.0000	0
2021/12/24	IS10	15/06/2026			Interest Rate Swap	75.2400	75.2400	75.2400	75.2400	0.000	0.0000	0.0000	0
2021/12/24	IS10	21/09/2026			Interest Rate Swap	77.2700	77.2700	77.2700	77.2700	0.000	0.0000	0.0000	0
2021/12/24	IS10	21/12/2026			Interest Rate Swap	81.3000	81.3000	81.3000	81.3000	0.000	0.0000	0.0000	0
2021/12/24	IS10	15/03/2027			Interest Rate Swap	79.8000	79.8000	79.8000	79.8000	0.000	0.0000	0.0000	0
2021/12/24	IS10	21/06/2027			Interest Rate Swap	81.8600	81.8600	81.8600	81.8600	0.000	0.0000	0.0000	0
2021/12/24	IS10	20/09/2027			Interest Rate Swap	87.6100	87.6100	87.6100	87.6100	0.000	0.0000	0.0000	0
2021/12/24	IS10	20/12/2027			Interest Rate Swap	87.9400	87.9400	87.9400	87.9400	0.000	0.0000	0.0000	0
2021/12/24	IS10	22/03/2028			Interest Rate Swap	80.8900	80.8900	80.8900	80.8900	0.000	0.0000	0.0000	0
2021/12/24	IS10	20/06/2028			Interest Rate Swap	88.6800	88.6800	88.6800	88.6800	0.000	0.0000	0.0000	0
2021/12/24	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 Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2021/12/24	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2021/12/24	JBAF	19/01/2022			Jibar Tradeable Future	3.9250	96.0750	3.9250	96.0750	0.000	0.0000	0.0000	0
2021/12/24	JBAF	16/02/2022			Jibar Tradeable Future	4.1700	95.8300	4.1600	95.8400	(0.240)	0.0000	0.0000	0
2021/12/24	JBAF	16/03/2022			Jibar Tradeable Future	4.2450	95.7550	4.2250	95.7750	(0.471)	0.0000	0.0000	0
2021/12/24	JBAF	20/04/2022			Jibar Tradeable Future	4.5300	95.4700	4.5200	95.4800	(0.221)	0.0000	0.0000	0
2021/12/24	JBAF	18/05/2022			Jibar Tradeable Future	4.5900	95.4100	4.5800	95.4200	(0.218)	0.0000	0.0000	0
2021/12/24	JBAF	15/06/2022			Jibar Tradeable Future	4.8350	95.1650	4.8550	95.1450	0.414	0.0000	0.0000	72
2021/12/24	JBAF	21/09/2022			Jibar Tradeable Future	5.1950	94.8050	5.2300	94.7700	0.674	0.0000	0.0000	0
2021/12/24	JBAF	21/12/2022			Jibar Tradeable Future	5.6550	94.3450	5.6950	94.3050	0.707	0.0000	0.0000	68
2021/12/24	JBAF	15/03/2023			Jibar Tradeable Future	5.9050	94.0950	5.9400	94.0600	0.593	0.0000	0.0000	0
2021/12/24	JBAF	21/06/2023			Jibar Tradeable Future	6.1700	93.8300	6.2000	93.8000	0.486	0.0000	0.0000	0
2021/12/24	JBAF	20/09/2023			Jibar Tradeable Future	6.3350	93.6650	6.3800	93.6200	0.710	0.0000	0.0000	75
2021/12/24	JBAF	20/12/2023			Jibar Tradeable Future	6.5050	93.4950	6.5350	93.4650	0.461	0.0000	0.0000	0
2021/12/24	R023	03/02/2022	5.08	Call	Bond Future	112.1600	0.1122	117.9200	0.1179	5.136	0	0	0
2021/12/24	R023	03/02/2022	5.08	Put	Bond Future	226.7700	0.2268	213.3500	0.2134	(5.918)	0	0	0
2021/12/24	R023	03/02/2022			Bond Future	5.1907	106.0374	5.1722	106.0566	(0.357)	0.0000	0.0000	16,431
2021/12/24	R023	03/02/2022	5.06	Call	Bond Future	103.3500	0.1034	108.7600	0.1088	5.235	0	0	0
2021/12/24	R023	03/02/2022	5.06	Put	Bond Future	238.6900	0.2387	224.9200	0.2249	(5.769)	0	0	0
2021/12/24	R023	03/02/2022	5.07	Call	Bond Future	107.6300	0.1076	113.2200	0.1132	5.194	0	0	0
2021/12/24	R023	03/02/2022	5.07	Put	Bond Future	232.6100	0.2326	219.0200	0.2190	(5.842)	0	0	0
2021/12/24	R023	05/05/2022	6.31	Call	Bond Future	844.3000	0.8443	859.6800	0.8597	1.822	0	0	0
2021/12/24	R023	05/05/2022	6.31	Put	Bond Future	62.5100	0.0625	58.9700	0.0590	(5.663)	0	0	0
2021/12/24	R023	05/05/2022			Bond Future	5.3194	103.3788	5.2956	103.3977	(0.448)	0.0000	0.0000	835
2021/12/24	R023	05/05/2022	6.29	Call	Bond Future	830.6500	0.8306	845.9400	0.8459	1.841	0	0	0
2021/12/24	R023	05/05/2022	6.29	Put	Bond Future	64.5500	0.0646	60.9200	0.0609	(5.624)	0	0	0
2021/12/24	R023	05/05/2022	6.30	Call	Bond Future	837.4000	0.8374	852.7300	0.8527	1.831	0	0	0
2021/12/24	R023	05/05/2022	6.30	Put	Bond Future	63.4500	0.0634	59.8600	0.0599	(5.658)	0	0	0
2021/12/24	R023	04/08/2022	6.05	Call	Bond Future	435.3000	0.4353	447.8900	0.4479	2.892	0	0	0
2021/12/24	R023	04/08/2022	6.05	Put	Bond Future	137.7300	0.1377	131.1200	0.1311	(4.799)	0	0	0
2021/12/24	R023	04/08/2022			Bond Future	5.5112	104.6083	5.4766	104.6275	(0.629)	0.0000	0.0000	0
2021/12/24	R023	04/08/2022	6.03	Call	Bond Future	427.3100	0.4273	439.7900	0.4398	2.921	0	0	0
2021/12/24	R023	04/08/2022	6.03	Put	Bond Future	140.7500	0.1407	134.0300	0.1340	(4.774)	0	0	0
2021/12/24	R023	04/08/2022	6.04	Call	Bond Future	431.3000	0.4313	443.8300	0.4438	2.905	0	0	0
2021/12/24	R023	04/08/2022	6.04	Put	Bond Future	139.2400	0.1392	132.5700	0.1326	(4.790)	0	0	0
2021/12/24	R023	03/11/2022	6.25	Call	Bond Future	239.5000	0.2395	250.7000	0.2507	4.676	0	0	0
2021/12/24	R023	03/11/2022	6.25	Put	Bond Future	133.1800	0.1332	125.2900	0.1253	(5.924)	0	0	0
2021/12/24	R023	03/11/2022	6.26	Call	Bond Future	241.6800	0.2417	252.9300	0.2529	4.655	0	0	0
2021/12/24	R023	03/11/2022	6.26	Put	Bond Future	132.3000	0.1323	124.4600	0.1245	(5.926)	0	0	0
2021/12/24	R023	03/11/2022			Bond Future	5.9039	102.0267	5.8418	102.0458	(1.051)	0.0000	0.0000	0
2021/12/24	R023	03/11/2022	6.27	Call	Bond Future	243.5100	0.2435	254.8100	0.2548	4.640	0	0	0
2021/12/24	R023	03/11/2022	6.27	Put	Bond Future	131.0600	0.1311	123.2700	0.1233	(5.944)	0	0	0
2021/12/24	R035	03/02/2022	9.92	Call	Bond Future	466.9900	0.4670	504.8300	0.5048	8.103	0	0	200
2021/12/24	R035	03/02/2022	9.92	Put	Bond Future	3,214.5500	3.2145	3,037.3700	3.0374	(5.512)	0	0	0
2021/12/24	R035	03/02/2022	11.73	Call	Bond Future	8,574.4900	8.5745	8,782.9600	8.7830	2.431	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2021/12/24	R035	03/02/2022	11.73	Put	Bond Future	34.4600	0.0345	27.9100	0.0279	(19.008)	0	0	280
2021/12/24	R035	03/02/2022	11.28	Call	Bond Future	6,069.4900	6.0695	6,263.0100	6.2630	3.188	0	0	0
2021/12/24	R035	03/02/2022	11.28	Put	Bond Future	141.8000	0.1418	120.3000	0.1203	(15.162)	0	0	200
2021/12/24	R035	03/02/2022	11.33	Put	Bond Future	122.0500	0.1221	103.0400	0.1030	(15.576)	0	0	500
2021/12/24	R035	03/02/2022	11.39	Call	Bond Future	6,679.1100	6.6791	6,877.7700	6.8778	2.974	0	0	0
2021/12/24	R035	03/02/2022	11.39	Put	Bond Future	101.6800	0.1017	85.3200	0.0853	(16.090)	0	0	683
2021/12/24	R035	03/02/2022	11.22	Call	Bond Future	5,738.3100	5.7383	5,928.6400	5.9286	3.317	0	0	0
2021/12/24	R035	03/02/2022	11.22	Put	Bond Future	168.1300	0.1681	143.4400	0.1434	(14.685)	0	0	0
2021/12/24	R035	03/02/2022	11.23	Call	Bond Future	5,793.5500	5.7936	5,984.4200	5.9844	3.295	0	0	0
2021/12/24	R035	03/02/2022	11.23	Put	Bond Future	163.6300	0.1636	139.4800	0.1395	(14.759)	0	0	0
2021/12/24	R035	03/02/2022	11.03	Call	Bond Future	4,702.4400	4.7024	4,880.3900	4.8804	3.784	0	0	0
2021/12/24	R035	03/02/2022	11.05	Put	Bond Future	264.7500	0.2648	229.1900	0.2292	(13.432)	0	0	1,600
2021/12/24	R035	03/02/2022	11.11	Call	Bond Future	5,134.8900	5.1349	5,318.5600	5.3186	3.577	0	0	0
2021/12/24	R035	03/02/2022	10.35	Call	Bond Future	1,561.0400	1.5610	1,657.8100	1.6578	6.199	0	0	1,600
2021/12/24	R035	03/02/2022	10.35	Put	Bond Future	1,431.8600	1.4319	1,313.6100	1.3136	(8.258)	0	0	0
2021/12/24	R035	03/02/2022	10.61	Call	Bond Future	2,602.8400	2.6028	2,736.9400	2.7369	5.152	0	0	0
2021/12/24	R035	03/02/2022	10.61	Put	Bond Future	795.8700	0.7959	714.9500	0.7150	(10.167)	0	0	200
2021/12/24	R035	03/02/2022	10.65	Call	Bond Future	2,785.1600	2.7852	2,924.4200	2.9244	5.000	0	0	0
2021/12/24	R035	03/02/2022	10.24	Put	Bond Future	1,799.1800	1.7992	1,664.4700	1.6645	(7.487)	0	0	0
2021/12/24	R035	03/02/2022	10.26	Call	Bond Future	1,265.4600	1.2655	1,348.7500	1.3488	6.582	0	0	200
2021/12/24	R035	03/02/2022	10.26	Put	Bond Future	1,727.7300	1.7277	1,596.0000	1.5960	(7.624)	0	0	0
2021/12/24	R035	03/02/2022	10.34	Call	Bond Future	1,526.5200	1.5265	1,621.7900	1.6218	6.241	0	0	0
2021/12/24	R035	03/02/2022	10.34	Put	Bond Future	1,462.7800	1.4628	1,343.0300	1.3430	(8.186)	0	0	500
2021/12/24	R035	03/02/2022			Bond Future	10.3303	93.6309	10.2975	93.8459	(0.317)	0.0000	0.0000	103,060
2021/12/24	R035	03/02/2022	9.70	Call	Bond Future	194.8200	0.1948	212.6400	0.2126	9.147	0	0	683
2021/12/24	R035	03/02/2022	9.70	Put	Bond Future	4,465.1500	4.4651	4,267.9500	4.2680	(4.416)	0	0	0
2021/12/24	R035	03/02/2022	10.10	Call	Bond Future	829.0600	0.8291	889.3500	0.8894	7.272	0	0	280
2021/12/24	R035	03/02/2022	10.10	Put	Bond Future	2,356.6200	2.3566	2,201.8900	2.2019	(6.566)	0	0	0
2021/12/24	R035	03/02/2022	11.88	Call	Bond Future	9,405.3200	9.4053	9,616.1100	9.6161	2.241	0	0	0
2021/12/24	R035	03/02/2022	11.88	Put	Bond Future	20.8900	0.0209	16.6600	0.0167	(20.249)	0	0	1,800
2021/12/24	R035	03/02/2022	11.33	Call	Bond Future	6,345.9900	6.3460	6,542.0000	6.5420	3.089	0	0	0
2021/12/24	R035	03/02/2022	11.24	Call	Bond Future	5,848.8300	5.8488	6,040.2300	6.0402	3.272	0	0	0
2021/12/24	R035	03/02/2022	11.24	Put	Bond Future	159.2400	0.1592	135.6200	0.1356	(14.833)	0	0	0
2021/12/24	R035	03/02/2022	11.03	Put	Bond Future	279.0700	0.2791	242.0000	0.2420	(13.283)	0	0	280
2021/12/24	R035	03/02/2022	11.05	Call	Bond Future	4,809.9000	4.8099	4,989.3600	4.9894	3.731	0	0	0
2021/12/24	R035	03/02/2022	11.11	Put	Bond Future	225.9200	0.2259	194.5700	0.1946	(13.877)	0	0	200
2021/12/24	R035	03/02/2022	10.65	Put	Bond Future	724.0700	0.7241	648.3100	0.6483	(10.463)	0	0	683
2021/12/24	R035	03/02/2022	10.24	Call	Bond Future	1,204.7300	1.2047	1,285.0400	1.2850	6.666	0	0	500
2021/12/24	R035	05/05/2022	11.63	Call	Bond Future	7,353.8600	7.3539	7,529.8500	7.5299	2.393	0	0	0
2021/12/24	R035	05/05/2022	11.63	Put	Bond Future	658.6200	0.6586	617.4300	0.6174	(6.254)	0	0	0
2021/12/24	R035	05/05/2022	11.64	Call	Bond Future	7,402.5300	7.4025	7,578.9400	7.5789	2.383	0	0	0
2021/12/24	R035	05/05/2022	11.64	Put	Bond Future	650.3600	0.6504	609.5900	0.6096	(6.269)	0	0	0
2021/12/24	R035	05/05/2022	10.72	Call	Bond Future	3,270.5400	3.2705	3,390.8800	3.3909	3.680	0	0	1,200
2021/12/24	R035	05/05/2022	10.72	Put	Bond Future	2,004.7300	2.0047	1,907.8900	1.9079	(4.831)	0	0	0
2021/12/24	R035	05/05/2022			Bond Future	10.5194	90.2583	10.4855	90.4754	(0.323)	0.0000	0.0000	8,926
2021/12/24	R035	05/05/2022	11.65	Call	Bond Future	7,451.2400	7.4512	7,628.0700	7.6281	2.373	0	0	0
2021/12/24	R035	05/05/2022	11.65	Put	Bond Future	642.2000	0.6422	601.8500	0.6019	(6.283)	0	0	0
2021/12/24	R035	05/05/2022	12.64	Call	Bond Future	12,341.1200	12.3411	12,544.7800	12.5448	1.650	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2021/12/24	R035	05/05/2022	12.64	Put	Bond Future	175.2900	0.1753	161.7700	0.1618	(7.713)	0	0	1,200
2021/12/24	R035	05/05/2022	10.82	Call	Bond Future	3,661.7600	3.6618	3,790.0300	3.7900	3.503	0	0	0
2021/12/24	R035	05/05/2022	10.82	Put	Bond Future	1,774.4200	1.7744	1,685.5100	1.6855	(5.011)	0	0	1,200
2021/12/24	R035	04/08/2022	11.13	Put	Bond Future	2,172.4800	2.1725	2,086.8900	2.0869	(3.940)	0	0	100
2021/12/24	R035	04/08/2022	10.72	Call	Bond Future	3,207.9000	3.2079	3,315.7600	3.3158	3.362	0	0	0
2021/12/24	R035	04/08/2022	10.72	Put	Bond Future	3,195.3800	3.1954	3,083.5600	3.0836	(3.499)	0	0	0
2021/12/24	R035	04/08/2022	10.73	Call	Bond Future	3,240.1900	3.2402	3,348.7300	3.3487	3.350	0	0	0
2021/12/24	R035	04/08/2022	10.73	Put	Bond Future	3,165.7300	3.1657	3,054.5900	3.0546	(3.511)	0	0	0
2021/12/24	R035	04/08/2022	9.84	Call	Bond Future	986.2500	0.9863	1,034.3800	1.0344	4.880	0	0	100
2021/12/24	R035	04/08/2022	9.84	Put	Bond Future	6,677.4700	6.6775	6,505.9200	6.5059	(2.569)	0	0	0
2021/12/24	R035	04/08/2022	10.53	Put	Bond Future	3,797.2400	3.7972	3,672.4200	3.6724	(3.287)	0	0	0
2021/12/24	R035	04/08/2022	10.64	Call	Bond Future	2,953.3000	2.9533	3,055.7400	3.0557	3.469	0	0	0
2021/12/24	R035	04/08/2022	10.64	Put	Bond Future	3,438.5300	3.4385	3,321.2900	3.3213	(3.410)	0	0	100
2021/12/24	R035	04/08/2022	9.53	Call	Bond Future	586.7300	0.5867	618.5300	0.6185	5.420	0	0	400
2021/12/24	R035	04/08/2022	9.53	Put	Bond Future	8,412.2500	8.4123	8,224.3700	8.2244	(2.233)	0	0	0
2021/12/24	R035	04/08/2022			Bond Future	10.7180	91.3070	10.6826	91.5267	(0.330)	0.0000	0.0000	0
2021/12/24	R035	04/08/2022	11.13	Call	Bond Future	4,673.9400	4.6739	4,808.0300	4.8080	2.869	0	0	0
2021/12/24	R035	04/08/2022	12.18	Call	Bond Future	9,270.5400	9.2705	9,450.3700	9.4504	1.940	0	0	0
2021/12/24	R035	04/08/2022	12.18	Put	Bond Future	841.2800	0.8413	801.4300	0.8014	(4.737)	0	0	400
2021/12/24	R035	04/08/2022	10.74	Call	Bond Future	3,272.9300	3.2729	3,382.1400	3.3821	3.337	0	0	0
2021/12/24	R035	04/08/2022	10.74	Put	Bond Future	3,136.6000	3.1366	3,026.1300	3.0261	(3.522)	0	0	0
2021/12/24	R035	04/08/2022	10.53	Call	Bond Future	2,621.0000	2.6210	2,715.8600	2.7159	3.619	0	0	400
2021/12/24	R035	03/11/2022	11.15	Call	Bond Future	4,474.1200	4.4741	4,598.1700	4.5982	2.773	0	0	0
2021/12/24	R035	03/11/2022	11.15	Put	Bond Future	3,086.0200	3.0860	2,987.8300	2.9878	(3.182)	0	0	0
2021/12/24	R035	03/11/2022			Bond Future	10.9170	88.0140	10.8802	88.2362	(0.337)	0.0000	0.0000	0
2021/12/24	R035	03/11/2022	11.14	Call	Bond Future	4,439.9500	4.4400	4,563.4500	4.5635	2.782	0	0	0
2021/12/24	R035	03/11/2022	11.14	Put	Bond Future	3,110.7800	3.1108	3,012.0400	3.0120	(3.174)	0	0	0
2021/12/24	R035	03/11/2022	11.13	Call	Bond Future	4,405.9000	4.4059	4,528.8600	4.5289	2.791	0	0	0
2021/12/24	R035	03/11/2022	11.13	Put	Bond Future	3,135.7100	3.1357	3,036.4300	3.0364	(3.166)	0	0	0
2021/12/24	R186	03/02/2022	7.30	Call	Bond Future	156.6400	0.1566	175.4000	0.1754	11.977	0	0	0
2021/12/24	R186	03/02/2022	7.30	Put	Bond Future	2,452.8300	2.4528	2,308.8500	2.3088	(5.870)	0	0	0
2021/12/24	R186	03/02/2022			Bond Future	7.8342	112.0083	7.7959	112.1710	(0.489)	0.0000	0.0000	69,865
2021/12/24	R186	03/02/2022	7.28	Call	Bond Future	144.2900	0.1443	161.7600	0.1618	12.108	0	0	0
2021/12/24	R186	03/02/2022	7.28	Put	Bond Future	2,527.5900	2.5276	2,382.3200	2.3823	(5.747)	0	0	0
2021/12/24	R186	03/02/2022	7.29	Call	Bond Future	150.3600	0.1504	168.4700	0.1685	12.044	0	0	0
2021/12/24	R186	03/02/2022	7.29	Put	Bond Future	2,490.1000	2.4901	2,345.4700	2.3455	(5.808)	0	0	0
2021/12/24	R186	05/05/2022	9.18	Call	Bond Future	4,760.1300	4.7601	4,897.8600	4.8979	2.893	0	0	0
2021/12/24	R186	05/05/2022	9.18	Put	Bond Future	324.2100	0.3242	297.7900	0.2978	(8.149)	0	0	454
2021/12/24	R186	05/05/2022	8.32	Call	Bond Future	2,181.9600	2.1820	2,278.7300	2.2787	4.435	0	0	0
2021/12/24	R186	05/05/2022	8.32	Put	Bond Future	1,086.7600	1.0868	1,019.3800	1.0194	(6.200)	0	0	0
2021/12/24	R186	05/05/2022	8.14	Call	Bond Future	1,755.3500	1.7553	1,840.4400	1.8404	4.847	0	0	454
2021/12/24	R186	05/05/2022	8.14	Put	Bond Future	1,376.1500	1.3762	1,297.0900	1.2971	(5.745)	0	0	0
2021/12/24	R186	05/05/2022	7.28	Call	Bond Future	411.2400	0.4112	441.7100	0.4417	7.409	0	0	435
2021/12/24	R186	05/05/2022	7.28	Put	Bond Future	3,535.8200	3.5358	3,402.1400	3.4021	(3.781)	0	0	0
2021/12/24	R186	05/05/2022	7.48	Call	Bond Future	624.6700	0.6247	666.4300	0.6664	6.685	0	0	3,600
2021/12/24	R186	05/05/2022	7.48	Put	Bond Future	2,922.0100	2.9220	2,799.6200	2.7996	(4.189)	0	0	0
2021/12/24	R186	05/05/2022			Bond Future	8.0453	113.3303	8.0044	113.4945	(0.508)	0.0000	0.0000	4,514

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2021/12/24	R186	05/05/2022	8.64	Call	Bond Future	3,057.3000	3.0573	3,172.4800	3.1725	3.767	0	0	0
2021/12/24	R186	05/05/2022	8.64	Put	Bond Future	703.6800	0.7037	654.7100	0.6547	(6.959)	0	0	4,035
2021/12/24	R186	05/05/2022	8.94	Call	Bond Future	3,977.0200	3.9770	4,106.0400	4.1060	3.244	0	0	0
2021/12/24	R186	05/05/2022	8.94	Put	Bond Future	460.2400	0.4602	425.1100	0.4251	(7.633)	0	0	454
2021/12/24	R186	05/05/2022	8.31	Call	Bond Future	2,156.8500	2.1569	2,253.0000	2.2530	4.458	0	0	0
2021/12/24	R186	05/05/2022	8.31	Put	Bond Future	1,101.2700	1.1013	1,033.2700	1.0333	(6.175)	0	0	0
2021/12/24	R186	05/05/2022	8.35	Call	Bond Future	2,258.3600	2.2584	2,357.0000	2.3570	4.368	0	0	454
2021/12/24	R186	05/05/2022	8.35	Put	Bond Future	1,044.4000	1.0444	978.8900	0.9789	(6.273)	0	0	0
2021/12/24	R186	05/05/2022	7.88	Call	Bond Future	1,230.2200	1.2302	1,297.7800	1.2978	5.492	0	0	435
2021/12/24	R186	05/05/2022	7.88	Put	Bond Future	1,895.7400	1.8957	1,799.1500	1.7991	(5.095)	0	0	0
2021/12/24	R186	05/05/2022	8.30	Call	Bond Future	2,131.8800	2.1319	2,227.3900	2.2274	4.480	0	0	0
2021/12/24	R186	05/05/2022	8.30	Put	Bond Future	1,115.9400	1.1159	1,047.3000	1.0473	(6.151)	0	0	0
2021/12/24	R186	05/05/2022	6.73	Call	Bond Future	116.2500	0.1163	126.7600	0.1268	9.041	0	0	3,600
2021/12/24	R186	05/05/2022	6.73	Put	Bond Future	5,555.5000	5.5555	5,401.8600	5.4019	(2.766)	0	0	0
2021/12/24	R186	04/08/2022	8.15	Call	Bond Future	1,734.1900	1.7342	1,809.1400	1.8091	4.322	0	0	0
2021/12/24	R186	04/08/2022	8.15	Put	Bond Future	2,206.7800	2.2068	2,115.5600	2.1156	(4.134)	0	0	0
2021/12/24	R186	04/08/2022	9.78	Call	Bond Future	5,992.0400	5.9920	6,129.9700	6.1300	2.302	0	0	0
2021/12/24	R186	04/08/2022	9.78	Put	Bond Future	476.9700	0.4770	448.7300	0.4487	(5.921)	0	0	3,600
2021/12/24	R186	04/08/2022	7.96	Call	Bond Future	1,396.3700	1.3964	1,461.5500	1.4616	4.668	0	0	3,600
2021/12/24	R186	04/08/2022			Bond Future	8.2745	109.3790	8.2307	109.5452	(0.530)	0.0000	0.0000	0
2021/12/24	R186	04/08/2022	8.14	Call	Bond Future	1,715.6400	1.7156	1,790.0800	1.7901	4.339	0	0	0
2021/12/24	R186	04/08/2022	8.14	Put	Bond Future	2,226.3000	2.2263	2,134.5700	2.1346	(4.120)	0	0	0
2021/12/24	R186	04/08/2022	6.96	Call	Bond Future	278.9300	0.2789	299.0400	0.2990	7.210	0	0	3,600
2021/12/24	R186	04/08/2022	6.96	Put	Bond Future	5,400.7400	5.4007	5,254.6800	5.2547	(2.704)	0	0	0
2021/12/24	R186	04/08/2022	7.96	Put	Bond Future	2,595.0700	2.5951	2,494.0800	2.4941	(3.892)	0	0	0
2021/12/24	R186	04/08/2022	8.13	Call	Bond Future	1,696.8700	1.6969	1,770.8000	1.7708	4.357	0	0	0
2021/12/24	R186	04/08/2022	8.13	Put	Bond Future	2,245.6100	2.2456	2,153.3700	2.1534	(4.108)	0	0	0
2021/12/24	R186	03/11/2022	8.53	Call	Bond Future	2,345.7600	2.3458	2,429.5300	2.4295	3.571	0	0	0
2021/12/24	R186	03/11/2022	8.53	Put	Bond Future	2,277.4700	2.2775	2,193.3700	2.1934	(3.693)	0	0	0
2021/12/24	R186	03/11/2022	8.54	Call	Bond Future	2,365.0200	2.3650	2,449.1900	2.4492	3.559	0	0	0
2021/12/24	R186	03/11/2022	8.54	Put	Bond Future	2,261.1800	2.2612	2,177.4800	2.1775	(3.702)	0	0	0
2021/12/24	R186	03/11/2022			Bond Future	8.5108	110.7862	8.4637	110.9540	(0.554)	0.0000	0.0000	0
2021/12/24	R186	03/11/2022	8.55	Call	Bond Future	2,384.3500	2.3844	2,468.9300	2.4689	3.547	0	0	0
2021/12/24	R186	03/11/2022	8.55	Put	Bond Future	2,244.9800	2.2450	2,161.6900	2.1617	(3.710)	0	0	0
2021/12/24	R197	03/02/2022			Bond Future	322.1139	322.1139	322.1139	322.1139	0.000	0.0000	0.0000	1,132
2021/12/24	R197	05/05/2022			Bond Future	325.9951	325.9951	325.9938	325.9938	0.000	0.0000	0.0000	237
2021/12/24	R197	04/08/2022			Bond Future	321.6760	321.6760	321.6743	321.6743	(0.001)	0.0000	0.0000	0
2021/12/24	R197	03/11/2022			Bond Future	325.7426	325.7426	325.7402	325.7402	(0.001)	0.0000	0.0000	0
2021/12/24	R202	03/02/2022			Bond Future	245.4448	245.4448	246.6453	246.6453	0.489	0.0000	0.0000	7,693
2021/12/24	R202	05/05/2022			Bond Future	248.4024	248.4024	249.6163	249.6163	0.489	0.0000	0.0000	413
2021/12/24	R202	04/08/2022			Bond Future	247.0438	247.0438	248.2726	248.2726	0.497	0.0000	0.0000	0
2021/12/24	R202	03/11/2022			Bond Future	250.1663	250.1663	251.4102	251.4102	0.497	0.0000	0.0000	0
2021/12/24	R209	03/02/2022	11.02	Call	Bond Future	4,247.2900	4.2473	4,405.2700	4.4053	3.720	0	0	0
2021/12/24	R209	03/02/2022	11.02	Put	Bond Future	209.4000	0.2094	180.5900	0.1806	(13.758)	0	0	0
2021/12/24	R209	03/02/2022	11.03	Call	Bond Future	4,294.5800	4.2946	4,453.1600	4.4532	3.693	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2021/12/24	R209	03/02/2022	11.03	Put	Bond Future	203.8100	0.2038	175.6000	0.1756	(13.841)	0	0	0
2021/12/24	R209	03/02/2022			Bond Future	10.2884	72.4823	10.2560	72.6691	(0.315)	0.0000	0.0000	20,306
2021/12/24	R209	03/02/2022	11.04	Call	Bond Future	4,341.9500	4.3419	4,501.1400	4.5011	3.666	0	0	0
2021/12/24	R209	03/02/2022	11.04	Put	Bond Future	198.3500	0.1984	170.7500	0.1707	(13.915)	0	0	0
2021/12/24	R209	05/05/2022	11.44	Call	Bond Future	5,859.7000	5.8597	6,008.9900	6.0090	2.548	0	0	0
2021/12/24	R209	05/05/2022	11.44	Put	Bond Future	638.3100	0.6383	598.9800	0.5990	(6.162)	0	0	0
2021/12/24	R209	05/05/2022	9.75	Call	Bond Future	627.8500	0.6278	665.1800	0.6652	5.946	0	0	8,525
2021/12/24	R209	05/05/2022	9.75	Put	Bond Future	4,770.7400	4.7707	4,619.4500	4.6194	(3.171)	0	0	0
2021/12/24	R209	05/05/2022	10.75	Call	Bond Future	3,135.3000	3.1353	3,247.0400	3.2470	3.564	0	0	0
2021/12/24	R209	05/05/2022	10.75	Put	Bond Future	1,522.2100	1.5222	1,445.3300	1.4453	(5.051)	0	0	12,050
2021/12/24	R209	05/05/2022	11.43	Call	Bond Future	5,817.5100	5.8175	5,966.3900	5.9664	2.559	0	0	0
2021/12/24	R209	05/05/2022	11.43	Put	Bond Future	646.4400	0.6464	606.7000	0.6067	(6.148)	0	0	0
2021/12/24	R209	05/05/2022			Bond Future	10.4581	70.1969	10.4246	70.3855	(0.320)	0.0000	0.0000	5,396
2021/12/24	R209	05/05/2022	11.45	Call	Bond Future	5,902.0500	5.9021	6,051.7400	6.0517	2.536	0	0	0
2021/12/24	R209	05/05/2022	11.45	Put	Bond Future	630.3900	0.6304	591.4600	0.5915	(6.176)	0	0	0
2021/12/24	R209	05/05/2022	12.00	Call	Bond Future	8,262.5100	8.2625	8,429.5100	8.4295	2.021	0	0	0
2021/12/24	R209	05/05/2022	12.00	Put	Bond Future	310.6400	0.3106	289.0200	0.2890	(6.960)	0	0	12,050
2021/12/24	R209	04/08/2022	10.57	Put	Bond Future	2,930.8300	2.9308	2,830.1800	2.8302	(3.434)	0	0	0
2021/12/24	R209	04/08/2022	10.58	Call	Bond Future	2,614.4400	2.6144	2,705.3000	2.7053	3.475	0	0	0
2021/12/24	R209	04/08/2022	10.58	Put	Bond Future	2,903.3700	2.9034	2,803.3400	2.8033	(3.445)	0	0	0
2021/12/24	R209	04/08/2022			Bond Future	10.6325	71.0127	10.5978	71.2036	(0.327)	0.0000	0.0000	0
2021/12/24	R209	04/08/2022	10.57	Call	Bond Future	2,586.7000	2.5867	2,676.9400	2.6769	3.489	0	0	0
2021/12/24	R209	04/08/2022	10.59	Call	Bond Future	2,642.3300	2.6423	2,733.7900	2.7338	3.461	0	0	0
2021/12/24	R209	04/08/2022	10.59	Put	Bond Future	2,876.1300	2.8761	2,776.7000	2.7767	(3.457)	0	0	0
2021/12/24	R209	03/11/2022	11.03	Call	Bond Future	3,909.4500	3.9094	4,017.3300	4.0173	2.759	0	0	0
2021/12/24	R209	03/11/2022	11.03	Put	Bond Future	2,724.1200	2.7241	2,638.9500	2.6389	(3.127)	0	0	0
2021/12/24	R209	03/11/2022			Bond Future	10.8059	68.7934	10.7699	68.9864	(0.333)	0.0000	0.0000	0
2021/12/24	R209	03/11/2022	11.01	Call	Bond Future	3,847.6700	3.8477	3,954.5900	3.9546	2.779	0	0	0
2021/12/24	R209	03/11/2022	11.01	Put	Bond Future	2,766.9500	2.7669	2,680.8200	2.6808	(3.113)	0	0	0
2021/12/24	R209	03/11/2022	11.02	Call	Bond Future	3,878.3800	3.8784	3,985.7900	3.9858	2.769	0	0	0
2021/12/24	R209	03/11/2022	11.02	Put	Bond Future	2,745.3300	2.7453	2,659.6900	2.6597	(3.119)	0	0	0
2021/12/24	R210	03/02/2022			Bond Future	213.0291	213.0291	213.8858	213.8858	0.402	0.0000	0.0000	1,449
2021/12/24	R210	05/05/2022			Bond Future	212.7355	212.7355	213.6015	213.6015	0.407	0.0000	0.0000	104
2021/12/24	R210	04/08/2022			Bond Future	215.3806	215.3806	216.2572	216.2572	0.407	0.0000	0.0000	0
2021/12/24	R210	03/11/2022			Bond Future	215.1855	215.1855	216.0728	216.0728	0.412	0.0000	0.0000	0
2021/12/24	R213	03/02/2022	8.63	Call	Bond Future	20.6400	0.0206	23.4100	0.0234	13.421	0	0	200
2021/12/24	R213	03/02/2022	8.63	Put	Bond Future	5,749.1200	5.7491	5,549.8500	5.5499	(3.466)	0	0	0
2021/12/24	R213	03/02/2022	8.80	Call	Bond Future	50.5100	0.0505	57.0100	0.0570	12.869	0	0	102
2021/12/24	R213	03/02/2022	8.80	Put	Bond Future	4,801.6400	4.8016	4,606.1000	4.6061	(4.072)	0	0	0
2021/12/24	R213	03/02/2022	10.60	Put	Bond Future	98.4800	0.0985	81.1900	0.0812	(17.557)	0	0	430
2021/12/24	R213	03/02/2022	10.67	Call	Bond Future	5,230.8500	5.2309	5,418.4200	5.4184	3.586	0	0	0
2021/12/24	R213	03/02/2022	10.67	Put	Bond Future	79.7200	0.0797	65.2500	0.0653	(18.151)	0	0	220
2021/12/24	R213	03/02/2022	10.00	Call	Bond Future	2,299.8800	2.2999	2,437.1100	2.4371	5.967	0	0	0
2021/12/24	R213	03/02/2022	10.00	Put	Bond Future	525.0600	0.5251	460.2500	0.4602	(12.343)	0	0	430
2021/12/24	R213	03/02/2022	9.98	Call	Bond Future	2,224.3200	2.2243	2,359.1000	2.3591	6.059	0	0	0
2021/12/24	R213	03/02/2022	9.98	Put	Bond Future	553.1300	0.5531	485.8700	0.4859	(12.160)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2021/12/24	R213	03/02/2022	9.22	Put	Bond Future	2,714.7200	2.7147	2,546.1500	2.5462	(6.209)	0	0	0
2021/12/24	R213	03/02/2022	9.58	Put	Bond Future	1,409.1500	1.4091	1,286.2600	1.2863	(8.721)	0	0	200
2021/12/24	R213	03/02/2022			Bond Future	9.6619	87.2782	9.6239	87.4803	(0.392)	0.0000	0.0000	22,660
2021/12/24	R213	03/02/2022	9.15	Call	Bond Future	247.1700	0.2472	274.0200	0.2740	10.863	0	0	220
2021/12/24	R213	03/02/2022	9.15	Put	Bond Future	3,028.4600	3.0285	2,853.2700	2.8533	(5.785)	0	0	0
2021/12/24	R213	03/02/2022	10.25	Call	Bond Future	3,326.4700	3.3265	3,489.2500	3.4893	4.893	0	0	0
2021/12/24	R213	03/02/2022	10.25	Put	Bond Future	270.4000	0.2704	231.1400	0.2311	(14.519)	0	0	102
2021/12/24	R213	03/02/2022	10.60	Call	Bond Future	4,905.3500	4.9054	5,090.1000	5.0901	3.766	0	0	0
2021/12/24	R213	03/02/2022	10.15	Call	Bond Future	2,901.6600	2.9017	3,055.2600	3.0553	5.294	0	0	0
2021/12/24	R213	03/02/2022	10.15	Put	Bond Future	354.9800	0.3550	306.5400	0.3065	(13.646)	0	0	200
2021/12/24	R213	03/02/2022	10.17	Call	Bond Future	2,985.3300	2.9853	3,140.8700	3.1409	5.210	0	0	0
2021/12/24	R213	03/02/2022	10.17	Put	Bond Future	336.4400	0.3364	289.9400	0.2899	(13.821)	0	0	220
2021/12/24	R213	03/02/2022	9.96	Call	Bond Future	2,149.9100	2.1499	2,282.1900	2.2822	6.153	0	0	0
2021/12/24	R213	03/02/2022	9.96	Put	Bond Future	582.5100	0.5825	512.7500	0.5127	(11.976)	0	0	0
2021/12/24	R213	03/02/2022	9.97	Call	Bond Future	2,186.9900	2.1870	2,320.5200	2.3205	6.106	0	0	0
2021/12/24	R213	03/02/2022	9.97	Put	Bond Future	567.6700	0.5677	499.1600	0.4992	(12.069)	0	0	0
2021/12/24	R213	03/02/2022	9.22	Call	Bond Future	320.6800	0.3207	354.1500	0.3541	10.437	0	0	430
2021/12/24	R213	03/02/2022	9.58	Call	Bond Future	972.1000	0.9721	1,051.2500	1.0513	8.142	0	0	0
2021/12/24	R213	03/02/2022	9.76	Call	Bond Future	1,469.7600	1.4698	1,574.8900	1.5749	7.153	0	0	0
2021/12/24	R213	03/02/2022	9.76	Put	Bond Future	949.6200	0.9496	852.7100	0.8527	(10.205)	0	0	102
2021/12/24	R213	05/05/2022	10.63	Call	Bond Future	4,692.4200	4.6924	4,843.3400	4.8433	3.216	0	0	0
2021/12/24	R213	05/05/2022	10.65	Put	Bond Future	792.2600	0.7923	740.1800	0.7402	(6.574)	0	0	0
2021/12/24	R213	05/05/2022			Bond Future	9.8551	84.7766	9.8156	84.9807	(0.400)	0.0000	0.0000	0
2021/12/24	R213	05/05/2022	10.63	Put	Bond Future	812.2600	0.8123	759.1500	0.7592	(6.539)	0	0	0
2021/12/24	R213	05/05/2022	10.64	Call	Bond Future	4,730.8200	4.7308	4,882.2600	4.8823	3.201	0	0	0
2021/12/24	R213	05/05/2022	10.64	Put	Bond Future	802.1200	0.8021	749.5300	0.7495	(6.556)	0	0	0
2021/12/24	R213	05/05/2022	10.65	Call	Bond Future	4,769.4500	4.7694	4,921.4000	4.9214	3.186	0	0	0
2021/12/24	R213	04/08/2022	9.88	Call	Bond Future	2,177.3600	2.1774	2,267.8700	2.2679	4.157	0	0	0
2021/12/24	R213	04/08/2022	9.89	Call	Bond Future	2,201.1200	2.2011	2,292.2500	2.2922	4.140	0	0	0
2021/12/24	R213	04/08/2022	9.90	Put	Bond Future	3,027.5200	3.0275	2,912.7800	2.9128	(3.790)	0	0	0
2021/12/24	R213	04/08/2022			Bond Future	10.0594	85.7645	10.0182	85.9710	(0.410)	0.0000	0.0000	0
2021/12/24	R213	04/08/2022	9.88	Put	Bond Future	3,081.2600	3.0813	2,965.2500	2.9652	(3.765)	0	0	0
2021/12/24	R213	04/08/2022	9.89	Put	Bond Future	3,054.3100	3.0543	2,938.9200	2.9389	(3.778)	0	0	0
2021/12/24	R213	04/08/2022	9.90	Call	Bond Future	2,225.0100	2.2250	2,316.7900	2.3168	4.125	0	0	0
2021/12/24	R213	03/11/2022	10.38	Call	Bond Future	3,341.0400	3.3410	3,451.5100	3.4515	3.306	0	0	0
2021/12/24	R213	03/11/2022	10.38	Put	Bond Future	2,794.4800	2.7945	2,696.0900	2.6961	(3.521)	0	0	0
2021/12/24	R213	03/11/2022	10.39	Call	Bond Future	3,367.7500	3.3677	3,478.7300	3.4787	3.295	0	0	0
2021/12/24	R213	03/11/2022	10.39	Put	Bond Future	2,773.1500	2.7731	2,675.2700	2.6753	(3.530)	0	0	0
2021/12/24	R213	03/11/2022			Bond Future	10.2668	83.3426	10.2237	83.5515	(0.419)	0.0000	0.0000	0
2021/12/24	R213	03/11/2022	10.40	Call	Bond Future	3,394.2500	3.3943	3,505.7500	3.5057	3.285	0	0	0
2021/12/24	R213	03/11/2022	10.40	Put	Bond Future	2,751.6400	2.7516	2,654.2800	2.6543	(3.538)	0	0	0
2021/12/24	R214	03/02/2022	11.39	Put	Bond Future	195.8500	0.1959	165.2400	0.1652	(15.629)	0	0	0
2021/12/24	R214	03/02/2022	11.40	Put	Bond Future	190.6400	0.1906	160.6900	0.1607	(15.710)	0	0	0
2021/12/24	R214	03/02/2022	11.41	Call	Bond Future	4,523.7600	4.5238	4,717.1300	4.7171	4.275	0	0	0
2021/12/24	R214	03/02/2022			Bond Future	10.6380	69.3817	10.6005	69.6044	(0.352)	0.0000	0.0000	17,604
2021/12/24	R214	03/02/2022	11.39	Call	Bond Future	4,427.3200	4.4273	4,619.3800	4.6194	4.338	0	0	0
2021/12/24	R214	03/02/2022	11.40	Call	Bond Future	4,475.4900	4.4755	4,668.2100	4.6682	4.306	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2021/12/24	R214	03/02/2022	11.41	Put	Bond Future	185.6000	0.1856	156.3000	0.1563	(15.787)	0	0	0
2021/12/24	R214	05/05/2022	11.73	Put	Bond Future	742.2000	0.7422	692.5600	0.6926	(6.688)	0	0	0
2021/12/24	R214	05/05/2022	11.74	Put	Bond Future	733.3900	0.7334	684.2400	0.6842	(6.702)	0	0	0
2021/12/24	R214	05/05/2022	11.75	Call	Bond Future	5,876.1900	5.8762	6,052.4300	6.0524	2.999	0	0	0
2021/12/24	R214	05/05/2022			Bond Future	10.8008	66.9212	10.7621	67.1461	(0.359)	0.0000	0.0000	441
2021/12/24	R214	05/05/2022	11.73	Call	Bond Future	5,791.8200	5.7918	5,967.0900	5.9671	3.026	0	0	0
2021/12/24	R214	05/05/2022	11.74	Call	Bond Future	5,833.9800	5.8340	6,009.7400	6.0097	3.013	0	0	0
2021/12/24	R214	05/05/2022	11.75	Put	Bond Future	724.7000	0.7247	676.0300	0.6760	(6.716)	0	0	0
2021/12/24	R214	04/08/2022	10.98	Put	Bond Future	2,842.7300	2.8427	2,729.4500	2.7294	(3.985)	0	0	0
2021/12/24	R214	04/08/2022	10.99	Call	Bond Future	2,927.4700	2.9275	3,042.5300	3.0425	3.930	0	0	0
2021/12/24	R214	04/08/2022			Bond Future	10.9702	67.6978	10.9300	67.9255	(0.367)	0.0000	0.0000	0
2021/12/24	R214	04/08/2022	10.97	Call	Bond Future	2,868.7000	2.8687	2,982.3500	2.9824	3.962	0	0	0
2021/12/24	R214	04/08/2022	10.97	Put	Bond Future	2,869.9400	2.8699	2,755.9500	2.7560	(3.972)	0	0	0
2021/12/24	R214	04/08/2022	10.98	Call	Bond Future	2,897.9100	2.8979	3,012.2700	3.0123	3.946	0	0	0
2021/12/24	R214	04/08/2022	10.99	Put	Bond Future	2,815.9500	2.8160	2,703.3700	2.7034	(3.998)	0	0	0
2021/12/24	R214	03/11/2022	11.34	Call	Bond Future	3,923.2100	3.9232	4,052.1600	4.0522	3.287	0	0	0
2021/12/24	R214	03/11/2022	11.36	Put	Bond Future	2,781.2300	2.7812	2,681.0600	2.6811	(3.602)	0	0	0
2021/12/24	R214	03/11/2022			Bond Future	11.1385	65.2976	11.0968	65.5279	(0.374)	0.0000	0.0000	0
2021/12/24	R214	03/11/2022	11.34	Put	Bond Future	2,827.0100	2.8270	2,725.6800	2.7257	(3.584)	0	0	0
2021/12/24	R214	03/11/2022	11.35	Call	Bond Future	3,953.8700	3.9539	4,083.4000	4.0834	3.276	0	0	0
2021/12/24	R214	03/11/2022	11.35	Put	Bond Future	2,804.0400	2.8040	2,703.2900	2.7033	(3.593)	0	0	0
2021/12/24	R214	03/11/2022	11.36	Call	Bond Future	3,984.6300	3.9846	4,114.7400	4.1147	3.265	0	0	0
2021/12/24	R248	03/02/2022	9.80	Call	Bond Future	73.1100	0.0731	80.5800	0.0806	10.217	0	0	0
2021/12/24	R248	03/02/2022	9.80	Put	Bond Future	6,720.1100	6.7201	6,483.1200	6.4831	(3.527)	0	0	0
2021/12/24	R248	03/02/2022	10.00	Call	Bond Future	194.8800	0.1949	213.6000	0.2136	9.606	0	0	0
2021/12/24	R248	03/02/2022	10.00	Put	Bond Future	5,153.5400	5.1535	4,927.8000	4.9278	(4.380)	0	0	0
2021/12/24	R248	03/02/2022	10.20	Put	Bond Future	3,762.8600	3.7629	3,557.1100	3.5571	(5.468)	0	0	0
2021/12/24	R248	03/02/2022	11.47	Call	Bond Future	6,132.1300	6.1321	6,348.2700	6.3483	3.525	0	0	0
2021/12/24	R248	03/02/2022	11.48	Call	Bond Future	6,193.1700	6.1932	6,409.9300	6.4099	3.500	0	0	0
2021/12/24	R248	03/02/2022	11.49	Put	Bond Future	179.0400	0.1790	151.9400	0.1519	(15.136)	0	0	0
2021/12/24	R248	03/02/2022	10.90	Call	Bond Future	2,849.8100	2.8498	3,004.9000	3.0049	5.442	0	0	900
2021/12/24	R248	03/02/2022	10.90	Put	Bond Future	841.1500	0.8411	751.7800	0.7518	(10.625)	0	0	0
2021/12/24	R248	03/02/2022	10.40	Call	Bond Future	875.1800	0.8752	943.2800	0.9433	7.781	0	0	100
2021/12/24	R248	03/02/2022	10.50	Call	Bond Future	1,174.2500	1.1742	1,259.4500	1.2594	7.256	0	0	0
2021/12/24	R248	03/02/2022	10.50	Put	Bond Future	2,140.7000	2.1407	1,981.4400	1.9814	(7.440)	0	0	0
2021/12/24	R248	03/02/2022			Bond Future	10.6272	87.4058	10.5948	87.6502	(0.305)	0.0000	0.0000	192,246
2021/12/24	R248	03/02/2022	10.20	Call	Bond Future	439.2400	0.4392	477.9500	0.4780	8.813	0	0	900
2021/12/24	R248	03/02/2022	11.47	Put	Bond Future	188.8800	0.1889	160.5600	0.1606	(14.994)	0	0	0
2021/12/24	R248	03/02/2022	11.48	Put	Bond Future	183.8900	0.1839	156.1900	0.1562	(15.063)	0	0	0
2021/12/24	R248	03/02/2022	11.49	Call	Bond Future	6,254.2400	6.2542	6,471.6000	6.4716	3.475	0	0	0
2021/12/24	R248	03/02/2022	10.70	Call	Bond Future	1,917.2100	1.9172	2,038.3200	2.0383	6.317	0	0	0
2021/12/24	R248	03/02/2022	10.70	Put	Bond Future	1,372.9200	1.3729	1,249.5700	1.2496	(8.985)	0	0	0
2021/12/24	R248	03/02/2022	11.00	Call	Bond Future	3,372.1500	3.3721	3,542.2800	3.5423	5.045	0	0	1,400
2021/12/24	R248	03/02/2022	11.00	Put	Bond Future	648.1400	0.6481	573.8100	0.5738	(11.468)	0	0	0
2021/12/24	R248	03/02/2022	10.30	Call	Bond Future	629.2900	0.6293	681.6500	0.6817	8.320	0	0	1,300
2021/12/24	R248	03/02/2022	10.30	Put	Bond Future	3,154.7200	3.1547	2,962.6200	2.9626	(6.089)	0	0	0
2021/12/24	R248	03/02/2022	10.40	Put	Bond Future	2,614.9700	2.6150	2,438.6100	2.4386	(6.744)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2021/12/24	R248	05/05/2022	11.79	Call	Bond Future	7,650.2200	7.6502	7,845.6500	7.8457	2.555	0	0	0
2021/12/24	R248	05/05/2022	11.79	Put	Bond Future	842.5000	0.8425	790.9800	0.7910	(6.115)	0	0	0
2021/12/24	R248	05/05/2022	11.80	Call	Bond Future	7,703.0800	7.7031	7,899.0100	7.8990	2.544	0	0	0
2021/12/24	R248	05/05/2022			Bond Future	10.7883	84.0227	10.7546	84.2697	(0.312)	0.0000	0.0000	2,035
2021/12/24	R248	05/05/2022	11.80	Put	Bond Future	832.4500	0.8325	781.4300	0.7814	(6.129)	0	0	0
2021/12/24	R248	05/05/2022	11.81	Call	Bond Future	7,755.9800	7.7560	7,952.4000	7.9524	2.532	0	0	0
2021/12/24	R248	05/05/2022	11.81	Put	Bond Future	822.5200	0.8225	771.9900	0.7720	(6.143)	0	0	0
2021/12/24	R248	04/08/2022	10.98	Call	Bond Future	3,653.5400	3.6535	3,779.0200	3.7790	3.434	0	0	0
2021/12/24	R248	04/08/2022	10.98	Put	Bond Future	3,482.5200	3.4825	3,358.1700	3.3582	(3.571)	0	0	0
2021/12/24	R248	04/08/2022	10.99	Call	Bond Future	3,691.1200	3.6911	3,817.3900	3.8174	3.421	0	0	0
2021/12/24	R248	04/08/2022	10.99	Put	Bond Future	3,449.0900	3.4491	3,325.5300	3.3255	(3.582)	0	0	0
2021/12/24	R248	04/08/2022			Bond Future	10.9560	84.9980	10.9211	85.2478	(0.319)	0.0000	0.0000	0
2021/12/24	R248	04/08/2022	11.00	Call	Bond Future	3,728.6100	3.7286	3,855.6600	3.8557	3.407	0	0	0
2021/12/24	R248	04/08/2022	11.00	Put	Bond Future	3,415.6700	3.4157	3,292.8900	3.2929	(3.595)	0	0	0
2021/12/24	R248	03/11/2022	11.30	Put	Bond Future	3,563.1500	3.5631	3,449.6000	3.4496	(3.187)	0	0	0
2021/12/24	R248	03/11/2022	11.31	Put	Bond Future	3,533.8400	3.5338	3,420.9400	3.4209	(3.195)	0	0	0
2021/12/24	R248	03/11/2022	11.32	Call	Bond Future	4,856.4700	4.8565	4,997.0100	4.9970	2.894	0	0	0
2021/12/24	R248	03/11/2022			Bond Future	11.1225	81.6871	11.0862	81.9399	(0.326)	0.0000	0.0000	0
2021/12/24	R248	03/11/2022	11.30	Call	Bond Future	4,780.0700	4.7801	4,919.3200	4.9193	2.913	0	0	0
2021/12/24	R248	03/11/2022	11.31	Call	Bond Future	4,818.3600	4.8184	4,958.2600	4.9583	2.903	0	0	0
2021/12/24	R248	03/11/2022	11.32	Put	Bond Future	3,504.4500	3.5044	3,392.1900	3.3922	(3.203)	0	0	0

Total

1198108