



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 14/01/2022 TO 14/01/2022

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
2022/01/14	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/01/14	0908	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/01/14	0957	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/01/14	0986	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/01/14	1386	28/02/2031		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/01/14	1409	28/02/2041		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/01/14	2025	03/02/2022		Bond Future	155.3356	155.3356	155.1580	155.1580	(0.114)	0.0000	0.0000	5,045
2022/01/14	2025	05/05/2022		Bond Future	157.2783	157.2783	157.0975	157.0975	(0.115)	0.0000	0.0000	673
2022/01/14	2025	04/08/2022		Bond Future	157.7327	157.7327	157.5491	157.5491	(0.116)	0.0000	0.0000	0
2022/01/14	2025	03/11/2022		Bond Future	159.8349	159.8349	159.6486	159.6486	(0.117)	0.0000	0.0000	0
2022/01/14	2029	03/02/2022		Bond Future	114.1464	114.1464	113.9269	113.9269	(0.192)	0.0000	0.0000	3,838
2022/01/14	2029	05/05/2022		Bond Future	114.3727	114.3727	114.1498	114.1498	(0.195)	0.0000	0.0000	2,200
2022/01/14	2029	04/08/2022		Bond Future	115.8768	115.8768	115.6507	115.6507	(0.195)	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
2022/01/14	2029	03/11/2022			Bond Future	116.1958	116.1958	115.9667	115.9667	(0.197)	0.0000	0.0000	0
2022/01/14	2030	03/02/2022	8.39	Call	Bond Future	0.4100	0.0004	0.6300	0.0006	53.659	0	0	101
2022/01/14	2030	03/02/2022	8.39	Put	Bond Future	5,805.0500	5.8050	5,449.1800	5.4492	(6.130)	0	0	0
2022/01/14	2030	03/02/2022	8.80	Put	Bond Future	3,542.0400	3.5420	3,194.7800	3.1948	(9.804)	0	0	0
2022/01/14	2030	03/02/2022	8.85	Call	Bond Future	28.8600	0.0289	41.3500	0.0413	43.278	0	0	1,000
2022/01/14	2030	03/02/2022	8.85	Put	Bond Future	3,277.4900	3.2775	2,933.8900	2.9339	(10.484)	0	0	0
2022/01/14	2030	03/02/2022	9.80	Call	Bond Future	1,976.1600	1.9762	2,262.6800	2.2627	14.499	0	0	950
2022/01/14	2030	03/02/2022	9.80	Put	Bond Future	210.0100	0.2100	140.4400	0.1404	(33.127)	0	0	0
2022/01/14	2030	03/02/2022	9.90	Put	Bond Future	136.4500	0.1364	87.6700	0.0877	(35.749)	0	0	8,000
2022/01/14	2030	03/02/2022	9.45	Call	Bond Future	750.1100	0.7501	921.3100	0.9213	22.823	0	0	0
2022/01/14	2030	03/02/2022	9.45	Put	Bond Future	791.3100	0.7913	606.4200	0.6064	(23.365)	0	0	0
2022/01/14	2030	03/02/2022	9.40	Call	Bond Future	624.9600	0.6250	776.7500	0.7767	24.288	0	0	0
2022/01/14	2030	03/02/2022	9.40	Put	Bond Future	928.1300	0.9281	723.8300	0.7238	(22.012)	0	0	0
2022/01/14	2030	03/02/2022	9.10	Call	Bond Future	150.7800	0.1508	202.8600	0.2029	34.540	0	0	0
2022/01/14	2030	03/02/2022	9.10	Put	Bond Future	2,045.9100	2.0459	1,741.9000	1.7419	(14.859)	0	0	0
2022/01/14	2030	03/02/2022	9.20	Call	Bond Future	259.8300	0.2598	339.9600	0.3400	30.839	0	0	950
2022/01/14	2030	03/02/2022	9.20	Put	Bond Future	1,620.4400	1.6204	1,344.4800	1.3445	(17.030)	0	0	0
2022/01/14	2030	03/02/2022	9.35	Call	Bond Future	513.6400	0.5136	646.2600	0.6463	25.820	0	0	0
2022/01/14	2030	03/02/2022	9.35	Put	Bond Future	1,079.7300	1.0797	856.2600	0.8563	(20.697)	0	0	101
2022/01/14	2030	03/02/2022			Bond Future	9.4579	92.1332	9.3899	92.4893	(0.719)	0.0000	0.0000	81,796
2022/01/14	2030	03/02/2022	8.80	Call	Bond Future	19.7300	0.0197	28.5600	0.0286	44.754	0	0	0
2022/01/14	2030	03/02/2022	9.90	Call	Bond Future	2,410.6100	2.4106	2,717.9200	2.7179	12.748	0	0	0
2022/01/14	2030	03/02/2022	10.85	Call	Bond Future	6,922.2700	6.9223	7,277.9400	7.2779	5.138	0	0	0
2022/01/14	2030	03/02/2022	10.85	Put	Bond Future	0.7200	0.0007	0.3000	0.0003	(58.333)	0	0	1,000
2022/01/14	2030	03/02/2022	9.60	Call	Bond Future	1,207.1000	1.2071	1,434.2900	1.4343	18.821	0	0	1,000
2022/01/14	2030	03/02/2022	9.60	Put	Bond Future	468.1000	0.4681	339.2000	0.3392	(27.537)	0	0	0
2022/01/14	2030	03/02/2022	9.78	Call	Bond Future	1,892.4100	1.8924	2,174.0800	2.1741	14.884	0	0	0
2022/01/14	2030	03/02/2022	9.78	Put	Bond Future	228.3100	0.2283	153.8900	0.1539	(32.596)	0	0	101
2022/01/14	2030	03/02/2022	9.43	Call	Bond Future	698.3800	0.6984	861.8100	0.8618	23.401	0	0	0
2022/01/14	2030	03/02/2022	9.43	Put	Bond Future	844.2500	0.8442	651.5900	0.6516	(22.820)	0	0	0
2022/01/14	2030	03/02/2022	9.44	Call	Bond Future	724.0100	0.7240	891.3300	0.8913	23.110	0	0	0
2022/01/14	2030	03/02/2022	9.44	Put	Bond Future	817.5300	0.8175	628.7600	0.6288	(23.090)	0	0	0
2022/01/14	2030	05/05/2022	10.21	Call	Bond Future	3,499.6500	3.4996	3,760.8600	3.7609	7.464	0	0	0
2022/01/14	2030	05/05/2022	10.21	Put	Bond Future	782.5900	0.7826	683.9500	0.6839	(12.604)	0	0	0
2022/01/14	2030	05/05/2022	9.95	Call	Bond Future	2,600.9100	2.6009	2,827.4700	2.8275	8.711	0	0	0
2022/01/14	2030	05/05/2022	8.81	Put	Bond Future	4,744.5200	4.7445	4,437.8200	4.4378	(6.464)	0	0	0
2022/01/14	2030	05/05/2022	8.89	Put	Bond Future	4,389.2200	4.3892	4,091.8800	4.0919	(6.774)	0	0	0
2022/01/14	2030	05/05/2022	8.14	Call	Bond Future	52.8500	0.0529	64.2600	0.0643	21.589	0	0	1,800
2022/01/14	2030	05/05/2022	8.14	Put	Bond Future	8,166.6000	8.1666	7,818.1600	7.8182	(4.267)	0	0	0
2022/01/14	2030	05/05/2022	8.47	Call	Bond Future	131.8500	0.1319	157.5300	0.1575	19.477	0	0	1,073
2022/01/14	2030	05/05/2022			Bond Future	9.6615	93.2629	9.5904	93.6227	(0.736)	0.0000	0.0000	23,555
2022/01/14	2030	05/05/2022	11.04	Call	Bond Future	6,848.4500	6.8485	7,175.3600	7.1754	4.773	0	0	0
2022/01/14	2030	05/05/2022	11.04	Put	Bond Future	214.1100	0.2141	181.1700	0.1812	(15.385)	0	0	1,800
2022/01/14	2030	05/05/2022	9.95	Put	Bond Future	1,158.6700	1.1587	1,025.3800	1.0254	(11.504)	0	0	1,073
2022/01/14	2030	05/05/2022	10.19	Call	Bond Future	3,426.7000	3.4267	3,685.5000	3.6855	7.552	0	0	0
2022/01/14	2030	05/05/2022	10.19	Put	Bond Future	806.8700	0.8069	705.8200	0.7058	(12.524)	0	0	0
2022/01/14	2030	05/05/2022	10.20	Call	Bond Future	3,463.1100	3.4631	3,723.1200	3.7231	7.508	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
2022/01/14	2030	05/05/2022	10.20	Put	Bond Future	794.6500	0.7947	694.8100	0.6948	(12.564)	0	0	200
2022/01/14	2030	05/05/2022	8.81	Call	Bond Future	312.1500	0.3121	365.3000	0.3653	17.027	0	0	200
2022/01/14	2030	05/05/2022	8.89	Call	Bond Future	384.7800	0.3848	447.2900	0.4473	16.246	0	0	1,800
2022/01/14	2030	05/05/2022	9.35	Call	Bond Future	1,049.0800	1.0491	1,178.8600	1.1789	12.371	0	0	0
2022/01/14	2030	05/05/2022	9.35	Put	Bond Future	2,639.5600	2.6396	2,409.4900	2.4095	(8.716)	0	0	1,073
2022/01/14	2030	05/05/2022	7.73	Call	Bond Future	14.7100	0.0147	18.2600	0.0183	24.133	0	0	200
2022/01/14	2030	05/05/2022	7.73	Put	Bond Future	10,469.7900	10.4698	10,113.4900	10.1135	(3.403)	0	0	0
2022/01/14	2030	05/05/2022	8.47	Put	Bond Future	6,410.3800	6.4104	6,076.2100	6.0762	(5.213)	0	0	0
2022/01/14	2030	04/08/2022	9.56	Call	Bond Future	1,567.5900	1.5676	1,713.8500	1.7138	9.330	0	0	0
2022/01/14	2030	04/08/2022	9.56	Put	Bond Future	3,121.8900	3.1219	2,903.8700	2.9039	(6.984)	0	0	0
2022/01/14	2030	04/08/2022	10.95	Call	Bond Future	5,778.1500	5.7782	6,068.6300	6.0686	5.027	0	0	0
2022/01/14	2030	04/08/2022	10.95	Put	Bond Future	734.1600	0.7342	660.3600	0.6604	(10.052)	0	0	800
2022/01/14	2030	04/08/2022			Bond Future	9.8757	90.4610	9.8011	90.8253	(0.755)	0.0000	0.0000	0
2022/01/14	2030	04/08/2022	9.05	Call	Bond Future	720.8600	0.7209	806.1400	0.8061	11.830	0	0	800
2022/01/14	2030	04/08/2022	9.05	Put	Bond Future	4,858.5200	4.8585	4,579.5200	4.5795	(5.742)	0	0	0
2022/01/14	2030	04/08/2022	9.54	Call	Bond Future	1,526.9400	1.5269	1,670.7000	1.6707	9.415	0	0	0
2022/01/14	2030	04/08/2022	9.54	Put	Bond Future	3,180.8500	3.1808	2,960.3300	2.9603	(6.933)	0	0	0
2022/01/14	2030	04/08/2022	9.55	Call	Bond Future	1,547.1800	1.5472	1,692.1900	1.6922	9.373	0	0	0
2022/01/14	2030	04/08/2022	9.55	Put	Bond Future	3,151.2700	3.1513	2,932.0000	2.9320	(6.958)	0	0	0
2022/01/14	2030	04/08/2022	8.30	Call	Bond Future	198.7200	0.1987	228.2200	0.2282	14.845	0	0	800
2022/01/14	2030	04/08/2022	8.30	Put	Bond Future	8,304.8800	8.3049	7,970.1000	7.9701	(4.031)	0	0	0
2022/01/14	2030	03/11/2022	10.10	Call	Bond Future	2,745.7800	2.7458	2,936.9700	2.9370	6.963	0	0	0
2022/01/14	2030	03/11/2022	10.10	Put	Bond Future	2,655.9100	2.6559	2,478.2700	2.4783	(6.688)	0	0	0
2022/01/14	2030	03/11/2022			Bond Future	10.0809	91.6469	10.0027	92.0157	(0.776)	0.0000	0.0000	0
2022/01/14	2030	03/11/2022	10.09	Call	Bond Future	2,720.8200	2.7208	2,910.9900	2.9110	6.989	0	0	0
2022/01/14	2030	03/11/2022	10.09	Put	Bond Future	2,677.9600	2.6780	2,499.3000	2.4993	(6.671)	0	0	0
2022/01/14	2030	03/11/2022	10.08	Call	Bond Future	2,696.3000	2.6963	2,885.4500	2.8855	7.015	0	0	0
2022/01/14	2030	03/11/2022	10.08	Put	Bond Future	2,700.4800	2.7005	2,520.8000	2.5208	(6.654)	0	0	0
2022/01/14	2032	03/02/2022	8.91	Put	Bond Future	6,219.5400	6.2195	5,851.6100	5.8516	(5.916)	0	0	0
2022/01/14	2032	03/02/2022	11.13	Call	Bond Future	6,689.3000	6.6893	7,056.0400	7.0560	5.482	0	0	0
2022/01/14	2032	03/02/2022	11.13	Put	Bond Future	2.8100	0.0028	1.3500	0.0014	(51.957)	0	0	210
2022/01/14	2032	03/02/2022	10.53	Call	Bond Future	3,516.0300	3.5160	3,856.0300	3.8560	9.670	0	0	0
2022/01/14	2032	03/02/2022	10.53	Put	Bond Future	74.9800	0.0750	46.7800	0.0468	(37.610)	0	0	210
2022/01/14	2032	03/02/2022	10.65	Call	Bond Future	4,145.1800	4.1452	4,496.5400	4.4965	8.476	0	0	0
2022/01/14	2032	03/02/2022	10.65	Put	Bond Future	41.4800	0.0415	24.6400	0.0246	(40.598)	0	0	0
2022/01/14	2032	03/02/2022	10.66	Call	Bond Future	4,198.0400	4.1980	4,550.1400	4.5501	8.387	0	0	0
2022/01/14	2032	03/02/2022	10.66	Put	Bond Future	39.4300	0.0394	23.3300	0.0233	(40.832)	0	0	97
2022/01/14	2032	03/02/2022	10.43	Call	Bond Future	3,001.8200	3.0018	3,328.3800	3.3284	10.879	0	0	0
2022/01/14	2032	03/02/2022	10.43	Put	Bond Future	118.2800	0.1183	76.6400	0.0766	(35.205)	0	0	0
2022/01/14	2032	03/02/2022	10.45	Put	Bond Future	108.2700	0.1083	69.6300	0.0696	(35.689)	0	0	198
2022/01/14	2032	03/02/2022	10.35	Put	Bond Future	167.3800	0.1674	111.6700	0.1117	(33.284)	0	0	400
2022/01/14	2032	03/02/2022	10.42	Call	Bond Future	2,951.1300	2.9511	3,276.1000	3.2761	11.012	0	0	0
2022/01/14	2032	03/02/2022	10.42	Put	Bond Future	123.6100	0.1236	80.3800	0.0804	(34.973)	0	0	0
2022/01/14	2032	03/02/2022	9.81	Call	Bond Future	546.9000	0.5469	678.2100	0.6782	24.010	0	0	0
2022/01/14	2032	03/02/2022	9.81	Put	Bond Future	1,230.4600	1.2305	993.5700	0.9936	(19.252)	0	0	198
2022/01/14	2032	03/02/2022	9.90	Put	Bond Future	934.0800	0.9341	733.2100	0.7332	(21.505)	0	0	900
2022/01/14	2032	03/02/2022	9.58	Call	Bond Future	167.5800	0.1676	221.0500	0.2211	31.907	0	0	400

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
2022/01/14	2032	03/02/2022	9.58	Put	Bond Future	2,224.3600	2.2244	1,909.6300	1.9096	(14.149)	0	0	0
2022/01/14	2032	03/02/2022	9.67	Call	Bond Future	280.8300	0.2808	361.1000	0.3611	28.583	0	0	0
2022/01/14	2032	03/02/2022			Bond Future	9.9262	92.3849	9.8635	92.7531	(0.632)	0.0000	0.0000	98,075
2022/01/14	2032	03/02/2022	8.91	Call	Bond Future	0.5500	0.0006	0.8200	0.0008	49.091	0	0	198
2022/01/14	2032	03/02/2022	9.14	Call	Bond Future	5.9100	0.0059	8.5700	0.0086	45.008	0	0	97
2022/01/14	2032	03/02/2022	9.14	Put	Bond Future	4,768.3000	4.7683	4,402.7600	4.4028	(7.666)	0	0	0
2022/01/14	2032	03/02/2022	9.57	Call	Bond Future	157.5400	0.1575	208.4200	0.2084	32.297	0	0	0
2022/01/14	2032	03/02/2022	9.57	Put	Bond Future	2,274.6600	2.2747	1,957.3400	1.9573	(13.950)	0	0	0
2022/01/14	2032	03/02/2022	10.90	Call	Bond Future	5,473.3800	5.4734	5,836.4200	5.8364	6.633	0	0	0
2022/01/14	2032	03/02/2022	10.90	Put	Bond Future	11.1000	0.0111	5.9400	0.0059	(46.486)	0	0	900
2022/01/14	2032	03/02/2022	10.95	Call	Bond Future	5,738.9100	5.7389	6,103.1000	6.1031	6.346	0	0	0
2022/01/14	2032	03/02/2022	10.95	Put	Bond Future	8.4300	0.0084	4.4200	0.0044	(47.568)	0	0	400
2022/01/14	2032	03/02/2022	10.44	Call	Bond Future	3,052.6800	3.0527	3,380.7700	3.3808	10.748	0	0	0
2022/01/14	2032	03/02/2022	10.44	Put	Bond Future	113.1700	0.1132	73.0600	0.0731	(35.442)	0	0	0
2022/01/14	2032	03/02/2022	10.45	Call	Bond Future	3,103.7000	3.1037	3,433.2600	3.4333	10.618	0	0	0
2022/01/14	2032	03/02/2022	10.14	Call	Bond Future	1,636.4900	1.6365	1,894.0100	1.8940	15.736	0	0	0
2022/01/14	2032	03/02/2022	10.14	Put	Bond Future	397.4300	0.3974	286.7500	0.2868	(27.849)	0	0	97
2022/01/14	2032	03/02/2022	10.35	Call	Bond Future	2,601.4100	2.6014	2,913.9000	2.9139	12.012	0	0	0
2022/01/14	2032	03/02/2022	9.90	Call	Bond Future	780.3800	0.7804	947.7100	0.9477	21.442	0	0	900
2022/01/14	2032	03/02/2022	10.04	Call	Bond Future	1,241.5700	1.2416	1,463.9700	1.4640	17.913	0	0	100
2022/01/14	2032	03/02/2022	10.04	Put	Bond Future	579.2800	0.5793	433.4800	0.4335	(25.169)	0	0	0
2022/01/14	2032	03/02/2022	9.62	Call	Bond Future	212.7600	0.2128	277.4300	0.2774	30.396	0	0	210
2022/01/14	2032	03/02/2022	9.62	Put	Bond Future	2,028.7300	2.0287	1,725.2000	1.7252	(14.962)	0	0	0
2022/01/14	2032	03/02/2022	9.67	Put	Bond Future	1,796.9700	1.7970	1,509.0400	1.5090	(16.023)	0	0	0
2022/01/14	2032	05/05/2022	11.18	Call	Bond Future	6,149.5700	6.1496	6,469.0500	6.4690	5.195	0	0	0
2022/01/14	2032	05/05/2022	11.18	Put	Bond Future	390.0900	0.3901	337.4300	0.3374	(13.499)	0	0	780
2022/01/14	2032	05/05/2022	10.98	Call	Bond Future	5,242.5000	5.2425	5,546.2400	5.5462	5.794	0	0	0
2022/01/14	2032	05/05/2022	10.98	Put	Bond Future	529.5700	0.5296	461.1700	0.4612	(12.916)	0	0	993
2022/01/14	2032	05/05/2022	11.02	Put	Bond Future	498.1500	0.4981	433.2000	0.4332	(13.038)	0	0	0
2022/01/14	2032	05/05/2022	11.03	Call	Bond Future	5,466.9100	5.4669	5,774.9300	5.7749	5.634	0	0	0
2022/01/14	2032	05/05/2022	11.03	Put	Bond Future	490.6800	0.4907	426.5600	0.4266	(13.068)	0	0	0
2022/01/14	2032	05/05/2022	10.29	Put	Bond Future	1,510.5100	1.5105	1,354.4200	1.3544	(10.334)	0	0	0
2022/01/14	2032	05/05/2022			Bond Future	10.1192	89.3703	10.0539	89.7425	(0.646)	0.0000	0.0000	53,413
2022/01/14	2032	05/05/2022	11.04	Call	Bond Future	5,511.9400	5.5119	5,820.8000	5.8208	5.603	0	0	0
2022/01/14	2032	05/05/2022	11.04	Put	Bond Future	483.1900	0.4832	419.9100	0.4199	(13.096)	0	0	0
2022/01/14	2032	05/05/2022	11.02	Call	Bond Future	5,421.8100	5.4218	5,729.0000	5.7290	5.666	0	0	0
2022/01/14	2032	05/05/2022	9.58	Call	Bond Future	664.2400	0.6642	756.9200	0.7569	13.953	0	0	780
2022/01/14	2032	05/05/2022	9.58	Put	Bond Future	3,798.1700	3.7982	3,518.7100	3.5187	(7.358)	0	0	0
2022/01/14	2032	05/05/2022	10.18	Call	Bond Future	2,115.8100	2.1158	2,313.4400	2.3134	9.341	0	0	780
2022/01/14	2032	05/05/2022	10.18	Put	Bond Future	1,771.5500	1.7716	1,597.0400	1.5970	(9.851)	0	0	0
2022/01/14	2032	05/05/2022	10.29	Call	Bond Future	2,473.2700	2.4733	2,689.3200	2.6893	8.735	0	0	993
2022/01/14	2032	04/08/2022	10.22	Call	Bond Future	2,245.3000	2.2453	2,424.5600	2.4246	7.984	0	0	0
2022/01/14	2032	04/08/2022	9.72	Call	Bond Future	1,077.1200	1.0771	1,188.6200	1.1886	10.352	0	0	800
2022/01/14	2032	04/08/2022	9.72	Put	Bond Future	4,442.9300	4.4429	4,177.6400	4.1776	(5.971)	0	0	0
2022/01/14	2032	04/08/2022	10.20	Put	Bond Future	2,830.6500	2.8306	2,630.4400	2.6304	(7.073)	0	0	0
2022/01/14	2032	04/08/2022	10.21	Put	Bond Future	2,802.3400	2.8023	2,603.4700	2.6035	(7.097)	0	0	0
2022/01/14	2032	04/08/2022	8.97	Call	Bond Future	265.5600	0.2656	302.8600	0.3029	14.046	0	0	800
2022/01/14	2032	04/08/2022	8.97	Put	Bond Future	8,116.8200	8.1168	7,777.3300	7.7773	(4.183)	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
2022/01/14	2032	04/08/2022			Bond Future	10.3157	90.5243	10.2475	90.9011	(0.661)	0.0000	0.0000	0
2022/01/14	2032	04/08/2022	10.22	Put	Bond Future	2,774.5100	2.7745	2,576.9800	2.5770	(7.119)	0	0	0
2022/01/14	2032	04/08/2022	11.60	Call	Bond Future	7,342.7800	7.3428	7,657.8500	7.6578	4.291	0	0	0
2022/01/14	2032	04/08/2022	11.60	Put	Bond Future	630.6000	0.6306	568.8800	0.5689	(9.788)	0	0	800
2022/01/14	2032	04/08/2022	11.89	Call	Bond Future	8,597.4600	8.5975	8,927.0300	8.9270	3.833	0	0	0
2022/01/14	2032	04/08/2022	11.89	Put	Bond Future	466.0300	0.4660	418.8100	0.4188	(10.132)	0	0	0
2022/01/14	2032	04/08/2022	10.20	Call	Bond Future	2,190.2500	2.1903	2,366.8300	2.3668	8.062	0	0	0
2022/01/14	2032	04/08/2022	10.21	Call	Bond Future	2,217.5600	2.2176	2,395.4800	2.3955	8.023	0	0	0
2022/01/14	2032	03/11/2022			Bond Future	10.5131	87.5623	10.4420	87.9438	(0.676)	0.0000	0.0000	0
2022/01/14	2032	03/11/2022	10.66	Call	Bond Future	3,367.5800	3.3676	3,579.5900	3.5796	6.296	0	0	0
2022/01/14	2032	03/11/2022	10.66	Put	Bond Future	2,586.6300	2.5866	2,417.1400	2.4171	(6.553)	0	0	0
2022/01/14	2033	03/02/2022			Bond Future	112.2039	112.2039	111.5610	111.5610	(0.573)	0.0000	0.0000	7,281
2022/01/14	2033	05/05/2022			Bond Future	112.3235	112.3235	111.6719	111.6719	(0.580)	0.0000	0.0000	2,588
2022/01/14	2033	04/08/2022			Bond Future	113.8005	113.8005	113.1401	113.1401	(0.580)	0.0000	0.0000	0
2022/01/14	2033	03/11/2022			Bond Future	114.0108	114.0108	113.3414	113.3414	(0.587)	0.0000	0.0000	0
2022/01/14	2037	03/02/2022	11.45	Call	Bond Future	4,740.1400	4.7401	5,355.0100	5.3550	12.972	0	0	0
2022/01/14	2037	03/02/2022	11.46	Call	Bond Future	4,797.4600	4.7975	5,413.3400	5.4133	12.838	0	0	0
2022/01/14	2037	03/02/2022	11.47	Put	Bond Future	41.7300	0.0417	19.8800	0.0199	(52.360)	0	0	0
2022/01/14	2037	03/02/2022			Bond Future	10.6944	83.9742	10.5964	84.6130	(0.916)	0.0000	0.0000	114,971
2022/01/14	2037	03/02/2022	11.45	Put	Bond Future	45.9200	0.0459	22.0800	0.0221	(51.916)	0	0	0
2022/01/14	2037	03/02/2022	11.46	Put	Bond Future	43.7800	0.0438	20.9500	0.0210	(52.147)	0	0	0
2022/01/14	2037	03/02/2022	11.47	Call	Bond Future	4,854.8000	4.8548	5,471.6600	5.4717	12.706	0	0	0
2022/01/14	2037	05/05/2022	11.82	Call	Bond Future	6,187.3900	6.1874	6,728.0900	6.7281	8.739	0	0	0
2022/01/14	2037	05/05/2022	11.83	Call	Bond Future	6,236.1200	6.2361	6,778.1300	6.7781	8.691	0	0	0
2022/01/14	2037	05/05/2022	11.84	Put	Bond Future	550.5400	0.5505	447.8500	0.4478	(18.653)	0	0	0
2022/01/14	2037	05/05/2022			Bond Future	10.8822	85.0039	10.7805	85.6499	(0.935)	0.0000	0.0000	48,747
2022/01/14	2037	05/05/2022	11.82	Put	Bond Future	566.4900	0.5665	461.2000	0.4612	(18.586)	0	0	0
2022/01/14	2037	05/05/2022	11.83	Put	Bond Future	558.4000	0.5584	454.4200	0.4544	(18.621)	0	0	0
2022/01/14	2037	05/05/2022	11.84	Call	Bond Future	6,285.0200	6.2850	6,828.3200	6.8283	8.644	0	0	0
2022/01/14	2037	04/08/2022	11.95	Call	Bond Future	6,252.5200	6.2525	6,754.6400	6.7546	8.031	0	0	0
2022/01/14	2037	04/08/2022	11.95	Put	Bond Future	1,143.5100	1.1435	991.5200	0.9915	(13.292)	0	0	1,050
2022/01/14	2037	04/08/2022	10.91	Put	Bond Future	3,377.2400	3.3772	3,028.3300	3.0283	(10.331)	0	0	0
2022/01/14	2037	04/08/2022	10.89	Call	Bond Future	2,280.2700	2.2803	2,580.8200	2.5808	13.180	0	0	0
2022/01/14	2037	04/08/2022	10.89	Put	Bond Future	3,443.7000	3.4437	3,090.1400	3.0901	(10.267)	0	0	0
2022/01/14	2037	04/08/2022	10.90	Call	Bond Future	2,309.7200	2.3097	2,612.6000	2.6126	13.113	0	0	0
2022/01/14	2037	04/08/2022			Bond Future	11.0774	81.8451	10.9716	82.4992	(0.956)	0.0000	0.0000	0
2022/01/14	2037	04/08/2022	10.91	Call	Bond Future	2,339.1200	2.3391	2,644.3200	2.6443	13.048	0	0	0
2022/01/14	2037	04/08/2022	11.21	Call	Bond Future	3,297.3800	3.2974	3,669.6600	3.6697	11.290	0	0	1,050
2022/01/14	2037	04/08/2022	11.21	Put	Bond Future	2,489.0300	2.4890	2,207.2000	2.2072	(11.323)	0	0	0
2022/01/14	2037	04/08/2022	11.42	Call	Bond Future	4,054.9400	4.0549	4,470.2800	4.4703	10.243	0	0	0
2022/01/14	2037	04/08/2022	11.42	Put	Bond Future	1,990.2100	1.9902	1,751.4400	1.7514	(11.997)	0	0	50
2022/01/14	2037	04/08/2022	10.10	Call	Bond Future	619.6100	0.6196	743.3700	0.7434	19.974	0	0	50
2022/01/14	2037	04/08/2022	10.10	Put	Bond Future	6,964.5900	6.9646	6,434.2400	6.4342	(7.615)	0	0	0
2022/01/14	2037	04/08/2022	10.90	Put	Bond Future	3,410.4600	3.4105	3,059.2300	3.0592	(10.299)	0	0	50
2022/01/14	2037	03/11/2022	11.32	Call	Bond Future	3,532.4700	3.5325	3,892.6800	3.8927	10.197	0	0	0
2022/01/14	2037	03/11/2022	11.30	Put	Bond Future	3,238.4000	3.2384	2,932.4000	2.9324	(9.449)	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
2022/01/14	2037	03/11/2022	11.31	Call	Bond Future	3,500.3400	3.5003	3,858.7000	3.8587	10.238	0	0	0
2022/01/14	2037	03/11/2022	11.31	Put	Bond Future	3,210.4900	3.2105	2,906.3500	2.9063	(9.473)	0	0	0
2022/01/14	2037	03/11/2022			Bond Future	11.2615	82.9183	11.1515	83.5808	(0.976)	0.0000	0.0000	0
2022/01/14	2037	03/11/2022	11.32	Put	Bond Future	3,183.0800	3.1831	2,880.7900	2.8808	(9.497)	0	0	0
2022/01/14	2037	03/11/2022	11.30	Call	Bond Future	3,468.6400	3.4686	3,825.1400	3.8251	10.278	0	0	0
2022/01/14	2038	03/02/2022			Bond Future	126.3199	126.3199	125.6759	125.6759	(0.510)	0.0000	0.0000	5,473
2022/01/14	2038	05/05/2022			Bond Future	127.8998	127.8998	127.2470	127.2470	(0.510)	0.0000	0.0000	1,308
2022/01/14	2038	04/08/2022			Bond Future	127.7661	127.7661	127.1045	127.1045	(0.518)	0.0000	0.0000	0
2022/01/14	2038	03/11/2022			Bond Future	129.4691	129.4691	128.7984	128.7984	(0.518)	0.0000	0.0000	0
2022/01/14	2040	03/02/2022	11.57	Put	Bond Future	35.5800	0.0356	15.7100	0.0157	(55.846)	0	0	0
2022/01/14	2040	03/02/2022	11.58	Put	Bond Future	33.8500	0.0338	14.8700	0.0149	(56.071)	0	0	0
2022/01/14	2040	03/02/2022	11.59	Call	Bond Future	5,435.1800	5.4352	6,142.2600	6.1423	13.009	0	0	0
2022/01/14	2040	03/02/2022			Bond Future	10.7778	86.1979	10.6749	86.9231	(0.955)	0.0000	0.0000	87,547
2022/01/14	2040	03/02/2022	10.60	Call	Bond Future	482.7900	0.4828	723.9000	0.7239	49.941	0	0	2,000
2022/01/14	2040	03/02/2022	10.60	Put	Bond Future	1,741.7300	1.7417	1,257.6300	1.2576	(27.794)	0	0	0
2022/01/14	2040	03/02/2022	11.57	Call	Bond Future	5,312.0500	5.3121	6,017.3900	6.0174	13.278	0	0	0
2022/01/14	2040	03/02/2022	11.58	Call	Bond Future	5,373.6100	5.3736	6,079.8400	6.0798	13.143	0	0	0
2022/01/14	2040	03/02/2022	11.59	Put	Bond Future	32.2100	0.0322	14.0800	0.0141	(56.287)	0	0	0
2022/01/14	2040	05/05/2022	13.04	Call	Bond Future	12,627.3600	12.6274	13,334.1800	13.3342	5.598	0	0	0
2022/01/14	2040	05/05/2022	13.04	Put	Bond Future	117.6100	0.1176	90.8500	0.0909	(22.753)	0	0	1,200
2022/01/14	2040	05/05/2022	11.91	Put	Bond Future	613.6400	0.6136	495.4400	0.4954	(19.262)	0	0	0
2022/01/14	2040	05/05/2022	11.92	Call	Bond Future	6,781.4900	6.7815	7,398.3300	7.3983	9.096	0	0	0
2022/01/14	2040	05/05/2022	11.92	Put	Bond Future	605.0200	0.6050	488.2800	0.4883	(19.295)	0	0	0
2022/01/14	2040	05/05/2022	10.57	Call	Bond Future	1,179.3200	1.1793	1,428.7300	1.4287	21.149	0	0	1,200
2022/01/14	2040	05/05/2022	10.57	Put	Bond Future	3,896.3400	3.8963	3,412.1700	3.4122	(12.426)	0	0	0
2022/01/14	2040	05/05/2022			Bond Future	10.9587	87.2548	10.8519	87.9884	(0.975)	0.0000	0.0000	23,893
2022/01/14	2040	05/05/2022	11.90	Call	Bond Future	6,677.5900	6.6776	7,291.5100	7.2915	9.194	0	0	0
2022/01/14	2040	05/05/2022	11.90	Put	Bond Future	622.2600	0.6223	502.6000	0.5026	(19.230)	0	0	0
2022/01/14	2040	05/05/2022	11.91	Call	Bond Future	6,729.5800	6.7296	7,344.9600	7.3450	9.144	0	0	0
2022/01/14	2040	05/05/2022	9.82	Call	Bond Future	145.8100	0.1458	197.4800	0.1975	35.437	0	0	1,200
2022/01/14	2040	05/05/2022	9.82	Put	Bond Future	8,501.7500	8.5017	7,819.8400	7.8198	(8.021)	0	0	0
2022/01/14	2040	04/08/2022	12.24	Put	Bond Future	997.6100	0.9976	855.5400	0.8555	(14.241)	0	0	460
2022/01/14	2040	04/08/2022	11.05	Call	Bond Future	2,751.5700	2.7516	3,118.4100	3.1184	13.332	0	0	0
2022/01/14	2040	04/08/2022	11.05	Put	Bond Future	3,396.0800	3.3961	3,020.0800	3.0201	(11.072)	0	0	0
2022/01/14	2040	04/08/2022	9.70	Put	Bond Future	10,782.3500	10.7823	10,104.5800	10.1046	(6.286)	0	0	0
2022/01/14	2040	04/08/2022			Bond Future	11.1466	83.8747	11.0354	84.6175	(0.998)	0.0000	0.0000	0
2022/01/14	2040	04/08/2022	12.24	Call	Bond Future	7,784.1900	7.7842	8,384.9600	8.3850	7.718	0	0	0
2022/01/14	2040	04/08/2022	11.03	Call	Bond Future	2,686.4900	2.6865	3,048.1300	3.0481	13.461	0	0	0
2022/01/14	2040	04/08/2022	11.03	Put	Bond Future	3,465.4700	3.4655	3,084.2700	3.0843	(11.000)	0	0	0
2022/01/14	2040	04/08/2022	11.04	Call	Bond Future	2,718.8100	2.7188	3,083.0500	3.0831	13.397	0	0	0
2022/01/14	2040	04/08/2022	11.04	Put	Bond Future	3,430.5100	3.4305	3,051.9100	3.0519	(11.036)	0	0	0
2022/01/14	2040	04/08/2022	9.70	Call	Bond Future	255.4600	0.2555	320.5300	0.3205	25.472	0	0	460
2022/01/14	2040	04/08/2022	10.70	Call	Bond Future	1,709.5100	1.7095	1,982.8200	1.9828	15.988	0	0	460
2022/01/14	2040	04/08/2022	10.70	Put	Bond Future	4,756.4600	4.7565	4,286.9300	4.2869	(9.871)	0	0	0
2022/01/14	2040	03/11/2022	11.41	Put	Bond Future	3,334.4200	3.3344	2,998.9100	2.9989	(10.062)	0	0	0
2022/01/14	2040	03/11/2022	11.39	Call	Bond Future	3,824.1700	3.8242	4,236.8300	4.2368	10.791	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
2022/01/14	2040	03/11/2022	11.40	Call	Bond Future	3,858.9100	3.8589	4,273.6800	4.2737	10.748	0	0	0
2022/01/14	2040	03/11/2022			Bond Future	11.3231	84.9746	11.2077	85.7269	(1.020)	0.0000	0.0000	0
2022/01/14	2040	03/11/2022	11.41	Call	Bond Future	3,893.7900	3.8938	4,310.6600	4.3107	10.706	0	0	0
2022/01/14	2040	03/11/2022	11.39	Put	Bond Future	3,393.0100	3.3930	3,053.2900	3.0533	(10.012)	0	0	0
2022/01/14	2040	03/11/2022	11.40	Put	Bond Future	3,363.6100	3.3636	3,026.0000	3.0260	(10.037)	0	0	0
2022/01/14	2044	03/02/2022	11.59	Call	Bond Future	5,202.3200	5.2023	5,880.9900	5.8810	13.046	0	0	0
2022/01/14	2044	03/02/2022	11.59	Put	Bond Future	42.6600	0.0427	19.8500	0.0199	(53.469)	0	0	0
2022/01/14	2044	03/02/2022	11.60	Call	Bond Future	5,264.2100	5.2642	5,943.8700	5.9439	12.911	0	0	0
2022/01/14	2044	03/02/2022	11.60	Put	Bond Future	40.6500	0.0407	18.8300	0.0188	(53.678)	0	0	0
2022/01/14	2044	03/02/2022			Bond Future	10.8258	82.9039	10.7280	83.6054	(0.903)	0.0000	0.0000	58,942
2022/01/14	2044	03/02/2022	11.61	Call	Bond Future	5,326.1000	5.3261	6,006.7000	6.0067	12.779	0	0	0
2022/01/14	2044	03/02/2022	11.61	Put	Bond Future	38.7300	0.0387	17.8500	0.0178	(53.912)	0	0	0
2022/01/14	2044	05/05/2022	11.91	Call	Bond Future	6,602.0300	6.6020	7,190.8100	7.1908	8.918	0	0	0
2022/01/14	2044	05/05/2022	11.91	Put	Bond Future	659.4700	0.6595	538.7000	0.5387	(18.313)	0	0	0
2022/01/14	2044	05/05/2022	11.92	Call	Bond Future	6,654.0200	6.6540	7,244.2500	7.2442	8.870	0	0	0
2022/01/14	2044	05/05/2022	11.92	Put	Bond Future	650.3800	0.6504	531.0600	0.5311	(18.346)	0	0	0
2022/01/14	2044	05/05/2022			Bond Future	10.9980	83.9205	10.8965	84.6300	(0.923)	0.0000	0.0000	6,502
2022/01/14	2044	05/05/2022	11.93	Call	Bond Future	6,705.9200	6.7059	7,297.6100	7.2976	8.823	0	0	0
2022/01/14	2044	05/05/2022	11.93	Put	Bond Future	641.2900	0.6413	523.4300	0.5234	(18.379)	0	0	0
2022/01/14	2044	04/08/2022	11.08	Call	Bond Future	2,777.4000	2.7774	3,131.7800	3.1318	12.759	0	0	0
2022/01/14	2044	04/08/2022	11.08	Put	Bond Future	3,433.3800	3.4334	3,069.3000	3.0693	(10.604)	0	0	0
2022/01/14	2044	04/08/2022	11.09	Call	Bond Future	2,810.7600	2.8108	3,167.6700	3.1677	12.698	0	0	0
2022/01/14	2044	04/08/2022	11.09	Put	Bond Future	3,398.3200	3.3983	3,036.7700	3.0368	(10.639)	0	0	0
2022/01/14	2044	04/08/2022			Bond Future	11.1765	80.6226	11.0709	81.3410	(0.945)	0.0000	0.0000	0
2022/01/14	2044	04/08/2022	11.10	Call	Bond Future	2,844.5600	2.8446	3,203.9900	3.2040	12.636	0	0	0
2022/01/14	2044	04/08/2022	11.10	Put	Bond Future	3,363.8000	3.3638	3,004.7700	3.0048	(10.673)	0	0	0
2022/01/14	2044	03/11/2022	11.40	Put	Bond Future	3,454.7500	3.4548	3,124.0800	3.1241	(9.571)	0	0	0
2022/01/14	2044	03/11/2022	11.41	Call	Bond Future	3,858.4700	3.8585	4,257.5900	4.2576	10.344	0	0	0
2022/01/14	2044	03/11/2022	11.41	Put	Bond Future	3,424.3800	3.4244	3,095.7700	3.0958	(9.596)	0	0	0
2022/01/14	2044	03/11/2022			Bond Future	11.3438	81.6798	11.2342	82.4075	(0.966)	0.0000	0.0000	0
2022/01/14	2044	03/11/2022	11.39	Call	Bond Future	3,788.6500	3.7887	4,183.6400	4.1836	10.426	0	0	0
2022/01/14	2044	03/11/2022	11.39	Put	Bond Future	3,485.3500	3.4854	3,152.6100	3.1526	(9.547)	0	0	0
2022/01/14	2044	03/11/2022	11.40	Call	Bond Future	3,823.4900	3.8235	4,220.5500	4.2206	10.385	0	0	0
2022/01/14	2046	03/02/2022			Bond Future	116.2239	116.2239	116.4263	116.4263	0.174	0.0000	0.0000	15,002
2022/01/14	2046	05/05/2022			Bond Future	115.7900	115.7900	115.9943	115.9943	0.176	0.0000	0.0000	5,983
2022/01/14	2046	04/08/2022			Bond Future	117.3128	117.3128	117.5197	117.5197	0.176	0.0000	0.0000	0
2022/01/14	2046	03/11/2022			Bond Future	116.9512	116.9512	117.1607	117.1607	0.179	0.0000	0.0000	0
2022/01/14	2050	03/02/2022			Bond Future	118.7560	118.7560	117.6496	117.6496	(0.932)	0.0000	0.0000	9,042
2022/01/14	2050	05/05/2022			Bond Future	120.2412	120.2412	119.1202	119.1202	(0.932)	0.0000	0.0000	741
2022/01/14	2050	04/08/2022			Bond Future	119.8065	119.8065	118.6705	118.6705	(0.948)	0.0000	0.0000	0
2022/01/14	2050	03/11/2022			Bond Future	121.4034	121.4034	120.2521	120.2521	(0.948)	0.0000	0.0000	0
2022/01/14	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/01/14	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
2022/01/14	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/01/14	AL37	03/02/2022			Index Future	813.5020	813.5020	814.7310	814.7310	0.151	0.0000	0.0000	0
2022/01/14	AL37	05/05/2022			Index Future	823.4730	823.4730	824.7130	824.7130	0.151	0.0000	0.0000	0
2022/01/14	AL37	04/08/2022			Index Future	833.9880	833.9880	835.2420	835.2420	0.150	0.0000	0.0000	0
2022/01/14	AL37	03/11/2022			Index Future	845.0190	845.0190	846.2870	846.2870	0.150	0.0000	0.0000	0
2022/01/14	AL7T	03/02/2022			Index Future	928.6630	928.6630	932.1930	932.1930	0.380	0.0000	0.0000	0
2022/01/14	AL7T	05/05/2022			Index Future	940.0470	940.0470	943.6140	943.6140	0.379	0.0000	0.0000	0
2022/01/14	AL7T	04/08/2022			Index Future	952.0500	952.0500	955.6610	955.6610	0.379	0.0000	0.0000	0
2022/01/14	AL7T	03/11/2022			Index Future	964.6430	964.6430	968.2990	968.2990	0.379	0.0000	0.0000	0
2022/01/14	ALBI	03/02/2022			Index Future	822.7200	822.7200	826.9470	826.9470	0.514	0.0000	0.0000	188
2022/01/14	ALBI	05/05/2022			Index Future	832.8040	832.8040	837.0780	837.0780	0.513	0.0000	0.0000	29
2022/01/14	ALBI	04/08/2022			Index Future	843.4390	843.4390	847.7650	847.7650	0.513	0.0000	0.0000	0
2022/01/14	ALBI	03/11/2022			Index Future	854.5940	854.5940	858.9760	858.9760	0.513	0.0000	0.0000	0
2022/01/14	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/01/14	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/01/14	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/01/14	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/01/14	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/01/14	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/01/14	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/01/14	C040	06/10/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/01/14	C040	31/01/2040			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/01/14	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/01/14	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/01/14	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/01/14	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/01/14	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/01/14	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
2022/01/14	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2022/01/14	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/01/14	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/01/14	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/01/14	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/01/14	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/01/14	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/01/14	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/01/14	C303	28/02/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/01/14	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/01/14	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/01/14	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/01/14	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/01/14	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/01/14	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/01/14	ES33	03/02/2022			Bond Future	11.4057	78.2259	11.3172	78.6889	(0.775)	0.0000	0.0000	263
2022/01/14	ES33	05/05/2022			Bond Future	11.6355	75.4256	11.5434	75.8939	(0.792)	0.0000	0.0000	87
2022/01/14	ES33	04/08/2022			Bond Future	11.8710	76.4179	11.7750	76.8921	(0.809)	0.0000	0.0000	0
2022/01/14	ES33	03/11/2022			Bond Future	12.1099	73.6573	12.0098	74.1378	(0.827)	0.0000	0.0000	0
2022/01/14	ES42	03/02/2022			Bond Future	11.8503	76.9338	11.7520	77.5265	(0.829)	0.0000	0.0000	3,579
2022/01/14	ES42	05/05/2022			Bond Future	12.0659	73.6373	11.9634	74.2369	(0.849)	0.0000	0.0000	1,190
2022/01/14	ES42	04/08/2022			Bond Future	12.2810	74.6064	12.1741	75.2138	(0.870)	0.0000	0.0000	0
2022/01/14	ES42	03/11/2022			Bond Future	12.4995	71.3427	12.3881	71.9580	(0.892)	0.0000	0.0000	0
2022/01/14	GOVI	03/02/2022	792.76	Call	GOVI	192,360.0000	19.2360	233,560.0000	23.3560	21.418	0	0	0
2022/01/14	GOVI	03/02/2022	792.76	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/01/14	GOVI	03/02/2022			GOVI	811.9960	811.9960	816.1160	816.1160	0.507	0.0000	0.0000	560
2022/01/14	GOVI	03/02/2022	792.74	Call	GOVI	192,560.0000	19.2560	233,760.0000	23.3760	21.396	0	0	0
2022/01/14	GOVI	03/02/2022	792.74	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/01/14	GOVI	03/02/2022	792.75	Call	GOVI	192,460.0000	19.2460	233,660.0000	23.3660	21.407	0	0	0
2022/01/14	GOVI	03/02/2022	792.75	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/01/14	GOVI	05/05/2022	788.25	Call	GOVI	336,990.0000	33.6990	378,650.0000	37.8650	12.362	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
2022/01/14	GOVI	05/05/2022	788.25	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/01/14	GOVI	05/05/2022			GOVI	821.9490	821.9490	826.1150	826.1150	0.507	0.0000	0.0000	430
2022/01/14	GOVI	05/05/2022	788.23	Call	GOVI	337,190.0000	33.7190	378,850.0000	37.8850	12.355	0	0	0
2022/01/14	GOVI	05/05/2022	788.23	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/01/14	GOVI	05/05/2022	788.24	Call	GOVI	337,090.0000	33.7090	378,750.0000	37.8750	12.359	0	0	0
2022/01/14	GOVI	05/05/2022	788.24	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/01/14	GOVI	04/08/2022	819.28	Call	GOVI	131,640.0000	13.1640	173,820.0000	17.3820	32.042	0	0	0
2022/01/14	GOVI	04/08/2022	819.28	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/01/14	GOVI	04/08/2022			GOVI	832.4440	832.4440	836.6620	836.6620	0.507	0.0000	0.0000	0
2022/01/14	GOVI	04/08/2022	819.26	Call	GOVI	131,840.0000	13.1840	174,020.0000	17.4020	31.993	0	0	0
2022/01/14	GOVI	04/08/2022	819.26	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/01/14	GOVI	04/08/2022	819.27	Call	GOVI	131,740.0000	13.1740	173,920.0000	17.3920	32.018	0	0	0
2022/01/14	GOVI	04/08/2022	819.27	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/01/14	GOVI	03/11/2022	820.41	Call	GOVI	230,450.0000	23.0450	273,170.0000	27.3170	18.538	0	0	0
2022/01/14	GOVI	03/11/2022	820.41	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/01/14	GOVI	03/11/2022	820.42	Call	GOVI	230,350.0000	23.0350	273,070.0000	27.3070	18.546	0	0	0
2022/01/14	GOVI	03/11/2022	820.42	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/01/14	GOVI	03/11/2022			GOVI	843.4550	843.4550	847.7270	847.7270	0.506	0.0000	0.0000	0
2022/01/14	GOVI	03/11/2022	820.43	Call	GOVI	230,250.0000	23.0250	272,970.0000	27.2970	18.554	0	0	0
2022/01/14	GOVI	03/11/2022	820.43	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/01/14	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2022/01/14	IGOV	03/02/2022			Index Future	307.4130	307.4130	306.4270	306.4270	(0.321)	0.0000	0.0000	482
2022/01/14	IGOV	05/05/2022			Index Future	311.2580	311.2580	310.2570	310.2570	(0.322)	0.0000	0.0000	16
2022/01/14	IGOV	04/08/2022			Index Future	315.3070	315.3070	314.2930	314.2930	(0.322)	0.0000	0.0000	0
2022/01/14	IGOV	03/11/2022			Index Future	319.5520	319.5520	318.5240	318.5240	(0.322)	0.0000	0.0000	0
2022/01/14	IS05	15/03/2022			Interest Rate Swap	90.1300	90.1300	90.1300	90.1300	0.000	0.0000	0.0000	0
2022/01/14	IS05	21/06/2022			Interest Rate Swap	90.2900	90.2900	90.2900	90.2900	0.000	0.0000	0.0000	0
2022/01/14	IS05	20/09/2022			Interest Rate Swap	93.5000	93.5000	93.5000	93.5000	0.000	0.0000	0.0000	0
2022/01/14	IS05	20/12/2022			Interest Rate Swap	94.0600	94.0600	94.0600	94.0600	0.000	0.0000	0.0000	0
2022/01/14	IS05	22/03/2023			Interest Rate Swap	86.5400	86.5400	86.5400	86.5400	0.000	0.0000	0.0000	0
2022/01/14	IS05	20/06/2023			Interest Rate Swap	92.1700	92.1700	92.1700	92.1700	0.000	0.0000	0.0000	0
2022/01/14	IS05	19/09/2023			Interest Rate Swap	94.8800	94.8800	94.8800	94.8800	0.000	0.0000	0.0000	0
2022/01/14	IS10	17/12/2025			Interest Rate Swap	80.2800	80.2800	80.2800	80.2800	0.000	0.0000	0.0000	0
2022/01/14	IS10	16/03/2026			Interest Rate Swap	76.8200	76.8200	76.8200	76.8200	0.000	0.0000	0.0000	0
2022/01/14	IS10	15/06/2026			Interest Rate Swap	75.2400	75.2400	75.2400	75.2400	0.000	0.0000	0.0000	0
2022/01/14	IS10	21/09/2026			Interest Rate Swap	77.2700	77.2700	77.2700	77.2700	0.000	0.0000	0.0000	0
2022/01/14	IS10	21/12/2026			Interest Rate Swap	81.3000	81.3000	81.3000	81.3000	0.000	0.0000	0.0000	0
2022/01/14	IS10	15/03/2027			Interest Rate Swap	79.8000	79.8000	79.8000	79.8000	0.000	0.0000	0.0000	0
2022/01/14	IS10	21/06/2027			Interest Rate Swap	81.8600	81.8600	81.8600	81.8600	0.000	0.0000	0.0000	0
2022/01/14	IS10	20/09/2027			Interest Rate Swap	87.6100	87.6100	87.6100	87.6100	0.000	0.0000	0.0000	0
2022/01/14	IS10	20/12/2027			Interest Rate Swap	87.9400	87.9400	87.9400	87.9400	0.000	0.0000	0.0000	0
2022/01/14	IS10	22/03/2028			Interest Rate Swap	80.8900	80.8900	80.8900	80.8900	0.000	0.0000	0.0000	0
2022/01/14	IS10	20/06/2028			Interest Rate Swap	88.6800	88.6800	88.6800	88.6800	0.000	0.0000	0.0000	0
2022/01/14	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
2022/01/14	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2022/01/14	JBAF	19/01/2022			Jibar Tradeable Future	3.9050	96.0950	3.8950	96.1050	(0.256)	0.0000	0.0000	0
2022/01/14	JBAF	16/02/2022			Jibar Tradeable Future	4.2300	95.7700	4.2200	95.7800	(0.236)	0.0000	0.0000	0
2022/01/14	JBAF	16/03/2022			Jibar Tradeable Future	4.2950	95.7050	4.2850	95.7150	(0.233)	0.0000	0.0000	0
2022/01/14	JBAF	20/04/2022			Jibar Tradeable Future	4.6500	95.3500	4.6300	95.3700	(0.430)	0.0000	0.0000	0
2022/01/14	JBAF	18/05/2022			Jibar Tradeable Future	4.7100	95.2900	4.6900	95.3100	(0.425)	0.0000	0.0000	0
2022/01/14	JBAF	15/06/2022			Jibar Tradeable Future	5.0250	94.9750	4.9950	95.0050	(0.597)	0.0000	0.0000	72
2022/01/14	JBAF	21/09/2022			Jibar Tradeable Future	5.4900	94.5100	5.4300	94.5700	(1.093)	0.0000	0.0000	0
2022/01/14	JBAF	21/12/2022			Jibar Tradeable Future	6.0350	93.9650	5.9550	94.0450	(1.326)	0.0000	0.0000	68
2022/01/14	JBAF	15/03/2023			Jibar Tradeable Future	6.3050	93.6950	6.2150	93.7850	(1.427)	0.0000	0.0000	0
2022/01/14	JBAF	21/06/2023			Jibar Tradeable Future	6.6000	93.4000	6.4900	93.5100	(1.667)	0.0000	0.0000	0
2022/01/14	JBAF	20/09/2023			Jibar Tradeable Future	6.7900	93.2100	6.6850	93.3150	(1.546)	0.0000	0.0000	75
2022/01/14	JBAF	20/12/2023			Jibar Tradeable Future	7.0350	92.9650	6.8950	93.1050	(1.990)	0.0000	0.0000	0
2022/01/14	R023	03/02/2022	5.08	Call	Bond Future	70.3000	0.0703	75.3900	0.0754	7.240	0	0	0
2022/01/14	R023	03/02/2022	5.08	Put	Bond Future	132.5400	0.1325	119.7300	0.1197	(9.665)	0	0	0
2022/01/14	R023	03/02/2022			Bond Future	5.1401	106.0898	5.1228	106.1076	(0.336)	0.0000	0.0000	16,417
2022/01/14	R023	03/02/2022	5.06	Call	Bond Future	61.4800	0.0615	66.0400	0.0660	7.417	0	0	0
2022/01/14	R023	03/02/2022	5.06	Put	Bond Future	144.4500	0.1445	131.1100	0.1311	(9.235)	0	0	0
2022/01/14	R023	03/02/2022	5.07	Call	Bond Future	65.8500	0.0659	70.6700	0.0707	7.320	0	0	0
2022/01/14	R023	03/02/2022	5.07	Put	Bond Future	138.4600	0.1385	125.3800	0.1254	(9.447)	0	0	0
2022/01/14	R023	05/05/2022	6.31	Call	Bond Future	904.9900	0.9050	920.6700	0.9207	1.733	0	0	0
2022/01/14	R023	05/05/2022	6.31	Put	Bond Future	23.5000	0.0235	21.7100	0.0217	(7.617)	0	0	0
2022/01/14	R023	05/05/2022			Bond Future	5.1939	103.4785	5.1720	103.4960	(0.423)	0.0000	0.0000	4,205
2022/01/14	R023	05/05/2022	6.29	Call	Bond Future	890.3600	0.8904	905.9700	0.9060	1.753	0	0	0
2022/01/14	R023	05/05/2022	6.29	Put	Bond Future	24.5600	0.0246	22.7000	0.0227	(7.573)	0	0	0
2022/01/14	R023	05/05/2022	6.30	Call	Bond Future	897.6300	0.8976	913.2800	0.9133	1.743	0	0	0
2022/01/14	R023	05/05/2022	6.30	Put	Bond Future	23.9800	0.0240	22.1600	0.0222	(7.590)	0	0	0
2022/01/14	R023	04/08/2022	6.05	Call	Bond Future	527.7400	0.5277	541.5400	0.5415	2.615	0	0	0
2022/01/14	R023	04/08/2022	6.05	Put	Bond Future	58.0800	0.0581	54.4400	0.0544	(6.267)	0	0	0
2022/01/14	R023	04/08/2022			Bond Future	5.1927	104.8142	5.1610	104.8316	(0.610)	0.0000	0.0000	0
2022/01/14	R023	04/08/2022	6.03	Call	Bond Future	518.5400	0.5185	532.2500	0.5323	2.644	0	0	0
2022/01/14	R023	04/08/2022	6.03	Put	Bond Future	59.7900	0.0598	56.0600	0.0561	(6.239)	0	0	0
2022/01/14	R023	04/08/2022	6.04	Call	Bond Future	523.1400	0.5231	536.8900	0.5369	2.628	0	0	0
2022/01/14	R023	04/08/2022	6.04	Put	Bond Future	58.9300	0.0589	55.2400	0.0552	(6.262)	0	0	0
2022/01/14	R023	03/11/2022	6.25	Call	Bond Future	389.2500	0.3892	403.6200	0.4036	3.692	0	0	0
2022/01/14	R023	03/11/2022	6.25	Put	Bond Future	35.6700	0.0357	32.5700	0.0326	(8.691)	0	0	0
2022/01/14	R023	03/11/2022	6.26	Call	Bond Future	391.7800	0.3918	406.1800	0.4062	3.676	0	0	0
2022/01/14	R023	03/11/2022	6.26	Put	Bond Future	35.1400	0.0351	32.0700	0.0321	(8.736)	0	0	0
2022/01/14	R023	03/11/2022			Bond Future	5.1017	102.2739	5.0452	102.2914	(1.108)	0.0000	0.0000	0
2022/01/14	R023	03/11/2022	6.27	Call	Bond Future	394.5500	0.3945	408.9800	0.4090	3.657	0	0	0
2022/01/14	R023	03/11/2022	6.27	Put	Bond Future	34.8400	0.0348	31.8000	0.0318	(8.726)	0	0	0
2022/01/14	R035	03/02/2022	9.92	Call	Bond Future	54.7600	0.0548	91.5900	0.0916	67.257	0	0	200
2022/01/14	R035	03/02/2022	9.92	Put	Bond Future	3,657.8100	3.6578	3,090.2000	3.0902	(15.518)	0	0	0
2022/01/14	R035	03/02/2022	11.73	Call	Bond Future	7,687.3900	7.6874	8,290.0700	8.2901	7.840	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
2022/01/14	R035	03/02/2022	11.73	Put	Bond Future	2.8500	0.0028	1.0900	0.0011	(61.754)	0	0	280
2022/01/14	R035	03/02/2022	11.28	Call	Bond Future	5,105.8500	5.1058	5,692.8300	5.6928	11.496	0	0	0
2022/01/14	R035	03/02/2022	11.28	Put	Bond Future	33.6500	0.0337	16.1900	0.0162	(51.887)	0	0	200
2022/01/14	R035	03/02/2022	11.33	Put	Bond Future	26.2700	0.0263	12.3500	0.0124	(52.988)	0	0	500
2022/01/14	R035	03/02/2022	11.39	Call	Bond Future	5,741.3800	5.7414	6,335.2700	6.3353	10.344	0	0	0
2022/01/14	R035	03/02/2022	11.39	Put	Bond Future	19.4400	0.0194	8.8900	0.0089	(54.270)	0	0	683
2022/01/14	R035	03/02/2022	11.22	Call	Bond Future	4,759.7500	4.7598	5,341.4400	5.3414	12.221	0	0	0
2022/01/14	R035	03/02/2022	11.22	Put	Bond Future	45.0600	0.0451	22.3100	0.0223	(50.488)	0	0	0
2022/01/14	R035	03/02/2022	11.23	Call	Bond Future	4,817.3700	4.8174	5,400.0300	5.4000	12.095	0	0	0
2022/01/14	R035	03/02/2022	11.23	Put	Bond Future	42.9400	0.0429	21.1600	0.0212	(50.722)	0	0	0
2022/01/14	R035	03/02/2022	11.03	Call	Bond Future	3,677.2300	3.6772	4,231.5600	4.2316	15.075	0	0	0
2022/01/14	R035	03/02/2022	11.05	Put	Bond Future	99.8800	0.0999	53.6000	0.0536	(46.336)	0	0	1,600
2022/01/14	R035	03/02/2022	11.11	Call	Bond Future	4,129.3300	4.1293	4,697.4800	4.6975	13.759	0	0	0
2022/01/14	R035	03/02/2022	10.35	Call	Bond Future	637.2100	0.6372	877.1300	0.8771	37.652	0	0	1,600
2022/01/14	R035	03/02/2022	10.35	Put	Bond Future	1,363.5200	1.3635	999.0000	0.9990	(26.734)	0	0	0
2022/01/14	R035	03/02/2022	10.61	Call	Bond Future	1,537.0300	1.5370	1,938.9700	1.9390	26.150	0	0	0
2022/01/14	R035	03/02/2022	10.61	Put	Bond Future	585.5500	0.5855	383.0500	0.3830	(34.583)	0	0	200
2022/01/14	R035	03/02/2022	10.65	Call	Bond Future	1,711.4000	1.7114	2,134.8600	2.1349	24.743	0	0	0
2022/01/14	R035	03/02/2022	10.24	Put	Bond Future	1,839.9400	1.8399	1,406.8600	1.4069	(23.538)	0	0	0
2022/01/14	R035	03/02/2022	10.26	Call	Bond Future	429.2400	0.4292	612.5700	0.6126	42.710	0	0	200
2022/01/14	R035	03/02/2022	10.26	Put	Bond Future	1,747.0000	1.7470	1,325.8900	1.3259	(24.105)	0	0	0
2022/01/14	R035	03/02/2022	10.34	Call	Bond Future	611.4100	0.6114	844.8800	0.8449	38.186	0	0	0
2022/01/14	R035	03/02/2022	10.34	Put	Bond Future	1,403.1600	1.4032	1,032.1900	1.0322	(26.438)	0	0	500
2022/01/14	R035	03/02/2022			Bond Future	10.4617	92.7754	10.3687	93.3799	(0.889)	0.0000	0.0000	85,741
2022/01/14	R035	03/02/2022	9.70	Call	Bond Future	9.5300	0.0095	17.4100	0.0174	82.686	0	0	683
2022/01/14	R035	03/02/2022	9.70	Put	Bond Future	5,135.3500	5.1353	4,538.7900	4.5388	(11.617)	0	0	0
2022/01/14	R035	03/02/2022	10.10	Call	Bond Future	181.3800	0.1814	278.7100	0.2787	53.661	0	0	280
2022/01/14	R035	03/02/2022	10.10	Put	Bond Future	2,564.4300	2.5644	2,057.3200	2.0573	(19.775)	0	0	0
2022/01/14	R035	03/02/2022	11.88	Call	Bond Future	8,530.0600	8.5301	9,133.7700	9.1338	7.077	0	0	0
2022/01/14	R035	03/02/2022	11.88	Put	Bond Future	1.1200	0.0011	0.3900	0.0004	(65.179)	0	0	1,800
2022/01/14	R035	03/02/2022	11.33	Call	Bond Future	5,394.7200	5.3947	5,985.2400	5.9852	10.946	0	0	0
2022/01/14	R035	03/02/2022	11.24	Call	Bond Future	4,875.0100	4.8750	5,458.6100	5.4586	11.971	0	0	0
2022/01/14	R035	03/02/2022	11.24	Put	Bond Future	40.9100	0.0409	20.0700	0.0201	(50.941)	0	0	0
2022/01/14	R035	03/02/2022	11.03	Put	Bond Future	109.3500	0.1094	59.2400	0.0592	(45.825)	0	0	280
2022/01/14	R035	03/02/2022	11.05	Call	Bond Future	3,789.5400	3.7895	4,347.7000	4.3477	14.729	0	0	0
2022/01/14	R035	03/02/2022	11.11	Put	Bond Future	75.8500	0.0759	39.5600	0.0396	(47.844)	0	0	200
2022/01/14	R035	03/02/2022	10.65	Put	Bond Future	505.8000	0.5058	324.8200	0.3248	(35.781)	0	0	683
2022/01/14	R035	03/02/2022	10.24	Call	Bond Future	390.0000	0.3900	561.3600	0.5614	43.938	0	0	500
2022/01/14	R035	05/05/2022	11.63	Call	Bond Future	6,397.5300	6.3975	6,914.0000	6.9140	8.073	0	0	0
2022/01/14	R035	05/05/2022	11.63	Put	Bond Future	527.4100	0.5274	432.5900	0.4326	(17.978)	0	0	0
2022/01/14	R035	05/05/2022	11.64	Call	Bond Future	6,446.8700	6.4469	6,964.5300	6.9645	8.030	0	0	0
2022/01/14	R035	05/05/2022	11.64	Put	Bond Future	519.8200	0.5198	426.1900	0.4262	(18.012)	0	0	0
2022/01/14	R035	05/05/2022	10.72	Call	Bond Future	2,420.3400	2.4203	2,756.6700	2.7567	13.896	0	0	1,200
2022/01/14	R035	05/05/2022	10.72	Put	Bond Future	1,979.6500	1.9797	1,704.6900	1.7047	(13.889)	0	0	0
2022/01/14	R035	05/05/2022			Bond Future	10.6497	89.4331	10.5530	90.0444	(0.908)	0.0000	0.0000	29,676
2022/01/14	R035	05/05/2022	11.65	Call	Bond Future	6,496.1500	6.4962	7,015.0000	7.0150	7.987	0	0	0
2022/01/14	R035	05/05/2022	11.65	Put	Bond Future	512.2300	0.5122	419.7900	0.4198	(18.047)	0	0	0
2022/01/14	R035	05/05/2022	12.64	Call	Bond Future	11,454.7600	11.4548	12,041.9900	12.0420	5.127	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing	% Movement in MTM	Today's High	Today's Low	Open Interest
2022/01/14	R035	05/05/2022	12.64	Put	Bond Future	114.0500		0.1140	89.9900	0.0900	(21.096)	0	0	1,200
2022/01/14	R035	05/05/2022	10.82	Call	Bond Future	2,779.7200		2.7797	3,142.7500	3.1427	13.060	0	0	0
2022/01/14	R035	05/05/2022	10.82	Put	Bond Future	1,717.5000		1.7175	1,469.2400	1.4692	(14.455)	0	0	1,200
2022/01/14	R035	04/08/2022	11.13	Put	Bond Future	2,099.3900		2.0994	1,861.3100	1.8613	(11.340)	0	0	100
2022/01/14	R035	04/08/2022	10.72	Call	Bond Future	2,455.2000		2.4552	2,751.6100	2.7516	12.073	0	0	0
2022/01/14	R035	04/08/2022	10.72	Put	Bond Future	3,213.8400		3.2138	2,891.3500	2.8913	(10.034)	0	0	0
2022/01/14	R035	04/08/2022	10.73	Call	Bond Future	2,485.6300		2.4856	2,784.2100	2.7842	12.012	0	0	0
2022/01/14	R035	04/08/2022	10.73	Put	Bond Future	3,182.3400		3.1823	2,862.0200	2.8620	(10.066)	0	0	0
2022/01/14	R035	04/08/2022	9.84	Call	Bond Future	582.5100		0.5825	693.8200	0.6938	19.109	0	0	100
2022/01/14	R035	04/08/2022	9.84	Put	Bond Future	7,043.7100		7.0437	6,536.1200	6.5361	(7.206)	0	0	0
2022/01/14	R035	04/08/2022	10.53	Put	Bond Future	3,860.3500		3.8604	3,495.9200	3.4959	(9.440)	0	0	0
2022/01/14	R035	04/08/2022	10.64	Call	Bond Future	2,218.3900		2.2184	2,497.2600	2.4973	12.571	0	0	0
2022/01/14	R035	04/08/2022	10.64	Put	Bond Future	3,474.6800		3.4747	3,134.6500	3.1346	(9.786)	0	0	100
2022/01/14	R035	04/08/2022	9.53	Call	Bond Future	320.9600		0.3210	389.6500	0.3897	21.401	0	0	400
2022/01/14	R035	04/08/2022	9.53	Put	Bond Future	8,915.9800		8.9160	8,365.7700	8.3658	(6.171)	0	0	0
2022/01/14	R035	04/08/2022			Bond Future	10.8432		90.5877	10.7426	91.2066	(0.928)	0.0000	0.0000	0
2022/01/14	R035	04/08/2022	11.13	Call	Bond Future	3,829.2300		3.8292	4,210.0500	4.2100	9.945	0	0	0
2022/01/14	R035	04/08/2022	12.18	Call	Bond Future	8,366.1700		8.3662	8,889.0200	8.8890	6.250	0	0	0
2022/01/14	R035	04/08/2022	12.18	Put	Bond Future	709.5100		0.7095	613.4600	0.6135	(13.538)	0	0	400
2022/01/14	R035	04/08/2022	10.74	Call	Bond Future	2,516.5100		2.5165	2,817.2700	2.8173	11.951	0	0	0
2022/01/14	R035	04/08/2022	10.74	Put	Bond Future	3,151.3600		3.1514	2,833.2200	2.8332	(10.095)	0	0	0
2022/01/14	R035	04/08/2022	10.53	Call	Bond Future	1,913.1900		1.9132	2,167.6600	2.1677	13.301	0	0	400
2022/01/14	R035	03/11/2022	11.15	Call	Bond Future	3,683.8200		3.6838	4,032.6700	4.0327	9.470	0	0	0
2022/01/14	R035	03/11/2022	11.15	Put	Bond Future	3,016.4400		3.0164	2,738.4600	2.7385	(9.215)	0	0	0
2022/01/14	R035	03/11/2022			Bond Future	11.0373		87.2932	10.9326	87.9201	(0.949)	0.0000	0.0000	0
2022/01/14	R035	03/11/2022	11.14	Call	Bond Future	3,651.2100		3.6512	3,998.3300	3.9983	9.507	0	0	0
2022/01/14	R035	03/11/2022	11.14	Put	Bond Future	3,042.7600		3.0428	2,763.0500	2.7631	(9.193)	0	0	0
2022/01/14	R035	03/11/2022	11.13	Call	Bond Future	3,618.7500		3.6188	3,964.1200	3.9641	9.544	0	0	0
2022/01/14	R035	03/11/2022	11.13	Put	Bond Future	3,069.2800		3.0693	2,787.8200	2.7878	(9.170)	0	0	0
2022/01/14	R186	03/02/2022	7.30	Call	Bond Future	30.3800		0.0304	37.0600	0.0371	21.988	0	0	0
2022/01/14	R186	03/02/2022	7.30	Put	Bond Future	2,294.5700		2.2946	2,119.3500	2.1194	(7.636)	0	0	0
2022/01/14	R186	03/02/2022			Bond Future	7.8267		112.0403	7.7839	112.2222	(0.547)	0.0000	0.0000	55,237
2022/01/14	R186	03/02/2022	7.28	Call	Bond Future	26.2700		0.0263	32.0700	0.0321	22.078	0	0	0
2022/01/14	R186	03/02/2022	7.28	Put	Bond Future	2,377.5700		2.3776	2,201.4700	2.2015	(7.407)	0	0	0
2022/01/14	R186	03/02/2022	7.29	Call	Bond Future	28.2400		0.0282	34.4700	0.0345	22.061	0	0	0
2022/01/14	R186	03/02/2022	7.29	Put	Bond Future	2,335.9800		2.3360	2,160.3100	2.1603	(7.520)	0	0	0
2022/01/14	R186	05/05/2022	9.18	Call	Bond Future	4,688.9900		4.6890	4,852.5600	4.8526	3.488	0	0	0
2022/01/14	R186	05/05/2022	9.18	Put	Bond Future	169.7500		0.1698	149.9000	0.1499	(11.694)	0	0	454
2022/01/14	R186	05/05/2022	8.32	Call	Bond Future	1,985.2400		1.9852	2,100.0900	2.1001	5.785	0	0	0
2022/01/14	R186	05/05/2022	8.32	Put	Bond Future	806.7200		0.8067	738.1500	0.7381	(8.500)	0	0	0
2022/01/14	R186	05/05/2022	8.14	Call	Bond Future	1,544.9100		1.5449	1,644.3200	1.6443	6.435	0	0	454
2022/01/14	R186	05/05/2022	8.14	Put	Bond Future	1,082.3900		1.0824	998.3800	0.9984	(7.762)	0	0	0
2022/01/14	R186	05/05/2022	7.28	Call	Bond Future	254.7300		0.2547	282.4100	0.2824	10.866	0	0	435
2022/01/14	R186	05/05/2022	7.28	Put	Bond Future	3,295.9900		3.2960	3,140.2500	3.1402	(4.725)	0	0	0
2022/01/14	R186	05/05/2022	7.48	Call	Bond Future	432.9600		0.4330	474.5900	0.4746	9.615	0	0	3,600
2022/01/14	R186	05/05/2022	7.48	Put	Bond Future	2,646.9800		2.6470	2,505.1900	2.5052	(5.357)	0	0	0
2022/01/14	R186	05/05/2022			Bond Future	8.0245		113.4136	7.9789	113.5971	(0.569)	0.0000	0.0000	22,009

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
2022/01/14	R186	05/05/2022	8.64	Call	Bond Future	2,897.0300	2.8970	3,035.3900	3.0354	4.776	0	0	0
2022/01/14	R186	05/05/2022	8.64	Put	Bond Future	460.0900	0.4601	415.0300	0.4150	(9.794)	0	0	4,035
2022/01/14	R186	05/05/2022	8.94	Call	Bond Future	3,866.5400	3.8665	4,020.9700	4.0210	3.994	0	0	0
2022/01/14	R186	05/05/2022	8.94	Put	Bond Future	266.4400	0.2664	237.4500	0.2375	(10.880)	0	0	454
2022/01/14	R186	05/05/2022	8.31	Call	Bond Future	1,959.4900	1.9595	2,073.5100	2.0735	5.819	0	0	0
2022/01/14	R186	05/05/2022	8.31	Put	Bond Future	820.5900	0.8206	751.1900	0.7512	(8.457)	0	0	0
2022/01/14	R186	05/05/2022	8.35	Call	Bond Future	2,063.9300	2.0639	2,181.2300	2.1812	5.683	0	0	454
2022/01/14	R186	05/05/2022	8.35	Put	Bond Future	766.6500	0.7667	700.5300	0.7005	(8.625)	0	0	0
2022/01/14	R186	05/05/2022	7.88	Call	Bond Future	1,009.3700	1.0094	1,085.2800	1.0853	7.521	0	0	435
2022/01/14	R186	05/05/2022	7.88	Put	Bond Future	1,591.5700	1.5916	1,484.0600	1.4841	(6.755)	0	0	0
2022/01/14	R186	05/05/2022	8.30	Call	Bond Future	1,933.6700	1.9337	2,046.8600	2.0469	5.854	0	0	0
2022/01/14	R186	05/05/2022	8.30	Put	Bond Future	834.4100	0.8344	764.1800	0.7642	(8.417)	0	0	0
2022/01/14	R186	05/05/2022	6.73	Call	Bond Future	64.4100	0.0644	72.4800	0.0725	12.529	0	0	3,600
2022/01/14	R186	05/05/2022	6.73	Put	Bond Future	5,420.3400	5.4203	5,244.9900	5.2450	(3.235)	0	0	0
2022/01/14	R186	04/08/2022	8.15	Call	Bond Future	1,556.4500	1.5565	1,642.7300	1.6427	5.543	0	0	0
2022/01/14	R186	04/08/2022	8.15	Put	Bond Future	1,864.8900	1.8649	1,765.6200	1.7656	(5.323)	0	0	0
2022/01/14	R186	04/08/2022	9.78	Call	Bond Future	5,983.0800	5.9831	6,144.3900	6.1444	2.696	0	0	0
2022/01/14	R186	04/08/2022	9.78	Put	Bond Future	310.1000	0.3101	285.8600	0.2859	(7.817)	0	0	3,600
2022/01/14	R186	04/08/2022	7.96	Call	Bond Future	1,215.8000	1.2158	1,289.5200	1.2895	6.063	0	0	3,600
2022/01/14	R186	04/08/2022			Bond Future	8.2313	109.5911	8.1824	109.7767	(0.594)	0.0000	0.0000	0
2022/01/14	R186	04/08/2022	8.14	Call	Bond Future	1,537.5900	1.5376	1,623.2100	1.6232	5.568	0	0	0
2022/01/14	R186	04/08/2022	8.14	Put	Bond Future	1,884.0600	1.8841	1,784.1300	1.7841	(5.304)	0	0	0
2022/01/14	R186	04/08/2022	6.96	Call	Bond Future	178.6000	0.1786	196.5200	0.1965	10.034	0	0	3,600
2022/01/14	R186	04/08/2022	6.96	Put	Bond Future	5,131.1200	5.1311	4,963.4900	4.9635	(3.267)	0	0	0
2022/01/14	R186	04/08/2022	7.96	Put	Bond Future	2,249.5600	2.2496	2,137.7300	2.1377	(4.971)	0	0	0
2022/01/14	R186	04/08/2022	8.13	Call	Bond Future	1,518.5300	1.5185	1,603.5000	1.6035	5.596	0	0	0
2022/01/14	R186	04/08/2022	8.13	Put	Bond Future	1,903.0400	1.9030	1,802.4600	1.8025	(5.285)	0	0	0
2022/01/14	R186	03/11/2022	8.53	Call	Bond Future	2,187.6500	2.1876	2,285.7100	2.2857	4.482	0	0	0
2022/01/14	R186	03/11/2022	8.53	Put	Bond Future	1,878.1600	1.8782	1,788.5000	1.7885	(4.774)	0	0	0
2022/01/14	R186	03/11/2022	8.54	Call	Bond Future	2,207.6000	2.2076	2,306.1700	2.3062	4.465	0	0	0
2022/01/14	R186	03/11/2022	8.54	Put	Bond Future	1,862.5600	1.8626	1,773.4100	1.7734	(4.786)	0	0	0
2022/01/14	R186	03/11/2022			Bond Future	8.4431	111.0274	8.3906	111.2151	(0.622)	0.0000	0.0000	0
2022/01/14	R186	03/11/2022	8.55	Call	Bond Future	2,227.6300	2.2276	2,326.7200	2.3267	4.448	0	0	0
2022/01/14	R186	03/11/2022	8.55	Put	Bond Future	1,847.0600	1.8471	1,758.4300	1.7584	(4.798)	0	0	0
2022/01/14	R197	03/02/2022			Bond Future	321.8213	321.8213	321.7917	321.7917	(0.009)	0.0000	0.0000	1,132
2022/01/14	R197	05/05/2022			Bond Future	325.8459	325.8459	325.8139	325.8139	(0.010)	0.0000	0.0000	476
2022/01/14	R197	04/08/2022			Bond Future	321.7559	321.7559	321.7238	321.7238	(0.010)	0.0000	0.0000	0
2022/01/14	R197	03/11/2022			Bond Future	326.0451	326.0451	326.0120	326.0120	(0.010)	0.0000	0.0000	0
2022/01/14	R202	03/02/2022			Bond Future	243.5243	243.5243	242.2607	242.2607	(0.519)	0.0000	0.0000	6,622
2022/01/14	R202	05/05/2022			Bond Future	246.5699	246.5699	245.2888	245.2888	(0.520)	0.0000	0.0000	1,146
2022/01/14	R202	04/08/2022			Bond Future	245.3639	245.3639	244.0659	244.0659	(0.529)	0.0000	0.0000	0
2022/01/14	R202	03/11/2022			Bond Future	248.6341	248.6341	247.3187	247.3187	(0.529)	0.0000	0.0000	0
2022/01/14	R209	03/02/2022	11.02	Call	Bond Future	3,254.3500	3.2544	3,713.8800	3.7139	14.120	0	0	0
2022/01/14	R209	03/02/2022	11.02	Put	Bond Future	85.1200	0.0851	46.7000	0.0467	(45.136)	0	0	0
2022/01/14	R209	03/02/2022	11.03	Call	Bond Future	3,303.3900	3.3034	3,764.4500	3.7644	13.957	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
2022/01/14	R209	03/02/2022	11.03	Put	Bond Future	81.2800	0.0813	44.3900	0.0444	(45.386)	0	0	0
2022/01/14	R209	03/02/2022			Bond Future	10.4407	71.6137	10.3531	72.1116	(0.839)	0.0000	0.0000	19,056
2022/01/14	R209	03/02/2022	11.04	Call	Bond Future	3,352.5200	3.3525	3,815.0600	3.8151	13.797	0	0	0
2022/01/14	R209	03/02/2022	11.04	Put	Bond Future	77.5800	0.0776	42.1700	0.0422	(45.643)	0	0	0
2022/01/14	R209	05/05/2022	11.43	Call	Bond Future	4,878.8900	4.8789	5,288.9900	5.2890	8.406	0	0	0
2022/01/14	R209	05/05/2022	11.43	Put	Bond Future	554.8600	0.5549	461.3800	0.4614	(16.847)	0	0	0
2022/01/14	R209	05/05/2022	11.44	Call	Bond Future	4,920.9800	4.9210	5,332.2800	5.3323	8.358	0	0	0
2022/01/14	R209	05/05/2022	11.44	Put	Bond Future	546.6300	0.5466	454.3500	0.4544	(16.882)	0	0	0
2022/01/14	R209	05/05/2022	9.75	Call	Bond Future	254.9800	0.2550	321.3800	0.3214	26.041	0	0	8,525
2022/01/14	R209	05/05/2022	9.75	Put	Bond Future	5,244.9100	5.2449	4,807.7300	4.8077	(8.335)	0	0	0
2022/01/14	R209	05/05/2022	10.25	Call	Bond Future	977.0500	0.9770	1,150.7600	1.1508	17.779	0	0	0
2022/01/14	R209	05/05/2022	10.25	Put	Bond Future	3,007.0600	3.0071	2,677.1900	2.6772	(10.970)	0	0	9,000
2022/01/14	R209	05/05/2022	10.75	Call	Bond Future	2,304.6900	2.3047	2,597.5700	2.5976	12.708	0	0	0
2022/01/14	R209	05/05/2022	10.75	Put	Bond Future	1,538.6400	1.5386	1,327.9400	1.3279	(13.694)	0	0	3,050
2022/01/14	R209	05/05/2022			Bond Future	10.6102	69.3498	10.5194	69.8534	(0.855)	0.0000	0.0000	7,104
2022/01/14	R209	05/05/2022	12.00	Call	Bond Future	7,337.8200	7.3378	7,797.7300	7.7977	6.268	0	0	0
2022/01/14	R209	05/05/2022	12.00	Put	Bond Future	232.9900	0.2330	189.3200	0.1893	(18.743)	0	0	12,050
2022/01/14	R209	05/05/2022	11.45	Call	Bond Future	4,963.1400	4.9631	5,375.6200	5.3756	8.311	0	0	0
2022/01/14	R209	05/05/2022	11.45	Put	Bond Future	538.5200	0.5385	447.4200	0.4474	(16.917)	0	0	0
2022/01/14	R209	04/08/2022	10.57	Put	Bond Future	3,035.4000	3.0354	2,753.1700	2.7532	(9.298)	0	0	0
2022/01/14	R209	04/08/2022	10.58	Call	Bond Future	1,909.0000	1.9090	2,138.5700	2.1386	12.026	0	0	0
2022/01/14	R209	04/08/2022	10.58	Put	Bond Future	3,005.5100	3.0055	2,725.1500	2.7251	(9.328)	0	0	0
2022/01/14	R209	04/08/2022			Bond Future	10.7810	70.2453	10.6870	70.7552	(0.872)	0.0000	0.0000	0
2022/01/14	R209	04/08/2022	10.59	Call	Bond Future	1,934.2600	1.9343	2,165.6900	2.1657	11.965	0	0	0
2022/01/14	R209	04/08/2022	10.59	Put	Bond Future	2,975.6500	2.9756	2,697.1500	2.6971	(9.359)	0	0	0
2022/01/14	R209	04/08/2022	10.57	Call	Bond Future	1,883.7000	1.8837	2,111.4000	2.1114	12.088	0	0	0
2022/01/14	R209	03/11/2022	11.03	Call	Bond Future	3,147.7900	3.1478	3,430.9400	3.4309	8.995	0	0	0
2022/01/14	R209	03/11/2022	11.03	Put	Bond Future	2,732.7100	2.7327	2,499.3600	2.4994	(8.539)	0	0	0
2022/01/14	R209	03/11/2022			Bond Future	10.9509	68.0231	10.8534	68.5396	(0.890)	0.0000	0.0000	0
2022/01/14	R209	03/11/2022	11.01	Call	Bond Future	3,091.5800	3.0916	3,371.8200	3.3718	9.065	0	0	0
2022/01/14	R209	03/11/2022	11.01	Put	Bond Future	2,781.1100	2.7811	2,544.8500	2.5449	(8.495)	0	0	0
2022/01/14	R209	03/11/2022	11.02	Call	Bond Future	3,119.7500	3.1198	3,401.4400	3.4014	9.029	0	0	0
2022/01/14	R209	03/11/2022	11.02	Put	Bond Future	2,756.9500	2.7569	2,522.1400	2.5221	(8.517)	0	0	0
2022/01/14	R210	03/02/2022			Bond Future	214.5394	214.5394	214.0642	214.0642	(0.221)	0.0000	0.0000	1,381
2022/01/14	R210	05/05/2022			Bond Future	214.3613	214.3613	213.8791	213.8791	(0.225)	0.0000	0.0000	987
2022/01/14	R210	04/08/2022			Bond Future	217.1803	217.1803	216.6913	216.6913	(0.225)	0.0000	0.0000	0
2022/01/14	R210	03/11/2022			Bond Future	217.1563	217.1563	216.6607	216.6607	(0.228)	0.0000	0.0000	0
2022/01/14	R213	03/02/2022	8.63	Call	Bond Future	0.2300	0.0002	0.3100	0.0003	34.783	0	0	200
2022/01/14	R213	03/02/2022	8.63	Put	Bond Future	6,073.3000	6.0733	5,793.7800	5.7938	(4.602)	0	0	0
2022/01/14	R213	03/02/2022	8.80	Call	Bond Future	1.5000	0.0015	1.9800	0.0020	32.000	0	0	102
2022/01/14	R213	03/02/2022	8.80	Put	Bond Future	5,097.2200	5.0972	4,818.1000	4.8181	(5.476)	0	0	0
2022/01/14	R213	03/02/2022	10.60	Put	Bond Future	17.3600	0.0174	10.3900	0.0104	(40.150)	0	0	430
2022/01/14	R213	03/02/2022	10.67	Call	Bond Future	4,818.4600	4.8185	5,093.0900	5.0931	5.700	0	0	0
2022/01/14	R213	03/02/2022	10.67	Put	Bond Future	11.9200	0.0119	6.9500	0.0070	(41.695)	0	0	220
2022/01/14	R213	03/02/2022	10.00	Call	Bond Future	1,716.4100	1.7164	1,922.0800	1.9221	11.983	0	0	0
2022/01/14	R213	03/02/2022	10.00	Put	Bond Future	286.1800	0.2862	212.2500	0.2123	(25.833)	0	0	430

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
2022/01/14	R213	03/02/2022	9.98	Call	Bond Future	1,636.9500	1.6369	1,837.9600	1.8380	12.280	0	0	0
2022/01/14	R213	03/02/2022	9.98	Put	Bond Future	310.3500	0.3104	231.7600	0.2318	(25.323)	0	0	0
2022/01/14	R213	03/02/2022	9.22	Put	Bond Future	2,794.0500	2.7940	2,529.9500	2.5300	(9.452)	0	0	0
2022/01/14	R213	03/02/2022	9.58	Put	Bond Future	1,221.8100	1.2218	1,028.8200	1.0288	(15.795)	0	0	200
2022/01/14	R213	03/02/2022			Bond Future	9.7268	86.9336	9.6741	87.2132	(0.542)	0.0000	0.0000	21,184
2022/01/14	R213	03/02/2022	9.15	Call	Bond Future	33.6800	0.0337	43.4700	0.0435	29.068	0	0	220
2022/01/14	R213	03/02/2022	9.15	Put	Bond Future	3,159.5600	3.1596	2,889.7500	2.8898	(8.539)	0	0	0
2022/01/14	R213	03/02/2022	10.25	Call	Bond Future	2,810.9800	2.8110	3,058.9900	3.0590	8.823	0	0	0
2022/01/14	R213	03/02/2022	10.25	Put	Bond Future	99.5000	0.0995	67.9100	0.0679	(31.749)	0	0	102
2022/01/14	R213	03/02/2022	10.60	Call	Bond Future	4,479.6400	4.4796	4,752.2700	4.7523	6.086	0	0	0
2022/01/14	R213	03/02/2022	10.15	Call	Bond Future	2,356.2200	2.3562	2,590.4900	2.5905	9.943	0	0	0
2022/01/14	R213	03/02/2022	10.15	Put	Bond Future	154.1300	0.1541	108.8000	0.1088	(29.410)	0	0	200
2022/01/14	R213	03/02/2022	10.17	Call	Bond Future	2,445.7300	2.4457	2,683.0700	2.6831	9.704	0	0	0
2022/01/14	R213	03/02/2022	10.17	Put	Bond Future	141.4300	0.1414	99.1700	0.0992	(29.881)	0	0	220
2022/01/14	R213	03/02/2022	9.96	Call	Bond Future	1,558.9800	1.5590	1,755.1500	1.7551	12.583	0	0	0
2022/01/14	R213	03/02/2022	9.96	Put	Bond Future	336.1700	0.3362	252.7400	0.2527	(24.818)	0	0	0
2022/01/14	R213	03/02/2022	9.97	Call	Bond Future	1,597.7400	1.5977	1,796.3600	1.7964	12.431	0	0	0
2022/01/14	R213	03/02/2022	9.97	Put	Bond Future	323.0100	0.3230	242.0300	0.2420	(25.070)	0	0	0
2022/01/14	R213	03/02/2022	9.22	Call	Bond Future	55.4200	0.0554	70.9200	0.0709	27.968	0	0	430
2022/01/14	R213	03/02/2022	9.58	Call	Bond Future	440.1700	0.4402	526.7800	0.5268	19.676	0	0	0
2022/01/14	R213	03/02/2022	9.76	Call	Bond Future	875.7100	0.8757	1,016.1000	1.0161	16.032	0	0	0
2022/01/14	R213	03/02/2022	9.76	Put	Bond Future	700.1600	0.7002	560.9500	0.5609	(19.883)	0	0	102
2022/01/14	R213	05/05/2022	10.63	Call	Bond Future	4,185.7000	4.1857	4,403.2400	4.4032	5.197	0	0	0
2022/01/14	R213	05/05/2022	10.65	Put	Bond Future	597.7000	0.5977	534.3400	0.5343	(10.601)	0	0	0
2022/01/14	R213	05/05/2022			Bond Future	9.9154	84.4661	9.8605	84.7486	(0.553)	0.0000	0.0000	1,521
2022/01/14	R213	05/05/2022	10.63	Put	Bond Future	616.0400	0.6160	551.1000	0.5511	(10.542)	0	0	0
2022/01/14	R213	05/05/2022	10.64	Call	Bond Future	4,225.0000	4.2250	4,443.3400	4.4433	5.168	0	0	0
2022/01/14	R213	05/05/2022	10.64	Put	Bond Future	606.8000	0.6068	542.6600	0.5427	(10.570)	0	0	0
2022/01/14	R213	05/05/2022	10.65	Call	Bond Future	4,264.3900	4.2644	4,483.5100	4.4835	5.138	0	0	0
2022/01/14	R213	04/08/2022	9.88	Call	Bond Future	1,749.2100	1.7492	1,870.2400	1.8702	6.919	0	0	0
2022/01/14	R213	04/08/2022	9.89	Call	Bond Future	1,771.9300	1.7719	1,893.9700	1.8940	6.887	0	0	0
2022/01/14	R213	04/08/2022	9.90	Put	Bond Future	2,850.8700	2.8509	2,687.9700	2.6880	(5.714)	0	0	0
2022/01/14	R213	04/08/2022			Bond Future	10.1103	85.5564	10.0530	85.8424	(0.566)	0.0000	0.0000	0
2022/01/14	R213	04/08/2022	9.88	Put	Bond Future	2,906.6100	2.9066	2,741.7000	2.7417	(5.674)	0	0	0
2022/01/14	R213	04/08/2022	9.89	Put	Bond Future	2,878.6300	2.8786	2,714.7300	2.7147	(5.694)	0	0	0
2022/01/14	R213	04/08/2022	9.90	Call	Bond Future	1,794.8200	1.7948	1,917.8600	1.9179	6.855	0	0	0
2022/01/14	R213	03/11/2022	10.38	Call	Bond Future	2,901.0500	2.9011	3,054.2100	3.0542	5.279	0	0	0
2022/01/14	R213	03/11/2022	10.38	Put	Bond Future	2,554.4200	2.5544	2,418.0600	2.4181	(5.338)	0	0	0
2022/01/14	R213	03/11/2022	10.39	Call	Bond Future	2,927.4000	2.9274	3,081.3600	3.0814	5.259	0	0	0
2022/01/14	R213	03/11/2022	10.39	Put	Bond Future	2,532.7300	2.5327	2,397.1700	2.3972	(5.352)	0	0	0
2022/01/14	R213	03/11/2022			Bond Future	10.3081	83.1427	10.2483	83.4322	(0.580)	0.0000	0.0000	0
2022/01/14	R213	03/11/2022	10.40	Call	Bond Future	2,953.5600	2.9536	3,108.3300	3.1083	5.240	0	0	0
2022/01/14	R213	03/11/2022	10.40	Put	Bond Future	2,510.8800	2.5109	2,376.1300	2.3761	(5.367)	0	0	0
2022/01/14	R214	03/02/2022	11.39	Put	Bond Future	80.0900	0.0801	41.4100	0.0414	(48.296)	0	0	0
2022/01/14	R214	03/02/2022	11.40	Put	Bond Future	76.6000	0.0766	39.4300	0.0394	(48.525)	0	0	0
2022/01/14	R214	03/02/2022	11.41	Call	Bond Future	3,634.1700	3.6342	4,170.6200	4.1706	14.761	0	0	0
2022/01/14	R214	03/02/2022			Bond Future	10.7704	68.6045	10.6727	69.1766	(0.907)	0.0000	0.0000	17,613

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
2022/01/14	R214	03/02/2022	11.39	Call	Bond Future	3,534.3200	3.5343	4,067.8100	4.0678	15.095	0	0	0
2022/01/14	R214	03/02/2022	11.40	Call	Bond Future	3,584.2100	3.5842	4,119.2100	4.1192	14.927	0	0	0
2022/01/14	R214	03/02/2022	11.41	Put	Bond Future	73.2500	0.0733	37.5300	0.0375	(48.765)	0	0	0
2022/01/14	R214	05/05/2022	11.73	Put	Bond Future	616.4500	0.6165	505.0800	0.5051	(18.066)	0	0	0
2022/01/14	R214	05/05/2022	11.74	Put	Bond Future	607.7500	0.6077	497.7300	0.4977	(18.103)	0	0	0
2022/01/14	R214	05/05/2022	11.75	Call	Bond Future	4,994.1000	4.9941	5,464.1600	5.4642	9.412	0	0	0
2022/01/14	R214	05/05/2022			Bond Future	10.9328	66.1646	10.8316	66.7434	(0.925)	0.0000	0.0000	441
2022/01/14	R214	05/05/2022	11.73	Call	Bond Future	4,909.5100	4.9095	5,376.8700	5.3769	9.519	0	0	0
2022/01/14	R214	05/05/2022	11.74	Call	Bond Future	4,951.7800	4.9518	5,420.4900	5.4205	9.465	0	0	0
2022/01/14	R214	05/05/2022	11.75	Put	Bond Future	599.1700	0.5992	490.5000	0.4905	(18.137)	0	0	0
2022/01/14	R214	04/08/2022	10.98	Put	Bond Future	2,867.6900	2.8677	2,565.7300	2.5657	(10.530)	0	0	0
2022/01/14	R214	04/08/2022	10.99	Call	Bond Future	2,232.1400	2.2321	2,518.3600	2.5184	12.823	0	0	0
2022/01/14	R214	04/08/2022			Bond Future	11.0986	67.0187	10.9937	67.6048	(0.945)	0.0000	0.0000	0
2022/01/14	R214	04/08/2022	10.97	Call	Bond Future	2,177.1800	2.1772	2,459.2200	2.4592	12.954	0	0	0
2022/01/14	R214	04/08/2022	10.97	Put	Bond Future	2,896.8100	2.8968	2,592.7500	2.5927	(10.496)	0	0	0
2022/01/14	R214	04/08/2022	10.98	Call	Bond Future	2,204.4700	2.2045	2,488.6100	2.4886	12.889	0	0	0
2022/01/14	R214	04/08/2022	10.99	Put	Bond Future	2,839.0100	2.8390	2,539.1300	2.5391	(10.563)	0	0	0
2022/01/14	R214	03/11/2022	11.34	Call	Bond Future	3,192.7100	3.1927	3,520.4800	3.5205	10.266	0	0	0
2022/01/14	R214	03/11/2022	11.36	Put	Bond Future	2,730.3300	2.7303	2,467.8600	2.4679	(9.613)	0	0	0
2022/01/14	R214	03/11/2022			Bond Future	11.2634	64.6148	11.1547	65.2084	(0.965)	0.0000	0.0000	0
2022/01/14	R214	03/11/2022	11.34	Put	Bond Future	2,779.3800	2.7794	2,513.5600	2.5136	(9.564)	0	0	0
2022/01/14	R214	03/11/2022	11.35	Call	Bond Future	3,221.8400	3.2218	3,551.2900	3.5513	10.226	0	0	0
2022/01/14	R214	03/11/2022	11.35	Put	Bond Future	2,754.8800	2.7549	2,490.7400	2.4907	(9.588)	0	0	0
2022/01/14	R214	03/11/2022	11.36	Call	Bond Future	3,250.8600	3.2509	3,581.9800	3.5820	10.186	0	0	0
2022/01/14	R248	03/02/2022	9.80	Call	Bond Future	1.0600	0.0011	2.3500	0.0024	121.698	0	0	0
2022/01/14	R248	03/02/2022	9.80	Put	Bond Future	7,711.6100	7.7116	6,950.6800	6.9507	(9.867)	0	0	0
2022/01/14	R248	03/02/2022	10.00	Call	Bond Future	8.2200	0.0082	16.7300	0.0167	103.528	0	0	0
2022/01/14	R248	03/02/2022	10.00	Put	Bond Future	6,030.4300	6.0304	5,276.7200	5.2767	(12.498)	0	0	0
2022/01/14	R248	03/02/2022	10.20	Put	Bond Future	4,431.4200	4.4314	3,706.7500	3.7068	(16.353)	0	0	0
2022/01/14	R248	03/02/2022	11.47	Call	Bond Future	4,948.6700	4.9487	5,674.9500	5.6750	14.676	0	0	0
2022/01/14	R248	03/02/2022	11.48	Call	Bond Future	5,011.6900	5.0117	5,739.4000	5.7394	14.520	0	0	0
2022/01/14	R248	03/02/2022	11.49	Put	Bond Future	63.0600	0.0631	29.9200	0.0299	(52.553)	0	0	0
2022/01/14	R248	03/02/2022	10.90	Call	Bond Future	1,638.2100	1.6382	2,141.5700	2.1416	30.726	0	0	900
2022/01/14	R248	03/02/2022	10.90	Put	Bond Future	693.1000	0.6931	434.2400	0.4342	(37.348)	0	0	0
2022/01/14	R248	03/02/2022	10.40	Call	Bond Future	185.2900	0.1853	304.6500	0.3046	64.418	0	0	100
2022/01/14	R248	03/02/2022	10.50	Call	Bond Future	332.0300	0.3320	516.3500	0.5163	55.513	0	0	0
2022/01/14	R248	03/02/2022	10.50	Put	Bond Future	2,362.0300	2.3620	1,784.1300	1.7841	(24.466)	0	0	0
2022/01/14	R248	03/02/2022			Bond Future	10.7702	86.3422	10.6674	87.1044	(0.954)	0.0000	0.0000	192,288
2022/01/14	R248	03/02/2022	10.20	Call	Bond Future	44.2500	0.0442	81.8000	0.0818	84.859	0	0	900
2022/01/14	R248	03/02/2022	11.47	Put	Bond Future	68.9700	0.0690	33.0300	0.0330	(52.110)	0	0	0
2022/01/14	R248	03/02/2022	11.48	Put	Bond Future	65.9600	0.0660	31.4500	0.0315	(52.320)	0	0	0
2022/01/14	R248	03/02/2022	11.49	Call	Bond Future	5,074.7100	5.0747	5,803.7900	5.8038	14.367	0	0	0
2022/01/14	R248	03/02/2022	10.70	Call	Bond Future	833.4300	0.8334	1,177.8200	1.1778	41.322	0	0	0
2022/01/14	R248	03/02/2022	10.70	Put	Bond Future	1,352.6900	1.3527	934.8600	0.9349	(30.889)	0	0	0
2022/01/14	R248	03/02/2022	11.00	Call	Bond Future	2,137.9100	2.1379	2,707.0000	2.7070	26.619	0	0	1,400
2022/01/14	R248	03/02/2022	11.00	Put	Bond Future	477.4500	0.4774	284.3200	0.2843	(40.450)	0	0	0
2022/01/14	R248	03/02/2022	10.30	Call	Bond Future	93.6800	0.0937	163.6300	0.1636	74.669	0	0	1,300

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
2022/01/14	R248	03/02/2022	10.30	Put	Bond Future	3,682.6600	3.6827	2,990.3900	2.9904	(18.798)	0	0	0
2022/01/14	R248	03/02/2022	10.40	Put	Bond Future	2,988.6300	2.9886	2,345.7700	2.3458	(21.510)	0	0	0
2022/01/14	R248	05/05/2022	11.79	Call	Bond Future	6,465.3100	6.4653	7,101.0900	7.1011	9.834	0	0	0
2022/01/14	R248	05/05/2022	11.79	Put	Bond Future	696.1500	0.6961	560.9000	0.5609	(19.428)	0	0	0
2022/01/14	R248	05/05/2022	11.80	Call	Bond Future	6,518.4300	6.5184	7,155.8700	7.1559	9.779	0	0	0
2022/01/14	R248	05/05/2022			Bond Future	10.9315	82.9842	10.8249	83.7552	(0.976)	0.0000	0.0000	2,061
2022/01/14	R248	05/05/2022	11.80	Put	Bond Future	686.3600	0.6864	552.7700	0.5528	(19.464)	0	0	0
2022/01/14	R248	05/05/2022	11.81	Call	Bond Future	6,571.6100	6.5716	7,210.7000	7.2107	9.725	0	0	0
2022/01/14	R248	05/05/2022	11.81	Put	Bond Future	676.7100	0.6767	544.7700	0.5448	(19.497)	0	0	0
2022/01/14	R248	04/08/2022	10.98	Call	Bond Future	2,732.5400	2.7325	3,112.5700	3.1126	13.908	0	0	0
2022/01/14	R248	04/08/2022	10.98	Put	Bond Future	3,553.2900	3.5533	3,152.5600	3.1526	(11.278)	0	0	0
2022/01/14	R248	04/08/2022	10.99	Call	Bond Future	2,767.1500	2.7671	3,150.0200	3.1500	13.836	0	0	0
2022/01/14	R248	04/08/2022	10.99	Put	Bond Future	3,516.8900	3.5169	3,119.0000	3.1190	(11.314)	0	0	0
2022/01/14	R248	04/08/2022			Bond Future	11.0965	84.0555	10.9856	84.8363	(0.999)	0.0000	0.0000	0
2022/01/14	R248	04/08/2022	11.00	Call	Bond Future	2,802.2300	2.8022	3,187.9200	3.1879	13.764	0	0	0
2022/01/14	R248	04/08/2022	11.00	Put	Bond Future	3,481.0600	3.4811	3,085.9900	3.0860	(11.349)	0	0	0
2022/01/14	R248	03/11/2022	11.30	Put	Bond Future	3,614.6800	3.6147	3,253.3900	3.2534	(9.995)	0	0	0
2022/01/14	R248	03/11/2022	11.31	Put	Bond Future	3,583.0600	3.5831	3,224.0200	3.2240	(10.020)	0	0	0
2022/01/14	R248	03/11/2022	11.32	Call	Bond Future	3,955.5000	3.9555	4,389.5000	4.3895	10.972	0	0	0
2022/01/14	R248	03/11/2022			Bond Future	11.2604	80.7386	11.1453	81.5294	(1.023)	0.0000	0.0000	0
2022/01/14	R248	03/11/2022	11.30	Call	Bond Future	3,883.1200	3.8831	4,312.6300	4.3126	11.061	0	0	0
2022/01/14	R248	03/11/2022	11.31	Call	Bond Future	3,919.1000	3.9191	4,350.8600	4.3509	11.017	0	0	0
2022/01/14	R248	03/11/2022	11.32	Put	Bond Future	3,551.9600	3.5520	3,195.1600	3.1952	(10.045)	0	0	0

Total

1276535