



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 19/01/2022 TO 19/01/2022

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
2022/01/19	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/01/19	0908	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/01/19	0957	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/01/19	0986	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/01/19	1386	28/02/2031		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/01/19	1409	28/02/2041		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/01/19	2025	03/02/2022		Bond Future	155.0222	155.0222	154.9901	154.9901	(0.021)	0.0000	0.0000	2,190
2022/01/19	2025	05/05/2022		Bond Future	156.9855	156.9855	156.9483	156.9483	(0.024)	0.0000	0.0000	3,829
2022/01/19	2025	04/08/2022		Bond Future	157.4618	157.4618	157.4203	157.4203	(0.026)	0.0000	0.0000	161
2022/01/19	2025	03/11/2022		Bond Future	159.5285	159.5285	159.4862	159.4862	(0.027)	0.0000	0.0000	0
2022/01/19	2029	03/02/2022		Bond Future	113.4839	113.4839	113.5019	113.5019	0.016	0.0000	0.0000	2,244
2022/01/19	2029	05/05/2022		Bond Future	113.7199	113.7199	113.7299	113.7299	0.009	0.0000	0.0000	2,391
2022/01/19	2029	04/08/2022		Bond Future	115.2341	115.2341	115.2434	115.2434	0.008	0.0000	0.0000	1,844

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2022/01/19	2029	03/11/2022			Bond Future	115.5217	115.5217	115.5288	115.5288	0.006	0.0000	0.0000	0
2022/01/19	2030	03/02/2022	8.39	Call	Bond Future	0.0500	0.0001	0.0600	0.0001	20.000	0	0	101
2022/01/19	2030	03/02/2022	8.39	Put	Bond Future	5,874.1200	5.8741	5,627.9200	5.6279	(4.191)	0	0	0
2022/01/19	2030	03/02/2022	8.80	Put	Bond Future	3,598.8500	3.5988	3,353.8000	3.3538	(6.809)	0	0	0
2022/01/19	2030	03/02/2022	8.85	Call	Bond Future	11.4900	0.0115	13.4000	0.0134	16.623	0	0	1,000
2022/01/19	2030	03/02/2022	8.85	Put	Bond Future	3,329.5500	3.3295	3,085.2500	3.0852	(7.337)	0	0	0
2022/01/19	2030	03/02/2022	9.80	Call	Bond Future	1,852.2300	1.8522	2,051.9700	2.0520	10.784	0	0	950
2022/01/19	2030	03/02/2022	9.80	Put	Bond Future	155.5100	0.1555	109.0400	0.1090	(29.882)	0	0	0
2022/01/19	2030	03/02/2022	9.90	Put	Bond Future	92.5900	0.0926	62.9300	0.0629	(32.034)	0	0	8,000
2022/01/19	2030	03/02/2022	9.45	Call	Bond Future	618.4600	0.6185	718.9000	0.7189	16.240	0	0	0
2022/01/19	2030	03/02/2022	9.45	Put	Bond Future	729.0900	0.7291	583.3200	0.5833	(19.993)	0	0	0
2022/01/19	2030	03/02/2022	9.40	Call	Bond Future	499.4100	0.4994	583.9300	0.5839	16.924	0	0	0
2022/01/19	2030	03/02/2022	9.40	Put	Bond Future	872.0100	0.8720	710.3200	0.7103	(18.542)	0	0	0
2022/01/19	2030	03/02/2022	9.10	Call	Bond Future	90.0300	0.0900	106.6500	0.1066	18.461	0	0	0
2022/01/19	2030	03/02/2022	9.10	Put	Bond Future	2,054.5900	2.0546	1,825.0000	1.8250	(11.174)	0	0	0
2022/01/19	2030	03/02/2022	9.20	Call	Bond Future	174.8800	0.1749	207.3000	0.2073	18.538	0	0	950
2022/01/19	2030	03/02/2022	9.20	Put	Bond Future	1,604.9200	1.6049	1,391.1300	1.3911	(13.321)	0	0	0
2022/01/19	2030	03/02/2022	9.35	Call	Bond Future	396.1200	0.3961	465.4900	0.4655	17.512	0	0	0
2022/01/19	2030	03/02/2022	9.35	Put	Bond Future	1,031.6400	1.0316	854.8000	0.8548	(17.142)	0	0	101
2022/01/19	2030	03/02/2022			Bond Future	9.4712	92.0638	9.4241	92.3100	(0.497)	0.0000	0.0000	71,004
2022/01/19	2030	03/02/2022	8.80	Call	Bond Future	7.1100	0.0071	8.2700	0.0083	16.315	0	0	0
2022/01/19	2030	03/02/2022	9.90	Call	Bond Future	2,297.3200	2.2973	2,513.8700	2.5139	9.426	0	0	0
2022/01/19	2030	03/02/2022	10.85	Call	Bond Future	6,852.2500	6.8523	7,098.4000	7.0984	3.592	0	0	0
2022/01/19	2030	03/02/2022	10.85	Put	Bond Future	0.1300	0.0001	0.0700	0.0001	(46.154)	0	0	1,000
2022/01/19	2030	03/02/2022	9.60	Call	Bond Future	1,069.3300	1.0693	1,217.9700	1.2180	13.900	0	0	1,000
2022/01/19	2030	03/02/2022	9.60	Put	Bond Future	399.7600	0.3998	302.1900	0.3022	(24.407)	0	0	0
2022/01/19	2030	03/02/2022	9.78	Call	Bond Future	1,766.5000	1.7665	1,962.1800	1.9622	11.077	0	0	0
2022/01/19	2030	03/02/2022	9.78	Put	Bond Future	171.8300	0.1718	121.3000	0.1213	(29.407)	0	0	101
2022/01/19	2030	03/02/2022	9.43	Call	Bond Future	568.9300	0.5689	662.9400	0.6629	16.524	0	0	0
2022/01/19	2030	03/02/2022	9.43	Put	Bond Future	784.2300	0.7842	632.0300	0.6320	(19.408)	0	0	0
2022/01/19	2030	03/02/2022	9.44	Call	Bond Future	593.4100	0.5934	690.6300	0.6906	16.383	0	0	0
2022/01/19	2030	03/02/2022	9.44	Put	Bond Future	756.3600	0.7564	607.3700	0.6074	(19.698)	0	0	0
2022/01/19	2030	05/05/2022	10.21	Call	Bond Future	3,424.1000	3.4241	3,601.4200	3.6014	5.179	0	0	0
2022/01/19	2030	05/05/2022	10.21	Put	Bond Future	762.9800	0.7630	693.8800	0.6939	(9.057)	0	0	0
2022/01/19	2030	05/05/2022	9.95	Call	Bond Future	2,527.0800	2.5271	2,679.8900	2.6799	6.047	0	0	0
2022/01/19	2030	05/05/2022	8.81	Put	Bond Future	4,771.2000	4.7712	4,558.2800	4.5583	(4.463)	0	0	0
2022/01/19	2030	05/05/2022	8.89	Put	Bond Future	4,411.8400	4.4118	4,205.2700	4.2053	(4.682)	0	0	0
2022/01/19	2030	05/05/2022	8.14	Call	Bond Future	44.5800	0.0446	51.6400	0.0516	15.837	0	0	1,800
2022/01/19	2030	05/05/2022	8.14	Put	Bond Future	8,214.2700	8.2143	7,974.9100	7.9749	(2.914)	0	0	0
2022/01/19	2030	05/05/2022	8.47	Call	Bond Future	115.4900	0.1155	131.3800	0.1314	13.759	0	0	1,073
2022/01/19	2030	05/05/2022			Bond Future	9.6726	93.2069	9.6238	93.4534	(0.504)	0.0000	0.0000	46,426
2022/01/19	2030	05/05/2022	11.04	Call	Bond Future	6,778.9500	6.7789	7,002.7300	7.0027	3.301	0	0	0
2022/01/19	2030	05/05/2022	11.04	Put	Bond Future	200.5500	0.2005	177.9100	0.1779	(11.289)	0	0	1,800
2022/01/19	2030	05/05/2022	9.95	Put	Bond Future	1,140.7800	1.1408	1,047.1700	1.0472	(8.206)	0	0	1,073
2022/01/19	2030	05/05/2022	10.19	Call	Bond Future	3,351.1900	3.3512	3,526.8000	3.5268	5.240	0	0	0
2022/01/19	2030	05/05/2022	10.19	Put	Bond Future	787.3000	0.7873	716.4900	0.7165	(8.994)	0	0	0
2022/01/19	2030	05/05/2022	10.20	Call	Bond Future	3,387.5700	3.3876	3,564.0500	3.5640	5.210	0	0	0

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2022/01/19	2030	05/05/2022	10.20	Put	Bond Future	775.0500		0.7750	705.1100	0.7051	(9.024)	0	0	200
2022/01/19	2030	05/05/2022	8.81	Call	Bond Future	282.8900		0.2829	316.3900	0.3164	11.842	0	0	200
2022/01/19	2030	05/05/2022	8.89	Call	Bond Future	351.4600		0.3515	391.3100	0.3913	11.338	0	0	1,800
2022/01/19	2030	05/05/2022	9.35	Call	Bond Future	992.5300		0.9925	1,078.8100	1.0788	8.693	0	0	0
2022/01/19	2030	05/05/2022	9.35	Put	Bond Future	2,638.9500		2.6389	2,478.8100	2.4788	(6.068)	0	0	1,073
2022/01/19	2030	05/05/2022	7.73	Call	Bond Future	11.7500		0.0118	13.9400	0.0139	18.638	0	0	200
2022/01/19	2030	05/05/2022	7.73	Put	Bond Future	10,522.7700		10.5228	10,278.5400	10.2785	(2.321)	0	0	0
2022/01/19	2030	05/05/2022	8.47	Put	Bond Future	6,449.9600		6.4500	6,219.4300	6.2194	(3.574)	0	0	0
2022/01/19	2030	04/08/2022	9.56	Call	Bond Future	1,523.9800		1.5240	1,625.3000	1.6253	6.648	0	0	0
2022/01/19	2030	04/08/2022	9.56	Put	Bond Future	3,119.8100		3.1198	2,972.2300	2.9722	(4.730)	0	0	0
2022/01/19	2030	04/08/2022	10.95	Call	Bond Future	5,722.7500		5.7227	5,921.3900	5.9214	3.471	0	0	0
2022/01/19	2030	04/08/2022	10.95	Put	Bond Future	720.2900		0.7203	670.0300	0.6700	(6.978)	0	0	800
2022/01/19	2030	04/08/2022			Bond Future	9.8842		90.4195	9.8332	90.6684	(0.516)	0.0000	0.0000	0
2022/01/19	2030	04/08/2022	9.05	Call	Bond Future	690.8000		0.6908	751.6600	0.7517	8.810	0	0	800
2022/01/19	2030	04/08/2022	9.05	Put	Bond Future	4,869.9900		4.8700	4,681.9500	4.6819	(3.861)	0	0	0
2022/01/19	2030	04/08/2022	9.54	Call	Bond Future	1,483.7800		1.4838	1,583.3600	1.5834	6.711	0	0	0
2022/01/19	2030	04/08/2022	9.54	Put	Bond Future	3,179.2200		3.1792	3,029.9000	3.0299	(4.697)	0	0	0
2022/01/19	2030	04/08/2022	9.55	Call	Bond Future	1,503.8000		1.5038	1,604.2500	1.6043	6.680	0	0	0
2022/01/19	2030	04/08/2022	9.55	Put	Bond Future	3,149.4200		3.1494	3,000.9700	3.0010	(4.714)	0	0	0
2022/01/19	2030	04/08/2022	8.30	Call	Bond Future	185.3500		0.1854	207.3500	0.2073	11.869	0	0	800
2022/01/19	2030	04/08/2022	8.30	Put	Bond Future	8,333.0400		8.3330	8,106.1400	8.1061	(2.723)	0	0	0
2022/01/19	2030	03/11/2022	10.10	Call	Bond Future	2,691.0400		2.6910	2,857.2700	2.8573	6.177	0	0	0
2022/01/19	2030	03/11/2022	10.10	Put	Bond Future	2,662.3200		2.6623	2,576.6700	2.5767	(3.217)	0	0	0
2022/01/19	2030	03/11/2022			Bond Future	10.0939		91.5857	10.0404	91.8376	(0.530)	0.0000	0.0000	0
2022/01/19	2030	03/11/2022	10.09	Call	Bond Future	2,666.2600		2.6663	2,831.8100	2.8318	6.209	0	0	0
2022/01/19	2030	03/11/2022	10.09	Put	Bond Future	2,684.5500		2.6845	2,598.2200	2.5982	(3.216)	0	0	0
2022/01/19	2030	03/11/2022	10.08	Call	Bond Future	2,641.9200		2.6419	2,806.7800	2.8068	6.240	0	0	0
2022/01/19	2030	03/11/2022	10.08	Put	Bond Future	2,707.2500		2.7073	2,620.2300	2.6202	(3.214)	0	0	0
2022/01/19	2032	03/02/2022	8.91	Put	Bond Future	6,214.8100		6.2148	5,998.1600	5.9982	(3.486)	0	0	0
2022/01/19	2032	03/02/2022	11.13	Call	Bond Future	6,691.4000		6.6914	6,907.8100	6.9078	3.234	0	0	0
2022/01/19	2032	03/02/2022	11.13	Put	Bond Future	0.6400		0.0006	0.3900	0.0004	(39.063)	0	0	210
2022/01/19	2032	03/02/2022	10.53	Call	Bond Future	3,484.9300		3.4849	3,690.7600	3.6908	5.906	0	0	0
2022/01/19	2032	03/02/2022	10.53	Put	Bond Future	39.6100		0.0396	28.7800	0.0288	(27.342)	0	0	210
2022/01/19	2032	03/02/2022	10.65	Call	Bond Future	4,126.9600		4.1270	4,337.9400	4.3379	5.112	0	0	0
2022/01/19	2032	03/02/2022	10.65	Put	Bond Future	18.9900		0.0190	13.3100	0.0133	(29.910)	0	0	0
2022/01/19	2032	03/02/2022	10.66	Call	Bond Future	4,180.7100		4.1807	4,392.0000	4.3920	5.054	0	0	0
2022/01/19	2032	03/02/2022	10.66	Put	Bond Future	17.8300		0.0178	12.4600	0.0125	(30.118)	0	0	97
2022/01/19	2032	03/02/2022	10.43	Call	Bond Future	2,957.3500		2.9574	3,155.8900	3.1559	6.713	0	0	0
2022/01/19	2032	03/02/2022	10.43	Put	Bond Future	69.5400		0.0695	51.4200	0.0514	(26.057)	0	0	0
2022/01/19	2032	03/02/2022	10.45	Put	Bond Future	62.3600		0.0624	45.9800	0.0460	(26.267)	0	0	198
2022/01/19	2032	03/02/2022	10.35	Put	Bond Future	106.4800		0.1065	79.7500	0.0797	(25.103)	0	0	400
2022/01/19	2032	03/02/2022	10.42	Call	Bond Future	2,905.2000		2.9052	3,102.8000	3.1028	6.802	0	0	0
2022/01/19	2032	03/02/2022	10.42	Put	Bond Future	73.4100		0.0734	54.3500	0.0543	(25.964)	0	0	0
2022/01/19	2032	03/02/2022	9.81	Call	Bond Future	447.2300		0.4472	505.9100	0.5059	13.121	0	0	0
2022/01/19	2032	03/02/2022	9.81	Put	Bond Future	1,126.5200		1.1265	968.5400	0.9685	(14.024)	0	0	198
2022/01/19	2032	03/02/2022	9.90	Put	Bond Future	823.4500		0.8234	690.9800	0.6910	(16.087)	0	0	900
2022/01/19	2032	03/02/2022	9.58	Call	Bond Future	110.2000		0.1102	124.2900	0.1243	12.786	0	0	400

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2022/01/19	2032	03/02/2022	9.58	Put	Bond Future	2,162.7100	2.1627	1,960.1400	1.9601	(9.366)	0	0	0
2022/01/19	2032	03/02/2022	9.67	Call	Bond Future	204.2800	0.2043	231.5700	0.2316	13.359	0	0	0
2022/01/19	2032	03/02/2022			Bond Future	9.9255	92.3892	9.8885	92.6058	(0.372)	0.0000	0.0000	86,353
2022/01/19	2032	03/02/2022	8.91	Call	Bond Future	0.0900	0.0001	0.1000	0.0001	11.111	0	0	198
2022/01/19	2032	03/02/2022	9.14	Call	Bond Future	1.7600	0.0018	1.9600	0.0020	11.364	0	0	97
2022/01/19	2032	03/02/2022	9.14	Put	Bond Future	4,759.8800	4.7599	4,543.4200	4.5434	(4.548)	0	0	0
2022/01/19	2032	03/02/2022	9.57	Call	Bond Future	102.3000	0.1023	115.2600	0.1153	12.669	0	0	0
2022/01/19	2032	03/02/2022	9.57	Put	Bond Future	2,215.1500	2.2151	2,011.4500	2.0115	(9.196)	0	0	0
2022/01/19	2032	03/02/2022	10.90	Call	Bond Future	5,470.1800	5.4702	5,685.5700	5.6856	3.938	0	0	0
2022/01/19	2032	03/02/2022	10.90	Put	Bond Future	3.6300	0.0036	2.3600	0.0024	(34.986)	0	0	900
2022/01/19	2032	03/02/2022	10.95	Call	Bond Future	5,737.3200	5.7373	5,953.0500	5.9530	3.760	0	0	0
2022/01/19	2032	03/02/2022	10.95	Put	Bond Future	2.5700	0.0026	1.6400	0.0016	(36.187)	0	0	400
2022/01/19	2032	03/02/2022	10.44	Call	Bond Future	3,009.6400	3.0096	3,209.0600	3.2091	6.626	0	0	0
2022/01/19	2032	03/02/2022	10.44	Put	Bond Future	65.8600	0.0659	48.6200	0.0486	(26.177)	0	0	0
2022/01/19	2032	03/02/2022	10.45	Call	Bond Future	3,062.0600	3.0621	3,262.3400	3.2623	6.541	0	0	0
2022/01/19	2032	03/02/2022	10.14	Call	Bond Future	1,546.0000	1.5460	1,697.6400	1.6976	9.809	0	0	0
2022/01/19	2032	03/02/2022	10.14	Put	Bond Future	302.6700	0.3027	237.6500	0.2377	(21.482)	0	0	97
2022/01/19	2032	03/02/2022	10.35	Call	Bond Future	2,544.7800	2.5448	2,734.7100	2.7347	7.464	0	0	0
2022/01/19	2032	03/02/2022	9.90	Call	Bond Future	674.0200	0.6740	758.2100	0.7582	12.491	0	0	900
2022/01/19	2032	03/02/2022	10.04	Call	Bond Future	1,139.3100	1.1393	1,264.6000	1.2646	10.997	0	0	100
2022/01/19	2032	03/02/2022	10.04	Put	Bond Future	472.7500	0.4727	381.3800	0.3814	(19.327)	0	0	0
2022/01/19	2032	03/02/2022	9.62	Call	Bond Future	146.7400	0.1467	166.0200	0.1660	13.139	0	0	210
2022/01/19	2032	03/02/2022	9.62	Put	Bond Future	1,958.4400	1.9584	1,761.0600	1.7611	(10.078)	0	0	0
2022/01/19	2032	03/02/2022	9.67	Put	Bond Future	1,716.1500	1.7162	1,526.7800	1.5268	(11.035)	0	0	0
2022/01/19	2032	05/05/2022	11.18	Call	Bond Future	6,138.5800	6.1386	6,365.6300	6.3656	3.699	0	0	0
2022/01/19	2032	05/05/2022	11.18	Put	Bond Future	360.8200	0.3608	371.3800	0.3714	2.927	0	0	780
2022/01/19	2032	05/05/2022	10.98	Call	Bond Future	5,226.3500	5.2263	5,458.3600	5.4584	4.439	0	0	0
2022/01/19	2032	05/05/2022	10.98	Put	Bond Future	495.1400	0.4951	510.6600	0.5107	3.134	0	0	993
2022/01/19	2032	05/05/2022	11.02	Put	Bond Future	464.7700	0.4648	479.8100	0.4798	3.236	0	0	0
2022/01/19	2032	05/05/2022	11.03	Call	Bond Future	5,452.0700	5.4521	5,683.2600	5.6833	4.240	0	0	0
2022/01/19	2032	05/05/2022	11.03	Put	Bond Future	457.5600	0.4576	472.2600	0.4723	3.213	0	0	0
2022/01/19	2032	05/05/2022	10.29	Put	Bond Future	1,459.7800	1.4598	1,425.6200	1.4256	(2.340)	0	0	0
2022/01/19	2032	05/05/2022			Bond Future	10.1160	89.3886	10.0779	89.6051	(0.376)	0.0000	0.0000	66,827
2022/01/19	2032	05/05/2022	11.04	Call	Bond Future	5,497.3700	5.4974	5,728.3500	5.7284	4.202	0	0	0
2022/01/19	2032	05/05/2022	11.04	Put	Bond Future	450.3400	0.4503	464.8300	0.4648	3.218	0	0	0
2022/01/19	2032	05/05/2022	11.02	Call	Bond Future	5,406.7100	5.4067	5,638.2400	5.6382	4.282	0	0	0
2022/01/19	2032	05/05/2022	9.58	Call	Bond Future	636.6000	0.6366	753.8100	0.7538	18.412	0	0	780
2022/01/19	2032	05/05/2022	9.58	Put	Bond Future	3,752.2500	3.7523	3,652.9700	3.6530	(2.646)	0	0	0
2022/01/19	2032	05/05/2022	10.18	Call	Bond Future	2,082.0400	2.0820	2,251.9300	2.2519	8.160	0	0	780
2022/01/19	2032	05/05/2022	10.18	Put	Bond Future	1,719.5000	1.7195	1,672.9000	1.6729	(2.710)	0	0	0
2022/01/19	2032	05/05/2022	10.29	Call	Bond Future	2,440.8200	2.4408	2,623.1500	2.6231	7.470	0	0	993
2022/01/19	2032	04/08/2022	10.22	Call	Bond Future	2,230.4300	2.2304	2,398.8600	2.3989	7.551	0	0	0
2022/01/19	2032	04/08/2022	9.72	Call	Bond Future	1,061.7300	1.0617	1,203.5600	1.2036	13.358	0	0	800
2022/01/19	2032	04/08/2022	9.72	Put	Bond Future	4,394.2500	4.3943	4,317.5000	4.3175	(1.747)	0	0	0
2022/01/19	2032	04/08/2022	10.20	Put	Bond Future	2,782.3500	2.7824	2,731.4000	2.7314	(1.831)	0	0	0
2022/01/19	2032	04/08/2022	10.21	Put	Bond Future	2,754.1100	2.7541	2,703.6900	2.7037	(1.831)	0	0	0
2022/01/19	2032	04/08/2022	8.97	Call	Bond Future	256.4500	0.2564	279.9500	0.2800	9.164	0	0	800
2022/01/19	2032	04/08/2022	8.97	Put	Bond Future	8,074.4200	8.0744	7,879.3400	7.8793	(2.416)	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
2022/01/19	2032	04/08/2022			Bond Future	10.3096	90.5576	10.2700	90.7761	(0.384)	0.0000	0.0000	0
2022/01/19	2032	04/08/2022	10.22	Put	Bond Future	2,726.3500	2.7263	2,676.2000	2.6762	(1.839)	0	0	0
2022/01/19	2032	04/08/2022	11.60	Call	Bond Future	7,349.1600	7.3492	7,592.2300	7.5922	3.307	0	0	0
2022/01/19	2032	04/08/2022	11.60	Put	Bond Future	603.6900	0.6037	628.1800	0.6282	4.057	0	0	800
2022/01/19	2032	04/08/2022	11.89	Call	Bond Future	8,608.1800	8.6082	8,849.2400	8.8492	2.800	0	0	0
2022/01/19	2032	04/08/2022	11.89	Put	Bond Future	443.4600	0.4435	465.9400	0.4659	5.069	0	0	0
2022/01/19	2032	04/08/2022	10.20	Call	Bond Future	2,175.2400	2.1752	2,342.8700	2.3429	7.706	0	0	0
2022/01/19	2032	04/08/2022	10.21	Call	Bond Future	2,202.6200	2.2026	2,370.7800	2.3708	7.635	0	0	0
2022/01/19	2032	03/11/2022			Bond Future	10.5103	87.5775	10.4690	87.7986	(0.393)	0.0000	0.0000	0
2022/01/19	2032	03/11/2022	10.66	Call	Bond Future	3,350.9500	3.3510	3,537.1400	3.5371	5.556	0	0	0
2022/01/19	2032	03/11/2022	10.66	Put	Bond Future	2,554.8100	2.5548	2,519.8400	2.5198	(1.369)	0	0	0
2022/01/19	2033	03/02/2022			Bond Future	110.3970	110.3970	110.4176	110.4176	0.019	0.0000	0.0000	2,777
2022/01/19	2033	05/05/2022			Bond Future	110.5116	110.5116	110.5289	110.5289	0.016	0.0000	0.0000	2,900
2022/01/19	2033	04/08/2022			Bond Future	111.9831	111.9831	111.9998	111.9998	0.015	0.0000	0.0000	4,967
2022/01/19	2033	03/11/2022			Bond Future	112.1466	112.1466	112.1614	112.1614	0.013	0.0000	0.0000	0
2022/01/19	2037	03/02/2022	11.45	Call	Bond Future	5,437.6100	5.4376	5,873.4900	5.8735	8.016	0	0	0
2022/01/19	2037	03/02/2022	11.46	Call	Bond Future	5,496.5000	5.4965	5,932.5300	5.9325	7.933	0	0	0
2022/01/19	2037	03/02/2022	11.47	Put	Bond Future	8.0300	0.0080	6.1000	0.0061	(24.035)	0	0	0
2022/01/19	2037	03/02/2022			Bond Future	10.5818	84.7085	10.5154	85.1466	(0.628)	0.0000	0.0000	113,443
2022/01/19	2037	03/02/2022	11.45	Put	Bond Future	9.1300	0.0091	6.9200	0.0069	(24.206)	0	0	0
2022/01/19	2037	03/02/2022	11.46	Put	Bond Future	8.5600	0.0086	6.5000	0.0065	(24.065)	0	0	0
2022/01/19	2037	03/02/2022	11.47	Call	Bond Future	5,555.3600	5.5554	5,991.5200	5.9915	7.851	0	0	0
2022/01/19	2037	05/05/2022	11.82	Call	Bond Future	6,798.6400	6.7986	7,230.7400	7.2307	6.356	0	0	0
2022/01/19	2037	05/05/2022	11.83	Call	Bond Future	6,849.0700	6.8491	7,281.1900	7.2812	6.309	0	0	0
2022/01/19	2037	05/05/2022	11.84	Put	Bond Future	408.7500	0.4088	399.8800	0.3999	(2.170)	0	0	0
2022/01/19	2037	05/05/2022			Bond Future	10.7632	85.7603	10.6946	86.2012	(0.638)	0.0000	0.0000	68,885
2022/01/19	2037	05/05/2022	11.82	Put	Bond Future	421.3300	0.4213	412.5200	0.4125	(2.091)	0	0	0
2022/01/19	2037	05/05/2022	11.83	Put	Bond Future	414.9400	0.4149	406.1500	0.4062	(2.118)	0	0	0
2022/01/19	2037	05/05/2022	11.84	Call	Bond Future	6,899.6400	6.8996	7,331.6800	7.3317	6.262	0	0	0
2022/01/19	2037	04/08/2022	11.95	Call	Bond Future	6,831.9200	6.8319	7,266.5800	7.2666	6.362	0	0	0
2022/01/19	2037	04/08/2022	11.95	Put	Bond Future	942.7900	0.9428	931.5100	0.9315	(1.196)	0	0	1,050
2022/01/19	2037	04/08/2022	10.91	Put	Bond Future	2,937.0500	2.9370	2,791.8600	2.7919	(4.943)	0	0	0
2022/01/19	2037	04/08/2022	10.89	Call	Bond Future	2,614.7200	2.6147	2,913.3500	2.9133	11.421	0	0	0
2022/01/19	2037	04/08/2022	10.89	Put	Bond Future	2,998.0300	2.9980	2,850.7200	2.8507	(4.914)	0	0	0
2022/01/19	2037	04/08/2022	10.90	Call	Bond Future	2,646.9100	2.6469	2,946.6100	2.9466	11.323	0	0	0
2022/01/19	2037	04/08/2022			Bond Future	10.9513	82.6253	10.8800	83.0712	(0.651)	0.0000	0.0000	0
2022/01/19	2037	04/08/2022	10.91	Call	Bond Future	2,679.0500	2.6790	2,979.8000	2.9798	11.226	0	0	0
2022/01/19	2037	04/08/2022	11.21	Call	Bond Future	3,717.3900	3.7174	4,056.7800	4.0568	9.130	0	0	1,050
2022/01/19	2037	04/08/2022	11.21	Put	Bond Future	2,128.9200	2.1289	2,022.3700	2.0224	(5.005)	0	0	0
2022/01/19	2037	04/08/2022	11.42	Call	Bond Future	4,527.2400	4.5272	4,905.2200	4.9052	8.349	0	0	0
2022/01/19	2037	04/08/2022	11.42	Put	Bond Future	1,682.3900	1.6824	1,614.4300	1.6144	(4.039)	0	0	50
2022/01/19	2037	04/08/2022	10.10	Call	Bond Future	751.2800	0.7513	881.3800	0.8814	17.317	0	0	50
2022/01/19	2037	04/08/2022	10.10	Put	Bond Future	6,316.1400	6.3161	6,000.3000	6.0003	(5.001)	0	0	0
2022/01/19	2037	04/08/2022	10.90	Put	Bond Future	2,967.5300	2.9675	2,821.2900	2.8213	(4.928)	0	0	50
2022/01/19	2037	03/11/2022	11.32	Call	Bond Future	3,932.7100	3.9327	4,262.9900	4.2630	8.398	0	0	0
2022/01/19	2037	03/11/2022	11.30	Put	Bond Future	2,861.5900	2.8616	2,738.0700	2.7381	(4.316)	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
2022/01/19	2037	03/11/2022	11.31	Call	Bond Future	3,898.4100	3.8984	4,227.5600	4.2276	8.443	0	0	0
2022/01/19	2037	03/11/2022	11.31	Put	Bond Future	2,835.8600	2.8359	2,713.4800	2.7135	(4.315)	0	0	0
2022/01/19	2037	03/11/2022			Bond Future	11.1334	83.6910	11.0593	84.1425	(0.665)	0.0000	0.0000	0
2022/01/19	2037	03/11/2022	11.32	Put	Bond Future	2,810.6200	2.8106	2,689.3700	2.6894	(4.314)	0	0	0
2022/01/19	2037	03/11/2022	11.30	Call	Bond Future	3,864.5300	3.8645	4,192.5400	4.1925	8.488	0	0	0
2022/01/19	2038	03/02/2022			Bond Future	124.3948	124.3948	124.5148	124.5148	0.096	0.0000	0.0000	3,778
2022/01/19	2038	05/05/2022			Bond Future	125.9703	125.9703	126.0879	126.0879	0.093	0.0000	0.0000	2,982
2022/01/19	2038	04/08/2022			Bond Future	125.8318	125.8318	125.9472	125.9472	0.092	0.0000	0.0000	2,669
2022/01/19	2038	03/11/2022			Bond Future	127.4836	127.4836	127.6003	127.6003	0.092	0.0000	0.0000	0
2022/01/19	2040	03/02/2022	11.57	Put	Bond Future	5.9600	0.0060	4.1500	0.0042	(30.369)	0	0	0
2022/01/19	2040	03/02/2022	11.58	Put	Bond Future	5.5700	0.0056	3.8900	0.0039	(30.162)	0	0	0
2022/01/19	2040	03/02/2022	11.59	Call	Bond Future	6,235.9200	6.2359	6,815.1600	6.8152	9.289	0	0	0
2022/01/19	2040	03/02/2022			Bond Future	10.6604	87.0256	10.5791	87.6064	(0.763)	0.0000	0.0000	77,395
2022/01/19	2040	03/02/2022	10.60	Call	Bond Future	667.2400	0.6672	956.5100	0.9565	43.353	0	0	2,000
2022/01/19	2040	03/02/2022	10.60	Put	Bond Future	1,098.4400	1.0984	806.9100	0.8069	(26.540)	0	0	0
2022/01/19	2040	03/02/2022	11.57	Call	Bond Future	6,110.1700	6.1102	6,689.1600	6.6892	9.476	0	0	0
2022/01/19	2040	03/02/2022	11.58	Call	Bond Future	6,173.0700	6.1731	6,752.1900	6.7522	9.381	0	0	0
2022/01/19	2040	03/02/2022	11.59	Put	Bond Future	5.2100	0.0052	3.6500	0.0037	(29.942)	0	0	0
2022/01/19	2040	05/05/2022	13.04	Call	Bond Future	13,439.7100	13.4397	14,012.5900	14.0126	4.263	0	0	0
2022/01/19	2040	05/05/2022	13.04	Put	Bond Future	78.5500	0.0786	66.1300	0.0661	(15.812)	0	0	1,200
2022/01/19	2040	05/05/2022	11.91	Put	Bond Future	452.7800	0.4528	430.8900	0.4309	(4.835)	0	0	0
2022/01/19	2040	05/05/2022	11.92	Call	Bond Future	7,473.9100	7.4739	8,037.5200	8.0375	7.541	0	0	0
2022/01/19	2040	05/05/2022	11.92	Put	Bond Future	446.0300	0.4460	424.3400	0.4243	(4.863)	0	0	0
2022/01/19	2040	05/05/2022	10.57	Call	Bond Future	1,434.2100	1.4342	1,752.2700	1.7523	22.177	0	0	1,200
2022/01/19	2040	05/05/2022	10.57	Put	Bond Future	3,299.8200	3.2998	3,032.5800	3.0326	(8.099)	0	0	0
2022/01/19	2040	05/05/2022			Bond Future	10.8348	88.1062	10.7508	88.6915	(0.776)	0.0000	0.0000	33,896
2022/01/19	2040	05/05/2022	11.90	Call	Bond Future	7,366.2700	7.3663	7,929.4900	7.9295	7.646	0	0	0
2022/01/19	2040	05/05/2022	11.90	Put	Bond Future	459.5300	0.4595	437.4500	0.4374	(4.805)	0	0	0
2022/01/19	2040	05/05/2022	11.91	Call	Bond Future	7,420.1300	7.4201	7,983.5400	7.9835	7.593	0	0	0
2022/01/19	2040	05/05/2022	9.82	Call	Bond Future	192.7500	0.1927	254.5000	0.2545	32.036	0	0	1,200
2022/01/19	2040	05/05/2022	9.82	Put	Bond Future	7,697.2800	7.6973	7,173.7300	7.1737	(6.802)	0	0	0
2022/01/19	2040	04/08/2022	12.24	Put	Bond Future	810.7300	0.8107	795.1700	0.7952	(1.919)	0	0	460
2022/01/19	2040	04/08/2022	11.05	Call	Bond Future	3,158.3800	3.1584	3,558.8200	3.5588	12.679	0	0	0
2022/01/19	2040	04/08/2022	11.05	Put	Bond Future	2,926.2100	2.9262	2,734.3500	2.7344	(6.557)	0	0	0
2022/01/19	2040	04/08/2022	9.70	Put	Bond Future	9,971.9100	9.9719	9,447.8700	9.4479	(5.255)	0	0	0
2022/01/19	2040	04/08/2022			Bond Future	11.0155	84.7514	10.9282	85.3437	(0.793)	0.0000	0.0000	0
2022/01/19	2040	04/08/2022	12.24	Call	Bond Future	8,473.9900	8.4740	9,050.7300	9.0507	6.806	0	0	0
2022/01/19	2040	04/08/2022	11.03	Call	Bond Future	3,087.1800	3.0872	3,483.4400	3.4834	12.836	0	0	0
2022/01/19	2040	04/08/2022	11.03	Put	Bond Future	2,989.4800	2.9895	2,793.4400	2.7934	(6.558)	0	0	0
2022/01/19	2040	04/08/2022	11.04	Call	Bond Future	3,122.5600	3.1226	3,521.0400	3.5210	12.761	0	0	0
2022/01/19	2040	04/08/2022	11.04	Put	Bond Future	2,957.5800	2.9576	2,763.7600	2.7638	(6.553)	0	0	0
2022/01/19	2040	04/08/2022	9.70	Call	Bond Future	321.7000	0.3217	389.9600	0.3900	21.219	0	0	460
2022/01/19	2040	04/08/2022	10.70	Call	Bond Future	2,007.7500	2.0078	2,349.8900	2.3499	17.041	0	0	460
2022/01/19	2040	04/08/2022	10.70	Put	Bond Future	4,178.0200	4.1780	3,927.8600	3.9279	(5.988)	0	0	0
2022/01/19	2040	03/11/2022	11.41	Put	Bond Future	2,925.1300	2.9251	2,764.4000	2.7644	(5.495)	0	0	0
2022/01/19	2040	03/11/2022	11.39	Call	Bond Future	4,280.0600	4.2801	4,716.0200	4.7160	10.186	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
2022/01/19	2040	03/11/2022	11.40	Call	Bond Future	4,317.2500	4.3173	4,754.7000	4.7547	10.133	0	0	0
2022/01/19	2040	03/11/2022			Bond Future	11.1897	85.8446	11.0991	86.4443	(0.810)	0.0000	0.0000	0
2022/01/19	2040	03/11/2022	11.41	Call	Bond Future	4,354.5700	4.3546	4,793.5100	4.7935	10.080	0	0	0
2022/01/19	2040	03/11/2022	11.39	Put	Bond Future	2,978.8300	2.9788	2,815.1200	2.8151	(5.496)	0	0	0
2022/01/19	2040	03/11/2022	11.40	Put	Bond Future	2,951.8800	2.9519	2,789.6600	2.7897	(5.495)	0	0	0
2022/01/19	2044	03/02/2022	11.59	Call	Bond Future	6,080.7700	6.0808	6,596.8200	6.5968	8.487	0	0	0
2022/01/19	2044	03/02/2022	11.59	Put	Bond Future	6.9800	0.0070	5.6600	0.0057	(18.911)	0	0	0
2022/01/19	2044	03/02/2022	11.60	Call	Bond Future	6,144.2300	6.1442	6,660.3900	6.6604	8.401	0	0	0
2022/01/19	2044	03/02/2022	11.60	Put	Bond Future	6.5400	0.0065	5.3300	0.0053	(18.502)	0	0	0
2022/01/19	2044	03/02/2022			Bond Future	10.6986	83.8180	10.6277	84.3354	(0.663)	0.0000	0.0000	34,833
2022/01/19	2044	03/02/2022	11.61	Call	Bond Future	6,207.6300	6.2076	6,723.8800	6.7239	8.316	0	0	0
2022/01/19	2044	03/02/2022	11.61	Put	Bond Future	6.1300	0.0061	5.0100	0.0050	(18.271)	0	0	0
2022/01/19	2044	05/05/2022	11.91	Call	Bond Future	7,359.3500	7.3593	7,871.4300	7.8714	6.958	0	0	0
2022/01/19	2044	05/05/2022	11.91	Put	Bond Future	478.4900	0.4785	469.3800	0.4694	(1.904)	0	0	0
2022/01/19	2044	05/05/2022	11.92	Call	Bond Future	7,413.4100	7.4134	7,925.5500	7.9255	6.908	0	0	0
2022/01/19	2044	05/05/2022	11.92	Put	Bond Future	471.4700	0.4715	462.4200	0.4624	(1.920)	0	0	0
2022/01/19	2044	05/05/2022			Bond Future	10.8641	84.8588	10.7908	85.3800	(0.675)	0.0000	0.0000	34,542
2022/01/19	2044	05/05/2022	11.93	Call	Bond Future	7,467.3900	7.4674	7,979.6900	7.9797	6.860	0	0	0
2022/01/19	2044	05/05/2022	11.93	Put	Bond Future	464.4600	0.4645	455.5700	0.4556	(1.914)	0	0	0
2022/01/19	2044	04/08/2022	11.08	Call	Bond Future	3,230.7900	3.2308	3,605.5900	3.6056	11.601	0	0	0
2022/01/19	2044	04/08/2022	11.08	Put	Bond Future	2,922.6100	2.9226	2,770.1200	2.7701	(5.218)	0	0	0
2022/01/19	2044	04/08/2022	11.09	Call	Bond Future	3,267.5400	3.2675	3,644.3100	3.6443	11.531	0	0	0
2022/01/19	2044	04/08/2022	11.09	Put	Bond Future	2,890.9400	2.8909	2,740.4200	2.7404	(5.207)	0	0	0
2022/01/19	2044	04/08/2022			Bond Future	11.0351	81.5867	10.9590	82.1140	(0.690)	0.0000	0.0000	0
2022/01/19	2044	04/08/2022	11.10	Call	Bond Future	3,304.7200	3.3047	3,683.2000	3.6832	11.453	0	0	0
2022/01/19	2044	04/08/2022	11.10	Put	Bond Future	2,859.8000	2.8598	2,710.9900	2.7110	(5.204)	0	0	0
2022/01/19	2044	03/11/2022	11.40	Put	Bond Future	3,000.8500	3.0008	2,871.0500	2.8711	(4.325)	0	0	0
2022/01/19	2044	03/11/2022	11.41	Call	Bond Future	4,366.6300	4.3666	4,772.3600	4.7724	9.292	0	0	0
2022/01/19	2044	03/11/2022	11.41	Put	Bond Future	2,973.2100	2.9732	2,845.0100	2.8450	(4.312)	0	0	0
2022/01/19	2044	03/11/2022			Bond Future	11.1997	82.6391	11.1207	83.1730	(0.705)	0.0000	0.0000	0
2022/01/19	2044	03/11/2022	11.39	Call	Bond Future	4,291.3500	4.2913	4,693.8700	4.6939	9.380	0	0	0
2022/01/19	2044	03/11/2022	11.39	Put	Bond Future	3,028.7200	3.0287	2,897.3100	2.8973	(4.339)	0	0	0
2022/01/19	2044	03/11/2022	11.40	Call	Bond Future	4,328.9200	4.3289	4,733.0500	4.7331	9.336	0	0	0
2022/01/19	2046	03/02/2022			Bond Future	114.3059	114.3059	114.4430	114.4430	0.120	0.0000	0.0000	9,876
2022/01/19	2046	05/05/2022			Bond Future	113.8662	113.8662	113.9942	113.9942	0.112	0.0000	0.0000	14,004
2022/01/19	2046	04/08/2022			Bond Future	115.3824	115.3824	115.5112	115.5112	0.112	0.0000	0.0000	609
2022/01/19	2046	03/11/2022			Bond Future	114.9722	114.9722	115.0991	115.0991	0.110	0.0000	0.0000	0
2022/01/19	2050	03/02/2022			Bond Future	116.0132	116.0132	116.0361	116.0361	0.020	0.0000	0.0000	6,147
2022/01/19	2050	05/05/2022			Bond Future	117.4824	117.4824	117.5022	117.5022	0.017	0.0000	0.0000	7,479
2022/01/19	2050	04/08/2022			Bond Future	117.0307	117.0307	117.0450	117.0450	0.012	0.0000	0.0000	1,194
2022/01/19	2050	03/11/2022			Bond Future	118.5669	118.5669	118.5811	118.5811	0.012	0.0000	0.0000	0
2022/01/19	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/01/19	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
2022/01/19	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/01/19	AL37	03/02/2022			Index Future	812.6500	812.6500	813.3970	813.3970	0.092	0.0000	0.0000	0
2022/01/19	AL37	05/05/2022			Index Future	822.7240	822.7240	823.4720	823.4720	0.091	0.0000	0.0000	0
2022/01/19	AL37	04/08/2022			Index Future	833.3590	833.3590	834.1140	834.1140	0.091	0.0000	0.0000	0
2022/01/19	AL37	03/11/2022			Index Future	844.2150	844.2150	844.9800	844.9800	0.091	0.0000	0.0000	0
2022/01/19	AL7T	03/02/2022			Index Future	928.7010	928.7010	930.8910	930.8910	0.236	0.0000	0.0000	0
2022/01/19	AL7T	05/05/2022			Index Future	940.2140	940.2140	942.4210	942.4210	0.235	0.0000	0.0000	0
2022/01/19	AL7T	04/08/2022			Index Future	952.3680	952.3680	954.6010	954.6010	0.234	0.0000	0.0000	0
2022/01/19	AL7T	03/11/2022			Index Future	964.7740	964.7740	967.0350	967.0350	0.234	0.0000	0.0000	0
2022/01/19	ALBI	03/02/2022			Index Future	826.1610	826.1610	828.9980	828.9980	0.343	0.0000	0.0000	188
2022/01/19	ALBI	05/05/2022			Index Future	836.4030	836.4030	839.2660	839.2660	0.342	0.0000	0.0000	29
2022/01/19	ALBI	04/08/2022			Index Future	847.2150	847.2150	850.1120	850.1120	0.342	0.0000	0.0000	0
2022/01/19	ALBI	03/11/2022			Index Future	858.2510	858.2510	861.1860	861.1860	0.342	0.0000	0.0000	0
2022/01/19	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/01/19	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/01/19	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/01/19	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/01/19	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/01/19	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/01/19	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/01/19	C040	06/10/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/01/19	C040	31/01/2040			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/01/19	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/01/19	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/01/19	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/01/19	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/01/19	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/01/19	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
2022/01/19	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2022/01/19	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/01/19	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/01/19	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/01/19	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/01/19	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/01/19	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/01/19	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/01/19	C303	28/02/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/01/19	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/01/19	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/01/19	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/01/19	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/01/19	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/01/19	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/01/19	ES33	03/02/2022			Bond Future	11.3279	78.6327	11.2645	78.9666	(0.560)	0.0000	0.0000	263
2022/01/19	ES33	05/05/2022			Bond Future	11.5520	75.8498	11.4864	76.1855	(0.568)	0.0000	0.0000	87
2022/01/19	ES33	04/08/2022			Bond Future	11.7814	76.8601	11.7131	77.1997	(0.580)	0.0000	0.0000	0
2022/01/19	ES33	03/11/2022			Bond Future	12.0197	74.0898	11.9486	74.4336	(0.592)	0.0000	0.0000	0
2022/01/19	ES42	03/02/2022			Bond Future	11.7379	77.6122	11.6603	78.0869	(0.662)	0.0000	0.0000	3,579
2022/01/19	ES42	05/05/2022			Bond Future	11.9465	74.3365	11.8659	74.8148	(0.674)	0.0000	0.0000	1,190
2022/01/19	ES42	04/08/2022			Bond Future	12.1543	75.3272	12.0705	75.8113	(0.690)	0.0000	0.0000	0
2022/01/19	ES42	03/11/2022			Bond Future	12.3702	72.0575	12.2827	72.5478	(0.707)	0.0000	0.0000	0
2022/01/19	GOVI	03/02/2022	792.76	Call	GOVI	225,130.0000	22.5130	252,470.0000	25.2470	12.144	0	0	0
2022/01/19	GOVI	03/02/2022	792.76	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/01/19	GOVI	03/02/2022			GOVI	815.2730	815.2730	818.0070	818.0070	0.335	0.0000	0.0000	557
2022/01/19	GOVI	03/02/2022	792.74	Call	GOVI	225,330.0000	22.5330	252,670.0000	25.2670	12.133	0	0	0
2022/01/19	GOVI	03/02/2022	792.74	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/01/19	GOVI	03/02/2022	792.75	Call	GOVI	225,230.0000	22.5230	252,570.0000	25.2570	12.139	0	0	0
2022/01/19	GOVI	03/02/2022	792.75	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/01/19	GOVI	05/05/2022	788.25	Call	GOVI	371,300.0000	37.1300	398,880.0000	39.8880	7.428	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
2022/01/19	GOVI	05/05/2022	788.25	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/01/19	GOVI	05/05/2022			GOVI	825.3800	825.3800	828.1380	828.1380	0.334	0.0000	0.0000	430
2022/01/19	GOVI	05/05/2022	788.23	Call	GOVI	371,500.0000	37.1500	399,080.0000	39.9080	7.424	0	0	0
2022/01/19	GOVI	05/05/2022	788.23	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/01/19	GOVI	05/05/2022	788.24	Call	GOVI	371,400.0000	37.1400	398,980.0000	39.8980	7.426	0	0	0
2022/01/19	GOVI	05/05/2022	788.24	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/01/19	GOVI	04/08/2022	819.28	Call	GOVI	167,690.0000	16.7690	195,610.0000	19.5610	16.650	0	0	0
2022/01/19	GOVI	04/08/2022	819.28	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/01/19	GOVI	04/08/2022			GOVI	836.0490	836.0490	838.8410	838.8410	0.334	0.0000	0.0000	0
2022/01/19	GOVI	04/08/2022	819.26	Call	GOVI	167,890.0000	16.7890	195,810.0000	19.5810	16.630	0	0	0
2022/01/19	GOVI	04/08/2022	819.26	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/01/19	GOVI	04/08/2022	819.27	Call	GOVI	167,790.0000	16.7790	195,710.0000	19.5710	16.640	0	0	0
2022/01/19	GOVI	04/08/2022	819.27	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/01/19	GOVI	03/11/2022	820.41	Call	GOVI	265,300.0000	26.5300	293,580.0000	29.3580	10.660	0	0	0
2022/01/19	GOVI	03/11/2022	820.41	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/01/19	GOVI	03/11/2022	820.42	Call	GOVI	265,200.0000	26.5200	293,480.0000	29.3480	10.664	0	0	0
2022/01/19	GOVI	03/11/2022	820.42	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/01/19	GOVI	03/11/2022			GOVI	846.9400	846.9400	849.7680	849.7680	0.334	0.0000	0.0000	0
2022/01/19	GOVI	03/11/2022	820.43	Call	GOVI	265,100.0000	26.5100	293,380.0000	29.3380	10.668	0	0	0
2022/01/19	GOVI	03/11/2022	820.43	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/01/19	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2022/01/19	IGOV	03/02/2022			Index Future	304.2410	304.2410	304.3020	304.3020	0.020	0.0000	0.0000	374
2022/01/19	IGOV	05/05/2022			Index Future	308.0880	308.0880	308.1470	308.1470	0.019	0.0000	0.0000	125
2022/01/19	IGOV	04/08/2022			Index Future	312.1450	312.1450	312.2040	312.2040	0.019	0.0000	0.0000	0
2022/01/19	IGOV	03/11/2022			Index Future	316.2850	316.2850	316.3440	316.3440	0.019	0.0000	0.0000	0
2022/01/19	IS05	15/03/2022			Interest Rate Swap	90.1300	90.1300	90.1300	90.1300	0.000	0.0000	0.0000	0
2022/01/19	IS05	21/06/2022			Interest Rate Swap	90.2900	90.2900	90.2900	90.2900	0.000	0.0000	0.0000	0
2022/01/19	IS05	20/09/2022			Interest Rate Swap	93.5000	93.5000	93.5000	93.5000	0.000	0.0000	0.0000	0
2022/01/19	IS05	20/12/2022			Interest Rate Swap	94.0600	94.0600	94.0600	94.0600	0.000	0.0000	0.0000	0
2022/01/19	IS05	22/03/2023			Interest Rate Swap	86.5400	86.5400	86.5400	86.5400	0.000	0.0000	0.0000	0
2022/01/19	IS05	20/06/2023			Interest Rate Swap	92.1700	92.1700	92.1700	92.1700	0.000	0.0000	0.0000	0
2022/01/19	IS05	19/09/2023			Interest Rate Swap	94.8800	94.8800	94.8800	94.8800	0.000	0.0000	0.0000	0
2022/01/19	IS10	17/12/2025			Interest Rate Swap	80.2800	80.2800	80.2800	80.2800	0.000	0.0000	0.0000	0
2022/01/19	IS10	16/03/2026			Interest Rate Swap	76.8200	76.8200	76.8200	76.8200	0.000	0.0000	0.0000	0
2022/01/19	IS10	15/06/2026			Interest Rate Swap	75.2400	75.2400	75.2400	75.2400	0.000	0.0000	0.0000	0
2022/01/19	IS10	21/09/2026			Interest Rate Swap	77.2700	77.2700	77.2700	77.2700	0.000	0.0000	0.0000	0
2022/01/19	IS10	21/12/2026			Interest Rate Swap	81.3000	81.3000	81.3000	81.3000	0.000	0.0000	0.0000	0
2022/01/19	IS10	15/03/2027			Interest Rate Swap	79.8000	79.8000	79.8000	79.8000	0.000	0.0000	0.0000	0
2022/01/19	IS10	21/06/2027			Interest Rate Swap	81.8600	81.8600	81.8600	81.8600	0.000	0.0000	0.0000	0
2022/01/19	IS10	20/09/2027			Interest Rate Swap	87.6100	87.6100	87.6100	87.6100	0.000	0.0000	0.0000	0
2022/01/19	IS10	20/12/2027			Interest Rate Swap	87.9400	87.9400	87.9400	87.9400	0.000	0.0000	0.0000	0
2022/01/19	IS10	22/03/2028			Interest Rate Swap	80.8900	80.8900	80.8900	80.8900	0.000	0.0000	0.0000	0
2022/01/19	IS10	20/06/2028			Interest Rate Swap	88.6800	88.6800	88.6800	88.6800	0.000	0.0000	0.0000	0
2022/01/19	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
2022/01/19	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2022/01/19	JBAF	19/01/2022			Jibar Tradeable Future	3.8950	96.1050	3.8920	96.1080	(0.077)	0.0000	0.0000	0
2022/01/19	JBAF	16/02/2022			Jibar Tradeable Future	4.2200	95.7800	4.2100	95.7900	(0.237)	0.0000	0.0000	0
2022/01/19	JBAF	16/03/2022			Jibar Tradeable Future	4.2950	95.7050	4.2750	95.7250	(0.466)	0.0000	0.0000	0
2022/01/19	JBAF	20/04/2022			Jibar Tradeable Future	4.6700	95.3300	4.6600	95.3400	(0.214)	0.0000	0.0000	0
2022/01/19	JBAF	18/05/2022			Jibar Tradeable Future	4.7600	95.2400	4.7400	95.2600	(0.420)	0.0000	0.0000	0
2022/01/19	JBAF	15/06/2022			Jibar Tradeable Future	5.0950	94.9050	5.0950	94.9050	0.000	0.0000	0.0000	72
2022/01/19	JBAF	20/07/2022			Jibar Tradeable Future	5.1800	5.1800	5.1800	94.8200	0.000	0.0000	0.0000	0
2022/01/19	JBAF	21/09/2022			Jibar Tradeable Future	5.5800	94.4200	5.5900	94.4100	0.179	0.0000	0.0000	0
2022/01/19	JBAF	21/12/2022			Jibar Tradeable Future	6.1150	93.8850	6.1350	93.8650	0.327	0.0000	0.0000	68
2022/01/19	JBAF	15/03/2023			Jibar Tradeable Future	6.3950	93.6050	6.4100	93.5900	0.235	0.0000	0.0000	0
2022/01/19	JBAF	21/06/2023			Jibar Tradeable Future	6.6200	93.3800	6.6300	93.3700	0.151	0.0000	0.0000	0
2022/01/19	JBAF	20/09/2023			Jibar Tradeable Future	6.8300	93.1700	6.8350	93.1650	0.073	0.0000	0.0000	75
2022/01/19	JBAF	20/12/2023			Jibar Tradeable Future	6.9950	93.0050	6.9900	93.0100	(0.071)	0.0000	0.0000	0
2022/01/19	R023	03/02/2022	5.08	Call	Bond Future	53.3300	0.0533	44.4600	0.0445	(16.632)	0	0	0
2022/01/19	R023	03/02/2022	5.08	Put	Bond Future	128.7000	0.1287	131.1700	0.1312	1.919	0	0	0
2022/01/19	R023	03/02/2022			Bond Future	5.1528	106.0766	5.1637	106.0653	0.213	0.0000	0.0000	15,433
2022/01/19	R023	03/02/2022	5.06	Call	Bond Future	45.4600	0.0455	37.0400	0.0370	(18.522)	0	0	0
2022/01/19	R023	03/02/2022	5.06	Put	Bond Future	141.5600	0.1416	144.4800	0.1445	2.063	0	0	0
2022/01/19	R023	03/02/2022	5.07	Call	Bond Future	49.3300	0.0493	40.6400	0.0406	(17.616)	0	0	0
2022/01/19	R023	03/02/2022	5.07	Put	Bond Future	135.0700	0.1351	137.7200	0.1377	1.962	0	0	0
2022/01/19	R023	05/05/2022	6.31	Call	Bond Future	894.7700	0.8948	879.9000	0.8799	(1.662)	0	0	0
2022/01/19	R023	05/05/2022	6.31	Put	Bond Future	22.0800	0.0221	22.0000	0.0220	(0.362)	0	0	0
2022/01/19	R023	05/05/2022			Bond Future	5.2050	103.4697	5.2236	103.4549	0.357	0.0000	0.0000	12,923
2022/01/19	R023	05/05/2022	6.29	Call	Bond Future	880.1000	0.8801	865.2400	0.8652	(1.688)	0	0	0
2022/01/19	R023	05/05/2022	6.29	Put	Bond Future	23.1000	0.0231	23.0300	0.0230	(0.303)	0	0	0
2022/01/19	R023	05/05/2022	6.30	Call	Bond Future	887.3900	0.8874	872.5300	0.8725	(1.675)	0	0	0
2022/01/19	R023	05/05/2022	6.30	Put	Bond Future	22.5400	0.0225	22.4700	0.0225	(0.311)	0	0	0
2022/01/19	R023	04/08/2022	6.05	Call	Bond Future	514.3800	0.5144	499.0400	0.4990	(2.982)	0	0	0
2022/01/19	R023	04/08/2022	6.05	Put	Bond Future	59.0100	0.0590	59.6600	0.0597	1.102	0	0	0
2022/01/19	R023	04/08/2022			Bond Future	5.2187	104.7999	5.2478	104.7839	0.557	0.0000	0.0000	0
2022/01/19	R023	04/08/2022	6.03	Call	Bond Future	505.2300	0.5052	489.9400	0.4899	(3.026)	0	0	0
2022/01/19	R023	04/08/2022	6.03	Put	Bond Future	60.7700	0.0608	61.4700	0.0615	1.152	0	0	0
2022/01/19	R023	04/08/2022	6.04	Call	Bond Future	509.8000	0.5098	494.4900	0.4945	(3.003)	0	0	0
2022/01/19	R023	04/08/2022	6.04	Put	Bond Future	59.8800	0.0599	60.5600	0.0606	1.136	0	0	0
2022/01/19	R023	03/11/2022	6.25	Call	Bond Future	390.7300	0.3907	377.6600	0.3777	(3.345)	0	0	0
2022/01/19	R023	03/11/2022	6.25	Put	Bond Future	34.3700	0.0344	37.5400	0.0375	9.223	0	0	0
2022/01/19	R023	03/11/2022	6.26	Call	Bond Future	393.2700	0.3933	380.4000	0.3804	(3.273)	0	0	0
2022/01/19	R023	03/11/2022	6.26	Put	Bond Future	33.8500	0.0338	37.2200	0.0372	9.956	0	0	0
2022/01/19	R023	03/11/2022			Bond Future	5.0927	102.2767	5.1453	102.2605	1.032	0.0000	0.0000	0
2022/01/19	R023	03/11/2022	6.27	Call	Bond Future	396.0500	0.3960	382.9100	0.3829	(3.318)	0	0	0
2022/01/19	R023	03/11/2022	6.27	Put	Bond Future	33.5600	0.0336	36.6600	0.0367	9.237	0	0	0
2022/01/19	R035	03/02/2022	9.92	Call	Bond Future	53.1300	0.0531	83.8100	0.0838	57.745	0	0	200
2022/01/19	R035	03/02/2022	9.92	Put	Bond Future	3,119.2700	3.1193	2,745.1200	2.7451	(11.995)	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
2022/01/19	R035	03/02/2022	11.73	Call	Bond Future	8,221.7400	8.2217	8,626.4800	8.6265	4.923	0	0	0
2022/01/19	R035	03/02/2022	11.73	Put	Bond Future	0.2900	0.0003	0.2000	0.0002	(31.034)	0	0	280
2022/01/19	R035	03/02/2022	11.28	Call	Bond Future	5,616.7300	5.6167	6,019.6900	6.0197	7.174	0	0	0
2022/01/19	R035	03/02/2022	11.28	Put	Bond Future	7.6200	0.0076	5.7500	0.0057	(24.541)	0	0	200
2022/01/19	R035	03/02/2022	11.33	Put	Bond Future	5.5000	0.0055	4.0600	0.0041	(26.182)	0	0	500
2022/01/19	R035	03/02/2022	11.39	Call	Bond Future	6,262.5500	6.2625	6,666.3300	6.6663	6.448	0	0	0
2022/01/19	R035	03/02/2022	11.39	Put	Bond Future	3.7000	0.0037	2.6500	0.0027	(28.378)	0	0	683
2022/01/19	R035	03/02/2022	11.22	Call	Bond Future	5,262.7900	5.2628	5,664.9600	5.6650	7.642	0	0	0
2022/01/19	R035	03/02/2022	11.22	Put	Bond Future	11.1900	0.0112	8.5300	0.0085	(23.771)	0	0	0
2022/01/19	R035	03/02/2022	11.23	Call	Bond Future	5,321.8400	5.3218	5,724.1800	5.7242	7.560	0	0	0
2022/01/19	R035	03/02/2022	11.23	Put	Bond Future	10.5000	0.0105	8.0100	0.0080	(23.714)	0	0	0
2022/01/19	R035	03/02/2022	11.03	Call	Bond Future	4,140.6000	4.1406	4,536.8900	4.5369	9.571	0	0	0
2022/01/19	R035	03/02/2022	11.05	Put	Bond Future	31.8000	0.0318	24.2200	0.0242	(23.836)	0	0	1,600
2022/01/19	R035	03/02/2022	11.11	Call	Bond Future	4,612.5500	4.6125	5,012.1000	5.0121	8.662	0	0	0
2022/01/19	R035	03/02/2022	10.35	Call	Bond Future	746.3000	0.7463	964.3200	0.9643	29.213	0	0	1,600
2022/01/19	R035	03/02/2022	10.35	Put	Bond Future	935.7000	0.9357	748.8900	0.7489	(19.965)	0	0	0
2022/01/19	R035	03/02/2022	10.61	Call	Bond Future	1,806.2100	1.8062	2,142.4100	2.1424	18.614	0	0	0
2022/01/19	R035	03/02/2022	10.61	Put	Bond Future	317.8200	0.3178	249.1900	0.2492	(21.594)	0	0	200
2022/01/19	R035	03/02/2022	10.65	Call	Bond Future	2,005.5400	2.0055	2,354.6500	2.3547	17.407	0	0	0
2022/01/19	R035	03/02/2022	10.24	Put	Bond Future	1,361.0200	1.3610	1,115.1900	1.1152	(18.062)	0	0	0
2022/01/19	R035	03/02/2022	10.26	Call	Bond Future	495.3100	0.4953	664.7600	0.6648	34.211	0	0	200
2022/01/19	R035	03/02/2022	10.26	Put	Bond Future	1,276.1600	1.2762	1,040.7800	1.0408	(18.444)	0	0	0
2022/01/19	R035	03/02/2022	10.34	Call	Bond Future	715.2400	0.7152	927.9300	0.9279	29.737	0	0	0
2022/01/19	R035	03/02/2022	10.34	Put	Bond Future	970.0800	0.9701	777.9400	0.7779	(19.807)	0	0	500
2022/01/19	R035	03/02/2022			Bond Future	10.3790	93.3123	10.3171	93.7172	(0.596)	0.0000	0.0000	61,122
2022/01/19	R035	03/02/2022	9.70	Call	Bond Future	7.1800	0.0072	10.4700	0.0105	45.822	0	0	683
2022/01/19	R035	03/02/2022	9.70	Put	Bond Future	4,596.0900	4.5961	4,194.5500	4.1945	(8.737)	0	0	0
2022/01/19	R035	03/02/2022	10.10	Call	Bond Future	198.5300	0.1985	291.9500	0.2920	47.056	0	0	280
2022/01/19	R035	03/02/2022	10.10	Put	Bond Future	2,044.6700	2.0447	1,733.2600	1.7333	(15.230)	0	0	0
2022/01/19	R035	03/02/2022	11.88	Call	Bond Future	9,065.9300	9.0659	9,470.7400	9.4707	4.465	0	0	0
2022/01/19	R035	03/02/2022	11.88	Put	Bond Future	0.0800	0.0001	0.0600	0.0001	(25.000)	0	0	1,800
2022/01/19	R035	03/02/2022	11.33	Call	Bond Future	5,910.8600	5.9109	6,314.2500	6.3142	6.825	0	0	0
2022/01/19	R035	03/02/2022	11.24	Call	Bond Future	5,380.8600	5.3809	5,783.3600	5.7834	7.480	0	0	0
2022/01/19	R035	03/02/2022	11.24	Put	Bond Future	9.8500	0.0099	7.5200	0.0075	(23.655)	0	0	0
2022/01/19	R035	03/02/2022	11.03	Put	Bond Future	35.8100	0.0358	27.2700	0.0273	(23.848)	0	0	280
2022/01/19	R035	03/02/2022	11.05	Call	Bond Future	4,258.3700	4.2584	4,655.6200	4.6556	9.329	0	0	0
2022/01/19	R035	03/02/2022	11.11	Put	Bond Future	22.1600	0.0222	16.8800	0.0169	(23.827)	0	0	200
2022/01/19	R035	03/02/2022	10.65	Put	Bond Future	263.0300	0.2630	207.3100	0.2073	(21.184)	0	0	683
2022/01/19	R035	03/02/2022	10.24	Call	Bond Future	447.9900	0.4480	606.9900	0.6070	35.492	0	0	500
2022/01/19	R035	05/05/2022	11.63	Call	Bond Future	6,825.1900	6.8252	7,223.9800	7.2240	5.843	0	0	0
2022/01/19	R035	05/05/2022	11.63	Put	Bond Future	418.0900	0.4181	409.9000	0.4099	(1.959)	0	0	0
2022/01/19	R035	05/05/2022	11.64	Call	Bond Future	6,875.7800	6.8758	7,274.5600	7.2746	5.800	0	0	0
2022/01/19	R035	05/05/2022	11.64	Put	Bond Future	411.7500	0.4117	403.5500	0.4035	(1.991)	0	0	0
2022/01/19	R035	05/05/2022	10.72	Call	Bond Future	2,674.0100	2.6740	2,972.8800	2.9729	11.177	0	0	1,200
2022/01/19	R035	05/05/2022	10.72	Put	Bond Future	1,696.3400	1.6963	1,588.2300	1.5882	(6.373)	0	0	0
2022/01/19	R035	05/05/2022			Bond Future	10.5647	89.9701	10.5008	90.3771	(0.605)	0.0000	0.0000	57,736
2022/01/19	R035	05/05/2022	11.65	Call	Bond Future	6,926.3100	6.9263	7,325.1700	7.3252	5.759	0	0	0
2022/01/19	R035	05/05/2022	11.65	Put	Bond Future	405.4100	0.4054	397.2900	0.3973	(2.003)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2022/01/19	R035	05/05/2022	12.64	Call	Bond Future	11,961.0200	11.9610	12,361.8600	12.3619	3.351	0	0	0
2022/01/19	R035	05/05/2022	12.64	Put	Bond Future	83.3300	0.0833	77.1900	0.0772	(7.368)	0	0	1,200
2022/01/19	R035	05/05/2022	10.82	Call	Bond Future	3,057.6700	3.0577	3,378.2100	3.3782	10.483	0	0	0
2022/01/19	R035	05/05/2022	10.82	Put	Bond Future	1,458.4700	1.4585	1,372.0300	1.3720	(5.927)	0	0	1,200
2022/01/19	R035	04/08/2022	11.13	Put	Bond Future	1,870.1200	1.8701	1,800.5900	1.8006	(3.718)	0	0	100
2022/01/19	R035	04/08/2022	10.72	Call	Bond Future	2,672.9600	2.6730	2,953.7400	2.9537	10.504	0	0	0
2022/01/19	R035	04/08/2022	10.72	Put	Bond Future	2,913.0000	2.9130	2,782.1900	2.7822	(4.491)	0	0	0
2022/01/19	R035	04/08/2022	10.73	Call	Bond Future	2,705.1800	2.7052	2,987.1000	2.9871	10.421	0	0	0
2022/01/19	R035	04/08/2022	10.73	Put	Bond Future	2,883.2900	2.8833	2,753.6200	2.7536	(4.497)	0	0	0
2022/01/19	R035	04/08/2022	9.84	Call	Bond Future	656.4300	0.6564	766.7200	0.7667	16.801	0	0	100
2022/01/19	R035	04/08/2022	9.84	Put	Bond Future	6,599.0300	6.5990	6,297.7300	6.2977	(4.566)	0	0	0
2022/01/19	R035	04/08/2022	10.53	Put	Bond Future	3,525.3700	3.5254	3,376.2700	3.3763	(4.229)	0	0	0
2022/01/19	R035	04/08/2022	10.64	Call	Bond Future	2,421.7600	2.4218	2,695.2500	2.6952	11.293	0	0	0
2022/01/19	R035	04/08/2022	10.64	Put	Bond Future	3,159.4500	3.1594	3,021.3500	3.0213	(4.371)	0	0	100
2022/01/19	R035	04/08/2022	9.53	Call	Bond Future	364.3500	0.3644	418.1400	0.4181	14.763	0	0	400
2022/01/19	R035	04/08/2022	9.53	Put	Bond Future	8,440.7700	8.4408	8,082.9700	8.0830	(4.239)	0	0	0
2022/01/19	R035	04/08/2022			Bond Future	10.7588	91.1063	10.6923	91.5179	(0.618)	0.0000	0.0000	0
2022/01/19	R035	04/08/2022	11.13	Call	Bond Future	4,118.5600	4.1186	4,460.6200	4.4606	8.305	0	0	0
2022/01/19	R035	04/08/2022	12.18	Call	Bond Future	8,784.2900	8.7843	9,200.3200	9.2003	4.736	0	0	0
2022/01/19	R035	04/08/2022	12.18	Put	Bond Future	609.0300	0.6090	613.4700	0.6135	0.729	0	0	400
2022/01/19	R035	04/08/2022	10.74	Call	Bond Future	2,737.8600	2.7379	3,020.3700	3.0204	10.319	0	0	0
2022/01/19	R035	04/08/2022	10.74	Put	Bond Future	2,854.1100	2.8541	2,725.0300	2.7250	(4.523)	0	0	0
2022/01/19	R035	04/08/2022	10.53	Call	Bond Future	2,096.8100	2.0968	2,359.3000	2.3593	12.519	0	0	400
2022/01/19	R035	03/11/2022	11.15	Call	Bond Future	3,953.3500	3.9533	4,261.5300	4.2615	7.795	0	0	0
2022/01/19	R035	03/11/2022	11.15	Put	Bond Future	2,757.2000	2.7572	2,648.7700	2.6488	(3.933)	0	0	0
2022/01/19	R035	03/11/2022			Bond Future	10.9489	87.8220	10.8798	88.2386	(0.631)	0.0000	0.0000	0
2022/01/19	R035	03/11/2022	11.14	Call	Bond Future	3,919.2600	3.9193	4,226.4100	4.2264	7.837	0	0	0
2022/01/19	R035	03/11/2022	11.14	Put	Bond Future	2,782.0400	2.7820	2,672.5800	2.6726	(3.935)	0	0	0
2022/01/19	R035	03/11/2022	11.13	Call	Bond Future	3,885.3100	3.8853	4,191.4200	4.1914	7.879	0	0	0
2022/01/19	R035	03/11/2022	11.13	Put	Bond Future	2,807.0700	2.8071	2,696.5700	2.6966	(3.936)	0	0	0
2022/01/19	R186	03/02/2022	7.30	Call	Bond Future	11.1700	0.0112	11.2700	0.0113	0.895	0	0	0
2022/01/19	R186	03/02/2022	7.30	Put	Bond Future	2,403.3300	2.4033	2,288.0700	2.2881	(4.796)	0	0	0
2022/01/19	R186	03/02/2022			Bond Future	7.8569	111.9123	7.8297	112.0277	(0.346)	0.0000	0.0000	46,652
2022/01/19	R186	03/02/2022	7.28	Call	Bond Future	9.2700	0.0093	9.1900	0.0092	(0.863)	0	0	0
2022/01/19	R186	03/02/2022	7.28	Put	Bond Future	2,488.5400	2.4885	2,373.1000	2.3731	(4.639)	0	0	0
2022/01/19	R186	03/02/2022	7.29	Call	Bond Future	10.1800	0.0102	10.1800	0.0102	0.000	0	0	0
2022/01/19	R186	03/02/2022	7.29	Put	Bond Future	2,445.8900	2.4459	2,330.5300	2.3305	(4.716)	0	0	0
2022/01/19	R186	05/05/2022	9.18	Call	Bond Future	4,574.0800	4.5741	4,689.6700	4.6897	2.527	0	0	0
2022/01/19	R186	05/05/2022	9.18	Put	Bond Future	166.6000	0.1666	168.7800	0.1688	1.309	0	0	454
2022/01/19	R186	05/05/2022	8.32	Call	Bond Future	1,885.7600	1.8858	1,974.2700	1.9743	4.694	0	0	0
2022/01/19	R186	05/05/2022	8.32	Put	Bond Future	819.0000	0.8190	794.1000	0.7941	(3.040)	0	0	0
2022/01/19	R186	05/05/2022	8.14	Call	Bond Future	1,453.6700	1.4537	1,530.1500	1.5301	5.261	0	0	454
2022/01/19	R186	05/05/2022	8.14	Put	Bond Future	1,102.9100	1.1029	1,065.9800	1.0660	(3.348)	0	0	0
2022/01/19	R186	05/05/2022	7.28	Call	Bond Future	221.2400	0.2212	253.5600	0.2536	14.609	0	0	435
2022/01/19	R186	05/05/2022	7.28	Put	Bond Future	3,374.2600	3.3743	3,293.1700	3.2932	(2.403)	0	0	0
2022/01/19	R186	05/05/2022	7.48	Call	Bond Future	385.6200	0.3856	430.2100	0.4302	11.563	0	0	3,600
2022/01/19	R186	05/05/2022	7.48	Put	Bond Future	2,711.4000	2.7114	2,642.5800	2.6426	(2.538)	0	0	0

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2022/01/19	R186	05/05/2022			Bond Future	8.0524	113.3019	8.0241	113.4153	(0.351)	0.0000	0.0000	43,765
2022/01/19	R186	05/05/2022	8.64	Call	Bond Future	2,787.8200	2.7878	2,897.0200	2.8970	3.917	0	0	0
2022/01/19	R186	05/05/2022	8.64	Put	Bond Future	462.6400	0.4626	458.4300	0.4584	(0.910)	0	0	4,035
2022/01/19	R186	05/05/2022	8.94	Call	Bond Future	3,752.9500	3.7530	3,867.7900	3.8678	3.060	0	0	0
2022/01/19	R186	05/05/2022	8.94	Put	Bond Future	264.6100	0.2646	266.0400	0.2660	0.540	0	0	454
2022/01/19	R186	05/05/2022	8.31	Call	Bond Future	1,860.4100	1.8604	1,947.7900	1.9478	4.697	0	0	0
2022/01/19	R186	05/05/2022	8.31	Put	Bond Future	833.2700	0.8333	807.2400	0.8072	(3.124)	0	0	0
2022/01/19	R186	05/05/2022	8.35	Call	Bond Future	1,963.2700	1.9633	2,054.4200	2.0544	4.643	0	0	454
2022/01/19	R186	05/05/2022	8.35	Put	Bond Future	777.7500	0.7778	755.4900	0.7555	(2.862)	0	0	0
2022/01/19	R186	05/05/2022	7.88	Call	Bond Future	933.5100	0.9335	998.7600	0.9988	6.990	0	0	435
2022/01/19	R186	05/05/2022	7.88	Put	Bond Future	1,627.4700	1.6275	1,579.3100	1.5793	(2.959)	0	0	0
2022/01/19	R186	05/05/2022	8.30	Call	Bond Future	1,835.0000	1.8350	1,921.7000	1.9217	4.725	0	0	0
2022/01/19	R186	05/05/2022	8.30	Put	Bond Future	847.5000	0.8475	820.7900	0.8208	(3.152)	0	0	0
2022/01/19	R186	05/05/2022	6.73	Call	Bond Future	52.4400	0.0524	49.9500	0.0500	(4.748)	0	0	3,600
2022/01/19	R186	05/05/2022	6.73	Put	Bond Future	5,520.1300	5.5201	5,404.2300	5.4042	(2.100)	0	0	0
2022/01/19	R186	04/08/2022	8.15	Call	Bond Future	1,490.3600	1.4904	1,538.9500	1.5390	3.260	0	0	0
2022/01/19	R186	04/08/2022	8.15	Put	Bond Future	1,893.7200	1.8937	1,828.3800	1.8284	(3.450)	0	0	0
2022/01/19	R186	04/08/2022	9.78	Call	Bond Future	5,886.9900	5.8870	5,982.3900	5.9824	1.621	0	0	0
2022/01/19	R186	04/08/2022	9.78	Put	Bond Future	308.9300	0.3089	290.4000	0.2904	(5.998)	0	0	3,600
2022/01/19	R186	04/08/2022	7.96	Call	Bond Future	1,157.1500	1.1572	1,196.1700	1.1962	3.372	0	0	3,600
2022/01/19	R186	04/08/2022			Bond Future	8.2563	109.4962	8.2263	109.6101	(0.364)	0.0000	0.0000	0
2022/01/19	R186	04/08/2022	8.14	Call	Bond Future	1,471.8700	1.4719	1,519.7300	1.5197	3.252	0	0	0
2022/01/19	R186	04/08/2022	8.14	Put	Bond Future	1,913.2600	1.9133	1,847.1900	1.8472	(3.453)	0	0	0
2022/01/19	R186	04/08/2022	6.96	Call	Bond Future	161.2600	0.1613	169.6900	0.1697	5.228	0	0	3,600
2022/01/19	R186	04/08/2022	6.96	Put	Bond Future	5,208.7000	5.2087	5,103.2000	5.1032	(2.025)	0	0	0
2022/01/19	R186	04/08/2022	7.96	Put	Bond Future	2,285.8300	2.2858	2,210.9200	2.2109	(3.277)	0	0	0
2022/01/19	R186	04/08/2022	8.13	Call	Bond Future	1,453.1900	1.4532	1,500.6400	1.5006	3.265	0	0	0
2022/01/19	R186	04/08/2022	8.13	Put	Bond Future	1,932.6200	1.9326	1,866.1400	1.8661	(3.440)	0	0	0
2022/01/19	R186	03/11/2022	8.53	Call	Bond Future	2,107.4100	2.1074	2,172.6700	2.1727	3.097	0	0	0
2022/01/19	R186	03/11/2022	8.53	Put	Bond Future	1,916.9500	1.9169	1,867.0300	1.8670	(2.604)	0	0	0
2022/01/19	R186	03/11/2022	8.54	Call	Bond Future	2,127.0200	2.1270	2,192.5900	2.1926	3.083	0	0	0
2022/01/19	R186	03/11/2022	8.54	Put	Bond Future	1,901.0100	1.9010	1,851.4000	1.8514	(2.610)	0	0	0
2022/01/19	R186	03/11/2022			Bond Future	8.4765	110.9083	8.4442	111.0235	(0.381)	0.0000	0.0000	0
2022/01/19	R186	03/11/2022	8.55	Call	Bond Future	2,146.7200	2.1467	2,212.6100	2.2126	3.069	0	0	0
2022/01/19	R186	03/11/2022	8.55	Put	Bond Future	1,885.1800	1.8852	1,835.8900	1.8359	(2.615)	0	0	0
2022/01/19	R197	03/02/2022			Bond Future	321.6868	321.6868	321.6591	321.6591	(0.009)	0.0000	0.0000	1,090
2022/01/19	R197	05/05/2022			Bond Future	325.7610	325.7610	325.7231	325.7231	(0.012)	0.0000	0.0000	588
2022/01/19	R197	04/08/2022			Bond Future	321.7228	321.7228	321.6559	321.6559	(0.021)	0.0000	0.0000	0
2022/01/19	R197	03/11/2022			Bond Future	325.9460	325.9460	325.8774	325.8774	(0.021)	0.0000	0.0000	0
2022/01/19	R202	03/02/2022			Bond Future	240.8922	240.8922	240.9375	240.9375	0.019	0.0000	0.0000	6,620
2022/01/19	R202	05/05/2022			Bond Future	243.9431	243.9431	243.9817	243.9817	0.016	0.0000	0.0000	6,351
2022/01/19	R202	04/08/2022			Bond Future	242.7424	242.7424	242.7657	242.7657	0.010	0.0000	0.0000	91
2022/01/19	R202	03/11/2022			Bond Future	245.9285	245.9285	245.9517	245.9517	0.009	0.0000	0.0000	0
2022/01/19	R209	03/02/2022	11.02	Call	Bond Future	3,627.0400	3.6270	3,970.8000	3.9708	9.478	0	0	0
2022/01/19	R209	03/02/2022	11.02	Put	Bond Future	28.1300	0.0281	21.7400	0.0217	(22.716)	0	0	0

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2022/01/19	R209	03/02/2022	11.03	Call	Bond Future	3,678.2800	3.6783	4,022.4100	4.0224	9.356	0	0	0
2022/01/19	R209	03/02/2022	11.03	Put	Bond Future	26.4900	0.0265	20.4700	0.0205	(22.726)	0	0	0
2022/01/19	R209	03/02/2022			Bond Future	10.3650	72.0434	10.3039	72.3935	(0.590)	0.0000	0.0000	15,362
2022/01/19	R209	03/02/2022	11.04	Call	Bond Future	3,729.5500	3.7295	4,074.0400	4.0740	9.237	0	0	0
2022/01/19	R209	03/02/2022	11.04	Put	Bond Future	24.9300	0.0249	19.2700	0.0193	(22.704)	0	0	0
2022/01/19	R209	05/05/2022	11.43	Call	Bond Future	5,217.2400	5.2172	5,563.7700	5.5638	6.642	0	0	0
2022/01/19	R209	05/05/2022	11.43	Put	Bond Future	447.3900	0.4474	441.6000	0.4416	(1.294)	0	0	0
2022/01/19	R209	05/05/2022	11.44	Call	Bond Future	5,260.5700	5.2606	5,607.3900	5.6074	6.593	0	0	0
2022/01/19	R209	05/05/2022	11.44	Put	Bond Future	440.4000	0.4404	434.9000	0.4349	(1.249)	0	0	0
2022/01/19	R209	05/05/2022	9.75	Call	Bond Future	295.2900	0.2953	397.1200	0.3971	34.485	0	0	8,525
2022/01/19	R209	05/05/2022	9.75	Put	Bond Future	4,839.4000	4.8394	4,588.9100	4.5889	(5.176)	0	0	0
2022/01/19	R209	05/05/2022	10.25	Call	Bond Future	1,097.9600	1.0980	1,302.9600	1.3030	18.671	0	0	0
2022/01/19	R209	05/05/2022	10.25	Put	Bond Future	2,682.1500	2.6821	2,534.8300	2.5348	(5.493)	0	0	9,000
2022/01/19	R209	05/05/2022	10.75	Call	Bond Future	2,528.6600	2.5287	2,798.6800	2.7987	10.678	0	0	0
2022/01/19	R209	05/05/2022	10.75	Put	Bond Future	1,316.7900	1.3168	1,234.4900	1.2345	(6.250)	0	0	3,050
2022/01/19	R209	05/05/2022			Bond Future	10.5298	69.7957	10.4668	70.1480	(0.598)	0.0000	0.0000	10,983
2022/01/19	R209	05/05/2022	12.00	Call	Bond Future	7,730.0100	7.7300	8,081.0200	8.0810	4.541	0	0	0
2022/01/19	R209	05/05/2022	12.00	Put	Bond Future	179.3600	0.1794	178.0500	0.1780	(0.730)	0	0	12,050
2022/01/19	R209	05/05/2022	11.45	Call	Bond Future	5,303.9600	5.3040	5,651.1600	5.6512	6.546	0	0	0
2022/01/19	R209	05/05/2022	11.45	Put	Bond Future	433.5200	0.4335	428.4000	0.4284	(1.181)	0	0	0
2022/01/19	R209	04/08/2022	10.57	Put	Bond Future	2,753.9600	2.7540	2,639.2800	2.6393	(4.164)	0	0	0
2022/01/19	R209	04/08/2022	10.58	Call	Bond Future	2,092.2900	2.0923	2,334.8300	2.3348	11.592	0	0	0
2022/01/19	R209	04/08/2022	10.58	Put	Bond Future	2,725.7200	2.7257	2,611.9400	2.6119	(4.174)	0	0	0
2022/01/19	R209	04/08/2022			Bond Future	10.6956	70.7084	10.6304	71.0647	(0.610)	0.0000	0.0000	0
2022/01/19	R209	04/08/2022	10.59	Call	Bond Future	2,119.2000	2.1192	2,362.6400	2.3626	11.487	0	0	0
2022/01/19	R209	04/08/2022	10.59	Put	Bond Future	2,697.5100	2.6975	2,584.6300	2.5846	(4.185)	0	0	0
2022/01/19	R209	04/08/2022	10.57	Call	Bond Future	2,065.3400	2.0653	2,306.9800	2.3070	11.700	0	0	0
2022/01/19	R209	03/11/2022	11.03	Call	Bond Future	3,375.7300	3.3757	3,646.2000	3.6462	8.012	0	0	0
2022/01/19	R209	03/11/2022	11.03	Put	Bond Future	2,505.9600	2.5060	2,415.6600	2.4157	(3.603)	0	0	0
2022/01/19	R209	03/11/2022			Bond Future	10.8650	68.4778	10.7975	68.8386	(0.622)	0.0000	0.0000	0
2022/01/19	R209	03/11/2022	11.01	Call	Bond Future	3,316.9400	3.3169	3,583.6700	3.5837	8.041	0	0	0
2022/01/19	R209	03/11/2022	11.01	Put	Bond Future	2,551.7800	2.5518	2,457.7400	2.4577	(3.685)	0	0	0
2022/01/19	R209	03/11/2022	11.02	Call	Bond Future	3,346.4000	3.3464	3,614.7600	3.6148	8.019	0	0	0
2022/01/19	R209	03/11/2022	11.02	Put	Bond Future	2,528.9100	2.5289	2,436.5000	2.4365	(3.654)	0	0	0
2022/01/19	R210	03/02/2022			Bond Future	213.5870	213.5870	213.6113	213.6113	0.011	0.0000	0.0000	1,126
2022/01/19	R210	05/05/2022			Bond Future	213.4307	213.4307	213.4377	213.4377	0.003	0.0000	0.0000	1,038
2022/01/19	R210	04/08/2022			Bond Future	216.2727	216.2727	216.2781	216.2781	0.002	0.0000	0.0000	266
2022/01/19	R210	03/11/2022			Bond Future	216.1937	216.1937	216.1937	216.1937	0.000	0.0000	0.0000	0
2022/01/19	R213	03/02/2022	8.63	Call	Bond Future	0.0300	0.0000	0.0300	0.0000	0.000	0	0	200
2022/01/19	R213	03/02/2022	8.63	Put	Bond Future	6,115.7500	6.1158	5,866.9800	5.8670	(4.068)	0	0	0
2022/01/19	R213	03/02/2022	8.80	Call	Bond Future	0.2800	0.0003	0.3600	0.0004	28.571	0	0	102
2022/01/19	R213	03/02/2022	8.80	Put	Bond Future	5,138.6500	5.1387	4,889.9600	4.8900	(4.840)	0	0	0
2022/01/19	R213	03/02/2022	10.60	Put	Bond Future	7.0100	0.0070	4.4100	0.0044	(37.090)	0	0	430
2022/01/19	R213	03/02/2022	10.67	Call	Bond Future	4,768.2700	4.7683	5,015.3600	5.0154	5.182	0	0	0
2022/01/19	R213	03/02/2022	10.67	Put	Bond Future	4.3800	0.0044	2.7000	0.0027	(38.356)	0	0	220
2022/01/19	R213	03/02/2022	10.00	Call	Bond Future	1,605.5300	1.6055	1,797.5000	1.7975	11.957	0	0	0

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2022/01/19	R213	03/02/2022	10.00	Put	Bond Future	217.9500	0.2180	161.1500	0.1611	(26.061)	0	0	430
2022/01/19	R213	03/02/2022	9.98	Call	Bond Future	1,523.9300	1.5239	1,711.1900	1.7112	12.288	0	0	0
2022/01/19	R213	03/02/2022	9.98	Put	Bond Future	239.9800	0.2400	178.4700	0.1785	(25.631)	0	0	0
2022/01/19	R213	03/02/2022	9.22	Put	Bond Future	2,808.4500	2.8085	2,565.6700	2.5657	(8.645)	0	0	0
2022/01/19	R213	03/02/2022	9.58	Put	Bond Future	1,161.9000	1.1619	978.8800	0.9789	(15.752)	0	0	200
2022/01/19	R213	03/02/2022			Bond Future	9.7349	86.8910	9.6879	87.1398	(0.482)	0.0000	0.0000	20,073
2022/01/19	R213	03/02/2022	9.15	Call	Bond Future	14.6100	0.0146	17.9100	0.0179	22.587	0	0	220
2022/01/19	R213	03/02/2022	9.15	Put	Bond Future	3,183.1400	3.1831	2,937.6700	2.9377	(7.712)	0	0	0
2022/01/19	R213	03/02/2022	10.25	Call	Bond Future	2,729.5700	2.7296	2,959.9900	2.9600	8.442	0	0	0
2022/01/19	R213	03/02/2022	10.25	Put	Bond Future	60.7400	0.0607	42.3900	0.0424	(30.211)	0	0	102
2022/01/19	R213	03/02/2022	10.60	Call	Bond Future	4,426.6400	4.4266	4,672.8100	4.6728	5.561	0	0	0
2022/01/19	R213	03/02/2022	10.15	Call	Bond Future	2,262.9600	2.2630	2,481.9300	2.4819	9.676	0	0	0
2022/01/19	R213	03/02/2022	10.15	Put	Bond Future	103.5200	0.1035	73.7200	0.0737	(28.787)	0	0	200
2022/01/19	R213	03/02/2022	10.17	Call	Bond Future	2,354.9100	2.3549	2,576.5300	2.5765	9.411	0	0	0
2022/01/19	R213	03/02/2022	10.17	Put	Bond Future	93.2600	0.0933	66.1100	0.0661	(29.112)	0	0	220
2022/01/19	R213	03/02/2022	9.96	Call	Bond Future	1,443.9600	1.4440	1,626.3100	1.6263	12.628	0	0	0
2022/01/19	R213	03/02/2022	9.96	Put	Bond Future	263.8000	0.2638	197.3800	0.1974	(25.178)	0	0	0
2022/01/19	R213	03/02/2022	9.97	Call	Bond Future	1,483.7100	1.4837	1,668.6000	1.6686	12.461	0	0	0
2022/01/19	R213	03/02/2022	9.97	Put	Bond Future	251.6300	0.2516	187.7500	0.1877	(25.386)	0	0	0
2022/01/19	R213	03/02/2022	9.22	Call	Bond Future	27.1700	0.0272	33.1600	0.0332	22.046	0	0	430
2022/01/19	R213	03/02/2022	9.58	Call	Bond Future	337.6100	0.3376	403.3600	0.4034	19.475	0	0	0
2022/01/19	R213	03/02/2022	9.76	Call	Bond Future	753.3800	0.7534	876.0000	0.8760	16.276	0	0	0
2022/01/19	R213	03/02/2022	9.76	Put	Bond Future	620.4800	0.6205	494.3300	0.4943	(20.331)	0	0	102
2022/01/19	R213	05/05/2022	10.63	Call	Bond Future	4,115.9200	4.1159	4,313.6000	4.3136	4.803	0	0	0
2022/01/19	R213	05/05/2022	10.65	Put	Bond Future	576.2700	0.5763	526.1200	0.5261	(8.703)	0	0	0
2022/01/19	R213	05/05/2022			Bond Future	9.9248	84.4179	9.8763	84.6671	(0.488)	0.0000	0.0000	10,193
2022/01/19	R213	05/05/2022	10.63	Put	Bond Future	594.4900	0.5945	543.0000	0.5430	(8.661)	0	0	0
2022/01/19	R213	05/05/2022	10.64	Call	Bond Future	4,155.2800	4.1553	4,353.6300	4.3536	4.773	0	0	0
2022/01/19	R213	05/05/2022	10.64	Put	Bond Future	585.3100	0.5853	534.4900	0.5345	(8.683)	0	0	0
2022/01/19	R213	05/05/2022	10.65	Call	Bond Future	4,194.7300	4.1947	4,393.7500	4.3938	4.745	0	0	0
2022/01/19	R213	04/08/2022	9.88	Call	Bond Future	1,691.2900	1.6913	1,851.1000	1.8511	9.449	0	0	0
2022/01/19	R213	04/08/2022	9.89	Call	Bond Future	1,713.7000	1.7137	1,874.2200	1.8742	9.367	0	0	0
2022/01/19	R213	04/08/2022	9.90	Put	Bond Future	2,862.7600	2.8628	2,772.1900	2.7722	(3.164)	0	0	0
2022/01/19	R213	04/08/2022			Bond Future	10.1244	85.4860	10.0739	85.7378	(0.499)	0.0000	0.0000	0
2022/01/19	R213	04/08/2022	9.88	Put	Bond Future	2,919.1400	2.9191	2,827.1500	2.8271	(3.151)	0	0	0
2022/01/19	R213	04/08/2022	9.89	Put	Bond Future	2,890.8500	2.8908	2,799.5700	2.7996	(3.158)	0	0	0
2022/01/19	R213	04/08/2022	9.90	Call	Bond Future	1,736.2600	1.7363	1,897.4900	1.8975	9.286	0	0	0
2022/01/19	R213	03/11/2022	10.38	Call	Bond Future	2,840.6300	2.8406	3,019.0000	3.0190	6.279	0	0	0
2022/01/19	R213	03/11/2022	10.38	Put	Bond Future	2,563.5900	2.5636	2,487.1700	2.4872	(2.981)	0	0	0
2022/01/19	R213	03/11/2022	10.39	Call	Bond Future	2,866.7800	2.8668	3,045.8200	3.0458	6.245	0	0	0
2022/01/19	R213	03/11/2022	10.39	Put	Bond Future	2,541.7000	2.5417	2,465.9500	2.4659	(2.980)	0	0	0
2022/01/19	R213	03/11/2022			Bond Future	10.3225	83.0731	10.2698	83.3279	(0.510)	0.0000	0.0000	0
2022/01/19	R213	03/11/2022	10.40	Call	Bond Future	2,892.7500	2.8927	3,072.7600	3.0728	6.223	0	0	0
2022/01/19	R213	03/11/2022	10.40	Put	Bond Future	2,519.6600	2.5197	2,444.8800	2.4449	(2.968)	0	0	0
2022/01/19	R214	03/02/2022	11.39	Put	Bond Future	20.0600	0.0201	11.0600	0.0111	(44.865)	0	0	0
2022/01/19	R214	03/02/2022	11.40	Put	Bond Future	18.9100	0.0189	10.3900	0.0104	(45.056)	0	0	0
2022/01/19	R214	03/02/2022	11.41	Call	Bond Future	4,234.7000	4.2347	4,678.0500	4.6781	10.469	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
2022/01/19	R214	03/02/2022			Bond Future	10.6585	69.2604	10.5825	69.7118	(0.713)	0.0000	0.0000	17,148
2022/01/19	R214	03/02/2022	11.39	Call	Bond Future	4,130.2600	4.1303	4,572.6500	4.5726	10.711	0	0	0
2022/01/19	R214	03/02/2022	11.40	Call	Bond Future	4,182.4900	4.1825	4,625.3600	4.6254	10.589	0	0	0
2022/01/19	R214	03/02/2022	11.41	Put	Bond Future	17.8100	0.0178	9.7700	0.0098	(45.143)	0	0	0
2022/01/19	R214	05/05/2022	11.73	Put	Bond Future	467.4700	0.4675	453.1900	0.4532	(3.055)	0	0	0
2022/01/19	R214	05/05/2022	11.74	Put	Bond Future	460.4700	0.4605	446.6100	0.4466	(3.010)	0	0	0
2022/01/19	R214	05/05/2022	11.75	Call	Bond Future	5,507.3300	5.5073	5,948.7700	5.9488	8.015	0	0	0
2022/01/19	R214	05/05/2022			Bond Future	10.8178	66.8235	10.7394	67.2783	(0.725)	0.0000	0.0000	8,445
2022/01/19	R214	05/05/2022	11.73	Call	Bond Future	5,419.3600	5.4194	5,859.9600	5.8600	8.130	0	0	0
2022/01/19	R214	05/05/2022	11.74	Call	Bond Future	5,463.3300	5.4633	5,904.3500	5.9043	8.072	0	0	0
2022/01/19	R214	05/05/2022	11.75	Put	Bond Future	453.5700	0.4536	440.1300	0.4401	(2.963)	0	0	0
2022/01/19	R214	04/08/2022	10.98	Put	Bond Future	2,510.5900	2.5106	2,365.4400	2.3654	(5.782)	0	0	0
2022/01/19	R214	04/08/2022	10.99	Call	Bond Future	2,525.3800	2.5254	2,841.4700	2.8415	12.517	0	0	0
2022/01/19	R214	04/08/2022			Bond Future	10.9827	67.6668	10.9015	68.1271	(0.740)	0.0000	0.0000	0
2022/01/19	R214	04/08/2022	10.97	Call	Bond Future	2,465.8300	2.4658	2,779.5800	2.7796	12.724	0	0	0
2022/01/19	R214	04/08/2022	10.97	Put	Bond Future	2,537.4100	2.5374	2,390.8800	2.3909	(5.775)	0	0	0
2022/01/19	R214	04/08/2022	10.98	Call	Bond Future	2,495.4200	2.4954	2,810.5500	2.8106	12.628	0	0	0
2022/01/19	R214	04/08/2022	10.99	Put	Bond Future	2,484.2000	2.4842	2,340.0100	2.3400	(5.804)	0	0	0
2022/01/19	R214	03/11/2022	11.34	Call	Bond Future	3,538.2700	3.5383	3,881.9800	3.8820	9.714	0	0	0
2022/01/19	R214	03/11/2022	11.36	Put	Bond Future	2,420.2100	2.4202	2,300.4700	2.3005	(4.948)	0	0	0
2022/01/19	R214	03/11/2022			Bond Future	11.1427	65.2742	11.0587	65.7402	(0.755)	0.0000	0.0000	0
2022/01/19	R214	03/11/2022	11.34	Put	Bond Future	2,465.5000	2.4655	2,343.2200	2.3432	(4.960)	0	0	0
2022/01/19	R214	03/11/2022	11.35	Call	Bond Future	3,569.2800	3.5693	3,914.1500	3.9142	9.662	0	0	0
2022/01/19	R214	03/11/2022	11.35	Put	Bond Future	2,442.8800	2.4429	2,321.7600	2.3218	(4.958)	0	0	0
2022/01/19	R214	03/11/2022	11.36	Call	Bond Future	3,600.1800	3.6002	3,946.4300	3.9464	9.618	0	0	0
2022/01/19	R248	03/02/2022	9.80	Call	Bond Future	0.8700	0.0009	1.9900	0.0020	128.736	0	0	0
2022/01/19	R248	03/02/2022	9.80	Put	Bond Future	6,805.3300	6.8053	6,233.3900	6.2334	(8.404)	0	0	0
2022/01/19	R248	03/02/2022	10.00	Call	Bond Future	8.9800	0.0090	16.8300	0.0168	87.416	0	0	0
2022/01/19	R248	03/02/2022	10.00	Put	Bond Future	5,125.1000	5.1251	4,559.8900	4.5599	(11.028)	0	0	0
2022/01/19	R248	03/02/2022	10.20	Put	Bond Future	3,538.6200	3.5386	3,001.6600	3.0017	(15.174)	0	0	0
2022/01/19	R248	03/02/2022	11.47	Call	Bond Future	5,799.7800	5.7998	6,366.7900	6.3668	9.776	0	0	0
2022/01/19	R248	03/02/2022	11.48	Call	Bond Future	5,864.9900	5.8650	6,432.3600	6.4324	9.674	0	0	0
2022/01/19	R248	03/02/2022	11.49	Put	Bond Future	12.4000	0.0124	7.0400	0.0070	(43.226)	0	0	0
2022/01/19	R248	03/02/2022	10.90	Call	Bond Future	2,161.4800	2.1615	2,617.5600	2.6176	21.100	0	0	900
2022/01/19	R248	03/02/2022	10.90	Put	Bond Future	310.2800	0.3103	193.3000	0.1933	(37.701)	0	0	0
2022/01/19	R248	03/02/2022	10.40	Call	Bond Future	258.2100	0.2582	376.5500	0.3766	45.831	0	0	100
2022/01/19	R248	03/02/2022	10.50	Call	Bond Future	465.6500	0.4656	647.7200	0.6477	39.100	0	0	0
2022/01/19	R248	03/02/2022	10.50	Put	Bond Future	1,589.5600	1.5896	1,198.5700	1.1986	(24.597)	0	0	0
2022/01/19	R248	03/02/2022			Bond Future	10.6482	87.2483	10.5722	87.8214	(0.714)	0.0000	0.0000	165,008
2022/01/19	R248	03/02/2022	10.20	Call	Bond Future	57.5400	0.0575	93.6400	0.0936	62.739	0	0	900
2022/01/19	R248	03/02/2022	11.47	Put	Bond Future	13.9900	0.0140	7.9400	0.0079	(43.245)	0	0	0
2022/01/19	R248	03/02/2022	11.48	Put	Bond Future	13.1700	0.0132	7.4800	0.0075	(43.204)	0	0	0
2022/01/19	R248	03/02/2022	11.49	Call	Bond Future	5,930.1400	5.9301	6,497.8400	6.4978	9.573	0	0	0
2022/01/19	R248	03/02/2022	10.70	Call	Bond Future	1,147.6400	1.1476	1,479.7500	1.4797	28.939	0	0	0
2022/01/19	R248	03/02/2022	10.70	Put	Bond Future	760.8100	0.7608	519.8600	0.5199	(31.670)	0	0	0
2022/01/19	R248	03/02/2022	11.00	Call	Bond Future	2,754.3000	2.7543	3,252.1100	3.2521	18.074	0	0	1,400
2022/01/19	R248	03/02/2022	11.00	Put	Bond Future	187.7500	0.1877	112.5000	0.1125	(40.080)	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
2022/01/19	R248	03/02/2022	10.30	Call	Bond Future	127.7100	0.1277	196.2600	0.1963	53.676	0	0	1,300
2022/01/19	R248	03/02/2022	10.30	Put	Bond Future	2,810.6000	2.8106	2,306.0900	2.3061	(17.950)	0	0	0
2022/01/19	R248	03/02/2022	10.40	Put	Bond Future	2,155.4600	2.1555	1,700.7400	1.7007	(21.096)	0	0	0
2022/01/19	R248	05/05/2022	11.79	Call	Bond Future	7,191.5200	7.1915	7,759.1900	7.7592	7.894	0	0	0
2022/01/19	R248	05/05/2022	11.79	Put	Bond Future	511.5800	0.5116	501.8000	0.5018	(1.912)	0	0	0
2022/01/19	R248	05/05/2022	11.80	Call	Bond Future	7,246.7800	7.2468	7,814.6700	7.8147	7.836	0	0	0
2022/01/19	R248	05/05/2022			Bond Future	10.8057	83.8949	10.7272	84.4724	(0.727)	0.0000	0.0000	39,598
2022/01/19	R248	05/05/2022	11.80	Put	Bond Future	503.9300	0.5039	494.3700	0.4944	(1.897)	0	0	0
2022/01/19	R248	05/05/2022	11.81	Call	Bond Future	7,302.0800	7.3021	7,870.0700	7.8701	7.778	0	0	0
2022/01/19	R248	05/05/2022	11.81	Put	Bond Future	496.4000	0.4964	486.9400	0.4869	(1.906)	0	0	0
2022/01/19	R248	04/08/2022	10.98	Call	Bond Future	3,142.4500	3.1425	3,554.0900	3.5541	13.099	0	0	0
2022/01/19	R248	04/08/2022	10.98	Put	Bond Future	3,064.9200	3.0649	2,892.2600	2.8923	(5.633)	0	0	0
2022/01/19	R248	04/08/2022	10.99	Call	Bond Future	3,180.3000	3.1803	3,593.4400	3.5934	12.991	0	0	0
2022/01/19	R248	04/08/2022	10.99	Put	Bond Future	3,031.7600	3.0318	2,860.6000	2.8606	(5.646)	0	0	0
2022/01/19	R248	04/08/2022			Bond Future	10.9691	84.9538	10.8875	85.5381	(0.744)	0.0000	0.0000	0
2022/01/19	R248	04/08/2022	11.00	Call	Bond Future	3,218.6100	3.2186	3,632.9800	3.6330	12.874	0	0	0
2022/01/19	R248	04/08/2022	11.00	Put	Bond Future	2,999.1600	2.9992	2,829.2300	2.8292	(5.666)	0	0	0
2022/01/19	R248	03/11/2022	11.30	Put	Bond Future	3,175.0200	3.1750	3,036.3700	3.0364	(4.367)	0	0	0
2022/01/19	R248	03/11/2022	11.31	Put	Bond Future	3,146.0000	3.1460	3,010.2400	3.0102	(4.315)	0	0	0
2022/01/19	R248	03/11/2022	11.32	Call	Bond Future	4,434.8000	4.4348	4,892.9600	4.8930	10.331	0	0	0
2022/01/19	R248	03/11/2022			Bond Future	11.1275	81.6524	11.0429	82.2440	(0.761)	0.0000	0.0000	0
2022/01/19	R248	03/11/2022	11.30	Call	Bond Future	4,357.2100	4.3572	4,810.1900	4.8102	10.396	0	0	0
2022/01/19	R248	03/11/2022	11.31	Call	Bond Future	4,395.7900	4.3958	4,851.6600	4.8517	10.371	0	0	0
2022/01/19	R248	03/11/2022	11.32	Put	Bond Future	3,117.5100	3.1175	2,984.0400	2.9840	(4.281)	0	0	0

Total

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