



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 25/01/2022 TO 25/01/2022

Deal Date	Contract Details	Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2022/01/25	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/01/25	0908	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/01/25	0957	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/01/25	0986	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/01/25	1386	28/02/2031		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/01/25	1409	28/02/2041		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/01/25	2025	03/02/2022		Bond Future	155.0481	155.0481	155.0070	155.0070	(0.026)	0.0000	0.0000	2,140
2022/01/25	2025	05/05/2022		Bond Future	157.0023	157.0023	156.9665	156.9665	(0.023)	0.0000	0.0000	4,985
2022/01/25	2025	04/08/2022		Bond Future	157.4739	157.4739	157.4629	157.4629	(0.007)	0.0000	0.0000	161
2022/01/25	2025	03/11/2022		Bond Future	159.5401	159.5401	159.5220	159.5220	(0.011)	0.0000	0.0000	0
2022/01/25	2029	03/02/2022		Bond Future	113.5942	113.5942	113.5998	113.5998	0.005	0.0000	0.0000	2,244
2022/01/25	2029	05/05/2022		Bond Future	113.8200	113.8200	113.8299	113.8299	0.009	0.0000	0.0000	2,391
2022/01/25	2029	04/08/2022		Bond Future	115.3338	115.3338	115.3622	115.3622	0.025	0.0000	0.0000	1,844

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2022/01/25	2029	03/11/2022			Bond Future	115.6200	115.6200	115.6437	115.6437	0.020	0.0000	0.0000	0
2022/01/25	2030	03/02/2022	8.39	Call	Bond Future	0.0100	0.0000	0.0000	0.0000	(100.000)	0	0	101
2022/01/25	2030	03/02/2022	8.39	Put	Bond Future	5,036.8400	5.0368	5,317.1600	5.3172	5.565	0	0	0
2022/01/25	2030	03/02/2022	8.80	Put	Bond Future	2,761.0600	2.7611	3,036.9900	3.0370	9.994	0	0	0
2022/01/25	2030	03/02/2022	8.85	Call	Bond Future	11.8300	0.0118	4.2900	0.0043	(63.736)	0	0	1,000
2022/01/25	2030	03/02/2022	8.85	Put	Bond Future	2,492.6500	2.4926	2,765.4400	2.7654	10.944	0	0	0
2022/01/25	2030	03/02/2022	9.80	Call	Bond Future	2,553.4600	2.5535	2,277.9300	2.2779	(10.790)	0	0	950
2022/01/25	2030	03/02/2022	9.80	Put	Bond Future	19.5000	0.0195	24.3000	0.0243	24.615	0	0	0
2022/01/25	2030	03/02/2022	9.90	Put	Bond Future	8.4600	0.0085	10.2200	0.0102	20.804	0	0	8,000
2022/01/25	2030	03/02/2022	9.45	Call	Bond Future	971.9400	0.9719	757.7500	0.7578	(22.037)	0	0	0
2022/01/25	2030	03/02/2022	9.45	Put	Bond Future	245.3300	0.2453	311.4700	0.3115	26.960	0	0	0
2022/01/25	2030	03/02/2022	9.40	Call	Bond Future	792.9500	0.7930	598.1200	0.5981	(24.570)	0	0	0
2022/01/25	2030	03/02/2022	9.40	Put	Bond Future	328.3100	0.3283	413.8100	0.4138	26.042	0	0	0
2022/01/25	2030	03/02/2022	9.10	Call	Bond Future	132.4900	0.1325	73.1700	0.0732	(44.773)	0	0	0
2022/01/25	2030	03/02/2022	9.10	Put	Bond Future	1,259.8100	1.2598	1,480.8200	1.4808	17.543	0	0	0
2022/01/25	2030	03/02/2022	9.20	Call	Bond Future	272.9400	0.2729	171.4000	0.1714	(37.202)	0	0	950
2022/01/25	2030	03/02/2022	9.20	Put	Bond Future	865.7400	0.8657	1,044.5300	1.0445	20.652	0	0	0
2022/01/25	2030	03/02/2022	9.35	Call	Bond Future	632.4100	0.6324	459.3700	0.4594	(27.362)	0	0	0
2022/01/25	2030	03/02/2022	9.35	Put	Bond Future	430.6900	0.4307	537.9800	0.5380	24.911	0	0	101
2022/01/25	2030	03/02/2022			Bond Future	9.3118	92.9010	9.3649	92.6207	0.571	0.0000	0.0000	56,915
2022/01/25	2030	03/02/2022	8.80	Call	Bond Future	6.5600	0.0066	2.1600	0.0022	(67.073)	0	0	0
2022/01/25	2030	03/02/2022	9.90	Call	Bond Future	3,050.4300	3.0504	2,771.8600	2.7719	(9.132)	0	0	0
2022/01/25	2030	03/02/2022	10.85	Call	Bond Future	7,689.3600	7.6894	7,409.0300	7.4090	(3.646)	0	0	0
2022/01/25	2030	03/02/2022	10.85	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	1,000
2022/01/25	2030	03/02/2022	9.60	Call	Bond Future	1,598.3800	1.5984	1,343.6500	1.3437	(15.937)	0	0	1,000
2022/01/25	2030	03/02/2022	9.60	Put	Bond Future	91.5700	0.0916	117.1700	0.1172	27.957	0	0	0
2022/01/25	2030	03/02/2022	9.78	Call	Bond Future	2,454.8400	2.4548	2,180.2900	2.1803	(11.184)	0	0	0
2022/01/25	2030	03/02/2022	9.78	Put	Bond Future	22.9300	0.0229	28.7100	0.0287	25.207	0	0	101
2022/01/25	2030	03/02/2022	9.43	Call	Bond Future	898.2500	0.8983	691.4700	0.6915	(23.020)	0	0	0
2022/01/25	2030	03/02/2022	9.43	Put	Bond Future	276.3100	0.2763	349.8600	0.3499	26.619	0	0	0
2022/01/25	2030	03/02/2022	9.44	Call	Bond Future	934.7800	0.9348	724.2400	0.7242	(22.523)	0	0	0
2022/01/25	2030	03/02/2022	9.44	Put	Bond Future	260.4900	0.2605	330.2800	0.3303	26.792	0	0	0
2022/01/25	2030	05/05/2022	10.21	Call	Bond Future	4,028.8300	4.0288	3,801.9000	3.8019	(5.633)	0	0	0
2022/01/25	2030	05/05/2022	10.21	Put	Bond Future	525.8400	0.5258	579.2700	0.5793	10.161	0	0	0
2022/01/25	2030	05/05/2022	9.95	Call	Bond Future	3,047.5000	3.0475	2,844.9200	2.8449	(6.647)	0	0	0
2022/01/25	2030	05/05/2022	9.65	Put	Bond Future	1,341.1200	1.3411	1,454.9700	1.4550	8.489	0	0	5,000
2022/01/25	2030	05/05/2022	8.81	Put	Bond Future	4,039.9500	4.0400	4,265.7600	4.2658	5.589	0	0	0
2022/01/25	2030	05/05/2022	8.89	Put	Bond Future	3,701.7500	3.7018	3,918.4500	3.9185	5.854	0	0	0
2022/01/25	2030	05/05/2022	9.15	Call	Bond Future	872.3100	0.8723	775.1700	0.7752	(11.136)	0	0	7,500
2022/01/25	2030	05/05/2022	9.15	Put	Bond Future	2,716.7300	2.7167	2,899.9500	2.9000	6.744	0	0	0
2022/01/25	2030	05/05/2022	8.14	Call	Bond Future	65.6600	0.0657	53.4600	0.0535	(18.581)	0	0	1,800
2022/01/25	2030	05/05/2022	8.14	Put	Bond Future	7,393.4800	7.3935	7,661.6400	7.6616	3.627	0	0	0
2022/01/25	2030	05/05/2022	8.47	Call	Bond Future	165.9600	0.1660	138.9100	0.1389	(16.299)	0	0	1,073
2022/01/25	2030	05/05/2022			Bond Future	9.5067	94.0488	9.5617	93.7685	0.579	0.0000	0.0000	49,998
2022/01/25	2030	05/05/2022	11.04	Call	Bond Future	7,543.0800	7.5431	7,276.5200	7.2765	(3.534)	0	0	0
2022/01/25	2030	05/05/2022	11.04	Put	Bond Future	122.8100	0.1228	136.6100	0.1366	11.237	0	0	1,800
2022/01/25	2030	05/05/2022	9.95	Put	Bond Future	819.3300	0.8193	897.1100	0.8971	9.493	0	0	1,073

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2022/01/25	2030	05/05/2022	10.19	Call	Bond Future	3,950.0500	3.9500	3,724.7500	3.7248	(5.704)	0	0	0
2022/01/25	2030	05/05/2022	10.19	Put	Bond Future	544.2900	0.5443	599.3500	0.5994	10.116	0	0	0
2022/01/25	2030	05/05/2022	10.20	Call	Bond Future	3,989.3800	3.9894	3,763.2700	3.7633	(5.668)	0	0	0
2022/01/25	2030	05/05/2022	10.20	Put	Bond Future	534.9900	0.5350	589.2400	0.5892	10.140	0	0	200
2022/01/25	2030	05/05/2022	9.35	Call	Bond Future	1,280.9600	1.2810	1,155.7900	1.1558	(9.772)	0	0	0
2022/01/25	2030	05/05/2022	9.35	Put	Bond Future	2,085.5100	2.0855	2,240.7000	2.2407	7.441	0	0	1,073
2022/01/25	2030	05/05/2022	9.60	Call	Bond Future	1,924.0600	1.9241	1,764.2000	1.7642	(8.308)	0	0	0
2022/01/25	2030	05/05/2022	9.60	Put	Bond Future	1,449.3300	1.4493	1,569.8300	1.5698	8.314	0	0	5,000
2022/01/25	2030	05/05/2022	9.65	Call	Bond Future	2,069.0100	2.0690	1,902.5000	1.9025	(8.048)	0	0	0
2022/01/25	2030	05/05/2022	8.81	Call	Bond Future	393.5100	0.3935	338.9600	0.3390	(13.862)	0	0	200
2022/01/25	2030	05/05/2022	8.89	Call	Bond Future	483.2400	0.4832	419.5800	0.4196	(13.174)	0	0	1,800
2022/01/25	2030	05/05/2022	7.73	Call	Bond Future	17.7200	0.0177	13.9100	0.0139	(21.501)	0	0	200
2022/01/25	2030	05/05/2022	7.73	Put	Bond Future	9,686.8700	9.6869	9,963.4200	9.9634	2.855	0	0	0
2022/01/25	2030	05/05/2022	8.47	Put	Bond Future	5,658.5600	5.6586	5,911.8700	5.9119	4.477	0	0	0
2022/01/25	2030	04/08/2022	9.56	Call	Bond Future	1,860.9200	1.8609	1,734.4900	1.7345	(6.794)	0	0	0
2022/01/25	2030	04/08/2022	9.56	Put	Bond Future	2,605.3300	2.6053	2,747.8800	2.7479	5.471	0	0	0
2022/01/25	2030	04/08/2022	10.95	Call	Bond Future	6,398.8800	6.3989	6,170.1100	6.1701	(3.575)	0	0	0
2022/01/25	2030	04/08/2022	10.95	Put	Bond Future	545.0000	0.5450	585.2100	0.5852	7.378	0	0	800
2022/01/25	2030	04/08/2022			Bond Future	9.7103	91.2709	9.7651	91.0019	0.563	0.0000	0.0000	24,189
2022/01/25	2030	04/08/2022	9.05	Call	Bond Future	886.9000	0.8869	809.7600	0.8098	(8.698)	0	0	800
2022/01/25	2030	04/08/2022	9.05	Put	Bond Future	4,214.6700	4.2147	4,406.5100	4.4065	4.552	0	0	0
2022/01/25	2030	04/08/2022	9.54	Call	Bond Future	1,814.8300	1.8148	1,690.3500	1.6903	(6.859)	0	0	0
2022/01/25	2030	04/08/2022	9.54	Put	Bond Future	2,658.8500	2.6588	2,803.3500	2.8033	5.435	0	0	0
2022/01/25	2030	04/08/2022	9.55	Call	Bond Future	1,837.7900	1.8378	1,712.3400	1.7123	(6.826)	0	0	0
2022/01/25	2030	04/08/2022	9.55	Put	Bond Future	2,631.9900	2.6320	2,775.5200	2.7755	5.453	0	0	0
2022/01/25	2030	04/08/2022	8.30	Call	Bond Future	251.9000	0.2519	223.5600	0.2236	(11.250)	0	0	800
2022/01/25	2030	04/08/2022	8.30	Put	Bond Future	7,548.1700	7.5482	7,788.8100	7.7888	3.188	0	0	0
2022/01/25	2030	03/11/2022	10.10	Call	Bond Future	3,168.5900	3.1686	3,009.1800	3.0092	(5.031)	0	0	0
2022/01/25	2030	03/11/2022	10.10	Put	Bond Future	2,277.9600	2.2780	2,395.3100	2.3953	5.152	0	0	0
2022/01/25	2030	03/11/2022			Bond Future	9.9117	92.4476	9.9699	92.1709	0.588	0.0000	0.0000	0
2022/01/25	2030	03/11/2022	10.09	Call	Bond Future	3,141.4500	3.1414	2,982.8000	2.9828	(5.050)	0	0	0
2022/01/25	2030	03/11/2022	10.09	Put	Bond Future	2,297.8300	2.2978	2,415.9400	2.4159	5.140	0	0	0
2022/01/25	2030	03/11/2022	10.08	Call	Bond Future	3,114.7400	3.1147	2,956.8600	2.9569	(5.069)	0	0	0
2022/01/25	2030	03/11/2022	10.08	Put	Bond Future	2,318.1600	2.3182	2,437.0400	2.4370	5.128	0	0	0
2022/01/25	2032	03/02/2022	8.91	Put	Bond Future	5,305.8000	5.3058	5,531.1700	5.5312	4.248	0	0	0
2022/01/25	2032	03/02/2022	11.13	Call	Bond Future	7,599.7100	7.5997	7,374.3100	7.3743	(2.966)	0	0	0
2022/01/25	2032	03/02/2022	11.13	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	210
2022/01/25	2032	03/02/2022	10.53	Call	Bond Future	4,356.5900	4.3566	4,131.0500	4.1311	(5.177)	0	0	0
2022/01/25	2032	03/02/2022	10.53	Put	Bond Future	2.3200	0.0023	2.1800	0.0022	(6.034)	0	0	210
2022/01/25	2032	03/02/2022	10.65	Call	Bond Future	5,017.6300	5.0176	4,792.1400	4.7921	(4.494)	0	0	0
2022/01/25	2032	03/02/2022	10.65	Put	Bond Future	0.7100	0.0007	0.6200	0.0006	(12.676)	0	0	0
2022/01/25	2032	03/02/2022	10.66	Call	Bond Future	5,072.4700	5.0725	4,846.9800	4.8470	(4.445)	0	0	0
2022/01/25	2032	03/02/2022	10.66	Put	Bond Future	0.6400	0.0006	0.5500	0.0006	(14.063)	0	0	97
2022/01/25	2032	03/02/2022	10.43	Call	Bond Future	3,802.3800	3.8024	3,576.9500	3.5769	(5.929)	0	0	0
2022/01/25	2032	03/02/2022	10.43	Put	Bond Future	5.6200	0.0056	5.5900	0.0056	(0.534)	0	0	0
2022/01/25	2032	03/02/2022	10.45	Put	Bond Future	4.7400	0.0047	4.6700	0.0047	(1.477)	0	0	198
2022/01/25	2032	03/02/2022	10.35	Put	Bond Future	10.9500	0.0109	11.3500	0.0114	3.653	0	0	400

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2022/01/25	2032	03/02/2022	10.42	Call	Bond Future	3,746.8500	3.7469	3,521.4600	3.5215	(6.015)	0	0	0
2022/01/25	2032	03/02/2022	10.42	Put	Bond Future	6.1100	0.0061	6.1200	0.0061	0.164	0	0	0
2022/01/25	2032	03/02/2022	9.81	Call	Bond Future	706.7300	0.7067	556.1900	0.5562	(21.301)	0	0	0
2022/01/25	2032	03/02/2022	9.81	Put	Bond Future	477.0700	0.4771	551.9300	0.5519	15.692	0	0	198
2022/01/25	2032	03/02/2022	9.90	Put	Bond Future	289.4000	0.2894	335.1400	0.3351	15.805	0	0	900
2022/01/25	2032	03/02/2022	9.58	Call	Bond Future	164.4800	0.1645	104.8300	0.1048	(36.266)	0	0	400
2022/01/25	2032	03/02/2022	9.58	Put	Bond Future	1,308.0400	1.3080	1,473.7900	1.4738	12.672	0	0	0
2022/01/25	2032	03/02/2022	9.67	Call	Bond Future	318.6400	0.3186	224.0700	0.2241	(29.679)	0	0	0
2022/01/25	2032	03/02/2022			Bond Future	9.7712	93.2981	9.8093	93.0727	0.390	0.0000	0.0000	55,624
2022/01/25	2032	03/02/2022	8.91	Call	Bond Future	0.0300	0.0000	0.0000	0.0000	(100.000)	0	0	198
2022/01/25	2032	03/02/2022	9.14	Call	Bond Future	1.1900	0.0012	0.3700	0.0004	(68.908)	0	0	97
2022/01/25	2032	03/02/2022	9.14	Put	Bond Future	3,850.3600	3.8504	4,074.9400	4.0749	5.833	0	0	0
2022/01/25	2032	03/02/2022	9.57	Call	Bond Future	151.5800	0.1516	95.4300	0.0954	(37.043)	0	0	0
2022/01/25	2032	03/02/2022	9.57	Put	Bond Future	1,355.4800	1.3555	1,524.7300	1.5247	12.486	0	0	0
2022/01/25	2032	03/02/2022	10.90	Call	Bond Future	6,375.5500	6.3755	6,150.1400	6.1501	(3.536)	0	0	0
2022/01/25	2032	03/02/2022	10.90	Put	Bond Future	0.0500	0.0001	0.0400	0.0000	(20.000)	0	0	900
2022/01/25	2032	03/02/2022	10.95	Call	Bond Future	6,643.7300	6.6437	6,418.3200	6.4183	(3.393)	0	0	0
2022/01/25	2032	03/02/2022	10.95	Put	Bond Future	0.0300	0.0000	0.0200	0.0000	(33.333)	0	0	400
2022/01/25	2032	03/02/2022	10.44	Call	Bond Future	3,857.8900	3.8579	3,632.4400	3.6324	(5.844)	0	0	0
2022/01/25	2032	03/02/2022	10.44	Put	Bond Future	5.1600	0.0052	5.1100	0.0051	(0.969)	0	0	0
2022/01/25	2032	03/02/2022	10.45	Call	Bond Future	3,913.3900	3.9134	3,687.9200	3.6879	(5.762)	0	0	0
2022/01/25	2032	03/02/2022	10.14	Call	Bond Future	2,210.0800	2.2101	1,991.5600	1.9916	(9.887)	0	0	0
2022/01/25	2032	03/02/2022	10.14	Put	Bond Future	57.8000	0.0578	64.6800	0.0647	11.903	0	0	97
2022/01/25	2032	03/02/2022	10.35	Call	Bond Future	3,358.2000	3.3582	3,133.2000	3.1332	(6.700)	0	0	0
2022/01/25	2032	03/02/2022	9.90	Call	Bond Future	1,048.9200	1.0489	869.2600	0.8693	(17.128)	0	0	900
2022/01/25	2032	03/02/2022	10.04	Call	Bond Future	1,693.9800	1.6940	1,485.5200	1.4855	(12.306)	0	0	100
2022/01/25	2032	03/02/2022	10.04	Put	Bond Future	118.4700	0.1185	135.4100	0.1354	14.299	0	0	0
2022/01/25	2032	03/02/2022	9.62	Call	Bond Future	224.3300	0.2243	149.7800	0.1498	(33.232)	0	0	210
2022/01/25	2032	03/02/2022	9.62	Put	Bond Future	1,127.0800	1.1271	1,277.9300	1.2779	13.384	0	0	0
2022/01/25	2032	03/02/2022	9.67	Put	Bond Future	921.5600	0.9216	1,052.3900	1.0524	14.197	0	0	0
2022/01/25	2032	05/05/2022	11.18	Call	Bond Future	6,958.4900	6.9585	6,751.7900	6.7518	(2.970)	0	0	0
2022/01/25	2032	05/05/2022	11.18	Put	Bond Future	266.2700	0.2663	284.3500	0.2843	6.790	0	0	780
2022/01/25	2032	05/05/2022	10.98	Call	Bond Future	6,019.9800	6.0200	5,820.2700	5.8203	(3.317)	0	0	0
2022/01/25	2032	05/05/2022	10.98	Put	Bond Future	374.3100	0.3743	399.3800	0.3994	6.698	0	0	993
2022/01/25	2032	05/05/2022	11.02	Put	Bond Future	350.1900	0.3502	373.7100	0.3737	6.716	0	0	0
2022/01/25	2032	05/05/2022	11.03	Call	Bond Future	6,253.2700	6.2533	6,051.6300	6.0516	(3.225)	0	0	0
2022/01/25	2032	05/05/2022	11.03	Put	Bond Future	344.3000	0.3443	367.4400	0.3674	6.721	0	0	0
2022/01/25	2032	05/05/2022	10.29	Put	Bond Future	1,125.9300	1.1259	1,194.7000	1.1947	6.108	0	0	0
2022/01/25	2032	05/05/2022			Bond Future	9.9561	90.3031	9.9952	90.0783	0.393	0.0000	0.0000	129,933
2022/01/25	2032	05/05/2022	11.04	Call	Bond Future	6,300.0000	6.3000	6,097.9900	6.0980	(3.207)	0	0	0
2022/01/25	2032	05/05/2022	11.04	Put	Bond Future	338.5100	0.3385	361.2800	0.3613	6.727	0	0	0
2022/01/25	2032	05/05/2022	11.02	Call	Bond Future	6,206.5900	6.2066	6,005.3300	6.0053	(3.243)	0	0	0
2022/01/25	2032	05/05/2022	9.58	Call	Bond Future	924.2300	0.9242	845.7600	0.8458	(8.490)	0	0	780
2022/01/25	2032	05/05/2022	9.58	Put	Bond Future	3,125.4200	3.1254	3,271.7300	3.2717	4.681	0	0	0
2022/01/25	2032	05/05/2022	10.18	Call	Bond Future	2,615.7000	2.6157	2,470.1400	2.4701	(5.565)	0	0	780
2022/01/25	2032	05/05/2022	10.18	Put	Bond Future	1,338.7000	1.3387	1,417.9200	1.4179	5.918	0	0	0
2022/01/25	2032	05/05/2022	10.29	Call	Bond Future	3,021.4300	3.0214	2,865.4200	2.8654	(5.163)	0	0	993
2022/01/25	2032	04/08/2022	10.22	Call	Bond Future	2,732.8200	2.7328	2,612.4500	2.6125	(4.405)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2022/01/25	2032	04/08/2022	9.72	Call	Bond Future	1,414.0700	1.4141	1,333.2900	1.3333	(5.713)	0	0	800
2022/01/25	2032	04/08/2022	9.72	Put	Bond Future	3,821.6100	3.8216	3,953.9500	3.9539	3.463	0	0	0
2022/01/25	2032	04/08/2022	10.20	Put	Bond Future	2,354.0400	2.3540	2,448.3000	2.4483	4.004	0	0	0
2022/01/25	2032	04/08/2022	10.21	Put	Bond Future	2,328.8000	2.3288	2,422.3000	2.4223	4.015	0	0	0
2022/01/25	2032	04/08/2022	8.97	Call	Bond Future	347.5000	0.3475	318.4300	0.3184	(8.365)	0	0	800
2022/01/25	2032	04/08/2022	8.97	Put	Bond Future	7,240.4900	7.2405	7,424.5400	7.4245	2.542	0	0	0
2022/01/25	2032	04/08/2022			Bond Future	10.1430	91.4825	10.1812	91.2694	0.376	0.0000	0.0000	0
2022/01/25	2032	04/08/2022	10.22	Put	Bond Future	2,303.7600	2.3038	2,396.5100	2.3965	4.026	0	0	0
2022/01/25	2032	04/08/2022	11.60	Call	Bond Future	8,176.0000	8.1760	7,987.2500	7.9873	(2.309)	0	0	0
2022/01/25	2032	04/08/2022	11.60	Put	Bond Future	505.5500	0.5055	529.9200	0.5299	4.820	0	0	800
2022/01/25	2032	04/08/2022	11.89	Call	Bond Future	9,460.6100	9.4606	9,265.4600	9.2655	(2.063)	0	0	0
2022/01/25	2032	04/08/2022	11.89	Put	Bond Future	370.9100	0.3709	388.8800	0.3889	4.845	0	0	0
2022/01/25	2032	04/08/2022	10.20	Call	Bond Future	2,671.9100	2.6719	2,553.0500	2.5531	(4.449)	0	0	0
2022/01/25	2032	04/08/2022	10.21	Call	Bond Future	2,702.2900	2.7023	2,582.6700	2.5827	(4.427)	0	0	0
2022/01/25	2032	03/11/2022	9.31	Put	Bond Future	6,619.5800	6.6196	6,789.8200	6.7898	2.572	0	0	0
2022/01/25	2032	03/11/2022	10.16	Call	Bond Future	2,464.6100	2.4646	2,358.7400	2.3587	(4.296)	0	0	0
2022/01/25	2032	03/11/2022	10.16	Put	Bond Future	3,429.1900	3.4292	3,543.3800	3.5434	3.330	0	0	180
2022/01/25	2032	03/11/2022	10.56	Put	Bond Future	2,411.5500	2.4116	2,499.8800	2.4999	3.663	0	0	180
2022/01/25	2032	03/11/2022			Bond Future	10.3365	88.5139	10.3771	88.2938	0.393	0.0000	0.0000	0
2022/01/25	2032	03/11/2022	10.66	Call	Bond Future	3,932.9800	3.9330	3,795.2600	3.7953	(3.502)	0	0	0
2022/01/25	2032	03/11/2022	10.66	Put	Bond Future	2,200.3900	2.2004	2,282.7300	2.2827	3.742	0	0	0
2022/01/25	2032	03/11/2022	9.31	Call	Bond Future	807.4800	0.8075	757.6600	0.7577	(6.170)	0	0	180
2022/01/25	2032	03/11/2022	10.56	Call	Bond Future	3,613.5000	3.6135	3,481.7700	3.4818	(3.645)	0	0	0
2022/01/25	2033	03/02/2022			Bond Future	110.6509	110.6509	110.7640	110.7640	0.102	0.0000	0.0000	2,777
2022/01/25	2033	05/05/2022			Bond Future	110.7619	110.7619	110.8805	110.8805	0.107	0.0000	0.0000	2,900
2022/01/25	2033	04/08/2022			Bond Future	112.2349	112.2349	112.3729	112.3729	0.123	0.0000	0.0000	4,967
2022/01/25	2033	03/11/2022			Bond Future	112.3993	112.3993	112.5342	112.5342	0.120	0.0000	0.0000	0
2022/01/25	2037	03/02/2022	11.45	Call	Bond Future	6,374.5100	6.3745	6,286.6600	6.2867	(1.378)	0	0	0
2022/01/25	2037	03/02/2022	11.46	Call	Bond Future	6,433.9300	6.4339	6,346.0900	6.3461	(1.365)	0	0	0
2022/01/25	2037	03/02/2022	11.47	Put	Bond Future	0.3500	0.0004	0.2000	0.0002	(42.857)	0	0	0
2022/01/25	2037	03/02/2022			Bond Future	10.4391	85.6541	10.4522	85.5664	0.126	0.0000	0.0000	64,794
2022/01/25	2037	03/02/2022	11.45	Put	Bond Future	0.4200	0.0004	0.2500	0.0003	(40.476)	0	0	0
2022/01/25	2037	03/02/2022	11.46	Put	Bond Future	0.3800	0.0004	0.2200	0.0002	(42.105)	0	0	0
2022/01/25	2037	03/02/2022	11.47	Call	Bond Future	6,493.2900	6.4933	6,405.4600	6.4055	(1.353)	0	0	0
2022/01/25	2037	05/05/2022	11.82	Call	Bond Future	7,653.4200	7.6534	7,571.1600	7.5712	(1.075)	0	0	0
2022/01/25	2037	05/05/2022	11.83	Call	Bond Future	7,704.9500	7.7050	7,622.6200	7.6226	(1.069)	0	0	0
2022/01/25	2037	05/05/2022	11.84	Put	Bond Future	313.5500	0.3136	316.7400	0.3167	1.017	0	0	0
2022/01/25	2037	05/05/2022			Bond Future	10.6157	86.7124	10.6288	86.6268	0.124	0.0000	0.0000	74,463
2022/01/25	2037	05/05/2022	11.82	Put	Bond Future	324.0400	0.3240	327.3700	0.3274	1.028	0	0	0
2022/01/25	2037	05/05/2022	11.83	Put	Bond Future	318.7500	0.3188	322.0100	0.3220	1.023	0	0	0
2022/01/25	2037	05/05/2022	11.84	Call	Bond Future	7,756.5100	7.7565	7,674.1100	7.6741	(1.062)	0	0	0
2022/01/25	2037	04/08/2022	11.95	Call	Bond Future	7,659.4900	7.6595	7,594.1200	7.5941	(0.853)	0	0	0
2022/01/25	2037	04/08/2022	11.95	Put	Bond Future	807.2700	0.8073	814.6700	0.8147	0.917	0	0	1,050
2022/01/25	2037	04/08/2022	10.91	Put	Bond Future	2,518.1700	2.5182	2,543.2000	2.5432	0.994	0	0	0
2022/01/25	2037	04/08/2022	10.89	Call	Bond Future	3,153.2400	3.1532	3,105.9900	3.1060	(1.498)	0	0	0
2022/01/25	2037	04/08/2022	10.89	Put	Bond Future	2,573.4600	2.5735	2,598.9800	2.5990	0.992	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
2022/01/25	2037	04/08/2022	10.90	Call	Bond Future	3,188.2800	3.1883	3,140.7800	3.1408	(1.490)	0	0	0
2022/01/25	2037	04/08/2022			Bond Future	10.7980	83.5883	10.8095	83.5156	0.106	0.0000	0.0000	43,603
2022/01/25	2037	04/08/2022	10.91	Call	Bond Future	3,223.2600	3.2233	3,175.5200	3.1755	(1.481)	0	0	0
2022/01/25	2037	04/08/2022	11.21	Call	Bond Future	4,352.1100	4.3521	4,297.5500	4.2975	(1.254)	0	0	1,050
2022/01/25	2037	04/08/2022	11.21	Put	Bond Future	1,800.5500	1.8006	1,818.7600	1.8188	1.011	0	0	0
2022/01/25	2037	04/08/2022	11.42	Call	Bond Future	5,233.1800	5.2332	5,174.7000	5.1747	(1.117)	0	0	0
2022/01/25	2037	04/08/2022	11.42	Put	Bond Future	1,425.2400	1.4252	1,439.5300	1.4395	1.003	0	0	50
2022/01/25	2037	04/08/2022	10.10	Call	Bond Future	982.9800	0.9830	958.7800	0.9588	(2.462)	0	0	50
2022/01/25	2037	04/08/2022	10.10	Put	Bond Future	5,584.7500	5.5848	5,633.3200	5.6333	0.870	0	0	0
2022/01/25	2037	04/08/2022	10.90	Put	Bond Future	2,545.8100	2.5458	2,571.0800	2.5711	0.993	0	0	50
2022/01/25	2037	03/11/2022	11.32	Call	Bond Future	4,550.5600	4.5506	4,496.8900	4.4969	(1.179)	0	0	0
2022/01/25	2037	03/11/2022	11.30	Put	Bond Future	2,499.1500	2.4991	2,523.6500	2.5237	0.980	0	0	0
2022/01/25	2037	03/11/2022	11.31	Call	Bond Future	4,513.7000	4.5137	4,460.2300	4.4602	(1.185)	0	0	0
2022/01/25	2037	03/11/2022	11.31	Put	Bond Future	2,476.0000	2.4760	2,500.3000	2.5003	0.981	0	0	0
2022/01/25	2037	03/11/2022			Bond Future	10.9742	84.6662	10.9868	84.5884	0.115	0.0000	0.0000	0
2022/01/25	2037	03/11/2022	11.32	Put	Bond Future	2,453.3200	2.4533	2,477.4200	2.4774	0.982	0	0	0
2022/01/25	2037	03/11/2022	11.30	Call	Bond Future	4,477.2400	4.4772	4,423.9700	4.4240	(1.190)	0	0	0
2022/01/25	2038	03/02/2022			Bond Future	124.6026	124.6026	124.6101	124.6101	0.006	0.0000	0.0000	3,705
2022/01/25	2038	05/05/2022			Bond Future	126.1731	126.1731	126.1853	126.1853	0.010	0.0000	0.0000	3,104
2022/01/25	2038	04/08/2022			Bond Future	126.0328	126.0328	126.0654	126.0654	0.026	0.0000	0.0000	2,669
2022/01/25	2038	03/11/2022			Bond Future	127.6865	127.6865	127.7140	127.7140	0.022	0.0000	0.0000	0
2022/01/25	2040	03/02/2022	11.57	Put	Bond Future	0.2500	0.0003	0.1300	0.0001	(48.000)	0	0	0
2022/01/25	2040	03/02/2022	11.58	Put	Bond Future	0.2300	0.0002	0.1100	0.0001	(52.174)	0	0	0
2022/01/25	2040	03/02/2022	11.59	Call	Bond Future	7,178.8700	7.1789	7,155.9200	7.1559	(0.320)	0	0	0
2022/01/25	2040	03/02/2022			Bond Future	10.5282	87.9736	10.5313	87.9507	0.030	0.0000	0.0000	25,517
2022/01/25	2040	03/02/2022	10.60	Call	Bond Future	1,007.4700	1.0075	957.9400	0.9579	(4.916)	0	0	2,000
2022/01/25	2040	03/02/2022	10.60	Put	Bond Future	490.7200	0.4907	464.0300	0.4640	(5.439)	0	0	0
2022/01/25	2040	03/02/2022	11.57	Call	Bond Future	7,052.4100	7.0524	7,029.4500	7.0295	(0.326)	0	0	0
2022/01/25	2040	03/02/2022	11.58	Call	Bond Future	7,115.6800	7.1157	7,092.7200	7.0927	(0.323)	0	0	0
2022/01/25	2040	03/02/2022	11.59	Put	Bond Future	0.2100	0.0002	0.1000	0.0001	(52.381)	0	0	0
2022/01/25	2040	05/05/2022	13.04	Call	Bond Future	14,365.3500	14.3654	14,344.2100	14.3442	(0.147)	0	0	0
2022/01/25	2040	05/05/2022	13.04	Put	Bond Future	49.8400	0.0498	48.5700	0.0486	(2.548)	0	0	1,200
2022/01/25	2040	05/05/2022	11.91	Put	Bond Future	357.0800	0.3571	352.9900	0.3530	(1.145)	0	0	0
2022/01/25	2040	05/05/2022	11.92	Call	Bond Future	8,333.6200	8.3336	8,309.6800	8.3097	(0.287)	0	0	0
2022/01/25	2040	05/05/2022	11.92	Put	Bond Future	351.3900	0.3514	347.3200	0.3473	(1.158)	0	0	0
2022/01/25	2040	05/05/2022	10.57	Call	Bond Future	1,859.0100	1.8590	1,838.9100	1.8389	(1.081)	0	0	1,200
2022/01/25	2040	05/05/2022	10.57	Put	Bond Future	2,770.2700	2.7703	2,770.0400	2.7700	(0.008)	0	0	0
2022/01/25	2040	05/05/2022			Bond Future	10.6983	89.0605	10.7011	89.0407	0.026	0.0000	0.0000	51,555
2022/01/25	2040	05/05/2022	11.90	Call	Bond Future	8,223.8700	8.2239	8,199.8800	8.1999	(0.292)	0	0	0
2022/01/25	2040	05/05/2022	11.90	Put	Bond Future	362.7800	0.3628	358.6600	0.3587	(1.136)	0	0	0
2022/01/25	2040	05/05/2022	11.91	Call	Bond Future	8,278.7800	8.2788	8,254.8200	8.2548	(0.289)	0	0	0
2022/01/25	2040	05/05/2022	9.82	Call	Bond Future	271.4600	0.2715	264.4400	0.2644	(2.586)	0	0	1,200
2022/01/25	2040	05/05/2022	9.82	Put	Bond Future	6,821.6400	6.8216	6,834.4900	6.8345	0.188	0	0	0
2022/01/25	2040	04/08/2022	12.24	Put	Bond Future	711.1200	0.7111	706.5700	0.7066	(0.640)	0	0	460
2022/01/25	2040	04/08/2022	11.05	Call	Bond Future	3,731.7200	3.7317	3,720.3700	3.7204	(0.304)	0	0	0
2022/01/25	2040	04/08/2022	11.05	Put	Bond Future	2,534.1200	2.5341	2,528.6100	2.5286	(0.217)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2022/01/25	2040	04/08/2022	9.70	Put	Bond Future	9,101.9200	9.1019	9,103.3100	9.1033	0.015	0	0	0
2022/01/25	2040	04/08/2022			Bond Future	10.8736	85.7168	10.8745	85.7110	0.008	0.0000	0.0000	36,813
2022/01/25	2040	04/08/2022	12.24	Call	Bond Future	9,339.8100	9.3398	9,329.4200	9.3294	(0.111)	0	0	0
2022/01/25	2040	04/08/2022	11.03	Call	Bond Future	3,653.7700	3.6538	3,642.4400	3.6424	(0.310)	0	0	0
2022/01/25	2040	04/08/2022	11.03	Put	Bond Future	2,590.6400	2.5906	2,585.1500	2.5851	(0.212)	0	0	0
2022/01/25	2040	04/08/2022	11.04	Call	Bond Future	3,692.6600	3.6927	3,681.3200	3.6813	(0.307)	0	0	0
2022/01/25	2040	04/08/2022	11.04	Put	Bond Future	2,562.2500	2.5623	2,556.7500	2.5568	(0.215)	0	0	0
2022/01/25	2040	04/08/2022	9.70	Call	Bond Future	417.1400	0.4171	412.6900	0.4127	(1.067)	0	0	460
2022/01/25	2040	04/08/2022	10.70	Call	Bond Future	2,477.5000	2.4775	2,467.0200	2.4670	(0.423)	0	0	460
2022/01/25	2040	04/08/2022	10.70	Put	Bond Future	3,682.3400	3.6823	3,677.7000	3.6777	(0.126)	0	0	0
2022/01/25	2040	03/11/2022	11.41	Put	Bond Future	2,587.9900	2.5880	2,585.5300	2.5855	(0.095)	0	0	0
2022/01/25	2040	03/11/2022	11.39	Call	Bond Future	4,915.3000	4.9153	4,902.7700	4.9028	(0.255)	0	0	0
2022/01/25	2040	03/11/2022	11.40	Call	Bond Future	4,955.0200	4.9550	4,942.4800	4.9425	(0.253)	0	0	0
2022/01/25	2040	03/11/2022			Bond Future	11.0425	86.8221	11.0440	86.8120	0.014	0.0000	0.0000	0
2022/01/25	2040	03/11/2022	11.41	Call	Bond Future	4,994.8700	4.9949	4,982.3000	4.9823	(0.252)	0	0	0
2022/01/25	2040	03/11/2022	11.39	Put	Bond Future	2,636.6300	2.6366	2,634.2100	2.6342	(0.092)	0	0	0
2022/01/25	2040	03/11/2022	11.40	Put	Bond Future	2,612.2100	2.6122	2,609.7800	2.6098	(0.093)	0	0	0
2022/01/25	2044	03/02/2022	11.59	Call	Bond Future	7,001.4900	7.0015	6,903.1400	6.9031	(1.405)	0	0	0
2022/01/25	2044	03/02/2022	11.59	Put	Bond Future	0.3800	0.0004	0.2200	0.0002	(42.105)	0	0	0
2022/01/25	2044	03/02/2022	11.60	Call	Bond Future	7,065.3500	7.0653	6,967.0200	6.9670	(1.392)	0	0	0
2022/01/25	2044	03/02/2022	11.60	Put	Bond Future	0.3400	0.0003	0.2000	0.0002	(41.176)	0	0	0
2022/01/25	2044	03/02/2022			Bond Future	10.5720	84.7453	10.5853	84.6472	0.126	0.0000	0.0000	29,406
2022/01/25	2044	03/02/2022	11.61	Call	Bond Future	7,129.1300	7.1291	7,030.8100	7.0308	(1.379)	0	0	0
2022/01/25	2044	03/02/2022	11.61	Put	Bond Future	0.3100	0.0003	0.1800	0.0002	(41.935)	0	0	0
2022/01/25	2044	05/05/2022	11.91	Call	Bond Future	8,200.8100	8.2008	8,108.7600	8.1088	(1.122)	0	0	0
2022/01/25	2044	05/05/2022	11.91	Put	Bond Future	386.3200	0.3863	390.5400	0.3905	1.092	0	0	0
2022/01/25	2044	05/05/2022	11.92	Call	Bond Future	8,255.8800	8.2559	8,163.7300	8.1637	(1.116)	0	0	0
2022/01/25	2044	05/05/2022	11.92	Put	Bond Future	380.3100	0.3803	384.4300	0.3844	1.083	0	0	0
2022/01/25	2044	05/05/2022			Bond Future	10.7333	85.7924	10.7467	85.6961	0.125	0.0000	0.0000	43,184
2022/01/25	2044	05/05/2022	11.93	Call	Bond Future	8,310.9500	8.3110	8,218.7100	8.2187	(1.110)	0	0	0
2022/01/25	2044	05/05/2022	11.93	Put	Bond Future	374.3900	0.3744	378.4200	0.3784	1.076	0	0	0
2022/01/25	2044	04/08/2022	11.08	Call	Bond Future	3,803.8700	3.8039	3,747.2000	3.7472	(1.490)	0	0	0
2022/01/25	2044	04/08/2022	11.08	Put	Bond Future	2,551.2400	2.5512	2,578.3500	2.5783	1.063	0	0	0
2022/01/25	2044	04/08/2022	11.09	Call	Bond Future	3,844.0300	3.8440	3,787.0800	3.7871	(1.482)	0	0	0
2022/01/25	2044	04/08/2022	11.09	Put	Bond Future	2,522.9800	2.5230	2,549.8100	2.5498	1.063	0	0	0
2022/01/25	2044	04/08/2022			Bond Future	10.8994	82.5312	10.9113	82.4474	0.110	0.0000	0.0000	17,043
2022/01/25	2044	04/08/2022	11.10	Call	Bond Future	3,884.3600	3.8844	3,827.1300	3.8271	(1.473)	0	0	0
2022/01/25	2044	04/08/2022	11.10	Put	Bond Future	2,494.9900	2.4950	2,521.5400	2.5215	1.064	0	0	0
2022/01/25	2044	03/11/2022	11.40	Put	Bond Future	2,674.5900	2.6746	2,702.2600	2.7023	1.035	0	0	0
2022/01/25	2044	03/11/2022	11.41	Call	Bond Future	4,999.3800	4.9994	4,937.9800	4.9380	(1.228)	0	0	0
2022/01/25	2044	03/11/2022	11.41	Put	Bond Future	2,649.7200	2.6497	2,677.1600	2.6772	1.036	0	0	0
2022/01/25	2044	03/11/2022			Bond Future	11.0589	83.5953	11.0718	83.5065	0.117	0.0000	0.0000	0
2022/01/25	2044	03/11/2022	11.39	Call	Bond Future	4,918.5400	4.9185	4,857.6000	4.8576	(1.239)	0	0	0
2022/01/25	2044	03/11/2022	11.39	Put	Bond Future	2,699.6700	2.6997	2,727.5700	2.7276	1.033	0	0	0
2022/01/25	2044	03/11/2022	11.40	Call	Bond Future	4,958.9000	4.9589	4,897.7300	4.8977	(1.234)	0	0	0
2022/01/25	2046	03/02/2022			Bond Future	115.0217	115.0217	114.9326	114.9326	(0.077)	0.0000	0.0000	9,876

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2022/01/25	2046	05/05/2022			Bond Future	114.5766	114.5766	114.4906	114.4906	(0.075)	0.0000	0.0000	14,004
2022/01/25	2046	04/08/2022			Bond Future	116.1005	116.1005	116.0319	116.0319	(0.059)	0.0000	0.0000	609
2022/01/25	2046	03/11/2022			Bond Future	115.6959	115.6959	115.6210	115.6210	(0.065)	0.0000	0.0000	0
2022/01/25	2050	03/02/2022			Bond Future	116.8222	116.8222	116.7199	116.7199	(0.087)	0.0000	0.0000	5,997
2022/01/25	2050	05/05/2022			Bond Future	118.2946	118.2946	118.1954	118.1954	(0.084)	0.0000	0.0000	7,629
2022/01/25	2050	04/08/2022			Bond Future	117.8471	117.8471	117.7657	117.7657	(0.069)	0.0000	0.0000	1,194
2022/01/25	2050	03/11/2022			Bond Future	119.3936	119.3936	119.3057	119.3057	(0.074)	0.0000	0.0000	0
2022/01/25	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/01/25	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/01/25	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/01/25	AL37	03/02/2022			Index Future	818.4190	818.4190	816.0060	816.0060	(0.295)	0.0000	0.0000	0
2022/01/25	AL37	05/05/2022			Index Future	828.5140	828.5140	826.1010	826.1010	(0.291)	0.0000	0.0000	0
2022/01/25	AL37	04/08/2022			Index Future	839.2110	839.2110	836.8970	836.8970	(0.276)	0.0000	0.0000	0
2022/01/25	AL37	03/11/2022			Index Future	850.1390	850.1390	847.7610	847.7610	(0.280)	0.0000	0.0000	0
2022/01/25	AL7T	03/02/2022			Index Future	937.3030	937.3030	934.6850	934.6850	(0.279)	0.0000	0.0000	0
2022/01/25	AL7T	05/05/2022			Index Future	948.8640	948.8640	946.2470	946.2470	(0.276)	0.0000	0.0000	0
2022/01/25	AL7T	04/08/2022			Index Future	961.1140	961.1140	958.6140	958.6140	(0.260)	0.0000	0.0000	0
2022/01/25	AL7T	03/11/2022			Index Future	973.6300	973.6300	971.0570	971.0570	(0.264)	0.0000	0.0000	0
2022/01/25	ALBI	03/02/2022			Index Future	833.5630	833.5630	832.0680	832.0680	(0.179)	0.0000	0.0000	125
2022/01/25	ALBI	05/05/2022			Index Future	843.8440	843.8440	842.3610	842.3610	(0.176)	0.0000	0.0000	92
2022/01/25	ALBI	04/08/2022			Index Future	854.7390	854.7390	853.3700	853.3700	(0.160)	0.0000	0.0000	0
2022/01/25	ALBI	03/11/2022			Index Future	865.8690	865.8690	864.4470	864.4470	(0.164)	0.0000	0.0000	0
2022/01/25	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/01/25	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/01/25	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/01/25	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/01/25	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/01/25	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/01/25	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/01/25	C040	06/10/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/01/25	C040	31/01/2040			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2022/01/25	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/01/25	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/01/25	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/01/25	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/01/25	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/01/25	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/01/25	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2022/01/25	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/01/25	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/01/25	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/01/25	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/01/25	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/01/25	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/01/25	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/01/25	C303	28/02/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/01/25	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/01/25	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/01/25	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/01/25	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/01/25	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/01/25	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/01/25	ES33	03/02/2022			Bond Future	11.1913	79.3551	11.2088	79.2619	0.157	0.0000	0.0000	0
2022/01/25	ES33	05/05/2022			Bond Future	11.4105	76.5765	11.4283	76.4849	0.155	0.0000	0.0000	87
2022/01/25	ES33	04/08/2022			Bond Future	11.6341	77.5952	11.6501	77.5149	0.138	0.0000	0.0000	263
2022/01/25	ES33	03/11/2022			Bond Future	11.8662	74.8342	11.8836	74.7492	0.147	0.0000	0.0000	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2022/01/25	ES42	03/02/2022			Bond Future	11.6029	78.4407	11.6057	78.4238	0.024	0.0000	0.0000	0
2022/01/25	ES42	05/05/2022			Bond Future	11.8065	75.1706	11.8089	75.1563	0.020	0.0000	0.0000	1,190
2022/01/25	ES42	04/08/2022			Bond Future	12.0087	76.1712	12.0091	76.1691	0.003	0.0000	0.0000	3,579
2022/01/25	ES42	03/11/2022			Bond Future	12.2183	72.9122	12.2193	72.9065	0.008	0.0000	0.0000	0
2022/01/25	GOVI	03/02/2022	792.76	Call	GOVI	297,630.0000	29.7630	282,430.0000	28.2430	(5.107)	0	0	0
2022/01/25	GOVI	03/02/2022	792.76	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/01/25	GOVI	03/02/2022			GOVI	822.5230	822.5230	821.0030	821.0030	(0.185)	0.0000	0.0000	45
2022/01/25	GOVI	03/02/2022	792.74	Call	GOVI	297,830.0000	29.7830	282,630.0000	28.2630	(5.104)	0	0	0
2022/01/25	GOVI	03/02/2022	792.74	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/01/25	GOVI	03/02/2022	792.75	Call	GOVI	297,730.0000	29.7730	282,530.0000	28.2530	(5.105)	0	0	0
2022/01/25	GOVI	03/02/2022	792.75	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/01/25	GOVI	05/05/2022	788.25	Call	GOVI	444,190.0000	44.4190	429,090.0000	42.9090	(3.399)	0	0	0
2022/01/25	GOVI	05/05/2022	788.25	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/01/25	GOVI	05/05/2022			GOVI	832.6690	832.6690	831.1590	831.1590	(0.181)	0.0000	0.0000	941
2022/01/25	GOVI	05/05/2022	788.23	Call	GOVI	444,390.0000	44.4390	429,290.0000	42.9290	(3.398)	0	0	0
2022/01/25	GOVI	05/05/2022	788.23	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/01/25	GOVI	05/05/2022	788.24	Call	GOVI	444,290.0000	44.4290	429,190.0000	42.9190	(3.399)	0	0	0
2022/01/25	GOVI	05/05/2022	788.24	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/01/25	GOVI	04/08/2022	819.28	Call	GOVI	241,390.0000	24.1390	227,420.0000	22.7420	(5.787)	0	0	0
2022/01/25	GOVI	04/08/2022	819.28	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/01/25	GOVI	04/08/2022			GOVI	843.4190	843.4190	842.0220	842.0220	(0.166)	0.0000	0.0000	0
2022/01/25	GOVI	04/08/2022	819.26	Call	GOVI	241,590.0000	24.1590	227,620.0000	22.7620	(5.783)	0	0	0
2022/01/25	GOVI	04/08/2022	819.26	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/01/25	GOVI	04/08/2022	819.27	Call	GOVI	241,490.0000	24.1490	227,520.0000	22.7520	(5.785)	0	0	0
2022/01/25	GOVI	04/08/2022	819.27	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/01/25	GOVI	03/11/2022	820.41	Call	GOVI	339,920.0000	33.9920	325,410.0000	32.5410	(4.269)	0	0	0
2022/01/25	GOVI	03/11/2022	820.41	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/01/25	GOVI	03/11/2022	820.42	Call	GOVI	339,820.0000	33.9820	325,310.0000	32.5310	(4.270)	0	0	0
2022/01/25	GOVI	03/11/2022	820.42	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/01/25	GOVI	03/11/2022			GOVI	854.4020	854.4020	852.9510	852.9510	(0.170)	0.0000	0.0000	0
2022/01/25	GOVI	03/11/2022	820.43	Call	GOVI	339,720.0000	33.9720	325,210.0000	32.5210	(4.271)	0	0	0
2022/01/25	GOVI	03/11/2022	820.43	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/01/25	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2022/01/25	IGOV	03/02/2022			Index Future	304.9070	304.9070	304.9700	304.9700	0.021	0.0000	0.0000	15
2022/01/25	IGOV	05/05/2022			Index Future	308.7430	308.7430	308.8180	308.8180	0.024	0.0000	0.0000	484
2022/01/25	IGOV	04/08/2022			Index Future	312.8040	312.8040	312.9290	312.9290	0.040	0.0000	0.0000	0
2022/01/25	IGOV	03/11/2022			Index Future	316.9510	316.9510	317.0650	317.0650	0.036	0.0000	0.0000	0
2022/01/25	IS05	15/03/2022			Interest Rate Swap	90.1300	90.1300	90.1300	90.1300	0.000	0.0000	0.0000	0
2022/01/25	IS05	21/06/2022			Interest Rate Swap	90.2900	90.2900	90.2900	90.2900	0.000	0.0000	0.0000	0
2022/01/25	IS05	20/09/2022			Interest Rate Swap	93.5000	93.5000	93.5000	93.5000	0.000	0.0000	0.0000	0
2022/01/25	IS05	20/12/2022			Interest Rate Swap	94.0600	94.0600	94.0600	94.0600	0.000	0.0000	0.0000	0
2022/01/25	IS05	22/03/2023			Interest Rate Swap	86.5400	86.5400	86.5400	86.5400	0.000	0.0000	0.0000	0
2022/01/25	IS05	20/06/2023			Interest Rate Swap	92.1700	92.1700	92.1700	92.1700	0.000	0.0000	0.0000	0
2022/01/25	IS05	19/09/2023			Interest Rate Swap	94.8800	94.8800	94.8800	94.8800	0.000	0.0000	0.0000	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2022/01/25	IS10	17/12/2025			Interest Rate Swap	80.2800	80.2800	80.2800	80.2800	0.000	0.0000	0.0000	0
2022/01/25	IS10	16/03/2026			Interest Rate Swap	76.8200	76.8200	76.8200	76.8200	0.000	0.0000	0.0000	0
2022/01/25	IS10	15/06/2026			Interest Rate Swap	75.2400	75.2400	75.2400	75.2400	0.000	0.0000	0.0000	0
2022/01/25	IS10	21/09/2026			Interest Rate Swap	77.2700	77.2700	77.2700	77.2700	0.000	0.0000	0.0000	0
2022/01/25	IS10	21/12/2026			Interest Rate Swap	81.3000	81.3000	81.3000	81.3000	0.000	0.0000	0.0000	0
2022/01/25	IS10	15/03/2027			Interest Rate Swap	79.8000	79.8000	79.8000	79.8000	0.000	0.0000	0.0000	0
2022/01/25	IS10	21/06/2027			Interest Rate Swap	81.8600	81.8600	81.8600	81.8600	0.000	0.0000	0.0000	0
2022/01/25	IS10	20/09/2027			Interest Rate Swap	87.6100	87.6100	87.6100	87.6100	0.000	0.0000	0.0000	0
2022/01/25	IS10	20/12/2027			Interest Rate Swap	87.9400	87.9400	87.9400	87.9400	0.000	0.0000	0.0000	0
2022/01/25	IS10	22/03/2028			Interest Rate Swap	80.8900	80.8900	80.8900	80.8900	0.000	0.0000	0.0000	0
2022/01/25	IS10	20/06/2028			Interest Rate Swap	88.6800	88.6800	88.6800	88.6800	0.000	0.0000	0.0000	0
2022/01/25	IS10	19/09/2028			Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0.000	0.0000	0.0000	0
2022/01/25	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2022/01/25	JBAF	16/02/2022			Jibar Tradeable Future	4.1950	95.8050	4.2050	95.7950	0.238	0.0000	0.0000	0
2022/01/25	JBAF	16/03/2022			Jibar Tradeable Future	4.2650	95.7350	4.2550	95.7450	(0.234)	0.0000	0.0000	0
2022/01/25	JBAF	20/04/2022			Jibar Tradeable Future	4.6100	95.3900	4.6600	95.3400	1.085	0.0000	0.0000	0
2022/01/25	JBAF	18/05/2022			Jibar Tradeable Future	4.6700	95.3300	4.7100	95.2900	0.857	0.0000	0.0000	0
2022/01/25	JBAF	15/06/2022			Jibar Tradeable Future	5.0450	94.9550	5.0750	94.9250	0.595	0.0000	0.0000	72
2022/01/25	JBAF	20/07/2022			Jibar Tradeable Future	5.1200	94.8800	5.1400	94.8600	0.391	0.0000	0.0000	0
2022/01/25	JBAF	21/09/2022			Jibar Tradeable Future	5.5200	94.4800	5.5500	94.4500	0.543	0.0000	0.0000	0
2022/01/25	JBAF	21/12/2022			Jibar Tradeable Future	6.0150	93.9850	6.0550	93.9450	0.665	0.0000	0.0000	68
2022/01/25	JBAF	15/03/2023			Jibar Tradeable Future	6.3500	93.6500	6.3900	93.6100	0.630	0.0000	0.0000	0
2022/01/25	JBAF	21/06/2023			Jibar Tradeable Future	6.5600	93.4400	6.6050	93.3950	0.686	0.0000	0.0000	0
2022/01/25	JBAF	20/09/2023			Jibar Tradeable Future	6.7650	93.2350	6.7950	93.2050	0.443	0.0000	0.0000	75
2022/01/25	JBAF	20/12/2023			Jibar Tradeable Future	6.8950	93.1050	6.9250	93.0750	0.435	0.0000	0.0000	0
2022/01/25	R023	03/02/2022	5.08	Call	Bond Future	15.0600	0.0151	1.9900	0.0020	(86.786)	0	0	0
2022/01/25	R023	03/02/2022	5.08	Put	Bond Future	171.6100	0.1716	290.0400	0.2900	69.011	0	0	0
2022/01/25	R023	03/02/2022			Bond Future	5.2312	105.9954	5.3585	105.8639	2.433	0.0000	0.0000	12,868
2022/01/25	R023	03/02/2022	5.06	Call	Bond Future	11.3700	0.0114	1.3000	0.0013	(88.566)	0	0	0
2022/01/25	R023	03/02/2022	5.06	Put	Bond Future	188.6500	0.1886	310.0800	0.3101	64.368	0	0	0
2022/01/25	R023	03/02/2022	5.07	Call	Bond Future	13.1200	0.0131	1.6100	0.0016	(87.729)	0	0	0
2022/01/25	R023	03/02/2022	5.07	Put	Bond Future	180.0400	0.1800	300.0300	0.3000	66.646	0	0	0
2022/01/25	R023	05/05/2022	6.31	Call	Bond Future	809.7800	0.8098	694.1400	0.6941	(14.280)	0	0	0
2022/01/25	R023	05/05/2022	6.31	Put	Bond Future	26.0900	0.0261	40.1400	0.0401	53.852	0	0	0
2022/01/25	R023	05/05/2022			Bond Future	5.3170	103.3807	5.4805	103.2510	3.074	0.0000	0.0000	13,128
2022/01/25	R023	05/05/2022	6.29	Call	Bond Future	795.3300	0.7953	680.2600	0.6803	(14.468)	0	0	0
2022/01/25	R023	05/05/2022	6.29	Put	Bond Future	27.3300	0.0273	41.9500	0.0420	53.494	0	0	0
2022/01/25	R023	05/05/2022	6.30	Call	Bond Future	802.5100	0.8025	687.1300	0.6871	(14.377)	0	0	0
2022/01/25	R023	05/05/2022	6.30	Put	Bond Future	26.6600	0.0267	40.9700	0.0410	53.676	0	0	0
2022/01/25	R023	04/08/2022	6.05	Call	Bond Future	437.2700	0.4373	353.3000	0.3533	(19.203)	0	0	0
2022/01/25	R023	04/08/2022	6.05	Put	Bond Future	74.6500	0.0746	106.3800	0.1064	42.505	0	0	0
2022/01/25	R023	04/08/2022			Bond Future	5.3875	104.7072	5.5984	104.5915	3.915	0.0000	0.0000	2,360
2022/01/25	R023	04/08/2022	6.03	Call	Bond Future	428.5700	0.4286	345.3600	0.3454	(19.416)	0	0	0
2022/01/25	R023	04/08/2022	6.03	Put	Bond Future	76.8600	0.0769	109.3500	0.1094	42.272	0	0	0

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2022/01/25	R023	04/08/2022	6.04	Call	Bond Future	432.9200	0.4329	349.3300	0.3493	(19.308)	0	0	0
2022/01/25	R023	04/08/2022	6.04	Put	Bond Future	75.7500	0.0758	107.8600	0.1079	42.389	0	0	0
2022/01/25	R023	03/11/2022	6.25	Call	Bond Future	315.9300	0.3159	230.5700	0.2306	(27.019)	0	0	0
2022/01/25	R023	03/11/2022	6.25	Put	Bond Future	52.7700	0.0528	87.8600	0.0879	66.496	0	0	0
2022/01/25	R023	03/11/2022	6.26	Call	Bond Future	318.5400	0.3185	232.8900	0.2329	(26.888)	0	0	0
2022/01/25	R023	03/11/2022	6.26	Put	Bond Future	52.3200	0.0523	87.1200	0.0871	66.514	0	0	0
2022/01/25	R023	03/11/2022			Bond Future	5.3946	102.1835	5.7856	102.0631	7.247	0.0000	0.0000	0
2022/01/25	R023	03/11/2022	6.27	Call	Bond Future	320.8800	0.3209	234.8900	0.2349	(26.798)	0	0	0
2022/01/25	R023	03/11/2022	6.27	Put	Bond Future	51.5900	0.0516	86.0500	0.0861	66.796	0	0	0
2022/01/25	R035	03/02/2022	9.92	Call	Bond Future	59.1100	0.0591	41.6000	0.0416	(29.623)	0	0	200
2022/01/25	R035	03/02/2022	9.92	Put	Bond Future	2,347.2400	2.3472	2,415.4400	2.4154	2.906	0	0	0
2022/01/25	R035	03/02/2022	11.73	Call	Bond Future	8,999.4600	8.9995	8,913.7500	8.9138	(0.952)	0	0	0
2022/01/25	R035	03/02/2022	11.73	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	280
2022/01/25	R035	03/02/2022	11.28	Call	Bond Future	6,387.5200	6.3875	6,301.6400	6.3016	(1.344)	0	0	0
2022/01/25	R035	03/02/2022	11.28	Put	Bond Future	0.4000	0.0004	0.2300	0.0002	(42.500)	0	0	200
2022/01/25	R035	03/02/2022	11.33	Put	Bond Future	0.2400	0.0002	0.1300	0.0001	(45.833)	0	0	500
2022/01/25	R035	03/02/2022	11.39	Call	Bond Future	7,036.9900	7.0370	6,951.2200	6.9512	(1.219)	0	0	0
2022/01/25	R035	03/02/2022	11.39	Put	Bond Future	0.1300	0.0001	0.0700	0.0001	(46.154)	0	0	683
2022/01/25	R035	03/02/2022	11.22	Call	Bond Future	6,030.3300	6.0303	5,944.3400	5.9443	(1.426)	0	0	0
2022/01/25	R035	03/02/2022	11.22	Put	Bond Future	0.7200	0.0007	0.4400	0.0004	(38.889)	0	0	0
2022/01/25	R035	03/02/2022	11.23	Call	Bond Future	6,090.0000	6.0900	6,004.0400	6.0040	(1.411)	0	0	0
2022/01/25	R035	03/02/2022	11.23	Put	Bond Future	0.6500	0.0007	0.4000	0.0004	(38.462)	0	0	0
2022/01/25	R035	03/02/2022	11.03	Call	Bond Future	4,886.7400	4.8867	4,799.9100	4.7999	(1.777)	0	0	0
2022/01/25	R035	03/02/2022	11.05	Put	Bond Future	3.3100	0.0033	2.3300	0.0023	(29.607)	0	0	1,600
2022/01/25	R035	03/02/2022	11.11	Call	Bond Future	5,370.3500	5.3703	5,284.0000	5.2840	(1.608)	0	0	0
2022/01/25	R035	03/02/2022	10.35	Call	Bond Future	1,030.7500	1.0308	942.8500	0.9428	(8.528)	0	0	1,600
2022/01/25	R035	03/02/2022	10.35	Put	Bond Future	442.1400	0.4421	439.9500	0.4399	(0.495)	0	0	0
2022/01/25	R035	03/02/2022	10.61	Call	Bond Future	2,362.1000	2.3621	2,268.0700	2.2681	(3.981)	0	0	0
2022/01/25	R035	03/02/2022	10.61	Put	Bond Future	95.7000	0.0957	87.3800	0.0874	(8.694)	0	0	200
2022/01/25	R035	03/02/2022	10.65	Call	Bond Future	2,594.2400	2.5942	2,500.9300	2.5009	(3.597)	0	0	0
2022/01/25	R035	03/02/2022	10.24	Put	Bond Future	754.1100	0.7541	765.3900	0.7654	1.496	0	0	0
2022/01/25	R035	03/02/2022	10.26	Call	Bond Future	685.3200	0.6853	607.8800	0.6079	(11.300)	0	0	200
2022/01/25	R035	03/02/2022	10.26	Put	Bond Future	688.1600	0.6882	696.4300	0.6964	1.202	0	0	0
2022/01/25	R035	03/02/2022	10.34	Call	Bond Future	988.7300	0.9887	901.7400	0.9017	(8.798)	0	0	0
2022/01/25	R035	03/02/2022	10.34	Put	Bond Future	465.5600	0.4656	464.2800	0.4643	(0.275)	0	0	500
2022/01/25	R035	03/02/2022			Bond Future	10.2604	94.0903	10.2734	94.0046	0.127	0.0000	0.0000	12,643
2022/01/25	R035	03/02/2022	9.70	Call	Bond Future	4.1900	0.0042	2.2100	0.0022	(47.255)	0	0	683
2022/01/25	R035	03/02/2022	9.70	Put	Bond Future	3,815.0900	3.8151	3,898.8200	3.8988	2.195	0	0	0
2022/01/25	R035	03/02/2022	10.10	Call	Bond Future	266.8000	0.2668	218.0100	0.2180	(18.287)	0	0	280
2022/01/25	R035	03/02/2022	10.10	Put	Bond Future	1,334.9300	1.3349	1,371.8500	1.3719	2.766	0	0	0
2022/01/25	R035	03/02/2022	11.88	Call	Bond Future	9,843.8600	9.8439	9,758.1500	9.7582	(0.871)	0	0	0
2022/01/25	R035	03/02/2022	11.88	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	1,800
2022/01/25	R035	03/02/2022	11.33	Call	Bond Future	6,683.6100	6.6836	6,597.7900	6.5978	(1.284)	0	0	0
2022/01/25	R035	03/02/2022	11.24	Call	Bond Future	6,149.6200	6.1496	6,063.6700	6.0637	(1.398)	0	0	0
2022/01/25	R035	03/02/2022	11.24	Put	Bond Future	0.6000	0.0006	0.3600	0.0004	(40.000)	0	0	0
2022/01/25	R035	03/02/2022	11.03	Put	Bond Future	3.9400	0.0039	2.8200	0.0028	(28.426)	0	0	280
2022/01/25	R035	03/02/2022	11.05	Call	Bond Future	5,007.8900	5.0079	4,921.2000	4.9212	(1.731)	0	0	0

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2022/01/25	R186	03/02/2022	7.29	Call	Bond Future	16.4900	0.0165	4.5500	0.0046	(72.408)	0	0	0
2022/01/25	R186	03/02/2022	7.29	Put	Bond Future	1,662.7100	1.6627	1,985.8800	1.9859	19.436	0	0	0
2022/01/25	R186	05/05/2022	9.18	Call	Bond Future	5,301.1000	5.3011	4,987.2600	4.9873	(5.920)	0	0	0
2022/01/25	R186	05/05/2022	9.18	Put	Bond Future	101.2200	0.1012	122.4500	0.1224	20.974	0	0	454
2022/01/25	R186	05/05/2022	8.32	Call	Bond Future	2,412.4100	2.4124	2,169.9100	2.1699	(10.052)	0	0	0
2022/01/25	R186	05/05/2022	8.32	Put	Bond Future	553.2500	0.5533	645.8200	0.6458	16.732	0	0	0
2022/01/25	R186	05/05/2022	8.14	Call	Bond Future	1,911.2000	1.9112	1,695.1500	1.6951	(11.304)	0	0	454
2022/01/25	R186	05/05/2022	8.14	Put	Bond Future	768.0400	0.7680	887.0600	0.8871	15.497	0	0	0
2022/01/25	R186	05/05/2022	7.28	Call	Bond Future	362.3700	0.3624	290.9700	0.2910	(19.704)	0	0	435
2022/01/25	R186	05/05/2022	7.28	Put	Bond Future	2,722.9900	2.7230	2,986.6600	2.9867	9.683	0	0	0
2022/01/25	R186	05/05/2022	7.48	Call	Bond Future	592.6000	0.5926	489.9800	0.4900	(17.317)	0	0	3,600
2022/01/25	R186	05/05/2022	7.48	Put	Bond Future	2,125.9800	2.1260	2,358.4300	2.3584	10.934	0	0	0
2022/01/25	R186	05/05/2022			Bond Future	7.8557	114.0943	7.9386	113.7592	1.056	0.0000	0.0000	62,471
2022/01/25	R186	05/05/2022	8.64	Call	Bond Future	3,419.2200	3.4192	3,140.1900	3.1402	(8.161)	0	0	0
2022/01/25	R186	05/05/2022	8.64	Put	Bond Future	301.6400	0.3016	357.6800	0.3577	18.578	0	0	4,035
2022/01/25	R186	05/05/2022	8.94	Call	Bond Future	4,446.9400	4.4469	4,145.1200	4.1451	(6.787)	0	0	0
2022/01/25	R186	05/05/2022	8.94	Put	Bond Future	166.2000	0.1662	199.4500	0.1995	20.006	0	0	454
2022/01/25	R186	05/05/2022	8.31	Call	Bond Future	2,382.9500	2.3829	2,141.8000	2.1418	(10.120)	0	0	0
2022/01/25	R186	05/05/2022	8.31	Put	Bond Future	563.4100	0.5634	657.3300	0.6573	16.670	0	0	0
2022/01/25	R186	05/05/2022	8.35	Call	Bond Future	2,501.4300	2.5014	2,254.9300	2.2549	(9.854)	0	0	454
2022/01/25	R186	05/05/2022	8.35	Put	Bond Future	523.5100	0.5235	612.0800	0.6121	16.918	0	0	0
2022/01/25	R186	05/05/2022	7.88	Call	Bond Future	1,291.2200	1.2912	1,118.7000	1.1187	(13.361)	0	0	435
2022/01/25	R186	05/05/2022	7.88	Put	Bond Future	1,192.7800	1.1928	1,355.3300	1.3553	13.628	0	0	0
2022/01/25	R186	05/05/2022	8.30	Call	Bond Future	2,353.8200	2.3538	2,114.0600	2.1141	(10.186)	0	0	0
2022/01/25	R186	05/05/2022	8.30	Put	Bond Future	573.9200	0.5739	669.2300	0.6692	16.607	0	0	0
2022/01/25	R186	05/05/2022	6.73	Call	Bond Future	76.9300	0.0769	57.1600	0.0572	(25.699)	0	0	3,600
2022/01/25	R186	05/05/2022	6.73	Put	Bond Future	4,752.2200	4.7522	5,067.5200	5.0675	6.635	0	0	0
2022/01/25	R186	04/08/2022	8.15	Call	Bond Future	1,869.7500	1.8697	1,695.0300	1.6950	(9.345)	0	0	0
2022/01/25	R186	04/08/2022	8.15	Put	Bond Future	1,472.2200	1.4722	1,618.8900	1.6189	9.963	0	0	0
2022/01/25	R186	04/08/2022	9.78	Call	Bond Future	6,587.5500	6.5875	6,294.2700	6.2943	(4.452)	0	0	0
2022/01/25	R186	04/08/2022	9.78	Put	Bond Future	208.6000	0.2086	236.7100	0.2367	13.476	0	0	3,600
2022/01/25	R186	04/08/2022	7.96	Call	Bond Future	1,479.5600	1.4796	1,327.5000	1.3275	(10.277)	0	0	3,600
2022/01/25	R186	04/08/2022			Bond Future	8.0457	110.2971	8.1300	109.9757	1.048	0.0000	0.0000	0
2022/01/25	R186	04/08/2022	8.14	Call	Bond Future	1,848.0600	1.8481	1,674.5100	1.6745	(9.391)	0	0	0
2022/01/25	R186	04/08/2022	8.14	Put	Bond Future	1,488.5600	1.4886	1,636.4000	1.6364	9.932	0	0	0
2022/01/25	R186	04/08/2022	6.96	Call	Bond Future	239.2100	0.2392	197.9800	0.1980	(17.236)	0	0	3,600
2022/01/25	R186	04/08/2022	6.96	Put	Bond Future	4,485.7600	4.4858	4,765.9200	4.7659	6.246	0	0	0
2022/01/25	R186	04/08/2022	7.96	Put	Bond Future	1,807.3500	1.8074	1,976.6800	1.9767	9.369	0	0	0
2022/01/25	R186	04/08/2022	8.13	Call	Bond Future	1,826.5000	1.8265	1,654.1200	1.6541	(9.438)	0	0	0
2022/01/25	R186	04/08/2022	8.13	Put	Bond Future	1,505.0400	1.5050	1,654.0500	1.6541	9.901	0	0	0
2022/01/25	R186	03/11/2022	8.53	Call	Bond Future	2,545.0800	2.5451	2,351.4100	2.3514	(7.610)	0	0	0
2022/01/25	R186	03/11/2022	8.53	Put	Bond Future	1,543.9100	1.5439	1,680.9800	1.6810	8.878	0	0	0
2022/01/25	R186	03/11/2022	8.54	Call	Bond Future	2,566.9300	2.5669	2,372.3600	2.3724	(7.580)	0	0	0
2022/01/25	R186	03/11/2022	8.54	Put	Bond Future	1,530.2100	1.5302	1,666.3800	1.6664	8.899	0	0	0
2022/01/25	R186	03/11/2022			Bond Future	8.2500	111.7191	8.3422	111.3883	1.117	0.0000	0.0000	0
2022/01/25	R186	03/11/2022	8.55	Call	Bond Future	2,588.8500	2.5888	2,393.3800	2.3934	(7.550)	0	0	0
2022/01/25	R186	03/11/2022	8.55	Put	Bond Future	1,516.6000	1.5166	1,651.8700	1.6519	8.919	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2022/01/25	R197	03/02/2022			Bond Future	321.6600	321.6600	321.6593	321.6593	0.000	0.0000	0.0000	988
2022/01/25	R197	05/05/2022			Bond Future	325.7142	325.7142	325.7255	325.7255	0.003	0.0000	0.0000	732
2022/01/25	R197	04/08/2022			Bond Future	321.6450	321.6450	321.7083	321.7083	0.020	0.0000	0.0000	0
2022/01/25	R197	03/11/2022			Bond Future	325.8657	325.8657	325.9153	325.9153	0.015	0.0000	0.0000	0
2022/01/25	R202	03/02/2022			Bond Future	240.9830	240.9830	241.6871	241.6871	0.292	0.0000	0.0000	6,620
2022/01/25	R202	05/05/2022			Bond Future	244.0203	244.0203	244.7421	244.7421	0.296	0.0000	0.0000	6,351
2022/01/25	R202	04/08/2022			Bond Future	242.8031	242.8031	243.5740	243.5740	0.317	0.0000	0.0000	91
2022/01/25	R202	03/11/2022			Bond Future	245.9891	245.9891	246.7591	246.7591	0.313	0.0000	0.0000	0
2022/01/25	R209	03/02/2022	11.02	Call	Bond Future	4,361.6900	4.3617	4,255.6100	4.2556	(2.432)	0	0	0
2022/01/25	R209	03/02/2022	11.02	Put	Bond Future	2.5900	0.0026	1.9200	0.0019	(25.869)	0	0	0
2022/01/25	R209	03/02/2022	11.03	Call	Bond Future	4,414.3500	4.4144	4,308.3200	4.3083	(2.402)	0	0	0
2022/01/25	R209	03/02/2022	11.03	Put	Bond Future	2.3700	0.0024	1.7500	0.0018	(26.160)	0	0	0
2022/01/25	R209	03/02/2022			Bond Future	10.2328	72.8035	10.2510	72.6981	0.178	0.0000	0.0000	5,461
2022/01/25	R209	03/02/2022	11.04	Call	Bond Future	4,466.9800	4.4670	4,360.9900	4.3610	(2.373)	0	0	0
2022/01/25	R209	03/02/2022	11.04	Put	Bond Future	2.1700	0.0022	1.5900	0.0016	(26.728)	0	0	0
2022/01/25	R209	05/05/2022	11.43	Call	Bond Future	5,889.6300	5.8896	5,793.6300	5.7936	(1.630)	0	0	0
2022/01/25	R209	05/05/2022	11.43	Put	Bond Future	354.6400	0.3546	362.7200	0.3627	2.278	0	0	0
2022/01/25	R209	05/05/2022	11.44	Call	Bond Future	5,934.2800	5.9343	5,838.1300	5.8381	(1.620)	0	0	0
2022/01/25	R209	05/05/2022	11.44	Put	Bond Future	348.9700	0.3490	356.9000	0.3569	2.272	0	0	0
2022/01/25	R209	05/05/2022	9.75	Call	Bond Future	447.0100	0.4470	421.1900	0.4212	(5.776)	0	0	8,525
2022/01/25	R209	05/05/2022	9.75	Put	Bond Future	4,225.9800	4.2260	4,304.2400	4.3042	1.852	0	0	0
2022/01/25	R209	05/05/2022	10.25	Call	Bond Future	1,435.0100	1.4350	1,380.7400	1.3807	(3.782)	0	0	0
2022/01/25	R209	05/05/2022	10.25	Put	Bond Future	2,254.0600	2.2541	2,303.8700	2.3039	2.210	0	0	9,000
2022/01/25	R209	05/05/2022	10.75	Call	Bond Future	3,027.5800	3.0276	2,949.1400	2.9491	(2.591)	0	0	0
2022/01/25	R209	05/05/2022	10.75	Put	Bond Future	1,050.5700	1.0506	1,076.2100	1.0762	2.441	0	0	3,050
2022/01/25	R209	05/05/2022			Bond Future	10.3936	70.5608	10.4120	70.4567	0.177	0.0000	0.0000	18,481
2022/01/25	R209	05/05/2022	12.00	Call	Bond Future	8,451.8600	8.4519	8,350.4000	8.3504	(1.200)	0	0	0
2022/01/25	R209	05/05/2022	12.00	Put	Bond Future	136.0700	0.1361	138.6900	0.1387	1.925	0	0	12,050
2022/01/25	R209	05/05/2022	11.45	Call	Bond Future	5,979.0500	5.9790	5,882.7600	5.8828	(1.610)	0	0	0
2022/01/25	R209	05/05/2022	11.45	Put	Bond Future	343.4700	0.3435	351.2600	0.3513	2.268	0	0	0
2022/01/25	R209	04/08/2022	10.57	Put	Bond Future	2,402.7600	2.4028	2,441.5500	2.4416	1.614	0	0	0
2022/01/25	R209	04/08/2022	10.58	Call	Bond Future	2,517.4700	2.5175	2,461.9200	2.4619	(2.207)	0	0	0
2022/01/25	R209	04/08/2022	10.58	Put	Bond Future	2,376.8900	2.3769	2,415.3400	2.4153	1.618	0	0	0
2022/01/25	R209	04/08/2022			Bond Future	10.5545	71.4824	10.5716	71.3884	0.161	0.0000	0.0000	1,550
2022/01/25	R209	04/08/2022	10.59	Call	Bond Future	2,546.7500	2.5468	2,490.8600	2.4909	(2.195)	0	0	0
2022/01/25	R209	04/08/2022	10.59	Put	Bond Future	2,351.0500	2.3510	2,389.1600	2.3892	1.621	0	0	0
2022/01/25	R209	04/08/2022	10.57	Call	Bond Future	2,488.1500	2.4881	2,432.9400	2.4329	(2.219)	0	0	0
2022/01/25	R209	03/11/2022	11.03	Call	Bond Future	3,873.3800	3.8734	3,808.5100	3.8085	(1.675)	0	0	0
2022/01/25	R209	03/11/2022	11.03	Put	Bond Future	2,219.9400	2.2199	2,253.5900	2.2536	1.516	0	0	0
2022/01/25	R209	03/11/2022			Bond Future	10.7189	69.2615	10.7371	69.1630	0.170	0.0000	0.0000	0
2022/01/25	R209	03/11/2022	11.01	Call	Bond Future	3,808.5500	3.8086	3,744.2000	3.7442	(1.690)	0	0	0
2022/01/25	R209	03/11/2022	11.01	Put	Bond Future	2,259.7200	2.2597	2,293.8900	2.2939	1.512	0	0	0
2022/01/25	R209	03/11/2022	11.02	Call	Bond Future	3,840.7900	3.8408	3,776.1800	3.7762	(1.682)	0	0	0
2022/01/25	R209	03/11/2022	11.02	Put	Bond Future	2,239.6300	2.2396	2,273.5400	2.2735	1.514	0	0	0
2022/01/25	R210	03/02/2022			Bond Future	213.7553	213.7553	213.7626	213.7626	0.003	0.0000	0.0000	1,126

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2022/01/25	R210	05/05/2022			Bond Future	213.5769	213.5769	213.5922	213.5922	0.007	0.0000	0.0000	1,038
2022/01/25	R210	04/08/2022			Bond Future	216.4174	216.4174	216.4675	216.4675	0.023	0.0000	0.0000	266
2022/01/25	R210	03/11/2022			Bond Future	216.3343	216.3343	216.3754	216.3754	0.019	0.0000	0.0000	0
2022/01/25	R213	03/02/2022	8.63	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	200
2022/01/25	R213	03/02/2022	8.63	Put	Bond Future	5,295.5000	5.2955	5,606.5600	5.6066	5.874	0	0	0
2022/01/25	R213	03/02/2022	8.80	Call	Bond Future	0.1200	0.0001	0.0200	0.0000	(83.333)	0	0	102
2022/01/25	R213	03/02/2022	8.80	Put	Bond Future	4,318.2700	4.3183	4,629.2300	4.6292	7.201	0	0	0
2022/01/25	R213	03/02/2022	10.60	Put	Bond Future	0.1600	0.0002	0.1600	0.0002	0.000	0	0	430
2022/01/25	R213	03/02/2022	10.67	Call	Bond Future	5,584.1800	5.5842	5,273.1200	5.2731	(5.570)	0	0	0
2022/01/25	R213	03/02/2022	10.67	Put	Bond Future	0.0700	0.0001	0.0700	0.0001	0.000	0	0	220
2022/01/25	R213	03/02/2022	10.00	Call	Bond Future	2,244.7400	2.2447	1,945.2200	1.9452	(13.343)	0	0	0
2022/01/25	R213	03/02/2022	10.00	Put	Bond Future	36.9400	0.0369	48.4800	0.0485	31.240	0	0	430
2022/01/25	R213	03/02/2022	9.98	Call	Bond Future	2,147.2500	2.1472	1,849.7700	1.8498	(13.854)	0	0	0
2022/01/25	R213	03/02/2022	9.98	Put	Bond Future	43.0800	0.0431	56.6600	0.0567	31.523	0	0	0
2022/01/25	R213	03/02/2022	9.22	Put	Bond Future	1,994.5800	1.9946	2,285.7300	2.2857	14.597	0	0	0
2022/01/25	R213	03/02/2022	9.58	Put	Bond Future	535.3600	0.5354	678.1900	0.6782	26.679	0	0	200
2022/01/25	R213	03/02/2022			Bond Future	9.5808	87.7112	9.6390	87.4001	0.608	0.0000	0.0000	19,450
2022/01/25	R213	03/02/2022	9.15	Call	Bond Future	16.0200	0.0160	5.7000	0.0057	(64.419)	0	0	220
2022/01/25	R213	03/02/2022	9.15	Put	Bond Future	2,364.3300	2.3643	2,665.0700	2.6651	12.720	0	0	0
2022/01/25	R213	03/02/2022	10.25	Call	Bond Future	3,493.9800	3.4940	3,184.0400	3.1840	(8.871)	0	0	0
2022/01/25	R213	03/02/2022	10.25	Put	Bond Future	4.9300	0.0049	6.0500	0.0061	22.718	0	0	102
2022/01/25	R213	03/02/2022	10.60	Call	Bond Future	5,240.0100	5.2400	4,928.9500	4.9289	(5.936)	0	0	0
2022/01/25	R213	03/02/2022	10.15	Call	Bond Future	2,991.0300	2.9910	2,683.0400	2.6830	(10.297)	0	0	0
2022/01/25	R213	03/02/2022	10.15	Put	Bond Future	11.3700	0.0114	14.4400	0.0144	27.001	0	0	200
2022/01/25	R213	03/02/2022	10.17	Call	Bond Future	3,091.5100	3.0915	2,782.9800	2.7830	(9.980)	0	0	0
2022/01/25	R213	03/02/2022	10.17	Put	Bond Future	9.6400	0.0096	12.1700	0.0122	26.245	0	0	220
2022/01/25	R213	03/02/2022	9.96	Call	Bond Future	2,050.5200	2.0505	1,755.3800	1.7554	(14.393)	0	0	0
2022/01/25	R213	03/02/2022	9.96	Put	Bond Future	50.1400	0.0501	66.0600	0.0661	31.751	0	0	0
2022/01/25	R213	03/02/2022	9.97	Call	Bond Future	2,098.8000	2.0988	1,802.4500	1.8025	(14.120)	0	0	0
2022/01/25	R213	03/02/2022	9.97	Put	Bond Future	46.5000	0.0465	61.2100	0.0612	31.634	0	0	0
2022/01/25	R213	03/02/2022	9.22	Call	Bond Future	33.5200	0.0335	13.6100	0.0136	(59.397)	0	0	430
2022/01/25	R213	03/02/2022	9.58	Call	Bond Future	531.2900	0.5313	363.0600	0.3631	(31.664)	0	0	0
2022/01/25	R213	03/02/2022	9.76	Call	Bond Future	1,150.7300	1.1507	901.2000	0.9012	(21.684)	0	0	0
2022/01/25	R213	03/02/2022	9.76	Put	Bond Future	197.6100	0.1976	259.1400	0.2591	31.137	0	0	102
2022/01/25	R213	05/05/2022	10.63	Call	Bond Future	4,755.5500	4.7556	4,490.9400	4.4909	(5.564)	0	0	0
2022/01/25	R213	05/05/2022	10.65	Put	Bond Future	395.4800	0.3955	441.2500	0.4413	11.573	0	0	0
2022/01/25	R213	05/05/2022			Bond Future	9.7651	85.2430	9.8252	84.9312	0.616	0.0000	0.0000	11,188
2022/01/25	R213	05/05/2022	10.63	Put	Bond Future	409.0500	0.4091	456.2400	0.4562	11.536	0	0	0
2022/01/25	R213	05/05/2022	10.64	Call	Bond Future	4,797.2500	4.7973	4,531.9300	4.5319	(5.531)	0	0	0
2022/01/25	R213	05/05/2022	10.64	Put	Bond Future	402.2100	0.4022	448.6900	0.4487	11.556	0	0	0
2022/01/25	R213	05/05/2022	10.65	Call	Bond Future	4,839.0100	4.8390	4,572.9800	4.5730	(5.498)	0	0	0
2022/01/25	R213	04/08/2022	9.88	Call	Bond Future	2,093.4100	2.0934	1,943.8700	1.9439	(7.143)	0	0	0
2022/01/25	R213	04/08/2022	9.89	Call	Bond Future	2,118.5400	2.1185	1,967.9200	1.9679	(7.110)	0	0	0
2022/01/25	R213	04/08/2022	9.90	Put	Bond Future	2,435.6500	2.4356	2,586.1600	2.5862	6.179	0	0	0
2022/01/25	R213	04/08/2022			Bond Future	9.9578	86.3207	10.0178	86.0184	0.603	0.0000	0.0000	0
2022/01/25	R213	04/08/2022	9.88	Put	Bond Future	2,486.5800	2.4866	2,639.2500	2.6393	6.140	0	0	0
2022/01/25	R213	04/08/2022	9.89	Put	Bond Future	2,461.0100	2.4610	2,612.6000	2.6126	6.160	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2022/01/25	R213	04/08/2022	9.90	Call	Bond Future	2,143.8300	2.1438	1,992.1300	1.9921	(7.076)	0	0	0
2022/01/25	R213	03/11/2022	10.38	Call	Bond Future	3,328.1500	3.3281	3,145.9100	3.1459	(5.476)	0	0	0
2022/01/25	R213	03/11/2022	10.38	Put	Bond Future	2,206.2400	2.2062	2,334.0500	2.3341	5.793	0	0	0
2022/01/25	R213	03/11/2022	10.39	Call	Bond Future	3,356.6100	3.3566	3,173.5200	3.1735	(5.455)	0	0	0
2022/01/25	R213	03/11/2022	10.39	Put	Bond Future	2,186.6600	2.1867	2,313.6200	2.3136	5.806	0	0	0
2022/01/25	R213	03/11/2022	10.37	Call	Bond Future	3,300.1000	3.3001	3,118.7100	3.1187	(5.497)	0	0	0
2022/01/25	R213	03/11/2022	10.37	Put	Bond Future	2,226.2700	2.2263	2,354.9300	2.3549	5.779	0	0	200
2022/01/25	R213	03/11/2022			Bond Future	10.1486	83.9180	10.2121	83.6079	0.626	0.0000	0.0000	0
2022/01/25	R213	03/11/2022	10.40	Call	Bond Future	3,385.1700	3.3852	3,201.2300	3.2012	(5.434)	0	0	0
2022/01/25	R213	03/11/2022	10.40	Put	Bond Future	2,167.2100	2.1672	2,293.3200	2.2933	5.819	0	0	0
2022/01/25	R213	03/11/2022	9.13	Call	Bond Future	780.1900	0.7802	710.0600	0.7101	(8.989)	0	0	200
2022/01/25	R213	03/11/2022	9.13	Put	Bond Future	5,958.8200	5.9588	6,198.7400	6.1987	4.026	0	0	0
2022/01/25	R213	03/11/2022	9.98	Call	Bond Future	2,290.5300	2.2905	2,143.9800	2.1440	(6.398)	0	0	0
2022/01/25	R213	03/11/2022	9.98	Put	Bond Future	3,120.3100	3.1203	3,283.8100	3.2838	5.240	0	0	200
2022/01/25	R214	03/02/2022	11.39	Put	Bond Future	1.1000	0.0011	0.6400	0.0006	(41.818)	0	0	0
2022/01/25	R214	03/02/2022	11.40	Put	Bond Future	1.0100	0.0010	0.5800	0.0006	(42.574)	0	0	0
2022/01/25	R214	03/02/2022	11.41	Call	Bond Future	5,003.3200	5.0033	4,983.3700	4.9834	(0.399)	0	0	0
2022/01/25	R214	03/02/2022			Bond Future	10.5267	70.0459	10.5300	70.0264	0.031	0.0000	0.0000	11,864
2022/01/25	R214	03/02/2022	11.39	Call	Bond Future	4,896.8100	4.8968	4,876.8000	4.8768	(0.409)	0	0	0
2022/01/25	R214	03/02/2022	11.40	Call	Bond Future	4,950.1000	4.9501	4,930.1200	4.9301	(0.404)	0	0	0
2022/01/25	R214	03/02/2022	11.41	Put	Bond Future	0.9200	0.0009	0.5200	0.0005	(43.478)	0	0	0
2022/01/25	R214	05/05/2022	11.73	Put	Bond Future	376.1400	0.3761	372.5600	0.3726	(0.952)	0	0	0
2022/01/25	R214	05/05/2022	11.74	Put	Bond Future	370.4100	0.3704	366.8500	0.3669	(0.961)	0	0	0
2022/01/25	R214	05/05/2022	11.75	Call	Bond Future	6,209.4700	6.2095	6,188.6500	6.1887	(0.335)	0	0	0
2022/01/25	R214	05/05/2022			Bond Future	10.6820	67.6144	10.6849	67.5971	0.028	0.0000	0.0000	16,689
2022/01/25	R214	05/05/2022	11.73	Call	Bond Future	6,118.9700	6.1190	6,098.1100	6.0981	(0.341)	0	0	0
2022/01/25	R214	05/05/2022	11.74	Call	Bond Future	6,164.2100	6.1642	6,143.3700	6.1434	(0.338)	0	0	0
2022/01/25	R214	05/05/2022	11.75	Put	Bond Future	364.7700	0.3648	361.2300	0.3612	(0.970)	0	0	0
2022/01/25	R214	04/08/2022	10.98	Put	Bond Future	2,181.9700	2.1820	2,178.1700	2.1782	(0.174)	0	0	0
2022/01/25	R214	04/08/2022	10.99	Call	Bond Future	2,999.0500	2.9990	2,988.7500	2.9888	(0.343)	0	0	0
2022/01/25	R214	04/08/2022			Bond Future	10.8421	68.4669	10.8432	68.4604	0.010	0.0000	0.0000	1,337
2022/01/25	R214	04/08/2022	10.97	Call	Bond Future	2,934.7900	2.9348	2,924.5200	2.9245	(0.350)	0	0	0
2022/01/25	R214	04/08/2022	10.97	Put	Bond Future	2,206.2300	2.2062	2,202.4500	2.2025	(0.171)	0	0	0
2022/01/25	R214	04/08/2022	10.98	Call	Bond Future	2,966.9400	2.9669	2,956.6500	2.9567	(0.347)	0	0	0
2022/01/25	R214	04/08/2022	10.99	Put	Bond Future	2,157.7300	2.1577	2,153.9200	2.1539	(0.177)	0	0	0
2022/01/25	R214	03/11/2022	11.34	Call	Bond Future	4,066.4100	4.0664	4,055.1500	4.0551	(0.277)	0	0	0
2022/01/25	R214	03/11/2022	11.36	Put	Bond Future	2,142.7100	2.1427	2,141.1900	2.1412	(0.071)	0	0	0
2022/01/25	R214	03/11/2022			Bond Future	10.9972	66.0843	10.9989	66.0745	0.016	0.0000	0.0000	0
2022/01/25	R214	03/11/2022	11.34	Put	Bond Future	2,183.5600	2.1836	2,182.0700	2.1821	(0.068)	0	0	0
2022/01/25	R214	03/11/2022	11.35	Call	Bond Future	4,099.5300	4.0995	4,088.2600	4.0883	(0.275)	0	0	0
2022/01/25	R214	03/11/2022	11.35	Put	Bond Future	2,163.0500	2.1631	2,161.5500	2.1616	(0.069)	0	0	0
2022/01/25	R214	03/11/2022	11.36	Call	Bond Future	4,132.7600	4.1328	4,121.4700	4.1215	(0.273)	0	0	0
2022/01/25	R248	03/02/2022	9.80	Call	Bond Future	0.4000	0.0004	0.1700	0.0002	(57.500)	0	0	0
2022/01/25	R248	03/02/2022	9.80	Put	Bond Future	5,845.7900	5.8458	5,908.9100	5.9089	1.080	0	0	0
2022/01/25	R248	03/02/2022	10.00	Call	Bond Future	6.9800	0.0070	4.0900	0.0041	(41.404)	0	0	0
2022/01/25	R248	03/02/2022	10.00	Put	Bond Future	4,164.0300	4.1640	4,224.4900	4.2245	1.452	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2022/01/25	R248	03/02/2022	10.20	Put	Bond Future	2,586.4400	2.5864	2,632.6200	2.6326	1.785	0	0	0
2022/01/25	R248	03/02/2022	11.47	Call	Bond Future	6,745.5000	6.7455	6,681.8800	6.6819	(0.943)	0	0	0
2022/01/25	R248	03/02/2022	11.48	Call	Bond Future	6,811.4800	6.8115	6,747.8800	6.7479	(0.934)	0	0	0
2022/01/25	R248	03/02/2022	11.49	Put	Bond Future	0.5400	0.0005	0.3000	0.0003	(44.444)	0	0	0
2022/01/25	R248	03/02/2022	10.90	Call	Bond Future	2,876.1300	2.8761	2,803.4800	2.8035	(2.526)	0	0	900
2022/01/25	R248	03/02/2022	10.90	Put	Bond Future	65.8600	0.0659	56.5600	0.0566	(14.121)	0	0	0
2022/01/25	R248	03/02/2022	10.40	Call	Bond Future	350.1400	0.3501	299.4600	0.2995	(14.474)	0	0	100
2022/01/25	R248	03/02/2022	10.50	Call	Bond Future	653.9900	0.6540	587.4300	0.5874	(10.178)	0	0	0
2022/01/25	R248	03/02/2022	10.50	Put	Bond Future	818.8300	0.8188	815.6200	0.8156	(0.392)	0	0	0
2022/01/25	R248	03/02/2022			Bond Future	10.5215	88.2074	10.5298	88.1440	0.079	0.0000	0.0000	155,273
2022/01/25	R248	03/02/2022	10.20	Call	Bond Future	64.4300	0.0644	47.2600	0.0473	(26.649)	0	0	900
2022/01/25	R248	03/02/2022	11.47	Put	Bond Future	0.6400	0.0006	0.3700	0.0004	(42.188)	0	0	0
2022/01/25	R248	03/02/2022	11.48	Put	Bond Future	0.5900	0.0006	0.3400	0.0003	(42.373)	0	0	0
2022/01/25	R248	03/02/2022	11.49	Call	Bond Future	6,877.3500	6.8774	6,813.7600	6.8138	(0.925)	0	0	0
2022/01/25	R248	03/02/2022	10.70	Call	Bond Future	1,610.4000	1.6104	1,531.9200	1.5319	(4.873)	0	0	0
2022/01/25	R248	03/02/2022	10.70	Put	Bond Future	264.5000	0.2645	249.3700	0.2494	(5.720)	0	0	0
2022/01/25	R248	03/02/2022	11.00	Call	Bond Future	3,555.9900	3.5560	3,486.8400	3.4868	(1.945)	0	0	1,400
2022/01/25	R248	03/02/2022	11.00	Put	Bond Future	30.3700	0.0304	24.5700	0.0246	(19.098)	0	0	0
2022/01/25	R248	03/02/2022	10.30	Call	Bond Future	161.0400	0.1610	128.7300	0.1287	(20.063)	0	0	1,300
2022/01/25	R248	03/02/2022	10.30	Put	Bond Future	1,884.8600	1.8849	1,915.9000	1.9159	1.647	0	0	0
2022/01/25	R248	03/02/2022	10.40	Put	Bond Future	1,288.3200	1.2883	1,300.9900	1.3010	0.983	0	0	0
2022/01/25	R248	05/05/2022	11.79	Call	Bond Future	8,063.0800	8.0631	8,002.4500	8.0025	(0.752)	0	0	0
2022/01/25	R248	05/05/2022	11.79	Put	Bond Future	417.6500	0.4177	417.9900	0.4180	0.081	0	0	0
2022/01/25	R248	05/05/2022	11.80	Call	Bond Future	8,119.5000	8.1195	8,058.8300	8.0588	(0.747)	0	0	0
2022/01/25	R248	05/05/2022			Bond Future	10.6749	84.8604	10.6831	84.7995	0.077	0.0000	0.0000	55,962
2022/01/25	R248	05/05/2022	11.80	Put	Bond Future	411.1600	0.4112	411.4600	0.4115	0.073	0	0	0
2022/01/25	R248	05/05/2022	11.81	Call	Bond Future	8,175.8600	8.1759	8,115.1400	8.1151	(0.743)	0	0	0
2022/01/25	R248	05/05/2022	11.81	Put	Bond Future	404.6900	0.4047	404.9400	0.4049	0.062	0	0	0
2022/01/25	R248	04/08/2022	10.98	Call	Bond Future	3,733.5300	3.7335	3,697.9500	3.6980	(0.953)	0	0	0
2022/01/25	R248	04/08/2022	10.98	Put	Bond Future	2,679.2500	2.6793	2,691.6900	2.6917	0.464	0	0	0
2022/01/25	R248	04/08/2022	10.99	Call	Bond Future	3,774.2700	3.7743	3,738.5300	3.7385	(0.947)	0	0	0
2022/01/25	R248	04/08/2022	10.99	Put	Bond Future	2,648.9800	2.6490	2,661.2600	2.6613	0.464	0	0	0
2022/01/25	R248	04/08/2022			Bond Future	10.8333	85.9305	10.8399	85.8825	0.061	0.0000	0.0000	6,016
2022/01/25	R248	04/08/2022	11.00	Call	Bond Future	3,815.2000	3.8152	3,779.3000	3.7793	(0.941)	0	0	0
2022/01/25	R248	04/08/2022	11.00	Put	Bond Future	2,619.0000	2.6190	2,631.1200	2.6311	0.463	0	0	0
2022/01/25	R248	03/11/2022	11.30	Put	Bond Future	2,846.1200	2.8461	2,860.0000	2.8600	0.488	0	0	0
2022/01/25	R248	03/11/2022	11.31	Put	Bond Future	2,821.0700	2.8211	2,834.8100	2.8348	0.487	0	0	0
2022/01/25	R248	03/11/2022	11.32	Call	Bond Future	5,102.1100	5.1021	5,063.0500	5.0631	(0.766)	0	0	0
2022/01/25	R248	03/11/2022			Bond Future	10.9866	82.6413	10.9940	82.5886	0.068	0.0000	0.0000	0
2022/01/25	R248	03/11/2022	11.30	Call	Bond Future	5,017.1800	5.0172	4,978.3900	4.9784	(0.773)	0	0	0
2022/01/25	R248	03/11/2022	11.31	Call	Bond Future	5,059.7300	5.0597	5,020.8000	5.0208	(0.769)	0	0	0
2022/01/25	R248	03/11/2022	11.32	Put	Bond Future	2,795.9500	2.7960	2,809.5600	2.8096	0.487	0	0	0

Total

1492975