



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 11/01/2022 TO 11/01/2022

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
2022/01/11	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/01/11	0908	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/01/11	0957	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/01/11	0986	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/01/11	1386	28/02/2031		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/01/11	1409	28/02/2041		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/01/11	2025	03/02/2022		Bond Future	155.3400	155.3400	155.2983	155.2983	(0.027)	0.0000	0.0000	5,554
2022/01/11	2025	05/05/2022		Bond Future	157.2018	157.2018	157.2443	157.2443	0.027	0.0000	0.0000	164
2022/01/11	2025	04/08/2022		Bond Future	157.5324	157.5324	157.6996	157.6996	0.106	0.0000	0.0000	0
2022/01/11	2025	03/11/2022		Bond Future	159.5103	159.5103	159.8026	159.8026	0.183	0.0000	0.0000	0
2022/01/11	2029	03/02/2022		Bond Future	114.1025	114.1025	114.1246	114.1246	0.019	0.0000	0.0000	3,838
2022/01/11	2029	05/05/2022		Bond Future	114.2691	114.2691	114.3535	114.3535	0.074	0.0000	0.0000	591
2022/01/11	2029	04/08/2022		Bond Future	115.6824	115.6824	115.8583	115.8583	0.152	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
2022/01/11	2029	03/11/2022			Bond Future	115.9098	115.9098	116.1779	116.1779	0.231	0.0000	0.0000	0
2022/01/11	2030	03/02/2022	8.39	Call	Bond Future	0.6400	0.0006	0.3500	0.0004	(45.313)	0	0	101
2022/01/11	2030	03/02/2022	8.39	Put	Bond Future	6,248.5500	6.2486	6,432.5300	6.4325	2.944	0	0	0
2022/01/11	2030	03/02/2022	8.80	Put	Bond Future	3,986.5300	3.9865	4,164.1100	4.1641	4.455	0	0	0
2022/01/11	2030	03/02/2022	8.85	Call	Bond Future	29.6800	0.0297	20.6800	0.0207	(30.323)	0	0	1,000
2022/01/11	2030	03/02/2022	8.85	Put	Bond Future	3,721.5800	3.7216	3,896.8500	3.8969	4.710	0	0	0
2022/01/11	2030	03/02/2022	9.80	Call	Bond Future	1,692.5900	1.6926	1,544.5100	1.5445	(8.749)	0	0	950
2022/01/11	2030	03/02/2022	9.80	Put	Bond Future	369.7100	0.3697	405.9000	0.4059	9.789	0	0	0
2022/01/11	2030	03/02/2022	9.90	Put	Bond Future	256.4900	0.2565	281.7400	0.2817	9.844	0	0	8,000
2022/01/11	2030	03/02/2022	9.45	Call	Bond Future	632.5400	0.6325	542.1000	0.5421	(14.298)	0	0	0
2022/01/11	2030	03/02/2022	9.45	Put	Bond Future	1,117.0100	1.1170	1,210.8400	1.2108	8.400	0	0	0
2022/01/11	2030	03/02/2022	9.40	Call	Bond Future	528.8100	0.5288	447.8500	0.4478	(15.310)	0	0	0
2022/01/11	2030	03/02/2022	9.40	Put	Bond Future	1,275.2500	1.2753	1,378.5600	1.3786	8.101	0	0	0
2022/01/11	2030	03/02/2022	9.10	Call	Bond Future	136.6300	0.1366	105.5600	0.1056	(22.740)	0	0	0
2022/01/11	2030	03/02/2022	9.10	Put	Bond Future	2,475.0300	2.4750	2,628.2300	2.6282	6.190	0	0	0
2022/01/11	2030	03/02/2022	9.20	Call	Bond Future	227.9400	0.2279	182.3900	0.1824	(19.983)	0	0	950
2022/01/11	2030	03/02/2022	9.20	Put	Bond Future	2,031.8200	2.0318	2,170.5400	2.1705	6.827	0	0	0
2022/01/11	2030	03/02/2022	9.35	Call	Bond Future	437.0400	0.4370	365.4500	0.3655	(16.381)	0	0	0
2022/01/11	2030	03/02/2022	9.35	Put	Bond Future	1,446.4000	1.4464	1,559.0800	1.5591	7.790	0	0	101
2022/01/11	2030	03/02/2022			Bond Future	9.5429	91.6900	9.5785	91.5057	0.372	0.0000	0.0000	81,796
2022/01/11	2030	03/02/2022	8.80	Call	Bond Future	20.9500	0.0210	14.2600	0.0143	(31.933)	0	0	0
2022/01/11	2030	03/02/2022	9.90	Call	Bond Future	2,087.3800	2.0874	1,928.3600	1.9284	(7.618)	0	0	0
2022/01/11	2030	03/02/2022	10.85	Call	Bond Future	6,481.1400	6.4811	6,296.9700	6.2970	(2.842)	0	0	0
2022/01/11	2030	03/02/2022	10.85	Put	Bond Future	2.8600	0.0029	2.9600	0.0030	3.497	0	0	1,000
2022/01/11	2030	03/02/2022	9.60	Call	Bond Future	1,018.0100	1.0180	899.9900	0.9000	(11.593)	0	0	1,000
2022/01/11	2030	03/02/2022	9.60	Put	Bond Future	722.2800	0.7223	788.5300	0.7885	9.172	0	0	0
2022/01/11	2030	03/02/2022	9.78	Call	Bond Future	1,617.5300	1.6175	1,471.9700	1.4720	(8.999)	0	0	0
2022/01/11	2030	03/02/2022	9.78	Put	Bond Future	396.7000	0.3967	435.4100	0.4354	9.758	0	0	101
2022/01/11	2030	03/02/2022	9.43	Call	Bond Future	589.5900	0.5896	502.9600	0.5030	(14.693)	0	0	0
2022/01/11	2030	03/02/2022	9.43	Put	Bond Future	1,178.7300	1.1787	1,276.3700	1.2764	8.283	0	0	0
2022/01/11	2030	03/02/2022	9.44	Call	Bond Future	610.8200	0.6108	522.2900	0.5223	(14.494)	0	0	0
2022/01/11	2030	03/02/2022	9.44	Put	Bond Future	1,147.6100	1.1476	1,243.3500	1.2433	8.343	0	0	0
2022/01/11	2030	05/05/2022	10.21	Call	Bond Future	3,216.7900	3.2168	3,115.9700	3.1160	(3.134)	0	0	0
2022/01/11	2030	05/05/2022	10.21	Put	Bond Future	996.0900	0.9961	1,031.7900	1.0318	3.584	0	0	0
2022/01/11	2030	05/05/2022	9.95	Call	Bond Future	2,375.7900	2.3758	2,288.0100	2.2880	(3.695)	0	0	0
2022/01/11	2030	05/05/2022	8.81	Put	Bond Future	5,215.5200	5.2155	5,330.1300	5.3301	2.197	0	0	0
2022/01/11	2030	05/05/2022	8.89	Put	Bond Future	4,853.1600	4.8532	4,964.1000	4.9641	2.286	0	0	0
2022/01/11	2030	05/05/2022	8.14	Call	Bond Future	51.2400	0.0512	45.9500	0.0459	(10.324)	0	0	1,800
2022/01/11	2030	05/05/2022	8.14	Put	Bond Future	8,661.3500	8.6613	8,792.5800	8.7926	1.515	0	0	0
2022/01/11	2030	05/05/2022	8.47	Call	Bond Future	123.9400	0.1239	112.7900	0.1128	(8.996)	0	0	1,073
2022/01/11	2030	05/05/2022			Bond Future	9.7601	92.7665	9.7874	92.6300	0.279	0.0000	0.0000	15,884
2022/01/11	2030	05/05/2022	11.04	Call	Bond Future	6,437.7000	6.4377	6,312.2900	6.3123	(1.948)	0	0	0
2022/01/11	2030	05/05/2022	11.04	Put	Bond Future	299.7200	0.2997	310.8300	0.3108	3.707	0	0	1,800
2022/01/11	2030	05/05/2022	9.95	Put	Bond Future	1,429.9100	1.4299	1,478.6500	1.4787	3.409	0	0	1,073
2022/01/11	2030	05/05/2022	10.19	Call	Bond Future	3,148.3200	3.1483	3,048.4000	3.0484	(3.174)	0	0	0
2022/01/11	2030	05/05/2022	10.19	Put	Bond Future	1,024.8500	1.0248	1,061.4500	1.0614	3.571	0	0	0
2022/01/11	2030	05/05/2022	10.20	Call	Bond Future	3,182.4800	3.1825	3,082.1100	3.0821	(3.154)	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
2022/01/11	2030	05/05/2022	10.20	Put	Bond Future	1,010.3800	1.0104	1,046.5300	1.0465	3.578	0	0	200
2022/01/11	2030	05/05/2022	8.81	Call	Bond Future	286.7900	0.2868	264.8800	0.2649	(7.640)	0	0	200
2022/01/11	2030	05/05/2022	8.89	Call	Bond Future	352.3600	0.3524	326.7800	0.3268	(7.260)	0	0	1,800
2022/01/11	2030	05/05/2022	9.35	Call	Bond Future	952.5800	0.9526	901.1400	0.9011	(5.400)	0	0	0
2022/01/11	2030	05/05/2022	9.35	Put	Bond Future	3,039.4200	3.0394	3,124.5000	3.1245	2.799	0	0	1,073
2022/01/11	2030	05/05/2022	7.73	Call	Bond Future	15.0000	0.0150	13.1900	0.0132	(12.067)	0	0	200
2022/01/11	2030	05/05/2022	7.73	Put	Bond Future	10,966.4400	10.9664	11,101.1500	11.1012	1.228	0	0	0
2022/01/11	2030	05/05/2022	8.47	Put	Bond Future	6,898.8300	6.8988	7,024.2000	7.0242	1.817	0	0	0
2022/01/11	2030	04/08/2022	9.56	Call	Bond Future	1,448.6900	1.4487	1,419.2700	1.4193	(2.031)	0	0	0
2022/01/11	2030	04/08/2022	9.56	Put	Bond Future	3,578.0400	3.5780	3,613.7000	3.6137	0.997	0	0	0
2022/01/11	2030	04/08/2022	10.95	Call	Bond Future	5,406.7600	5.4068	5,352.0000	5.3520	(1.013)	0	0	0
2022/01/11	2030	04/08/2022	10.95	Put	Bond Future	937.8200	0.9378	948.1400	0.9481	1.100	0	0	800
2022/01/11	2030	04/08/2022			Bond Future	9.9943	89.8860	10.0077	89.8209	0.135	0.0000	0.0000	0
2022/01/11	2030	04/08/2022	9.05	Call	Bond Future	674.0100	0.6740	656.0900	0.6561	(2.659)	0	0	800
2022/01/11	2030	04/08/2022	9.05	Put	Bond Future	5,386.7200	5.3867	5,433.8800	5.4339	0.875	0	0	0
2022/01/11	2030	04/08/2022	9.54	Call	Bond Future	1,411.3400	1.4113	1,382.3800	1.3824	(2.052)	0	0	0
2022/01/11	2030	04/08/2022	9.54	Put	Bond Future	3,640.3000	3.6403	3,676.4200	3.6764	0.992	0	0	0
2022/01/11	2030	04/08/2022	9.55	Call	Bond Future	1,429.9400	1.4299	1,400.7500	1.4007	(2.041)	0	0	0
2022/01/11	2030	04/08/2022	9.55	Put	Bond Future	3,609.0800	3.6091	3,644.9700	3.6450	0.994	0	0	0
2022/01/11	2030	04/08/2022	8.30	Call	Bond Future	191.9400	0.1919	185.0300	0.1850	(3.600)	0	0	800
2022/01/11	2030	04/08/2022	8.30	Put	Bond Future	8,873.1500	8.8732	8,931.3200	8.9313	0.656	0	0	0
2022/01/11	2030	03/11/2022	10.10	Call	Bond Future	2,555.7800	2.5558	2,553.1800	2.5532	(0.102)	0	0	0
2022/01/11	2030	03/11/2022	10.10	Put	Bond Future	3,118.1600	3.1182	3,111.1300	3.1111	(0.225)	0	0	0
2022/01/11	2030	03/11/2022			Bond Future	10.2201	90.9946	10.2192	90.9991	(0.009)	0.0000	0.0000	0
2022/01/11	2030	03/11/2022	10.09	Call	Bond Future	2,532.9100	2.5329	2,530.3000	2.5303	(0.103)	0	0	0
2022/01/11	2030	03/11/2022	10.09	Put	Bond Future	3,142.3000	3.1423	3,135.2600	3.1353	(0.224)	0	0	0
2022/01/11	2030	03/11/2022	10.08	Call	Bond Future	2,510.1500	2.5101	2,507.5300	2.5075	(0.104)	0	0	0
2022/01/11	2030	03/11/2022	10.08	Put	Bond Future	3,166.5800	3.1666	3,159.5300	3.1595	(0.223)	0	0	0
2022/01/11	2032	03/02/2022	8.91	Put	Bond Future	6,651.8700	6.6519	6,947.7300	6.9477	4.448	0	0	0
2022/01/11	2032	03/02/2022	11.13	Call	Bond Future	6,263.5300	6.2635	5,968.6800	5.9687	(4.707)	0	0	0
2022/01/11	2032	03/02/2022	11.13	Put	Bond Future	9.0700	0.0091	10.5400	0.0105	16.207	0	0	210
2022/01/11	2032	03/02/2022	10.53	Call	Bond Future	3,155.4300	3.1554	2,884.8200	2.8848	(8.576)	0	0	0
2022/01/11	2032	03/02/2022	10.53	Put	Bond Future	146.4100	0.1464	172.1200	0.1721	17.560	0	0	210
2022/01/11	2032	03/02/2022	10.65	Call	Bond Future	3,760.4300	3.7604	3,479.8100	3.4798	(7.462)	0	0	0
2022/01/11	2032	03/02/2022	10.65	Put	Bond Future	88.7600	0.0888	104.4600	0.1045	17.688	0	0	0
2022/01/11	2032	03/02/2022	10.66	Call	Bond Future	3,811.6200	3.8116	3,530.3400	3.5303	(7.380)	0	0	0
2022/01/11	2032	03/02/2022	10.66	Put	Bond Future	85.0400	0.0850	100.0800	0.1001	17.686	0	0	97
2022/01/11	2032	03/02/2022	10.43	Call	Bond Future	2,668.7600	2.6688	2,410.0000	2.4100	(9.696)	0	0	0
2022/01/11	2032	03/02/2022	10.43	Put	Bond Future	217.2500	0.2173	254.8100	0.2548	17.289	0	0	0
2022/01/11	2032	03/02/2022	10.45	Put	Bond Future	201.0800	0.2011	235.9800	0.2360	17.356	0	0	198
2022/01/11	2032	03/02/2022	10.35	Put	Bond Future	293.7600	0.2938	343.5600	0.3436	16.953	0	0	400
2022/01/11	2032	03/02/2022	10.42	Call	Bond Future	2,621.2100	2.6212	2,363.8400	2.3638	(9.819)	0	0	0
2022/01/11	2032	03/02/2022	10.42	Put	Bond Future	225.7200	0.2257	264.6700	0.2647	17.256	0	0	0
2022/01/11	2032	03/02/2022	9.81	Call	Bond Future	483.1800	0.4832	378.0100	0.3780	(21.766)	0	0	0
2022/01/11	2032	03/02/2022	9.81	Put	Bond Future	1,598.7700	1.5988	1,789.9200	1.7899	11.956	0	0	198
2022/01/11	2032	03/02/2022	9.90	Put	Bond Future	1,266.7400	1.2667	1,431.0000	1.4310	12.967	0	0	900
2022/01/11	2032	03/02/2022	9.58	Call	Bond Future	159.2100	0.1592	112.8800	0.1129	(29.100)	0	0	400

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2022/01/11	2032	03/02/2022	9.58	Put	Bond Future	2,648.0200	2.6480	2,898.0100	2.8980	9.441	0	0	0
2022/01/11	2032	03/02/2022	9.67	Call	Bond Future	257.1600	0.2572	190.2800	0.1903	(26.007)	0	0	0
2022/01/11	2032	03/02/2022			Bond Future	10.0003	91.9529	10.0514	91.6566	0.511	0.0000	0.0000	118,685
2022/01/11	2032	03/02/2022	8.91	Call	Bond Future	0.8500	0.0009	0.3900	0.0004	(54.118)	0	0	198
2022/01/11	2032	03/02/2022	9.14	Call	Bond Future	7.3100	0.0073	4.0000	0.0040	(45.280)	0	0	97
2022/01/11	2032	03/02/2022	9.14	Put	Bond Future	5,201.7300	5.2017	5,494.7400	5.4947	5.633	0	0	0
2022/01/11	2032	03/02/2022	9.57	Call	Bond Future	150.4300	0.1504	106.1200	0.1061	(29.456)	0	0	0
2022/01/11	2032	03/02/2022	9.57	Put	Bond Future	2,699.5800	2.6996	2,951.5900	2.9516	9.335	0	0	0
2022/01/11	2032	03/02/2022	10.90	Call	Bond Future	5,059.3700	5.0594	4,768.0600	4.7681	(5.758)	0	0	0
2022/01/11	2032	03/02/2022	10.90	Put	Bond Future	29.1200	0.0291	34.1300	0.0341	17.205	0	0	900
2022/01/11	2032	03/02/2022	10.95	Call	Bond Future	5,321.5200	5.3215	5,029.1100	5.0291	(5.495)	0	0	0
2022/01/11	2032	03/02/2022	10.95	Put	Bond Future	23.0700	0.0231	26.9800	0.0270	16.948	0	0	400
2022/01/11	2032	03/02/2022	10.44	Call	Bond Future	2,716.4800	2.7165	2,456.3700	2.4564	(9.575)	0	0	0
2022/01/11	2032	03/02/2022	10.44	Put	Bond Future	209.0000	0.2090	245.2100	0.2452	17.325	0	0	0
2022/01/11	2032	03/02/2022	10.45	Call	Bond Future	2,764.4800	2.7645	2,503.0600	2.5031	(9.456)	0	0	0
2022/01/11	2032	03/02/2022	10.14	Call	Bond Future	1,422.5900	1.4226	1,221.3000	1.2213	(14.150)	0	0	0
2022/01/11	2032	03/02/2022	10.14	Put	Bond Future	615.5600	0.6156	710.5900	0.7106	15.438	0	0	97
2022/01/11	2032	03/02/2022	10.35	Call	Bond Future	2,295.7600	2.2958	2,049.2400	2.0492	(10.738)	0	0	0
2022/01/11	2032	03/02/2022	9.90	Call	Bond Future	681.0100	0.6810	548.9500	0.5490	(19.392)	0	0	900
2022/01/11	2032	03/02/2022	10.04	Call	Bond Future	1,076.8400	1.0768	902.9900	0.9030	(16.144)	0	0	100
2022/01/11	2032	03/02/2022	10.04	Put	Bond Future	846.5800	0.8466	969.0500	0.9691	14.466	0	0	0
2022/01/11	2032	03/02/2022	9.62	Call	Bond Future	198.5200	0.1985	143.5500	0.1436	(27.690)	0	0	210
2022/01/11	2032	03/02/2022	9.62	Put	Bond Future	2,446.5200	2.4465	2,687.8700	2.6879	9.865	0	0	0
2022/01/11	2032	03/02/2022	9.67	Put	Bond Future	2,205.3300	2.2053	2,434.7700	2.4348	10.404	0	0	0
2022/01/11	2032	05/05/2022	11.18	Call	Bond Future	5,785.0100	5.7850	5,570.1700	5.5702	(3.714)	0	0	0
2022/01/11	2032	05/05/2022	11.18	Put	Bond Future	509.8000	0.5098	545.7300	0.5457	7.048	0	0	780
2022/01/11	2032	05/05/2022	10.98	Call	Bond Future	4,908.3900	4.9084	4,704.5400	4.7045	(4.153)	0	0	0
2022/01/11	2032	05/05/2022	10.98	Put	Bond Future	679.7300	0.6797	726.6500	0.7267	6.903	0	0	993
2022/01/11	2032	05/05/2022	11.02	Put	Bond Future	641.8800	0.6419	686.4000	0.6864	6.936	0	0	0
2022/01/11	2032	05/05/2022	11.03	Call	Bond Future	5,124.7100	5.1247	4,917.8700	4.9179	(4.036)	0	0	0
2022/01/11	2032	05/05/2022	11.03	Put	Bond Future	632.7500	0.6327	676.6800	0.6767	6.943	0	0	0
2022/01/11	2032	05/05/2022	10.29	Put	Bond Future	1,800.1600	1.8002	1,906.9300	1.9069	5.931	0	0	0
2022/01/11	2032	05/05/2022			Bond Future	10.2048	88.8861	10.2494	88.6353	0.437	0.0000	0.0000	23,464
2022/01/11	2032	05/05/2022	11.04	Call	Bond Future	5,168.0800	5.1681	4,960.6600	4.9607	(4.013)	0	0	0
2022/01/11	2032	05/05/2022	11.04	Put	Bond Future	623.6000	0.6236	666.9500	0.6669	6.952	0	0	0
2022/01/11	2032	05/05/2022	11.02	Call	Bond Future	5,081.2700	5.0813	4,875.0200	4.8750	(4.059)	0	0	0
2022/01/11	2032	05/05/2022	9.58	Call	Bond Future	612.9700	0.6130	551.0400	0.5510	(10.103)	0	0	780
2022/01/11	2032	05/05/2022	9.58	Put	Bond Future	4,231.1700	4.2312	4,420.0100	4.4200	4.463	0	0	0
2022/01/11	2032	05/05/2022	10.18	Call	Bond Future	1,946.4000	1.9464	1,814.6900	1.8147	(6.767)	0	0	780
2022/01/11	2032	05/05/2022	10.18	Put	Bond Future	2,086.4100	2.0864	2,205.4700	2.2055	5.706	0	0	0
2022/01/11	2032	05/05/2022	10.29	Call	Bond Future	2,278.6500	2.2787	2,134.6500	2.1347	(6.320)	0	0	993
2022/01/11	2032	04/08/2022	10.22	Call	Bond Future	2,079.4700	2.0795	1,992.2800	1.9923	(4.193)	0	0	0
2022/01/11	2032	04/08/2022	9.72	Call	Bond Future	999.2600	0.9993	944.8200	0.9448	(5.448)	0	0	800
2022/01/11	2032	04/08/2022	9.72	Put	Bond Future	4,925.3200	4.9253	5,054.2600	5.0543	2.618	0	0	0
2022/01/11	2032	04/08/2022	10.20	Put	Bond Future	3,229.0700	3.2291	3,326.5600	3.3266	3.019	0	0	0
2022/01/11	2032	04/08/2022	10.21	Put	Bond Future	3,198.8900	3.1989	3,295.7300	3.2957	3.027	0	0	0
2022/01/11	2032	04/08/2022	8.97	Call	Bond Future	251.0100	0.2510	232.1100	0.2321	(7.530)	0	0	800
2022/01/11	2032	04/08/2022	8.97	Put	Bond Future	8,662.5200	8.6625	8,827.0000	8.8270	1.899	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
2022/01/11	2032	04/08/2022			Bond Future	10.4178	89.9640	10.4514	89.7806	0.323	0.0000	0.0000	0
2022/01/11	2032	04/08/2022	10.22	Put	Bond Future	3,168.9300	3.1689	3,265.1200	3.2651	3.035	0	0	0
2022/01/11	2032	04/08/2022	11.60	Call	Bond Future	6,937.2500	6.9373	6,783.5000	6.7835	(2.216)	0	0	0
2022/01/11	2032	04/08/2022	11.60	Put	Bond Future	785.3200	0.7853	814.9500	0.8150	3.773	0	0	800
2022/01/11	2032	04/08/2022	11.89	Call	Bond Future	8,160.1300	8.1601	7,999.1600	7.9992	(1.973)	0	0	0
2022/01/11	2032	04/08/2022	11.89	Put	Bond Future	588.9500	0.5890	611.3600	0.6114	3.805	0	0	0
2022/01/11	2032	04/08/2022	10.20	Call	Bond Future	2,028.4200	2.0284	1,942.5300	1.9425	(4.234)	0	0	0
2022/01/11	2032	04/08/2022	10.21	Call	Bond Future	2,053.8600	2.0539	1,967.3200	1.9673	(4.214)	0	0	0
2022/01/11	2032	03/11/2022			Bond Future	10.6326	86.9263	10.6546	86.8096	0.207	0.0000	0.0000	0
2022/01/11	2032	03/11/2022	10.66	Call	Bond Future	3,212.8700	3.2129	3,146.6000	3.1466	(2.063)	0	0	0
2022/01/11	2032	03/11/2022	10.66	Put	Bond Future	3,067.8500	3.0679	3,118.3200	3.1183	1.645	0	0	0
2022/01/11	2033	03/02/2022			Bond Future	112.4824	112.4824	112.3961	112.3961	(0.077)	0.0000	0.0000	7,281
2022/01/11	2033	05/05/2022			Bond Future	112.5474	112.5474	112.5210	112.5210	(0.024)	0.0000	0.0000	2,121
2022/01/11	2033	04/08/2022			Bond Future	113.9394	113.9394	114.0017	114.0017	0.055	0.0000	0.0000	0
2022/01/11	2033	03/11/2022			Bond Future	114.0642	114.0642	114.2154	114.2154	0.133	0.0000	0.0000	0
2022/01/11	2037	03/02/2022	11.45	Call	Bond Future	4,346.8100	4.3468	4,092.1500	4.0921	(5.859)	0	0	0
2022/01/11	2037	03/02/2022	11.46	Call	Bond Future	4,402.5000	4.4025	4,147.3800	4.1474	(5.795)	0	0	0
2022/01/11	2037	03/02/2022	11.47	Put	Bond Future	86.0800	0.0861	95.9700	0.0960	11.489	0	0	0
2022/01/11	2037	03/02/2022			Bond Future	10.7626	83.5333	10.8040	83.2679	0.384	0.0000	0.0000	118,171
2022/01/11	2037	03/02/2022	11.45	Put	Bond Future	93.4800	0.0935	104.2800	0.1043	11.553	0	0	0
2022/01/11	2037	03/02/2022	11.46	Put	Bond Future	89.7100	0.0897	100.0500	0.1001	11.526	0	0	0
2022/01/11	2037	03/02/2022	11.47	Call	Bond Future	4,458.2600	4.4583	4,202.6900	4.2027	(5.733)	0	0	0
2022/01/11	2037	05/05/2022	11.82	Call	Bond Future	5,843.9700	5.8440	5,657.2900	5.6573	(3.194)	0	0	0
2022/01/11	2037	05/05/2022	11.83	Call	Bond Future	5,891.2200	5.8912	5,704.0700	5.7041	(3.177)	0	0	0
2022/01/11	2037	05/05/2022	11.84	Put	Bond Future	693.7700	0.6938	729.2900	0.7293	5.120	0	0	0
2022/01/11	2037	05/05/2022			Bond Future	10.9601	84.5142	10.9958	84.2911	0.326	0.0000	0.0000	11,855
2022/01/11	2037	05/05/2022	11.82	Put	Bond Future	712.7800	0.7128	749.2400	0.7492	5.115	0	0	0
2022/01/11	2037	05/05/2022	11.83	Put	Bond Future	703.2100	0.7032	739.2000	0.7392	5.118	0	0	0
2022/01/11	2037	05/05/2022	11.84	Call	Bond Future	5,938.5400	5.9385	5,750.9200	5.7509	(3.159)	0	0	0
2022/01/11	2037	04/08/2022	11.95	Call	Bond Future	5,988.7300	5.9887	5,866.0300	5.8660	(2.049)	0	0	0
2022/01/11	2037	04/08/2022	11.95	Put	Bond Future	1,441.5300	1.4415	1,478.2600	1.4783	2.548	0	0	1,050
2022/01/11	2037	04/08/2022	10.91	Put	Bond Future	3,845.1900	3.8452	3,929.2500	3.9293	2.186	0	0	0
2022/01/11	2037	04/08/2022	10.89	Call	Bond Future	2,190.8300	2.1908	2,116.5600	2.1166	(3.390)	0	0	0
2022/01/11	2037	04/08/2022	10.89	Put	Bond Future	3,916.0700	3.9161	4,001.2300	4.0012	2.175	0	0	0
2022/01/11	2037	04/08/2022	10.90	Call	Bond Future	2,218.0700	2.2181	2,143.2500	2.1432	(3.373)	0	0	0
2022/01/11	2037	04/08/2022			Bond Future	11.1694	81.2833	11.1956	81.1239	0.235	0.0000	0.0000	0
2022/01/11	2037	04/08/2022	10.91	Call	Bond Future	2,245.2600	2.2453	2,169.8900	2.1699	(3.357)	0	0	0
2022/01/11	2037	04/08/2022	11.21	Call	Bond Future	3,144.6100	3.1446	3,053.2100	3.0532	(2.907)	0	0	1,050
2022/01/11	2037	04/08/2022	11.21	Put	Bond Future	2,898.0700	2.8981	2,966.1000	2.9661	2.347	0	0	0
2022/01/11	2037	04/08/2022	11.42	Call	Bond Future	3,874.9000	3.8749	3,773.1700	3.7732	(2.625)	0	0	0
2022/01/11	2037	04/08/2022	11.42	Put	Bond Future	2,371.9800	2.3720	2,429.6800	2.4297	2.433	0	0	50
2022/01/11	2037	04/08/2022	10.10	Call	Bond Future	600.7400	0.6007	569.6100	0.5696	(5.182)	0	0	50
2022/01/11	2037	04/08/2022	10.10	Put	Bond Future	7,507.5300	7.5075	7,635.8300	7.6358	1.709	0	0	0
2022/01/11	2037	04/08/2022	10.90	Put	Bond Future	3,880.6200	3.8806	3,965.2300	3.9652	2.180	0	0	50
2022/01/11	2037	03/11/2022	11.32	Call	Bond Future	3,397.1600	3.3972	3,341.6900	3.3417	(1.633)	0	0	0
2022/01/11	2037	03/11/2022	11.30	Put	Bond Future	3,738.9400	3.7389	3,781.7800	3.7818	1.146	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
2022/01/11	2037	03/11/2022	11.31	Call	Bond Future	3,366.8400	3.3668	3,311.6300	3.3116	(1.640)	0	0	0
2022/01/11	2037	03/11/2022	11.31	Put	Bond Future	3,709.2300	3.7092	3,751.8000	3.7518	1.148	0	0	0
2022/01/11	2037	03/11/2022			Bond Future	11.3677	82.2861	11.3842	82.1883	0.145	0.0000	0.0000	0
2022/01/11	2037	03/11/2022	11.32	Put	Bond Future	3,680.0100	3.6800	3,722.3200	3.7223	1.150	0	0	0
2022/01/11	2037	03/11/2022	11.30	Call	Bond Future	3,336.9400	3.3369	3,282.0000	3.2820	(1.646)	0	0	0
2022/01/11	2038	03/02/2022			Bond Future	127.2495	127.2495	127.1107	127.1107	(0.109)	0.0000	0.0000	6,104
2022/01/11	2038	05/05/2022			Bond Future	128.7747	128.7747	128.7036	128.7036	(0.055)	0.0000	0.0000	677
2022/01/11	2038	04/08/2022			Bond Future	128.5519	128.5519	128.5818	128.5818	0.023	0.0000	0.0000	0
2022/01/11	2038	03/11/2022			Bond Future	130.1662	130.1662	130.2965	130.2965	0.100	0.0000	0.0000	0
2022/01/11	2040	03/02/2022	11.57	Put	Bond Future	85.4400	0.0854	102.2700	0.1023	19.698	0	0	0
2022/01/11	2040	03/02/2022	11.58	Put	Bond Future	82.0100	0.0820	98.1600	0.0982	19.693	0	0	0
2022/01/11	2040	03/02/2022	11.59	Call	Bond Future	5,114.4900	5.1145	4,737.1100	4.7371	(7.379)	0	0	0
2022/01/11	2040	03/02/2022			Bond Future	10.8304	85.8307	10.8871	85.4378	0.524	0.0000	0.0000	88,150
2022/01/11	2040	03/02/2022	10.60	Call	Bond Future	511.3100	0.5113	387.3000	0.3873	(24.253)	0	0	2,000
2022/01/11	2040	03/02/2022	10.60	Put	Bond Future	2,137.4700	2.1375	2,406.3300	2.4063	12.578	0	0	0
2022/01/11	2040	03/02/2022	11.57	Call	Bond Future	4,994.6900	4.9947	4,618.6500	4.6187	(7.529)	0	0	0
2022/01/11	2040	03/02/2022	11.58	Call	Bond Future	5,054.5500	5.0545	4,677.8300	4.6778	(7.453)	0	0	0
2022/01/11	2040	03/02/2022	11.59	Put	Bond Future	78.7400	0.0787	94.2300	0.0942	19.672	0	0	0
2022/01/11	2040	05/05/2022	13.04	Call	Bond Future	12,252.3300	12.2523	11,914.9700	11.9150	(2.753)	0	0	0
2022/01/11	2040	05/05/2022	13.04	Put	Bond Future	158.8500	0.1588	172.3600	0.1724	8.505	0	0	1,200
2022/01/11	2040	05/05/2022	11.91	Put	Bond Future	752.6700	0.7527	812.7000	0.8127	7.976	0	0	0
2022/01/11	2040	05/05/2022	11.92	Call	Bond Future	6,502.9200	6.5029	6,211.3400	6.2113	(4.484)	0	0	0
2022/01/11	2040	05/05/2022	11.92	Put	Bond Future	742.7200	0.7427	802.0100	0.8020	7.983	0	0	0
2022/01/11	2040	05/05/2022	10.57	Call	Bond Future	1,139.1300	1.1391	1,024.5800	1.0246	(10.056)	0	0	1,200
2022/01/11	2040	05/05/2022	10.57	Put	Bond Future	4,272.4200	4.2724	4,508.7400	4.5087	5.531	0	0	0
2022/01/11	2040	05/05/2022			Bond Future	11.0200	86.8385	11.0720	86.4876	0.472	0.0000	0.0000	9,502
2022/01/11	2040	05/05/2022	11.90	Call	Bond Future	6,401.8200	6.4018	6,111.7300	6.1117	(4.531)	0	0	0
2022/01/11	2040	05/05/2022	11.90	Put	Bond Future	762.7600	0.7628	823.5400	0.8235	7.968	0	0	0
2022/01/11	2040	05/05/2022	11.91	Call	Bond Future	6,452.3400	6.4523	6,161.5000	6.1615	(4.508)	0	0	0
2022/01/11	2040	05/05/2022	9.82	Call	Bond Future	148.2300	0.1482	124.3300	0.1243	(16.124)	0	0	1,200
2022/01/11	2040	05/05/2022	9.82	Put	Bond Future	8,920.4400	8.9204	9,247.4100	9.2474	3.665	0	0	0
2022/01/11	2040	04/08/2022	12.24	Put	Bond Future	1,172.1600	1.1722	1,229.1700	1.2292	4.864	0	0	460
2022/01/11	2040	04/08/2022	11.05	Call	Bond Future	2,622.9700	2.6230	2,485.0500	2.4850	(5.258)	0	0	0
2022/01/11	2040	04/08/2022	11.05	Put	Bond Future	3,756.7100	3.7567	3,905.6800	3.9057	3.965	0	0	0
2022/01/11	2040	04/08/2022	9.70	Put	Bond Future	11,266.1200	11.2661	11,528.5100	11.5285	2.329	0	0	0
2022/01/11	2040	04/08/2022			Bond Future	11.2206	83.3855	11.2644	83.0986	0.390	0.0000	0.0000	0
2022/01/11	2040	04/08/2022	12.24	Call	Bond Future	7,469.5100	7.4695	7,239.6300	7.2396	(3.078)	0	0	0
2022/01/11	2040	04/08/2022	11.03	Call	Bond Future	2,560.8700	2.5609	2,424.9400	2.4249	(5.308)	0	0	0
2022/01/11	2040	04/08/2022	11.03	Put	Bond Future	3,829.0800	3.8291	3,980.0400	3.9800	3.942	0	0	0
2022/01/11	2040	04/08/2022	11.04	Call	Bond Future	2,591.8300	2.5918	2,454.9000	2.4549	(5.283)	0	0	0
2022/01/11	2040	04/08/2022	11.04	Put	Bond Future	3,792.7600	3.7928	3,942.7200	3.9427	3.954	0	0	0
2022/01/11	2040	04/08/2022	9.70	Call	Bond Future	250.0000	0.2500	225.5000	0.2255	(9.800)	0	0	460
2022/01/11	2040	04/08/2022	10.70	Call	Bond Future	1,633.0600	1.6331	1,530.8300	1.5308	(6.260)	0	0	460
2022/01/11	2040	04/08/2022	10.70	Put	Bond Future	5,169.2400	5.1692	5,353.9000	5.3539	3.572	0	0	0
2022/01/11	2040	03/11/2022	11.41	Put	Bond Future	3,747.5100	3.7475	3,849.9700	3.8500	2.734	0	0	0
2022/01/11	2040	03/11/2022	11.39	Call	Bond Future	3,680.1800	3.6802	3,558.5500	3.5586	(3.305)	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
2022/01/11	2040	03/11/2022	11.40	Call	Bond Future	3,713.3000	3.7133	3,591.0400	3.5910	(3.292)	0	0	0
2022/01/11	2040	03/11/2022			Bond Future	11.4102	84.4142	11.4454	84.1889	0.309	0.0000	0.0000	0
2022/01/11	2040	03/11/2022	11.41	Call	Bond Future	3,746.5500	3.7465	3,623.6800	3.6237	(3.280)	0	0	0
2022/01/11	2040	03/11/2022	11.39	Put	Bond Future	3,809.3500	3.8094	3,913.0500	3.9131	2.722	0	0	0
2022/01/11	2040	03/11/2022	11.40	Put	Bond Future	3,778.3300	3.7783	3,881.4000	3.8814	2.728	0	0	0
2022/01/11	2044	03/02/2022	11.59	Call	Bond Future	4,922.2600	4.9223	4,540.2400	4.5402	(7.761)	0	0	0
2022/01/11	2044	03/02/2022	11.59	Put	Bond Future	96.1900	0.0962	115.2200	0.1152	19.784	0	0	0
2022/01/11	2044	03/02/2022	11.60	Call	Bond Future	4,982.4100	4.9824	4,599.6400	4.5996	(7.682)	0	0	0
2022/01/11	2044	03/02/2022	11.60	Put	Bond Future	92.4400	0.0924	110.7200	0.1107	19.775	0	0	0
2022/01/11	2044	03/02/2022			Bond Future	10.8728	82.5703	10.9297	82.1693	0.523	0.0000	0.0000	59,709
2022/01/11	2044	03/02/2022	11.61	Call	Bond Future	5,042.5700	5.0426	4,659.0800	4.6591	(7.605)	0	0	0
2022/01/11	2044	03/02/2022	11.61	Put	Bond Future	88.7900	0.0888	106.3500	0.1063	19.777	0	0	0
2022/01/11	2044	05/05/2022	11.91	Call	Bond Future	6,359.8700	6.3599	6,063.3600	6.0634	(4.662)	0	0	0
2022/01/11	2044	05/05/2022	11.91	Put	Bond Future	797.9400	0.7979	862.3000	0.8623	8.066	0	0	0
2022/01/11	2044	05/05/2022	11.92	Call	Bond Future	6,410.5700	6.4106	6,113.2800	6.1133	(4.637)	0	0	0
2022/01/11	2044	05/05/2022	11.92	Put	Bond Future	787.5600	0.7876	851.1400	0.8511	8.073	0	0	0
2022/01/11	2044	05/05/2022			Bond Future	11.0530	83.5399	11.1056	83.1790	0.476	0.0000	0.0000	5,735
2022/01/11	2044	05/05/2022	11.93	Call	Bond Future	6,461.1900	6.4612	6,163.1200	6.1631	(4.613)	0	0	0
2022/01/11	2044	05/05/2022	11.93	Put	Bond Future	777.1900	0.7772	839.9900	0.8400	8.080	0	0	0
2022/01/11	2044	04/08/2022	11.08	Call	Bond Future	2,669.2200	2.6692	2,524.5800	2.5246	(5.419)	0	0	0
2022/01/11	2044	04/08/2022	11.08	Put	Bond Future	3,775.7200	3.7757	3,930.8000	3.9308	4.107	0	0	0
2022/01/11	2044	04/08/2022	11.09	Call	Bond Future	2,701.3200	2.7013	2,555.6300	2.5556	(5.393)	0	0	0
2022/01/11	2044	04/08/2022	11.09	Put	Bond Future	3,739.4000	3.7394	3,893.4300	3.8934	4.119	0	0	0
2022/01/11	2044	04/08/2022			Bond Future	11.2435	80.1720	11.2884	79.8723	0.400	0.0000	0.0000	0
2022/01/11	2044	04/08/2022	11.10	Call	Bond Future	2,733.3700	2.7334	2,586.6400	2.5866	(5.368)	0	0	0
2022/01/11	2044	04/08/2022	11.10	Put	Bond Future	3,703.1300	3.7031	3,856.1200	3.8561	4.131	0	0	0
2022/01/11	2044	03/11/2022	11.40	Put	Bond Future	3,852.6900	3.8527	3,963.9000	3.9639	2.887	0	0	0
2022/01/11	2044	03/11/2022	11.41	Call	Bond Future	3,736.2500	3.7363	3,605.9600	3.6060	(3.487)	0	0	0
2022/01/11	2044	03/11/2022	11.41	Put	Bond Future	3,820.8000	3.8208	3,931.3400	3.9313	2.893	0	0	0
2022/01/11	2044	03/11/2022			Bond Future	11.4230	81.1611	11.4600	80.9203	0.324	0.0000	0.0000	0
2022/01/11	2044	03/11/2022	11.39	Call	Bond Future	3,669.4600	3.6695	3,540.5200	3.5405	(3.514)	0	0	0
2022/01/11	2044	03/11/2022	11.39	Put	Bond Future	3,884.8000	3.8848	3,996.6900	3.9967	2.880	0	0	0
2022/01/11	2044	03/11/2022	11.40	Call	Bond Future	3,702.7900	3.7028	3,573.1700	3.5732	(3.501)	0	0	0
2022/01/11	2046	03/02/2022			Bond Future	117.9484	117.9484	116.9816	116.9816	(0.820)	0.0000	0.0000	15,506
2022/01/11	2046	05/05/2022			Bond Future	117.4752	117.4752	116.5599	116.5599	(0.779)	0.0000	0.0000	171
2022/01/11	2046	04/08/2022			Bond Future	118.9283	118.9283	118.0939	118.0939	(0.702)	0.0000	0.0000	0
2022/01/11	2046	03/11/2022			Bond Future	118.4966	118.4966	117.7434	117.7434	(0.636)	0.0000	0.0000	0
2022/01/11	2050	03/02/2022			Bond Future	120.0586	120.0586	119.4031	119.4031	(0.546)	0.0000	0.0000	9,348
2022/01/11	2050	05/05/2022			Bond Future	121.4975	121.4975	120.8991	120.8991	(0.493)	0.0000	0.0000	379
2022/01/11	2050	04/08/2022			Bond Future	120.9849	120.9849	120.4741	120.4741	(0.422)	0.0000	0.0000	0
2022/01/11	2050	03/11/2022			Bond Future	122.5039	122.5039	122.0807	122.0807	(0.345)	0.0000	0.0000	0
2022/01/11	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/01/11	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2022/01/11	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/01/11	AL37	03/02/2022			Index Future	808.8270	808.8270	810.0950	810.0950	0.157	0.0000	0.0000	0
2022/01/11	AL37	05/05/2022			Index Future	818.3100	818.3100	820.0350	820.0350	0.211	0.0000	0.0000	0
2022/01/11	AL37	04/08/2022			Index Future	828.1230	828.1230	830.5100	830.5100	0.288	0.0000	0.0000	0
2022/01/11	AL37	03/11/2022			Index Future	838.4290	838.4290	841.4980	841.4980	0.366	0.0000	0.0000	0
2022/01/11	AL7T	03/02/2022			Index Future	924.5200	924.5200	922.1650	922.1650	(0.255)	0.0000	0.0000	0
2022/01/11	AL7T	05/05/2022			Index Future	935.3600	935.3600	933.4800	933.4800	(0.201)	0.0000	0.0000	0
2022/01/11	AL7T	04/08/2022			Index Future	946.5760	946.5760	945.4040	945.4040	(0.124)	0.0000	0.0000	0
2022/01/11	AL7T	03/11/2022			Index Future	958.3560	958.3560	957.9120	957.9120	(0.046)	0.0000	0.0000	0
2022/01/11	ALBI	03/02/2022			Index Future	819.1570	819.1570	817.2580	817.2580	(0.232)	0.0000	0.0000	193
2022/01/11	ALBI	05/05/2022			Index Future	828.7610	828.7610	827.2850	827.2850	(0.178)	0.0000	0.0000	29
2022/01/11	ALBI	04/08/2022			Index Future	838.6990	838.6990	837.8530	837.8530	(0.101)	0.0000	0.0000	0
2022/01/11	ALBI	03/11/2022			Index Future	849.1360	849.1360	848.9380	848.9380	(0.023)	0.0000	0.0000	0
2022/01/11	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/01/11	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/01/11	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/01/11	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/01/11	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/01/11	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/01/11	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/01/11	C040	06/10/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/01/11	C040	31/01/2040			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/01/11	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/01/11	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/01/11	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/01/11	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/01/11	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/01/11	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2022/01/11	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2022/01/11	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/01/11	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/01/11	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/01/11	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/01/11	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/01/11	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/01/11	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/01/11	C303	28/02/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/01/11	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/01/11	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/01/11	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/01/11	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/01/11	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/01/11	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/01/11	ES33	03/02/2022			Bond Future	11.4769	77.8563	11.5175	77.6463	0.354	0.0000	0.0000	263
2022/01/11	ES33	05/05/2022			Bond Future	11.7175	75.0120	11.7516	74.8407	0.292	0.0000	0.0000	87
2022/01/11	ES33	04/08/2022			Bond Future	11.9687	75.9400	11.9921	75.8259	0.196	0.0000	0.0000	0
2022/01/11	ES33	03/11/2022			Bond Future	12.2239	73.1160	12.2361	73.0581	0.100	0.0000	0.0000	0
2022/01/11	ES42	03/02/2022			Bond Future	11.9098	76.5791	11.9611	76.2750	0.431	0.0000	0.0000	3,579
2022/01/11	ES42	05/05/2022			Bond Future	12.1348	73.2385	12.1812	72.9720	0.382	0.0000	0.0000	1,190
2022/01/11	ES42	04/08/2022			Bond Future	12.3632	74.1448	12.4011	73.9332	0.307	0.0000	0.0000	0
2022/01/11	ES42	03/11/2022			Bond Future	12.5959	70.8180	12.6249	70.6610	0.231	0.0000	0.0000	0
2022/01/11	GOVI	03/02/2022	792.76	Call	GOVI	157,540.0000	15.7540	138,820.0000	13.8820	(11.883)	0	0	0
2022/01/11	GOVI	03/02/2022	792.76	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/01/11	GOVI	03/02/2022			GOVI	808.5140	808.5140	806.6420	806.6420	(0.232)	0.0000	0.0000	989
2022/01/11	GOVI	03/02/2022	792.74	Call	GOVI	157,740.0000	15.7740	139,020.0000	13.9020	(11.868)	0	0	0
2022/01/11	GOVI	03/02/2022	792.74	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/01/11	GOVI	03/02/2022	792.75	Call	GOVI	157,640.0000	15.7640	138,920.0000	13.8920	(11.875)	0	0	0
2022/01/11	GOVI	03/02/2022	792.75	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/01/11	GOVI	05/05/2022	788.25	Call	GOVI	297,440.0000	29.7440	282,890.0000	28.2890	(4.892)	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
2022/01/11	GOVI	05/05/2022	788.25	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/01/11	GOVI	05/05/2022			GOVI	817.9940	817.9940	816.5390	816.5390	(0.178)	0.0000	0.0000	0
2022/01/11	GOVI	05/05/2022	788.23	Call	GOVI	297,640.0000	29.7640	283,090.0000	28.3090	(4.888)	0	0	0
2022/01/11	GOVI	05/05/2022	788.23	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/01/11	GOVI	05/05/2022	788.24	Call	GOVI	297,540.0000	29.7540	282,990.0000	28.2990	(4.890)	0	0	0
2022/01/11	GOVI	05/05/2022	788.24	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/01/11	GOVI	04/08/2022	819.28	Call	GOVI	85,230.0000	8.5230	76,900.0000	7.6900	(9.774)	0	0	0
2022/01/11	GOVI	04/08/2022	819.28	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/01/11	GOVI	04/08/2022			GOVI	827.8030	827.8030	826.9700	826.9700	(0.101)	0.0000	0.0000	0
2022/01/11	GOVI	04/08/2022	819.26	Call	GOVI	85,430.0000	8.5430	77,100.0000	7.7100	(9.751)	0	0	0
2022/01/11	GOVI	04/08/2022	819.26	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/01/11	GOVI	04/08/2022	819.27	Call	GOVI	85,330.0000	8.5330	77,000.0000	7.7000	(9.762)	0	0	0
2022/01/11	GOVI	04/08/2022	819.27	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/01/11	GOVI	03/11/2022	820.41	Call	GOVI	176,940.0000	17.6940	175,010.0000	17.5010	(1.091)	0	0	0
2022/01/11	GOVI	03/11/2022	820.41	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/01/11	GOVI	03/11/2022	820.42	Call	GOVI	176,840.0000	17.6840	174,910.0000	17.4910	(1.091)	0	0	0
2022/01/11	GOVI	03/11/2022	820.42	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/01/11	GOVI	03/11/2022			GOVI	838.1040	838.1040	837.9110	837.9110	(0.023)	0.0000	0.0000	0
2022/01/11	GOVI	03/11/2022	820.43	Call	GOVI	176,740.0000	17.6740	174,810.0000	17.4810	(1.092)	0	0	0
2022/01/11	GOVI	03/11/2022	820.43	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/01/11	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2022/01/11	IGOV	03/02/2022			Index Future	309.0520	309.0520	308.4790	308.4790	(0.185)	0.0000	0.0000	482
2022/01/11	IGOV	05/05/2022			Index Future	312.7520	312.7520	312.3400	312.3400	(0.132)	0.0000	0.0000	16
2022/01/11	IGOV	04/08/2022			Index Future	316.5780	316.5780	316.4060	316.4060	(0.054)	0.0000	0.0000	0
2022/01/11	IGOV	03/11/2022			Index Future	320.5920	320.5920	320.6660	320.6660	0.023	0.0000	0.0000	0
2022/01/11	IS05	15/03/2022			Interest Rate Swap	90.1300	90.1300	90.1300	90.1300	0.000	0.0000	0.0000	0
2022/01/11	IS05	21/06/2022			Interest Rate Swap	90.2900	90.2900	90.2900	90.2900	0.000	0.0000	0.0000	0
2022/01/11	IS05	20/09/2022			Interest Rate Swap	93.5000	93.5000	93.5000	93.5000	0.000	0.0000	0.0000	0
2022/01/11	IS05	20/12/2022			Interest Rate Swap	94.0600	94.0600	94.0600	94.0600	0.000	0.0000	0.0000	0
2022/01/11	IS05	22/03/2023			Interest Rate Swap	86.5400	86.5400	86.5400	86.5400	0.000	0.0000	0.0000	0
2022/01/11	IS05	20/06/2023			Interest Rate Swap	92.1700	92.1700	92.1700	92.1700	0.000	0.0000	0.0000	0
2022/01/11	IS05	19/09/2023			Interest Rate Swap	94.8800	94.8800	94.8800	94.8800	0.000	0.0000	0.0000	0
2022/01/11	IS10	17/12/2025			Interest Rate Swap	80.2800	80.2800	80.2800	80.2800	0.000	0.0000	0.0000	0
2022/01/11	IS10	16/03/2026			Interest Rate Swap	76.8200	76.8200	76.8200	76.8200	0.000	0.0000	0.0000	0
2022/01/11	IS10	15/06/2026			Interest Rate Swap	75.2400	75.2400	75.2400	75.2400	0.000	0.0000	0.0000	0
2022/01/11	IS10	21/09/2026			Interest Rate Swap	77.2700	77.2700	77.2700	77.2700	0.000	0.0000	0.0000	0
2022/01/11	IS10	21/12/2026			Interest Rate Swap	81.3000	81.3000	81.3000	81.3000	0.000	0.0000	0.0000	0
2022/01/11	IS10	15/03/2027			Interest Rate Swap	79.8000	79.8000	79.8000	79.8000	0.000	0.0000	0.0000	0
2022/01/11	IS10	21/06/2027			Interest Rate Swap	81.8600	81.8600	81.8600	81.8600	0.000	0.0000	0.0000	0
2022/01/11	IS10	20/09/2027			Interest Rate Swap	87.6100	87.6100	87.6100	87.6100	0.000	0.0000	0.0000	0
2022/01/11	IS10	20/12/2027			Interest Rate Swap	87.9400	87.9400	87.9400	87.9400	0.000	0.0000	0.0000	0
2022/01/11	IS10	22/03/2028			Interest Rate Swap	80.8900	80.8900	80.8900	80.8900	0.000	0.0000	0.0000	0
2022/01/11	IS10	20/06/2028			Interest Rate Swap	88.6800	88.6800	88.6800	88.6800	0.000	0.0000	0.0000	0
2022/01/11	IS10	19/09/2028			Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0.000	0.0000	0.0000	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2022/01/11	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2022/01/11	JBAF	19/01/2022			Jibar Tradeable Future	3.9050	96.0950	3.9050	96.0950	0.000	0.0000	0.0000	0
2022/01/11	JBAF	16/02/2022			Jibar Tradeable Future	4.2700	95.7300	4.2500	95.7500	(0.468)	0.0000	0.0000	0
2022/01/11	JBAF	16/03/2022			Jibar Tradeable Future	4.3350	95.6650	4.3150	95.6850	(0.461)	0.0000	0.0000	0
2022/01/11	JBAF	20/04/2022			Jibar Tradeable Future	4.7100	95.2900	4.6800	95.3200	(0.637)	0.0000	0.0000	0
2022/01/11	JBAF	18/05/2022			Jibar Tradeable Future	4.7800	95.2200	4.7500	95.2500	(0.628)	0.0000	0.0000	0
2022/01/11	JBAF	15/06/2022			Jibar Tradeable Future	5.1050	94.8950	5.0750	94.9250	(0.588)	0.0000	0.0000	72
2022/01/11	JBAF	21/09/2022			Jibar Tradeable Future	5.5500	94.4500	5.5600	94.4400	0.180	0.0000	0.0000	0
2022/01/11	JBAF	21/12/2022			Jibar Tradeable Future	6.1550	93.8450	6.1250	93.8750	(0.487)	0.0000	0.0000	68
2022/01/11	JBAF	15/03/2023			Jibar Tradeable Future	6.4300	93.5700	6.3900	93.6100	(0.622)	0.0000	0.0000	0
2022/01/11	JBAF	21/06/2023			Jibar Tradeable Future	6.7400	93.2600	6.7000	93.3000	(0.593)	0.0000	0.0000	0
2022/01/11	JBAF	20/09/2023			Jibar Tradeable Future	6.9350	93.0650	6.9000	93.1000	(0.505)	0.0000	0.0000	75
2022/01/11	JBAF	20/12/2023			Jibar Tradeable Future	7.1450	92.8550	7.0750	92.9250	(0.980)	0.0000	0.0000	0
2022/01/11	R023	03/02/2022	5.08	Call	Bond Future	70.0500	0.0700	74.2300	0.0742	5.967	0	0	0
2022/01/11	R023	03/02/2022	5.08	Put	Bond Future	166.4500	0.1664	153.5600	0.1536	(7.744)	0	0	0
2022/01/11	R023	03/02/2022			Bond Future	5.1731	106.0556	5.1566	106.0727	(0.319)	0.0000	0.0000	16,417
2022/01/11	R023	03/02/2022	5.06	Call	Bond Future	62.0700	0.0621	65.8400	0.0658	6.074	0	0	0
2022/01/11	R023	03/02/2022	5.06	Put	Bond Future	179.2000	0.1792	165.9000	0.1659	(7.422)	0	0	0
2022/01/11	R023	03/02/2022	5.07	Call	Bond Future	65.9300	0.0659	69.9000	0.0699	6.022	0	0	0
2022/01/11	R023	03/02/2022	5.07	Put	Bond Future	172.7000	0.1727	159.6000	0.1596	(7.585)	0	0	0
2022/01/11	R023	05/05/2022	6.31	Call	Bond Future	833.3000	0.8333	898.2600	0.8983	7.796	0	0	0
2022/01/11	R023	05/05/2022	6.31	Put	Bond Future	39.9900	0.0400	31.4500	0.0315	(21.355)	0	0	0
2022/01/11	R023	05/05/2022			Bond Future	5.3049	103.3903	5.2124	103.4638	(1.743)	0.0000	0.0000	835
2022/01/11	R023	05/05/2022	6.29	Call	Bond Future	819.1900	0.8192	883.8500	0.8839	7.893	0	0	0
2022/01/11	R023	05/05/2022	6.29	Put	Bond Future	41.5700	0.0416	32.7300	0.0327	(21.265)	0	0	0
2022/01/11	R023	05/05/2022	6.30	Call	Bond Future	826.1800	0.8262	891.0000	0.8910	7.846	0	0	0
2022/01/11	R023	05/05/2022	6.30	Put	Bond Future	40.7100	0.0407	32.0300	0.0320	(21.322)	0	0	0
2022/01/11	R023	04/08/2022	6.05	Call	Bond Future	415.6600	0.4157	530.7200	0.5307	27.681	0	0	0
2022/01/11	R023	04/08/2022	6.05	Put	Bond Future	116.3100	0.1163	74.9200	0.0749	(35.586)	0	0	0
2022/01/11	R023	04/08/2022			Bond Future	5.5027	104.6439	5.2179	104.8003	(5.175)	0.0000	0.0000	0
2022/01/11	R023	04/08/2022	6.03	Call	Bond Future	407.5800	0.4076	521.7800	0.5218	28.019	0	0	0
2022/01/11	R023	04/08/2022	6.03	Put	Bond Future	119.1400	0.1191	76.8900	0.0769	(35.462)	0	0	0
2022/01/11	R023	04/08/2022	6.04	Call	Bond Future	411.6200	0.4116	526.2500	0.5263	27.849	0	0	0
2022/01/11	R023	04/08/2022	6.04	Put	Bond Future	117.7200	0.1177	75.9000	0.0759	(35.525)	0	0	0
2022/01/11	R023	03/11/2022	6.25	Call	Bond Future	228.4200	0.2284	393.4200	0.3934	72.235	0	0	0
2022/01/11	R023	03/11/2022	6.25	Put	Bond Future	126.1300	0.1261	53.0800	0.0531	(57.916)	0	0	0
2022/01/11	R023	03/11/2022	6.26	Call	Bond Future	230.6000	0.2306	396.0900	0.3961	71.765	0	0	0
2022/01/11	R023	03/11/2022	6.26	Put	Bond Future	125.2500	0.1253	52.6900	0.0527	(57.932)	0	0	0
2022/01/11	R023	03/11/2022			Bond Future	5.9170	102.0226	5.1446	102.2607	(13.054)	0.0000	0.0000	0
2022/01/11	R023	03/11/2022	6.27	Call	Bond Future	232.4300	0.2324	398.5100	0.3985	71.454	0	0	0
2022/01/11	R023	03/11/2022	6.27	Put	Bond Future	124.0100	0.1240	52.0400	0.0520	(58.036)	0	0	0
2022/01/11	R035	03/02/2022	9.92	Call	Bond Future	61.4200	0.0614	42.6300	0.0426	(30.593)	0	0	200
2022/01/11	R035	03/02/2022	9.92	Put	Bond Future	4,075.8300	4.0758	4,320.7600	4.3208	6.009	0	0	0
2022/01/11	R035	03/02/2022	11.73	Call	Bond Future	7,281.5700	7.2816	7,018.5300	7.0185	(3.612)	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
2022/01/11	R035	03/02/2022	11.73	Put	Bond Future	8.3900	0.0084	9.0700	0.0091	8.105	0	0	280
2022/01/11	R035	03/02/2022	11.28	Call	Bond Future	4,731.5200	4.7315	4,475.7000	4.4757	(5.407)	0	0	0
2022/01/11	R035	03/02/2022	11.28	Put	Bond Future	70.6800	0.0707	78.5800	0.0786	11.177	0	0	200
2022/01/11	R035	03/02/2022	11.33	Put	Bond Future	57.1500	0.0571	63.4000	0.0634	10.936	0	0	500
2022/01/11	R035	03/02/2022	11.39	Call	Bond Future	5,354.6900	5.3547	5,095.6400	5.0956	(4.838)	0	0	0
2022/01/11	R035	03/02/2022	11.39	Put	Bond Future	44.1100	0.0441	48.7800	0.0488	10.587	0	0	683
2022/01/11	R035	03/02/2022	11.22	Call	Bond Future	4,394.1400	4.3941	4,140.7900	4.1408	(5.766)	0	0	0
2022/01/11	R035	03/02/2022	11.22	Put	Bond Future	90.8100	0.0908	101.1800	0.1012	11.419	0	0	0
2022/01/11	R035	03/02/2022	11.23	Call	Bond Future	4,450.2100	4.4502	4,196.4100	4.1964	(5.703)	0	0	0
2022/01/11	R035	03/02/2022	11.23	Put	Bond Future	87.1400	0.0871	97.0600	0.0971	11.384	0	0	0
2022/01/11	R035	03/02/2022	11.03	Call	Bond Future	3,350.7900	3.3508	3,110.1500	3.1101	(7.182)	0	0	0
2022/01/11	R035	03/02/2022	11.05	Put	Bond Future	179.7500	0.1798	201.0700	0.2011	11.861	0	0	1,600
2022/01/11	R035	03/02/2022	11.11	Call	Bond Future	3,784.1000	3.7841	3,537.0600	3.5371	(6.528)	0	0	0
2022/01/11	R035	03/02/2022	10.35	Call	Bond Future	586.5000	0.5865	482.4300	0.4824	(17.744)	0	0	1,600
2022/01/11	R035	03/02/2022	10.35	Put	Bond Future	1,724.1700	1.7242	1,883.8200	1.8838	9.260	0	0	0
2022/01/11	R035	03/02/2022	10.61	Call	Bond Future	1,375.5400	1.3755	1,203.7200	1.2037	(12.491)	0	0	0
2022/01/11	R035	03/02/2022	10.61	Put	Bond Future	835.4200	0.8354	927.3200	0.9273	11.000	0	0	200
2022/01/11	R035	03/02/2022	10.65	Call	Bond Future	1,531.0200	1.5310	1,349.9100	1.3499	(11.829)	0	0	0
2022/01/11	R035	03/02/2022	10.24	Put	Bond Future	2,231.9400	2.2319	2,419.6500	2.4197	8.410	0	0	0
2022/01/11	R035	03/02/2022	10.26	Call	Bond Future	405.2000	0.4052	324.2700	0.3243	(19.973)	0	0	200
2022/01/11	R035	03/02/2022	10.26	Put	Bond Future	2,134.3200	2.1343	2,317.1100	2.3171	8.564	0	0	0
2022/01/11	R035	03/02/2022	10.34	Call	Bond Future	564.0600	0.5641	462.6300	0.4626	(17.982)	0	0	0
2022/01/11	R035	03/02/2022	10.34	Put	Bond Future	1,767.1700	1.7672	1,929.4600	1.9295	9.184	0	0	500
2022/01/11	R035	03/02/2022			Bond Future	10.5255	92.3641	10.5667	92.1003	0.391	0.0000	0.0000	103,068
2022/01/11	R035	03/02/2022	9.70	Call	Bond Future	12.3800	0.0124	7.6500	0.0077	(38.207)	0	0	683
2022/01/11	R035	03/02/2022	9.70	Put	Bond Future	5,549.5600	5.5496	5,808.5500	5.8086	4.667	0	0	0
2022/01/11	R035	03/02/2022	10.10	Call	Bond Future	182.8200	0.1828	137.7100	0.1377	(24.675)	0	0	280
2022/01/11	R035	03/02/2022	10.10	Put	Bond Future	2,977.2300	2.9772	3,195.8400	3.1958	7.343	0	0	0
2022/01/11	R035	03/02/2022	11.88	Call	Bond Future	8,121.2900	8.1213	7,857.8200	7.8578	(3.244)	0	0	0
2022/01/11	R035	03/02/2022	11.88	Put	Bond Future	3.7100	0.0037	3.9600	0.0040	6.739	0	0	1,800
2022/01/11	R035	03/02/2022	11.33	Call	Bond Future	5,014.2400	5.0142	4,756.7700	4.7568	(5.135)	0	0	0
2022/01/11	R035	03/02/2022	11.24	Call	Bond Future	4,506.3100	4.5063	4,252.0800	4.2521	(5.642)	0	0	0
2022/01/11	R035	03/02/2022	11.24	Put	Bond Future	83.5700	0.0836	93.0600	0.0931	11.356	0	0	0
2022/01/11	R035	03/02/2022	11.03	Put	Bond Future	194.2700	0.1943	217.3500	0.2173	11.880	0	0	280
2022/01/11	R035	03/02/2022	11.05	Call	Bond Future	3,458.0500	3.4581	3,215.6500	3.2156	(7.010)	0	0	0
2022/01/11	R035	03/02/2022	11.11	Put	Bond Future	141.9800	0.1420	158.6600	0.1587	11.748	0	0	200
2022/01/11	R035	03/02/2022	10.65	Put	Bond Future	736.7800	0.7368	819.3900	0.8194	11.212	0	0	683
2022/01/11	R035	03/02/2022	10.24	Call	Bond Future	370.6400	0.3706	294.6300	0.2946	(20.508)	0	0	500
2022/01/11	R035	05/05/2022	11.63	Call	Bond Future	6,069.9700	6.0700	5,884.8200	5.8848	(3.050)	0	0	0
2022/01/11	R035	05/05/2022	11.63	Put	Bond Future	662.4700	0.6625	695.8100	0.6958	5.033	0	0	0
2022/01/11	R035	05/05/2022	11.64	Call	Bond Future	6,117.9300	6.1179	5,932.3500	5.9324	(3.033)	0	0	0
2022/01/11	R035	05/05/2022	11.64	Put	Bond Future	653.5000	0.6535	686.4100	0.6864	5.036	0	0	0
2022/01/11	R035	05/05/2022	10.72	Call	Bond Future	2,267.1700	2.2672	2,147.2200	2.1472	(5.291)	0	0	1,200
2022/01/11	R035	05/05/2022	10.72	Put	Bond Future	2,289.1000	2.2891	2,387.6400	2.3876	4.305	0	0	0
2022/01/11	R035	05/05/2022			Bond Future	10.7235	88.9705	10.7586	88.7520	0.327	0.0000	0.0000	12,468
2022/01/11	R035	05/05/2022	11.65	Call	Bond Future	6,165.8300	6.1658	5,979.8100	5.9798	(3.017)	0	0	0
2022/01/11	R035	05/05/2022	11.65	Put	Bond Future	644.5300	0.6445	677.0000	0.6770	5.038	0	0	0
2022/01/11	R035	05/05/2022	12.64	Call	Bond Future	11,035.5900	11.0356	10,825.0400	10.8250	(1.908)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2022/01/11	R035	05/05/2022	12.64	Put	Bond Future	157.5000	0.1575	165.4400	0.1654	5.041	0	0	1,200
2022/01/11	R035	05/05/2022	10.82	Call	Bond Future	2,605.4200	2.6054	2,475.9900	2.4760	(4.968)	0	0	0
2022/01/11	R035	05/05/2022	10.82	Put	Bond Future	2,005.8200	2.0058	2,094.8800	2.0949	4.440	0	0	1,200
2022/01/11	R035	04/08/2022	11.13	Put	Bond Future	2,479.5600	2.4796	2,536.3000	2.5363	2.288	0	0	100
2022/01/11	R035	04/08/2022	10.72	Call	Bond Future	2,362.3700	2.3624	2,288.5600	2.2886	(3.124)	0	0	0
2022/01/11	R035	04/08/2022	10.72	Put	Bond Future	3,659.3600	3.6594	3,736.2500	3.7363	2.101	0	0	0
2022/01/11	R035	04/08/2022	10.73	Call	Bond Future	2,390.2900	2.3903	2,315.9700	2.3160	(3.109)	0	0	0
2022/01/11	R035	04/08/2022	10.73	Put	Bond Future	3,625.3500	3.6254	3,701.7300	3.7017	2.107	0	0	0
2022/01/11	R035	04/08/2022	9.84	Call	Bond Future	570.2100	0.5702	541.6700	0.5417	(5.005)	0	0	100
2022/01/11	R035	04/08/2022	9.84	Put	Bond Future	7,569.7600	7.5698	7,691.9200	7.6919	1.614	0	0	0
2022/01/11	R035	04/08/2022	10.53	Put	Bond Future	4,347.9300	4.3479	4,434.7700	4.4348	1.997	0	0	0
2022/01/11	R035	04/08/2022	10.64	Call	Bond Future	2,143.6000	2.1436	2,073.9700	2.0740	(3.248)	0	0	0
2022/01/11	R035	04/08/2022	10.64	Put	Bond Future	3,938.2400	3.9382	4,019.3100	4.0193	2.059	0	0	100
2022/01/11	R035	04/08/2022	9.53	Call	Bond Future	304.9400	0.3049	287.3800	0.2874	(5.759)	0	0	400
2022/01/11	R035	04/08/2022	9.53	Put	Bond Future	9,438.3100	9.4383	9,571.4500	9.5714	1.411	0	0	0
2022/01/11	R035	04/08/2022			Bond Future	10.9316	90.0493	10.9565	89.8986	0.228	0.0000	0.0000	0
2022/01/11	R035	04/08/2022	11.13	Call	Bond Future	3,671.0500	3.6711	3,577.0900	3.5771	(2.559)	0	0	0
2022/01/11	R035	04/08/2022	12.18	Call	Bond Future	8,043.8000	8.0438	7,915.5800	7.9156	(1.594)	0	0	0
2022/01/11	R035	04/08/2022	12.18	Put	Bond Future	925.4900	0.9255	947.9700	0.9480	2.429	0	0	400
2022/01/11	R035	04/08/2022	10.74	Call	Bond Future	2,418.6600	2.4187	2,343.8200	2.3438	(3.094)	0	0	0
2022/01/11	R035	04/08/2022	10.74	Put	Bond Future	3,591.8600	3.5919	3,667.7200	3.6677	2.112	0	0	0
2022/01/11	R035	04/08/2022	10.53	Call	Bond Future	1,862.4200	1.8624	1,798.5600	1.7986	(3.429)	0	0	400
2022/01/11	R035	03/11/2022	11.15	Call	Bond Future	3,549.7100	3.5497	3,499.6200	3.4996	(1.411)	0	0	0
2022/01/11	R035	03/11/2022	11.15	Put	Bond Future	3,494.9100	3.4949	3,529.5900	3.5296	0.992	0	0	0
2022/01/11	R035	03/11/2022			Bond Future	11.1407	86.6807	11.1551	86.5959	0.129	0.0000	0.0000	0
2022/01/11	R035	03/11/2022	11.14	Call	Bond Future	3,518.8800	3.5189	3,469.0300	3.4690	(1.417)	0	0	0
2022/01/11	R035	03/11/2022	11.14	Put	Bond Future	3,523.0100	3.5230	3,557.9300	3.5579	0.991	0	0	0
2022/01/11	R035	03/11/2022	11.13	Call	Bond Future	3,488.1800	3.4882	3,438.5600	3.4386	(1.423)	0	0	0
2022/01/11	R035	03/11/2022	11.13	Put	Bond Future	3,551.2900	3.5513	3,586.4400	3.5864	0.990	0	0	0
2022/01/11	R186	03/02/2022	7.30	Call	Bond Future	19.0700	0.0191	22.6500	0.0227	18.773	0	0	0
2022/01/11	R186	03/02/2022	7.30	Put	Bond Future	2,949.9000	2.9499	2,777.0400	2.7770	(5.860)	0	0	0
2022/01/11	R186	03/02/2022			Bond Future	7.9844	111.3736	7.9425	111.5501	(0.524)	0.0000	0.0000	67,715
2022/01/11	R186	03/02/2022	7.28	Call	Bond Future	16.5500	0.0166	19.6700	0.0197	18.852	0	0	0
2022/01/11	R186	03/02/2022	7.28	Put	Bond Future	3,034.4900	3.0345	2,861.1700	2.8612	(5.712)	0	0	0
2022/01/11	R186	03/02/2022	7.29	Call	Bond Future	17.7700	0.0178	21.1200	0.0211	18.852	0	0	0
2022/01/11	R186	03/02/2022	7.29	Put	Bond Future	2,992.1500	2.9921	2,819.0600	2.8191	(5.785)	0	0	0
2022/01/11	R186	05/05/2022	9.18	Call	Bond Future	4,108.2600	4.1083	4,308.1700	4.3082	4.866	0	0	0
2022/01/11	R186	05/05/2022	9.18	Put	Bond Future	321.8500	0.3219	282.4000	0.2824	(12.257)	0	0	454
2022/01/11	R186	05/05/2022	8.32	Call	Bond Future	1,652.9500	1.6529	1,783.1500	1.7831	7.877	0	0	0
2022/01/11	R186	05/05/2022	8.32	Put	Bond Future	1,207.2600	1.2073	1,098.1000	1.0981	(9.042)	0	0	0
2022/01/11	R186	05/05/2022	8.14	Call	Bond Future	1,275.0500	1.2750	1,386.0200	1.3860	8.703	0	0	454
2022/01/11	R186	05/05/2022	8.14	Put	Bond Future	1,545.3600	1.5454	1,416.9700	1.4170	(8.308)	0	0	0
2022/01/11	R186	05/05/2022	7.28	Call	Bond Future	208.0800	0.2081	237.7700	0.2378	14.269	0	0	435
2022/01/11	R186	05/05/2022	7.28	Put	Bond Future	3,982.1700	3.9822	3,772.5000	3.7725	(5.265)	0	0	0
2022/01/11	R186	05/05/2022	7.48	Call	Bond Future	351.8400	0.3518	396.5400	0.3965	12.705	0	0	3,600
2022/01/11	R186	05/05/2022	7.48	Put	Bond Future	3,298.6900	3.2987	3,104.0300	3.1040	(5.901)	0	0	0
2022/01/11	R186	05/05/2022			Bond Future	8.2078	112.6808	8.1477	112.9202	(0.731)	0.0000	0.0000	4,514

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2022/01/11	R186	05/05/2022	8.64	Call	Bond Future	2,455.7300	2.4557	2,617.3400	2.6173	6.581	0	0	0
2022/01/11	R186	05/05/2022	8.64	Put	Bond Future	751.6200	0.7516	673.8700	0.6739	(10.344)	0	0	4,035
2022/01/11	R186	05/05/2022	8.94	Call	Bond Future	3,339.9900	3.3400	3,525.2700	3.5253	5.547	0	0	0
2022/01/11	R186	05/05/2022	8.94	Put	Bond Future	472.7200	0.4727	418.6400	0.4186	(11.440)	0	0	454
2022/01/11	R186	05/05/2022	8.31	Call	Bond Future	1,630.7500	1.6307	1,759.9000	1.7599	7.920	0	0	0
2022/01/11	R186	05/05/2022	8.31	Put	Bond Future	1,224.6800	1.2247	1,114.4700	1.1145	(8.999)	0	0	0
2022/01/11	R186	05/05/2022	8.35	Call	Bond Future	1,721.0300	1.7210	1,854.3700	1.8544	7.748	0	0	454
2022/01/11	R186	05/05/2022	8.35	Put	Bond Future	1,156.5800	1.1566	1,050.5600	1.0506	(9.167)	0	0	0
2022/01/11	R186	05/05/2022	7.88	Call	Bond Future	824.4100	0.8244	907.4700	0.9075	10.075	0	0	435
2022/01/11	R186	05/05/2022	7.88	Put	Bond Future	2,139.4400	2.1394	1,983.1400	1.9831	(7.306)	0	0	0
2022/01/11	R186	05/05/2022	8.30	Call	Bond Future	1,608.4700	1.6085	1,736.5500	1.7366	7.963	0	0	0
2022/01/11	R186	05/05/2022	8.30	Put	Bond Future	1,242.0400	1.2420	1,130.7600	1.1308	(8.959)	0	0	0
2022/01/11	R186	05/05/2022	6.73	Call	Bond Future	56.0700	0.0561	65.2600	0.0653	16.390	0	0	3,600
2022/01/11	R186	05/05/2022	6.73	Put	Bond Future	6,144.8300	6.1448	5,914.6600	5.9147	(3.746)	0	0	0
2022/01/11	R186	04/08/2022	8.15	Call	Bond Future	1,306.2500	1.3063	1,441.6200	1.4416	10.363	0	0	0
2022/01/11	R186	04/08/2022	8.15	Put	Bond Future	2,443.1800	2.4432	2,248.8400	2.2488	(7.954)	0	0	0
2022/01/11	R186	04/08/2022	9.78	Call	Bond Future	5,339.4500	5.3395	5,612.5700	5.6126	5.115	0	0	0
2022/01/11	R186	04/08/2022	9.78	Put	Bond Future	494.9600	0.4950	438.3700	0.4384	(11.433)	0	0	3,600
2022/01/11	R186	04/08/2022	7.96	Call	Bond Future	1,004.7800	1.0048	1,119.3300	1.1193	11.401	0	0	3,600
2022/01/11	R186	04/08/2022			Bond Future	8.4510	108.7626	8.3633	109.0923	(1.038)	0.0000	0.0000	0
2022/01/11	R186	04/08/2022	8.14	Call	Bond Future	1,289.4400	1.2894	1,423.7200	1.4237	10.414	0	0	0
2022/01/11	R186	04/08/2022	8.14	Put	Bond Future	2,464.4000	2.4644	2,268.9700	2.2690	(7.930)	0	0	0
2022/01/11	R186	04/08/2022	6.96	Call	Bond Future	168.6500	0.1686	198.5500	0.1986	17.729	0	0	3,600
2022/01/11	R186	04/08/2022	6.96	Put	Bond Future	5,949.6600	5.9497	5,649.8500	5.6499	(5.039)	0	0	0
2022/01/11	R186	04/08/2022	7.96	Put	Bond Future	2,867.0300	2.8670	2,651.8700	2.6519	(7.505)	0	0	0
2022/01/11	R186	04/08/2022	8.13	Call	Bond Future	1,272.7600	1.2728	1,405.9400	1.4059	10.464	0	0	0
2022/01/11	R186	04/08/2022	8.13	Put	Bond Future	2,485.7600	2.4858	2,289.2300	2.2892	(7.906)	0	0	0
2022/01/11	R186	03/11/2022	8.53	Call	Bond Future	1,901.6200	1.9016	2,099.3900	2.0994	10.400	0	0	0
2022/01/11	R186	03/11/2022	8.53	Put	Bond Future	2,515.7400	2.5157	2,294.3600	2.2944	(8.800)	0	0	0
2022/01/11	R186	03/11/2022	8.54	Call	Bond Future	1,919.0900	1.9191	2,117.9500	2.1179	10.362	0	0	0
2022/01/11	R186	03/11/2022	8.54	Put	Bond Future	2,497.6600	2.4977	2,277.3700	2.2774	(8.820)	0	0	0
2022/01/11	R186	03/11/2022			Bond Future	8.7034	110.1038	8.5849	110.5229	(1.361)	0.0000	0.0000	0
2022/01/11	R186	03/11/2022	8.55	Call	Bond Future	1,937.0400	1.9370	2,136.9800	2.1370	10.322	0	0	0
2022/01/11	R186	03/11/2022	8.55	Put	Bond Future	2,480.0800	2.4801	2,260.8700	2.2609	(8.839)	0	0	0
2022/01/11	R197	03/02/2022			Bond Future	321.8071	321.8071	321.8535	321.8535	0.014	0.0000	0.0000	1,132
2022/01/11	R197	05/05/2022			Bond Future	325.6638	325.6638	325.8863	325.8863	0.068	0.0000	0.0000	237
2022/01/11	R197	04/08/2022			Bond Future	321.3205	321.3205	321.7997	321.7997	0.149	0.0000	0.0000	0
2022/01/11	R197	03/11/2022			Bond Future	325.3556	325.3556	326.0918	326.0918	0.226	0.0000	0.0000	0
2022/01/11	R202	03/02/2022			Bond Future	245.4118	245.4118	245.4612	245.4612	0.020	0.0000	0.0000	7,695
2022/01/11	R202	05/05/2022			Bond Future	248.3529	248.3529	248.5370	248.5370	0.074	0.0000	0.0000	413
2022/01/11	R202	04/08/2022			Bond Future	246.9782	246.9782	247.3590	247.3590	0.154	0.0000	0.0000	0
2022/01/11	R202	03/11/2022			Bond Future	250.0792	250.0792	250.6576	250.6576	0.231	0.0000	0.0000	0
2022/01/11	R209	03/02/2022	11.02	Call	Bond Future	2,946.8700	2.9469	2,733.2300	2.7332	(7.250)	0	0	0
2022/01/11	R209	03/02/2022	11.02	Put	Bond Future	155.8300	0.1558	175.2200	0.1752	12.443	0	0	0
2022/01/11	R209	03/02/2022	11.03	Call	Bond Future	2,993.7000	2.9937	2,779.3000	2.7793	(7.162)	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
2022/01/11	R209	03/02/2022	11.03	Put	Bond Future	149.7800	0.1498	168.4100	0.1684	12.438	0	0	0
2022/01/11	R209	03/02/2022			Bond Future	10.5078	71.2355	10.5495	71.0024	0.396	0.0000	0.0000	19,417
2022/01/11	R209	03/02/2022	11.04	Call	Bond Future	3,040.6900	3.0407	2,825.5500	2.8256	(7.075)	0	0	0
2022/01/11	R209	03/02/2022	11.04	Put	Bond Future	143.9400	0.1439	161.8300	0.1618	12.429	0	0	0
2022/01/11	R209	05/05/2022	11.43	Call	Bond Future	4,657.2900	4.6573	4,497.4100	4.4974	(3.433)	0	0	0
2022/01/11	R209	05/05/2022	11.43	Put	Bond Future	752.5000	0.7525	790.3900	0.7904	5.035	0	0	0
2022/01/11	R209	05/05/2022	11.44	Call	Bond Future	4,697.5700	4.6976	4,537.2200	4.5372	(3.413)	0	0	0
2022/01/11	R209	05/05/2022	11.44	Put	Bond Future	742.4600	0.7425	779.8800	0.7799	5.040	0	0	0
2022/01/11	R209	05/05/2022	9.75	Call	Bond Future	279.2800	0.2793	250.8900	0.2509	(10.165)	0	0	8,525
2022/01/11	R209	05/05/2022	9.75	Put	Bond Future	5,688.4500	5.6885	5,857.8300	5.8578	2.978	0	0	0
2022/01/11	R209	05/05/2022	10.25	Call	Bond Future	972.6200	0.9726	903.1500	0.9031	(7.143)	0	0	0
2022/01/11	R209	05/05/2022	10.25	Put	Bond Future	3,421.8700	3.4219	3,550.1700	3.5502	3.749	0	0	9,000
2022/01/11	R209	05/05/2022	10.75	Call	Bond Future	2,196.2100	2.1962	2,081.7900	2.0818	(5.210)	0	0	0
2022/01/11	R209	05/05/2022	10.75	Put	Bond Future	1,849.4000	1.8494	1,932.7500	1.9328	4.507	0	0	3,050
2022/01/11	R209	05/05/2022			Bond Future	10.6864	68.9306	10.7226	68.7328	0.339	0.0000	0.0000	7,104
2022/01/11	R209	05/05/2022	12.00	Call	Bond Future	7,023.8400	7.0238	6,843.7000	6.8437	(2.565)	0	0	0
2022/01/11	R209	05/05/2022	12.00	Put	Bond Future	338.2500	0.3383	355.8800	0.3559	5.212	0	0	12,050
2022/01/11	R209	05/05/2022	11.45	Call	Bond Future	4,737.9300	4.7379	4,577.1100	4.5771	(3.394)	0	0	0
2022/01/11	R209	05/05/2022	11.45	Put	Bond Future	732.5500	0.7325	769.5000	0.7695	5.044	0	0	0
2022/01/11	R209	04/08/2022	10.57	Put	Bond Future	3,447.8800	3.4479	3,527.4200	3.5274	2.307	0	0	0
2022/01/11	R209	04/08/2022	10.58	Call	Bond Future	1,840.6800	1.8407	1,774.2000	1.7742	(3.612)	0	0	0
2022/01/11	R209	04/08/2022	10.58	Put	Bond Future	3,415.9100	3.4159	3,494.9400	3.4949	2.314	0	0	0
2022/01/11	R209	04/08/2022			Bond Future	10.8702	69.7666	10.8975	69.6210	0.251	0.0000	0.0000	0
2022/01/11	R209	04/08/2022	10.59	Call	Bond Future	1,864.0600	1.8641	1,797.0600	1.7971	(3.594)	0	0	0
2022/01/11	R209	04/08/2022	10.59	Put	Bond Future	3,384.1700	3.3842	3,462.6800	3.4627	2.320	0	0	0
2022/01/11	R209	04/08/2022	10.57	Call	Bond Future	1,817.4600	1.8175	1,751.4900	1.7515	(3.630)	0	0	0
2022/01/11	R209	03/11/2022	11.03	Call	Bond Future	2,975.3400	2.9753	2,922.0000	2.9220	(1.793)	0	0	0
2022/01/11	R209	03/11/2022	11.03	Put	Bond Future	3,098.2200	3.0982	3,138.8000	3.1388	1.310	0	0	0
2022/01/11	R209	03/11/2022			Bond Future	11.0536	67.4852	11.0716	67.3912	0.163	0.0000	0.0000	0
2022/01/11	R209	03/11/2022	11.01	Call	Bond Future	2,921.7300	2.9217	2,868.9100	2.8689	(1.808)	0	0	0
2022/01/11	R209	03/11/2022	11.01	Put	Bond Future	3,149.2200	3.1492	3,190.3200	3.1903	1.305	0	0	0
2022/01/11	R209	03/11/2022	11.02	Call	Bond Future	2,948.3600	2.9484	2,895.2800	2.8953	(1.800)	0	0	0
2022/01/11	R209	03/11/2022	11.02	Put	Bond Future	3,123.5200	3.1235	3,164.3600	3.1644	1.307	0	0	0
2022/01/11	R210	03/02/2022			Bond Future	214.5935	214.5935	214.6320	214.6320	0.018	0.0000	0.0000	1,381
2022/01/11	R210	05/05/2022			Bond Future	214.3051	214.3051	214.4604	214.4604	0.072	0.0000	0.0000	104
2022/01/11	R210	04/08/2022			Bond Future	216.9555	216.9555	217.2827	217.2827	0.151	0.0000	0.0000	0
2022/01/11	R210	03/11/2022			Bond Future	216.7619	216.7619	217.2615	217.2615	0.231	0.0000	0.0000	0
2022/01/11	R213	03/02/2022	8.63	Call	Bond Future	0.3600	0.0004	0.1700	0.0002	(52.778)	0	0	200
2022/01/11	R213	03/02/2022	8.63	Put	Bond Future	6,518.9100	6.5189	6,759.6800	6.7597	3.693	0	0	0
2022/01/11	R213	03/02/2022	8.80	Call	Bond Future	1.9200	0.0019	1.0100	0.0010	(47.396)	0	0	102
2022/01/11	R213	03/02/2022	8.80	Put	Bond Future	5,543.1200	5.5431	5,783.1700	5.7832	4.331	0	0	0
2022/01/11	R213	03/02/2022	10.60	Put	Bond Future	43.8700	0.0439	50.1700	0.0502	14.361	0	0	430
2022/01/11	R213	03/02/2022	10.67	Call	Bond Future	4,392.9500	4.3930	4,156.4700	4.1565	(5.383)	0	0	0
2022/01/11	R213	03/02/2022	10.67	Put	Bond Future	31.8900	0.0319	36.3700	0.0364	14.048	0	0	220
2022/01/11	R213	03/02/2022	10.00	Call	Bond Future	1,459.2400	1.4592	1,283.4400	1.2834	(12.047)	0	0	0
2022/01/11	R213	03/02/2022	10.00	Put	Bond Future	474.4900	0.4745	539.6500	0.5397	13.733	0	0	430

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2022/01/11	R213	03/02/2022	9.98	Call	Bond Future	1,389.0800	1.3891	1,217.2000	1.2172	(12.374)	0	0	0
2022/01/11	R213	03/02/2022	9.98	Put	Bond Future	507.9600	0.5080	577.0400	0.5770	13.599	0	0	0
2022/01/11	R213	03/02/2022	9.22	Put	Bond Future	3,237.6800	3.2377	3,461.2300	3.4612	6.905	0	0	0
2022/01/11	R213	03/02/2022	9.58	Put	Bond Future	1,601.7600	1.6018	1,764.1500	1.7641	10.138	0	0	200
2022/01/11	R213	03/02/2022			Bond Future	9.8112	86.4882	9.8572	86.2472	0.468	0.0000	0.0000	22,660
2022/01/11	R213	03/02/2022	9.15	Call	Bond Future	33.7300	0.0337	21.9600	0.0220	(34.895)	0	0	220
2022/01/11	R213	03/02/2022	9.15	Put	Bond Future	3,605.0900	3.6051	3,834.2800	3.8343	6.357	0	0	0
2022/01/11	R213	03/02/2022	10.25	Call	Bond Future	2,457.7600	2.4578	2,244.9500	2.2450	(8.659)	0	0	0
2022/01/11	R213	03/02/2022	10.25	Put	Bond Future	191.7600	0.1918	219.9100	0.2199	14.680	0	0	102
2022/01/11	R213	03/02/2022	10.60	Call	Bond Future	4,060.6700	4.0607	3,826.0100	3.8260	(5.779)	0	0	0
2022/01/11	R213	03/02/2022	10.15	Call	Bond Future	2,036.3800	2.0364	1,835.7700	1.8358	(9.851)	0	0	0
2022/01/11	R213	03/02/2022	10.15	Put	Bond Future	279.7700	0.2798	320.1200	0.3201	14.423	0	0	200
2022/01/11	R213	03/02/2022	10.17	Call	Bond Future	2,118.6500	2.1187	1,915.3300	1.9153	(9.597)	0	0	0
2022/01/11	R213	03/02/2022	10.17	Put	Bond Future	259.8300	0.2598	297.4700	0.2975	14.486	0	0	220
2022/01/11	R213	03/02/2022	9.96	Call	Bond Future	1,320.6400	1.3206	1,152.8100	1.1528	(12.708)	0	0	0
2022/01/11	R213	03/02/2022	9.96	Put	Bond Future	543.3100	0.5433	616.4400	0.6164	13.460	0	0	0
2022/01/11	R213	03/02/2022	9.97	Call	Bond Future	1,354.6600	1.3547	1,184.7800	1.1848	(12.540)	0	0	0
2022/01/11	R213	03/02/2022	9.97	Put	Bond Future	525.4100	0.5254	596.4900	0.5965	13.528	0	0	0
2022/01/11	R213	03/02/2022	9.22	Call	Bond Future	53.5700	0.0536	36.1600	0.0362	(32.500)	0	0	430
2022/01/11	R213	03/02/2022	9.58	Call	Bond Future	374.6400	0.3746	296.0700	0.2961	(20.972)	0	0	0
2022/01/11	R213	03/02/2022	9.76	Call	Bond Future	734.9100	0.7349	612.8700	0.6129	(16.606)	0	0	0
2022/01/11	R213	03/02/2022	9.76	Put	Bond Future	1,004.8400	1.0048	1,123.7600	1.1238	11.835	0	0	102
2022/01/11	R213	05/05/2022	10.63	Call	Bond Future	3,874.2100	3.8742	3,720.9500	3.7210	(3.956)	0	0	0
2022/01/11	R213	05/05/2022	10.65	Put	Bond Future	777.0900	0.7771	820.8900	0.8209	5.636	0	0	0
2022/01/11	R213	05/05/2022			Bond Future	10.0120	83.9716	10.0509	83.7734	0.389	0.0000	0.0000	0
2022/01/11	R213	05/05/2022	10.63	Put	Bond Future	799.0700	0.7991	843.9900	0.8440	5.622	0	0	0
2022/01/11	R213	05/05/2022	10.64	Call	Bond Future	3,911.6800	3.9117	3,757.8600	3.7579	(3.932)	0	0	0
2022/01/11	R213	05/05/2022	10.64	Put	Bond Future	788.0000	0.7880	832.3600	0.8324	5.629	0	0	0
2022/01/11	R213	05/05/2022	10.65	Call	Bond Future	3,949.2600	3.9493	3,794.8800	3.7949	(3.909)	0	0	0
2022/01/11	R213	04/08/2022	9.88	Call	Bond Future	1,619.6400	1.6196	1,561.0800	1.5611	(3.616)	0	0	0
2022/01/11	R213	04/08/2022	9.89	Call	Bond Future	1,640.6200	1.6406	1,581.5900	1.5816	(3.598)	0	0	0
2022/01/11	R213	04/08/2022	9.90	Put	Bond Future	3,284.4600	3.2845	3,359.1300	3.3591	2.273	0	0	0
2022/01/11	R213	04/08/2022			Bond Future	10.2245	84.9898	10.2517	84.8556	0.266	0.0000	0.0000	0
2022/01/11	R213	04/08/2022	9.88	Put	Bond Future	3,343.7000	3.3437	3,419.3100	3.4193	2.261	0	0	0
2022/01/11	R213	04/08/2022	9.89	Put	Bond Future	3,313.9800	3.3140	3,389.1200	3.3891	2.267	0	0	0
2022/01/11	R213	04/08/2022	9.90	Call	Bond Future	1,661.7500	1.6618	1,602.2500	1.6022	(3.581)	0	0	0
2022/01/11	R213	03/11/2022	10.38	Call	Bond Future	2,706.1500	2.7062	2,665.6900	2.6657	(1.495)	0	0	0
2022/01/11	R213	03/11/2022	10.38	Put	Bond Future	2,997.4000	2.9974	3,028.4200	3.0284	1.035	0	0	0
2022/01/11	R213	03/11/2022	10.39	Call	Bond Future	2,730.7000	2.7307	2,690.0500	2.6900	(1.489)	0	0	0
2022/01/11	R213	03/11/2022	10.39	Put	Bond Future	2,973.9100	2.9739	3,004.7400	3.0047	1.037	0	0	0
2022/01/11	R213	03/11/2022			Bond Future	10.4407	82.5048	10.4557	82.4333	0.143	0.0000	0.0000	0
2022/01/11	R213	03/11/2022	10.40	Call	Bond Future	2,755.0800	2.7551	2,714.2200	2.7142	(1.483)	0	0	0
2022/01/11	R213	03/11/2022	10.40	Put	Bond Future	2,950.2800	2.9503	2,980.9000	2.9809	1.038	0	0	0
2022/01/11	R214	03/02/2022	11.39	Put	Bond Future	141.2200	0.1412	165.4200	0.1654	17.136	0	0	0
2022/01/11	R214	03/02/2022	11.40	Put	Bond Future	135.8400	0.1358	159.1400	0.1591	17.153	0	0	0
2022/01/11	R214	03/02/2022	11.41	Call	Bond Future	3,362.1300	3.3621	3,086.2300	3.0862	(8.206)	0	0	0
2022/01/11	R214	03/02/2022			Bond Future	10.8273	68.2750	10.8792	67.9767	0.479	0.0000	0.0000	17,613

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
2022/01/11	R214	03/02/2022	11.39	Call	Bond Future	3,265.9800	3.2660	2,991.8600	2.9919	(8.393)	0	0	0
2022/01/11	R214	03/02/2022	11.40	Call	Bond Future	3,313.9800	3.3140	3,038.9600	3.0390	(8.299)	0	0	0
2022/01/11	R214	03/02/2022	11.41	Put	Bond Future	130.6800	0.1307	153.1000	0.1531	17.156	0	0	0
2022/01/11	R214	05/05/2022	11.73	Put	Bond Future	753.7900	0.7538	807.5000	0.8075	7.125	0	0	0
2022/01/11	R214	05/05/2022	11.74	Put	Bond Future	743.6800	0.7437	796.7300	0.7967	7.133	0	0	0
2022/01/11	R214	05/05/2022	11.75	Call	Bond Future	4,761.0400	4.7610	4,547.3000	4.5473	(4.489)	0	0	0
2022/01/11	R214	05/05/2022			Bond Future	10.9978	65.7969	11.0452	65.5308	0.431	0.0000	0.0000	441
2022/01/11	R214	05/05/2022	11.73	Call	Bond Future	4,679.1500	4.6792	4,466.7200	4.4667	(4.540)	0	0	0
2022/01/11	R214	05/05/2022	11.74	Call	Bond Future	4,720.0100	4.7200	4,506.9200	4.5069	(4.515)	0	0	0
2022/01/11	R214	05/05/2022	11.75	Put	Bond Future	733.8100	0.7338	786.2100	0.7862	7.141	0	0	0
2022/01/11	R214	04/08/2022	10.98	Put	Bond Future	3,180.7400	3.1807	3,294.9300	3.2949	3.590	0	0	0
2022/01/11	R214	04/08/2022	10.99	Call	Bond Future	2,119.8100	2.1198	2,015.8200	2.0158	(4.906)	0	0	0
2022/01/11	R214	04/08/2022			Bond Future	11.1754	66.5948	11.2151	66.3774	0.355	0.0000	0.0000	0
2022/01/11	R214	04/08/2022	10.97	Call	Bond Future	2,067.6900	2.0677	1,965.2400	1.9652	(4.955)	0	0	0
2022/01/11	R214	04/08/2022	10.97	Put	Bond Future	3,211.2700	3.2113	3,326.2300	3.3262	3.580	0	0	0
2022/01/11	R214	04/08/2022	10.98	Call	Bond Future	2,093.5700	2.0936	1,990.3500	1.9903	(4.930)	0	0	0
2022/01/11	R214	04/08/2022	10.99	Put	Bond Future	3,150.6300	3.1506	3,264.0500	3.2640	3.600	0	0	0
2022/01/11	R214	03/11/2022	11.34	Call	Bond Future	3,116.3200	3.1163	3,023.1400	3.0231	(2.990)	0	0	0
2022/01/11	R214	03/11/2022	11.36	Put	Bond Future	3,130.5400	3.1305	3,206.4600	3.2065	2.425	0	0	0
2022/01/11	R214	03/11/2022			Bond Future	11.3523	64.1355	11.3841	63.9655	0.280	0.0000	0.0000	0
2022/01/11	R214	03/11/2022	11.34	Put	Bond Future	3,182.2300	3.1822	3,259.0800	3.2591	2.415	0	0	0
2022/01/11	R214	03/11/2022	11.35	Call	Bond Future	3,144.0200	3.1440	3,050.3700	3.0504	(2.979)	0	0	0
2022/01/11	R214	03/11/2022	11.35	Put	Bond Future	3,156.3000	3.1563	3,232.6800	3.2327	2.420	0	0	0
2022/01/11	R214	03/11/2022	11.36	Call	Bond Future	3,171.8300	3.1718	3,077.7200	3.0777	(2.967)	0	0	0
2022/01/11	R248	03/02/2022	9.80	Call	Bond Future	1.8400	0.0018	0.8400	0.0008	(54.348)	0	0	0
2022/01/11	R248	03/02/2022	9.80	Put	Bond Future	8,054.8600	8.0549	8,468.2500	8.4683	5.132	0	0	0
2022/01/11	R248	03/02/2022	10.00	Call	Bond Future	12.1200	0.0121	6.4700	0.0065	(46.617)	0	0	0
2022/01/11	R248	03/02/2022	10.00	Put	Bond Future	6,376.8000	6.3768	6,785.5400	6.7855	6.410	0	0	0
2022/01/11	R248	03/02/2022	10.20	Put	Bond Future	4,785.8900	4.7859	5,178.3300	5.1783	8.200	0	0	0
2022/01/11	R248	03/02/2022	11.47	Call	Bond Future	4,657.6100	4.6576	4,267.8400	4.2678	(8.368)	0	0	0
2022/01/11	R248	03/02/2022	11.48	Call	Bond Future	4,718.9600	4.7190	4,328.2400	4.3282	(8.280)	0	0	0
2022/01/11	R248	03/02/2022	11.49	Put	Bond Future	111.1600	0.1112	133.9100	0.1339	20.466	0	0	0
2022/01/11	R248	03/02/2022	10.90	Call	Bond Future	1,533.5900	1.5336	1,276.6600	1.2767	(16.753)	0	0	900
2022/01/11	R248	03/02/2022	10.90	Put	Bond Future	930.9500	0.9309	1,088.4100	1.0884	16.914	0	0	0
2022/01/11	R248	03/02/2022	10.40	Call	Bond Future	203.5100	0.2035	139.9300	0.1399	(31.242)	0	0	100
2022/01/11	R248	03/02/2022	10.50	Call	Bond Future	345.8200	0.3458	250.1300	0.2501	(27.670)	0	0	0
2022/01/11	R248	03/02/2022	10.50	Put	Bond Future	2,718.2900	2.7183	3,036.9900	3.0370	11.724	0	0	0
2022/01/11	R248	03/02/2022			Bond Future	10.8169	85.9997	10.8739	85.5853	0.527	0.0000	0.0000	192,313
2022/01/11	R248	03/02/2022	10.20	Call	Bond Future	56.2500	0.0563	34.3000	0.0343	(39.022)	0	0	900
2022/01/11	R248	03/02/2022	11.47	Put	Bond Future	120.3800	0.1204	145.0000	0.1450	20.452	0	0	0
2022/01/11	R248	03/02/2022	11.48	Put	Bond Future	115.7000	0.1157	139.3700	0.1394	20.458	0	0	0
2022/01/11	R248	03/02/2022	11.49	Call	Bond Future	4,780.3400	4.7803	4,388.7000	4.3887	(8.193)	0	0	0
2022/01/11	R248	03/02/2022	10.70	Call	Bond Future	805.7600	0.8058	631.3600	0.6314	(21.644)	0	0	0
2022/01/11	R248	03/02/2022	10.70	Put	Bond Future	1,667.4900	1.6675	1,907.4800	1.9075	14.392	0	0	0
2022/01/11	R248	03/02/2022	11.00	Call	Bond Future	1,990.0700	1.9901	1,696.8200	1.6968	(14.736)	0	0	1,400
2022/01/11	R248	03/02/2022	11.00	Put	Bond Future	672.0800	0.6721	793.2200	0.7932	18.025	0	0	0
2022/01/11	R248	03/02/2022	10.30	Call	Bond Future	110.3800	0.1104	71.6100	0.0716	(35.124)	0	0	1,300

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2022/01/11	R248	03/02/2022	10.30	Put	Bond Future	4,041.8300	4.0418	4,417.4500	4.4175	9.293	0	0	0
2022/01/11	R248	03/02/2022	10.40	Put	Bond Future	3,349.3200	3.3493	3,700.1300	3.7001	10.474	0	0	0
2022/01/11	R248	05/05/2022	11.79	Call	Bond Future	6,221.6900	6.2217	5,917.2600	5.9173	(4.893)	0	0	0
2022/01/11	R248	05/05/2022	11.79	Put	Bond Future	842.1400	0.8421	912.1500	0.9122	8.313	0	0	0
2022/01/11	R248	05/05/2022	11.80	Call	Bond Future	6,273.4300	6.2734	5,968.1500	5.9682	(4.866)	0	0	0
2022/01/11	R248	05/05/2022			Bond Future	10.9861	82.5945	11.0390	82.2201	0.481	0.0000	0.0000	2,035
2022/01/11	R248	05/05/2022	11.80	Put	Bond Future	830.9700	0.8310	900.1300	0.9001	8.323	0	0	0
2022/01/11	R248	05/05/2022	11.81	Call	Bond Future	6,325.1100	6.3251	6,018.9800	6.0190	(4.840)	0	0	0
2022/01/11	R248	05/05/2022	11.81	Put	Bond Future	819.8200	0.8198	888.1300	0.8881	8.332	0	0	0
2022/01/11	R248	04/08/2022	10.98	Call	Bond Future	2,628.6500	2.6287	2,480.2800	2.4803	(5.644)	0	0	0
2022/01/11	R248	04/08/2022	10.98	Put	Bond Future	3,908.8500	3.9088	4,074.2200	4.0742	4.231	0	0	0
2022/01/11	R248	04/08/2022	10.99	Call	Bond Future	2,661.7100	2.6617	2,512.2200	2.5122	(5.616)	0	0	0
2022/01/11	R248	04/08/2022	10.99	Put	Bond Future	3,870.9000	3.8709	4,035.1500	4.0351	4.243	0	0	0
2022/01/11	R248	04/08/2022			Bond Future	11.1627	83.5961	11.2082	83.2823	0.408	0.0000	0.0000	0
2022/01/11	R248	04/08/2022	11.00	Call	Bond Future	2,695.2300	2.6952	2,544.6200	2.5446	(5.588)	0	0	0
2022/01/11	R248	04/08/2022	11.00	Put	Bond Future	3,833.5100	3.8335	3,996.6400	3.9966	4.255	0	0	0
2022/01/11	R248	03/11/2022	11.30	Put	Bond Future	4,023.0400	4.0230	4,141.8400	4.1418	2.953	0	0	0
2022/01/11	R248	03/11/2022	11.31	Put	Bond Future	3,989.8700	3.9899	4,107.9500	4.1080	2.959	0	0	0
2022/01/11	R248	03/11/2022	11.32	Call	Bond Future	3,832.7900	3.8328	3,695.2100	3.6952	(3.590)	0	0	0
2022/01/11	R248	03/11/2022			Bond Future	11.3384	80.2110	11.3764	79.9560	0.335	0.0000	0.0000	0
2022/01/11	R248	03/11/2022	11.30	Call	Bond Future	3,763.8000	3.7638	3,627.6500	3.6276	(3.617)	0	0	0
2022/01/11	R248	03/11/2022	11.31	Call	Bond Future	3,798.2300	3.7982	3,661.3600	3.6614	(3.604)	0	0	0
2022/01/11	R248	03/11/2022	11.32	Put	Bond Future	3,956.9300	3.9569	4,074.3000	4.0743	2.966	0	0	0

Total

1195874