



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 10/01/2022 TO 10/01/2022

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
2022/01/10	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/01/10	0908	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/01/10	0957	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/01/10	0986	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/01/10	1386	28/02/2031		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/01/10	1409	28/02/2041		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/01/10	2025	03/02/2022		Bond Future	155.2899	155.2899	155.3400	155.3400	0.032	0.0000	0.0000	5,554
2022/01/10	2025	05/05/2022		Bond Future	157.1520	157.1520	157.2018	157.2018	0.032	0.0000	0.0000	164
2022/01/10	2025	04/08/2022		Bond Future	157.4821	157.4821	157.5324	157.5324	0.032	0.0000	0.0000	0
2022/01/10	2025	03/11/2022		Bond Future	159.4596	159.4596	159.5103	159.5103	0.032	0.0000	0.0000	0
2022/01/10	2029	03/02/2022		Bond Future	114.0964	114.0964	114.1025	114.1025	0.005	0.0000	0.0000	3,838
2022/01/10	2029	05/05/2022		Bond Future	114.2636	114.2636	114.2691	114.2691	0.005	0.0000	0.0000	591
2022/01/10	2029	04/08/2022		Bond Future	115.6770	115.6770	115.6824	115.6824	0.005	0.0000	0.0000	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2022/01/10	2029	03/11/2022			Bond Future	115.9044	115.9044	115.9098	115.9098	0.005	0.0000	0.0000	0
2022/01/10	2030	03/02/2022	8.39	Call	Bond Future	2.8500	0.0028	0.6400	0.0006	(77.544)	0	0	101
2022/01/10	2030	03/02/2022	8.39	Put	Bond Future	5,734.8500	5.7349	6,248.5500	6.2486	8.958	0	0	0
2022/01/10	2030	03/02/2022	8.80	Put	Bond Future	3,502.9900	3.5030	3,986.5300	3.9865	13.804	0	0	0
2022/01/10	2030	03/02/2022	8.85	Call	Bond Future	71.4000	0.0714	29.6800	0.0297	(58.431)	0	0	1,000
2022/01/10	2030	03/02/2022	8.85	Put	Bond Future	3,247.3900	3.2474	3,721.5800	3.7216	14.602	0	0	0
2022/01/10	2030	03/02/2022	9.80	Call	Bond Future	2,126.6400	2.1266	1,692.5900	1.6926	(20.410)	0	0	950
2022/01/10	2030	03/02/2022	9.80	Put	Bond Future	287.8500	0.2879	369.7100	0.3697	28.438	0	0	0
2022/01/10	2030	03/02/2022	9.90	Put	Bond Future	200.0100	0.2000	256.4900	0.2565	28.239	0	0	8,000
2022/01/10	2030	03/02/2022	9.45	Call	Bond Future	923.0600	0.9231	632.5400	0.6325	(31.474)	0	0	0
2022/01/10	2030	03/02/2022	9.45	Put	Bond Future	891.6200	0.8916	1,117.0100	1.1170	25.279	0	0	0
2022/01/10	2030	03/02/2022	9.40	Call	Bond Future	793.9400	0.7939	528.8100	0.5288	(33.394)	0	0	0
2022/01/10	2030	03/02/2022	9.40	Put	Bond Future	1,024.4700	1.0245	1,275.2500	1.2753	24.479	0	0	0
2022/01/10	2030	03/02/2022	9.10	Call	Bond Future	255.8400	0.2558	136.6300	0.1366	(46.596)	0	0	0
2022/01/10	2030	03/02/2022	9.10	Put	Bond Future	2,078.3300	2.0783	2,475.0300	2.4750	19.087	0	0	0
2022/01/10	2030	03/02/2022	9.20	Call	Bond Future	392.1900	0.3922	227.9400	0.2279	(41.880)	0	0	950
2022/01/10	2030	03/02/2022	9.20	Put	Bond Future	1,680.1600	1.6802	2,031.8200	2.0318	20.930	0	0	0
2022/01/10	2030	03/02/2022	9.35	Call	Bond Future	676.4800	0.6765	437.0400	0.4370	(35.395)	0	0	0
2022/01/10	2030	03/02/2022	9.35	Put	Bond Future	1,169.9300	1.1699	1,446.4000	1.4464	23.631	0	0	101
2022/01/10	2030	03/02/2022			Bond Future	9.4440	92.2059	9.5429	91.6900	1.048	0.0000	0.0000	82,917
2022/01/10	2030	03/02/2022	8.80	Call	Bond Future	53.3200	0.0533	20.9500	0.0210	(60.709)	0	0	0
2022/01/10	2030	03/02/2022	9.90	Call	Bond Future	2,546.8100	2.5468	2,087.3800	2.0874	(18.039)	0	0	0
2022/01/10	2030	03/02/2022	10.85	Call	Bond Future	6,996.8600	6.9969	6,481.1400	6.4811	(7.371)	0	0	0
2022/01/10	2030	03/02/2022	10.85	Put	Bond Future	2.6700	0.0027	2.8600	0.0029	7.116	0	0	1,000
2022/01/10	2030	03/02/2022	9.60	Call	Bond Future	1,379.3500	1.3794	1,018.0100	1.0180	(26.196)	0	0	1,000
2022/01/10	2030	03/02/2022	9.60	Put	Bond Future	567.7100	0.5677	722.2800	0.7223	27.227	0	0	0
2022/01/10	2030	03/02/2022	9.78	Call	Bond Future	2,045.6400	2.0456	1,617.5300	1.6175	(20.928)	0	0	0
2022/01/10	2030	03/02/2022	9.78	Put	Bond Future	308.9000	0.3089	396.7000	0.3967	28.423	0	0	101
2022/01/10	2030	03/02/2022	9.43	Call	Bond Future	870.0200	0.8700	589.5900	0.5896	(32.233)	0	0	0
2022/01/10	2030	03/02/2022	9.43	Put	Bond Future	943.2500	0.9433	1,178.7300	1.1787	24.965	0	0	0
2022/01/10	2030	03/02/2022	9.44	Call	Bond Future	896.3100	0.8963	610.8200	0.6108	(31.852)	0	0	0
2022/01/10	2030	03/02/2022	9.44	Put	Bond Future	917.1900	0.9172	1,147.6100	1.1476	25.122	0	0	0
2022/01/10	2030	05/05/2022	10.21	Call	Bond Future	3,607.3100	3.6073	3,216.7900	3.2168	(10.826)	0	0	0
2022/01/10	2030	05/05/2022	10.21	Put	Bond Future	864.0900	0.8641	996.0900	0.9961	15.276	0	0	0
2022/01/10	2030	05/05/2022	9.95	Call	Bond Future	2,718.3500	2.7183	2,375.7900	2.3758	(12.602)	0	0	0
2022/01/10	2030	05/05/2022	8.81	Put	Bond Future	4,784.8700	4.7849	5,215.5200	5.2155	9.000	0	0	0
2022/01/10	2030	05/05/2022	8.89	Put	Bond Future	4,437.0700	4.4371	4,853.1600	4.8532	9.378	0	0	0
2022/01/10	2030	05/05/2022	8.14	Call	Bond Future	74.6800	0.0747	51.2400	0.0512	(31.387)	0	0	1,800
2022/01/10	2030	05/05/2022	8.14	Put	Bond Future	8,162.2700	8.1623	8,661.3500	8.6613	6.114	0	0	0
2022/01/10	2030	05/05/2022	8.47	Call	Bond Future	172.0500	0.1720	123.9400	0.1239	(27.963)	0	0	1,073
2022/01/10	2030	05/05/2022			Bond Future	9.6563	93.2891	9.7601	92.7665	1.075	0.0000	0.0000	14,763
2022/01/10	2030	05/05/2022	11.04	Call	Bond Future	6,918.0600	6.9181	6,437.7000	6.4377	(6.944)	0	0	0
2022/01/10	2030	05/05/2022	11.04	Put	Bond Future	257.5600	0.2576	299.7200	0.2997	16.369	0	0	1,800
2022/01/10	2030	05/05/2022	9.95	Put	Bond Future	1,249.9500	1.2500	1,429.9100	1.4299	14.397	0	0	1,073
2022/01/10	2030	05/05/2022	10.19	Call	Bond Future	3,535.5000	3.5355	3,148.3200	3.1483	(10.951)	0	0	0
2022/01/10	2030	05/05/2022	10.19	Put	Bond Future	889.5100	0.8895	1,024.8500	1.0248	15.215	0	0	0
2022/01/10	2030	05/05/2022	10.20	Call	Bond Future	3,571.3400	3.5713	3,182.4800	3.1825	(10.888)	0	0	0

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2022/01/10	2030	05/05/2022	10.20	Put	Bond Future	876.7200	0.8767	1,010.3800	1.0104	15.245	0	0	200
2022/01/10	2030	05/05/2022	8.81	Call	Bond Future	378.6600	0.3787	286.7900	0.2868	(24.262)	0	0	200
2022/01/10	2030	05/05/2022	8.89	Call	Bond Future	458.7900	0.4588	352.3600	0.3524	(23.198)	0	0	1,800
2022/01/10	2030	05/05/2022	9.35	Call	Bond Future	1,159.0400	1.1590	952.5800	0.9526	(17.813)	0	0	0
2022/01/10	2030	05/05/2022	9.35	Put	Bond Future	2,723.3600	2.7234	3,039.4200	3.0394	11.606	0	0	1,073
2022/01/10	2030	05/05/2022	7.73	Call	Bond Future	23.3100	0.0233	15.0000	0.0150	(35.650)	0	0	200
2022/01/10	2030	05/05/2022	7.73	Put	Bond Future	10,452.2300	10.4522	10,966.4400	10.9664	4.920	0	0	0
2022/01/10	2030	05/05/2022	8.47	Put	Bond Future	6,424.4200	6.4244	6,898.8300	6.8988	7.384	0	0	0
2022/01/10	2030	04/08/2022	9.56	Call	Bond Future	1,671.0700	1.6711	1,448.6900	1.4487	(13.308)	0	0	0
2022/01/10	2030	04/08/2022	9.56	Put	Bond Future	3,271.4300	3.2714	3,578.0400	3.5780	9.372	0	0	0
2022/01/10	2030	04/08/2022	10.95	Call	Bond Future	5,832.6000	5.8326	5,406.7600	5.4068	(7.301)	0	0	0
2022/01/10	2030	04/08/2022	10.95	Put	Bond Future	834.6700	0.8347	937.8200	0.9378	12.358	0	0	800
2022/01/10	2030	04/08/2022			Bond Future	9.8852	90.4150	9.9943	89.8860	1.104	0.0000	0.0000	0
2022/01/10	2030	04/08/2022	9.05	Call	Bond Future	808.7800	0.8088	674.0100	0.6740	(16.663)	0	0	800
2022/01/10	2030	04/08/2022	9.05	Put	Bond Future	4,992.5000	4.9925	5,386.7200	5.3867	7.896	0	0	0
2022/01/10	2030	04/08/2022	9.54	Call	Bond Future	1,630.1600	1.6302	1,411.3400	1.4113	(13.423)	0	0	0
2022/01/10	2030	04/08/2022	9.54	Put	Bond Future	3,330.1300	3.3301	3,640.3000	3.6403	9.314	0	0	0
2022/01/10	2030	04/08/2022	9.55	Call	Bond Future	1,650.5400	1.6505	1,429.9400	1.4299	(13.365)	0	0	0
2022/01/10	2030	04/08/2022	9.55	Put	Bond Future	3,300.6900	3.3007	3,609.0800	3.6091	9.343	0	0	0
2022/01/10	2030	04/08/2022	8.30	Call	Bond Future	243.1800	0.2432	191.9400	0.1919	(21.071)	0	0	800
2022/01/10	2030	04/08/2022	8.30	Put	Bond Future	8,395.4000	8.3954	8,873.1500	8.8732	5.691	0	0	0
2022/01/10	2030	03/11/2022	10.10	Call	Bond Future	2,837.3300	2.8373	2,555.7800	2.5558	(9.923)	0	0	0
2022/01/10	2030	03/11/2022	10.10	Put	Bond Future	2,864.0600	2.8641	3,118.1600	3.1182	8.872	0	0	0
2022/01/10	2030	03/11/2022			Bond Future	10.1057	91.5303	10.2201	90.9946	1.133	0.0000	0.0000	0
2022/01/10	2030	03/11/2022	10.09	Call	Bond Future	2,813.0400	2.8130	2,532.9100	2.5329	(9.958)	0	0	0
2022/01/10	2030	03/11/2022	10.09	Put	Bond Future	2,886.7800	2.8868	3,142.3000	3.1423	8.851	0	0	0
2022/01/10	2030	03/11/2022	10.08	Call	Bond Future	2,788.8500	2.7888	2,510.1500	2.5101	(9.993)	0	0	0
2022/01/10	2030	03/11/2022	10.08	Put	Bond Future	2,909.6300	2.9096	3,166.5800	3.1666	8.831	0	0	0
2022/01/10	2032	03/02/2022	8.91	Put	Bond Future	6,077.1400	6.0771	6,651.8700	6.6519	9.457	0	0	0
2022/01/10	2032	03/02/2022	11.13	Call	Bond Future	6,840.1200	6.8401	6,263.5300	6.2635	(8.430)	0	0	0
2022/01/10	2032	03/02/2022	11.13	Put	Bond Future	8.0300	0.0080	9.0700	0.0091	12.951	0	0	210
2022/01/10	2032	03/02/2022	10.53	Call	Bond Future	3,702.2000	3.7022	3,155.4300	3.1554	(14.769)	0	0	0
2022/01/10	2032	03/02/2022	10.53	Put	Bond Future	115.5500	0.1155	146.4100	0.1464	26.707	0	0	210
2022/01/10	2032	03/02/2022	10.65	Call	Bond Future	4,320.3600	4.3204	3,760.4300	3.7604	(12.960)	0	0	0
2022/01/10	2032	03/02/2022	10.65	Put	Bond Future	71.0600	0.0711	88.7600	0.0888	24.909	0	0	0
2022/01/10	2032	03/02/2022	10.66	Call	Bond Future	4,372.3900	4.3724	3,811.6200	3.8116	(12.825)	0	0	0
2022/01/10	2032	03/02/2022	10.66	Put	Bond Future	68.1800	0.0682	85.0400	0.0850	24.729	0	0	97
2022/01/10	2032	03/02/2022	10.43	Call	Bond Future	3,199.1400	3.1991	2,668.7600	2.6688	(16.579)	0	0	0
2022/01/10	2032	03/02/2022	10.43	Put	Bond Future	170.0000	0.1700	217.2500	0.2173	27.794	0	0	0
2022/01/10	2032	03/02/2022	10.45	Put	Bond Future	157.5800	0.1576	201.0800	0.2011	27.605	0	0	198
2022/01/10	2032	03/02/2022	10.35	Put	Bond Future	228.8700	0.2289	293.7600	0.2938	28.352	0	0	400
2022/01/10	2032	03/02/2022	10.42	Call	Bond Future	3,149.6300	3.1496	2,621.2100	2.6212	(16.777)	0	0	0
2022/01/10	2032	03/02/2022	10.42	Put	Bond Future	176.5100	0.1765	225.7200	0.2257	27.879	0	0	0
2022/01/10	2032	03/02/2022	9.81	Call	Bond Future	751.2400	0.7512	483.1800	0.4832	(35.682)	0	0	0
2022/01/10	2032	03/02/2022	9.81	Put	Bond Future	1,289.2000	1.2892	1,598.7700	1.5988	24.013	0	0	198
2022/01/10	2032	03/02/2022	9.90	Put	Bond Future	1,009.6700	1.0097	1,266.7400	1.2667	25.461	0	0	900
2022/01/10	2032	03/02/2022	9.58	Call	Bond Future	298.1000	0.2981	159.2100	0.1592	(46.592)	0	0	400

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2022/01/10	2032	03/02/2022	9.58	Put	Bond Future	2,209.2800	2.2093	2,648.0200	2.6480	19.859	0	0	0
2022/01/10	2032	03/02/2022	9.67	Call	Bond Future	443.9600	0.4440	257.1600	0.2572	(42.076)	0	0	0
2022/01/10	2032	03/02/2022			Bond Future	9.9014	92.5305	10.0003	91.9529	0.999	0.0000	0.0000	121,188
2022/01/10	2032	03/02/2022	8.91	Call	Bond Future	3.7500	0.0038	0.8500	0.0009	(77.333)	0	0	198
2022/01/10	2032	03/02/2022	9.14	Call	Bond Future	22.8300	0.0228	7.3100	0.0073	(67.981)	0	0	97
2022/01/10	2032	03/02/2022	9.14	Put	Bond Future	4,639.6200	4.6396	5,201.7300	5.2017	12.115	0	0	0
2022/01/10	2032	03/02/2022	9.57	Call	Bond Future	284.3800	0.2844	150.4300	0.1504	(47.102)	0	0	0
2022/01/10	2032	03/02/2022	9.57	Put	Bond Future	2,255.9000	2.2559	2,699.5800	2.6996	19.668	0	0	0
2022/01/10	2032	03/02/2022	10.90	Call	Bond Future	5,632.2700	5.6323	5,059.3700	5.0594	(10.172)	0	0	0
2022/01/10	2032	03/02/2022	10.90	Put	Bond Future	24.3900	0.0244	29.1200	0.0291	19.393	0	0	900
2022/01/10	2032	03/02/2022	10.95	Call	Bond Future	5,895.6200	5.8956	5,321.5200	5.3215	(9.738)	0	0	0
2022/01/10	2032	03/02/2022	10.95	Put	Bond Future	19.5400	0.0195	23.0700	0.0231	18.066	0	0	400
2022/01/10	2032	03/02/2022	10.44	Call	Bond Future	3,248.7700	3.2488	2,716.4800	2.7165	(16.384)	0	0	0
2022/01/10	2032	03/02/2022	10.44	Put	Bond Future	163.6600	0.1637	209.0000	0.2090	27.704	0	0	0
2022/01/10	2032	03/02/2022	10.45	Call	Bond Future	3,298.6100	3.2986	2,764.4800	2.7645	(16.193)	0	0	0
2022/01/10	2032	03/02/2022	10.14	Call	Bond Future	1,865.0300	1.8650	1,422.5900	1.4226	(23.723)	0	0	0
2022/01/10	2032	03/02/2022	10.14	Put	Bond Future	480.3700	0.4804	615.5600	0.6156	28.143	0	0	97
2022/01/10	2032	03/02/2022	10.35	Call	Bond Future	2,808.5000	2.8085	2,295.7600	2.2958	(18.257)	0	0	0
2022/01/10	2032	03/02/2022	9.90	Call	Bond Future	1,001.5700	1.0016	681.0100	0.6810	(32.006)	0	0	900
2022/01/10	2032	03/02/2022	10.04	Call	Bond Future	1,473.0800	1.4731	1,076.8400	1.0768	(26.899)	0	0	100
2022/01/10	2032	03/02/2022	10.04	Put	Bond Future	665.1900	0.6652	846.5800	0.8466	27.269	0	0	0
2022/01/10	2032	03/02/2022	9.62	Call	Bond Future	358.0400	0.3580	198.5200	0.1985	(44.554)	0	0	210
2022/01/10	2032	03/02/2022	9.62	Put	Bond Future	2,028.4100	2.0284	2,446.5200	2.4465	20.613	0	0	0
2022/01/10	2032	03/02/2022	9.67	Put	Bond Future	1,814.5000	1.8145	2,205.3300	2.2053	21.539	0	0	0
2022/01/10	2032	05/05/2022	11.18	Call	Bond Future	6,298.2900	6.2983	5,785.0100	5.7850	(8.150)	0	0	0
2022/01/10	2032	05/05/2022	11.18	Put	Bond Future	438.1100	0.4381	509.8000	0.5098	16.363	0	0	780
2022/01/10	2032	05/05/2022	10.98	Call	Bond Future	5,398.6900	5.3987	4,908.3900	4.9084	(9.082)	0	0	0
2022/01/10	2032	05/05/2022	10.98	Put	Bond Future	585.0600	0.5851	679.7300	0.6797	16.181	0	0	993
2022/01/10	2032	05/05/2022	11.02	Put	Bond Future	552.2700	0.5523	641.8800	0.6419	16.226	0	0	0
2022/01/10	2032	05/05/2022	11.03	Call	Bond Future	5,621.2900	5.6213	5,124.7100	5.1247	(8.834)	0	0	0
2022/01/10	2032	05/05/2022	11.03	Put	Bond Future	544.3600	0.5444	632.7500	0.6327	16.237	0	0	0
2022/01/10	2032	05/05/2022	10.29	Put	Bond Future	1,575.2400	1.5752	1,800.1600	1.8002	14.278	0	0	0
2022/01/10	2032	05/05/2022			Bond Future	10.1015	89.4710	10.2048	88.8861	1.023	0.0000	0.0000	20,406
2022/01/10	2032	05/05/2022	11.04	Call	Bond Future	5,665.8800	5.6659	5,168.0800	5.1681	(8.786)	0	0	0
2022/01/10	2032	05/05/2022	11.04	Put	Bond Future	536.4300	0.5364	623.6000	0.6236	16.250	0	0	0
2022/01/10	2032	05/05/2022	11.02	Call	Bond Future	5,576.6300	5.5766	5,081.2700	5.0813	(8.883)	0	0	0
2022/01/10	2032	05/05/2022	9.58	Call	Bond Future	780.0700	0.7801	612.9700	0.6130	(21.421)	0	0	780
2022/01/10	2032	05/05/2022	9.58	Put	Bond Future	3,813.3000	3.8133	4,231.1700	4.2312	10.958	0	0	0
2022/01/10	2032	05/05/2022	10.18	Call	Bond Future	2,278.6200	2.2786	1,946.4000	1.9464	(14.580)	0	0	780
2022/01/10	2032	05/05/2022	10.18	Put	Bond Future	1,833.6600	1.8337	2,086.4100	2.0864	13.784	0	0	0
2022/01/10	2032	05/05/2022	10.29	Call	Bond Future	2,638.7000	2.6387	2,278.6500	2.2787	(13.645)	0	0	993
2022/01/10	2032	04/08/2022	10.22	Call	Bond Future	2,373.9800	2.3740	2,079.4700	2.0795	(12.406)	0	0	0
2022/01/10	2032	04/08/2022	9.72	Call	Bond Future	1,187.8100	1.1878	999.2600	0.9993	(15.874)	0	0	800
2022/01/10	2032	04/08/2022	9.72	Put	Bond Future	4,521.7100	4.5217	4,925.3200	4.9253	8.926	0	0	0
2022/01/10	2032	04/08/2022	10.20	Put	Bond Future	2,927.2900	2.9273	3,229.0700	3.2291	10.309	0	0	0
2022/01/10	2032	04/08/2022	10.21	Put	Bond Future	2,899.1800	2.8992	3,198.8900	3.1989	10.338	0	0	0
2022/01/10	2032	04/08/2022	8.97	Call	Bond Future	319.5000	0.3195	251.0100	0.2510	(21.437)	0	0	800
2022/01/10	2032	04/08/2022	8.97	Put	Bond Future	8,138.8500	8.1388	8,662.5200	8.6625	6.434	0	0	0

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2022/01/10	2032	04/08/2022			Bond Future	10.3099	90.5562	10.4178	89.9640	1.046	0.0000	0.0000	0
2022/01/10	2032	04/08/2022	10.22	Put	Bond Future	2,871.2800	2.8713	3,168.9300	3.1689	10.366	0	0	0
2022/01/10	2032	04/08/2022	11.60	Call	Bond Future	7,439.4100	7.4394	6,937.2500	6.9373	(6.750)	0	0	0
2022/01/10	2032	04/08/2022	11.60	Put	Bond Future	695.3200	0.6953	785.3200	0.7853	12.944	0	0	800
2022/01/10	2032	04/08/2022	11.89	Call	Bond Future	8,684.2800	8.6843	8,160.1300	8.1601	(6.036)	0	0	0
2022/01/10	2032	04/08/2022	11.89	Put	Bond Future	520.9400	0.5209	588.9500	0.5890	13.055	0	0	0
2022/01/10	2032	04/08/2022	10.20	Call	Bond Future	2,318.8000	2.3188	2,028.4200	2.0284	(12.523)	0	0	0
2022/01/10	2032	04/08/2022	10.21	Call	Bond Future	2,346.3100	2.3463	2,053.8600	2.0539	(12.464)	0	0	0
2022/01/10	2032	03/11/2022			Bond Future	10.5199	87.5259	10.6326	86.9263	1.071	0.0000	0.0000	0
2022/01/10	2032	03/11/2022	10.66	Call	Bond Future	3,552.7400	3.5527	3,212.8700	3.2129	(9.566)	0	0	0
2022/01/10	2032	03/11/2022	10.66	Put	Bond Future	2,808.1000	2.8081	3,067.8500	3.0679	9.250	0	0	0
2022/01/10	2033	03/02/2022			Bond Future	112.4755	112.4755	112.4824	112.4824	0.006	0.0000	0.0000	7,281
2022/01/10	2033	05/05/2022			Bond Future	112.5411	112.5411	112.5474	112.5474	0.006	0.0000	0.0000	2,121
2022/01/10	2033	04/08/2022			Bond Future	113.9331	113.9331	113.9394	113.9394	0.006	0.0000	0.0000	0
2022/01/10	2033	03/11/2022			Bond Future	114.0581	114.0581	114.0642	114.0642	0.005	0.0000	0.0000	0
2022/01/10	2037	03/02/2022	11.45	Call	Bond Future	5,125.7300	5.1257	4,346.8100	4.3468	(15.196)	0	0	0
2022/01/10	2037	03/02/2022	11.46	Call	Bond Future	5,182.5400	5.1825	4,402.5000	4.4025	(15.051)	0	0	0
2022/01/10	2037	03/02/2022	11.47	Put	Bond Future	62.1500	0.0621	86.0800	0.0861	38.504	0	0	0
2022/01/10	2037	03/02/2022			Bond Future	10.6384	84.3384	10.7626	83.5333	1.168	0.0000	0.0000	118,171
2022/01/10	2037	03/02/2022	11.45	Put	Bond Future	67.3600	0.0674	93.4800	0.0935	38.777	0	0	0
2022/01/10	2037	03/02/2022	11.46	Put	Bond Future	64.7100	0.0647	89.7100	0.0897	38.634	0	0	0
2022/01/10	2037	03/02/2022	11.47	Call	Bond Future	5,239.3700	5.2394	4,458.2600	4.4583	(14.908)	0	0	0
2022/01/10	2037	05/05/2022	11.82	Call	Bond Future	6,535.2600	6.5353	5,843.9700	5.8440	(10.578)	0	0	0
2022/01/10	2037	05/05/2022	11.83	Call	Bond Future	6,584.0900	6.5841	5,891.2200	5.8912	(10.523)	0	0	0
2022/01/10	2037	05/05/2022	11.84	Put	Bond Future	573.2300	0.5732	693.7700	0.6938	21.028	0	0	0
2022/01/10	2037	05/05/2022			Bond Future	10.8308	85.3292	10.9601	84.5142	1.193	0.0000	0.0000	11,855
2022/01/10	2037	05/05/2022	11.82	Put	Bond Future	589.0900	0.5891	712.7800	0.7128	20.997	0	0	0
2022/01/10	2037	05/05/2022	11.83	Put	Bond Future	581.1000	0.5811	703.2100	0.7032	21.014	0	0	0
2022/01/10	2037	05/05/2022	11.84	Call	Bond Future	6,632.9800	6.6330	5,938.5400	5.9385	(10.470)	0	0	0
2022/01/10	2037	04/08/2022	11.95	Call	Bond Future	6,623.5400	6.6235	5,988.7300	5.9887	(9.584)	0	0	0
2022/01/10	2037	04/08/2022	11.95	Put	Bond Future	1,251.3700	1.2514	1,441.5300	1.4415	15.196	0	0	1,050
2022/01/10	2037	04/08/2022	10.91	Put	Bond Future	3,417.1200	3.4171	3,845.1900	3.8452	12.527	0	0	0
2022/01/10	2037	04/08/2022	10.89	Call	Bond Future	2,582.1100	2.5821	2,190.8300	2.1908	(15.153)	0	0	0
2022/01/10	2037	04/08/2022	10.89	Put	Bond Future	3,482.3800	3.4824	3,916.0700	3.9161	12.454	0	0	0
2022/01/10	2037	04/08/2022	10.90	Call	Bond Future	2,612.1700	2.6122	2,218.0700	2.2181	(15.087)	0	0	0
2022/01/10	2037	04/08/2022			Bond Future	11.0347	82.1083	11.1694	81.2833	1.220	0.0000	0.0000	0
2022/01/10	2037	04/08/2022	10.91	Call	Bond Future	2,642.1600	2.6422	2,245.2600	2.2453	(15.022)	0	0	0
2022/01/10	2037	04/08/2022	11.21	Call	Bond Future	3,622.6300	3.6226	3,144.6100	3.1446	(13.195)	0	0	1,050
2022/01/10	2037	04/08/2022	11.21	Put	Bond Future	2,551.1200	2.5511	2,898.0700	2.8981	13.600	0	0	0
2022/01/10	2037	04/08/2022	11.42	Call	Bond Future	4,404.7900	4.4048	3,874.9000	3.8749	(12.030)	0	0	0
2022/01/10	2037	04/08/2022	11.42	Put	Bond Future	2,076.9000	2.0769	2,371.9800	2.3720	14.208	0	0	50
2022/01/10	2037	04/08/2022	10.10	Call	Bond Future	770.6800	0.7707	600.7400	0.6007	(22.051)	0	0	50
2022/01/10	2037	04/08/2022	10.10	Put	Bond Future	6,852.5000	6.8525	7,507.5300	7.5075	9.559	0	0	0
2022/01/10	2037	04/08/2022	10.90	Put	Bond Future	3,449.7500	3.4498	3,880.6200	3.8806	12.490	0	0	50
2022/01/10	2037	03/11/2022	11.32	Call	Bond Future	3,855.6100	3.8556	3,397.1600	3.3972	(11.890)	0	0	0
2022/01/10	2037	03/11/2022	11.30	Put	Bond Future	3,357.6000	3.3576	3,738.9400	3.7389	11.358	0	0	0

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2022/01/10	2037	03/11/2022	11.31	Call	Bond Future	3,823.0500	3.8231	3,366.8400	3.3668	(11.933)	0	0	0
2022/01/10	2037	03/11/2022	11.31	Put	Bond Future	3,330.1300	3.3301	3,709.2300	3.7092	11.384	0	0	0
2022/01/10	2037	03/11/2022			Bond Future	11.2276	83.1214	11.3677	82.2861	1.247	0.0000	0.0000	0
2022/01/10	2037	03/11/2022	11.32	Put	Bond Future	3,303.1500	3.3031	3,680.0100	3.6800	11.409	0	0	0
2022/01/10	2037	03/11/2022	11.30	Call	Bond Future	3,790.9100	3.7909	3,336.9400	3.3369	(11.975)	0	0	0
2022/01/10	2038	03/02/2022			Bond Future	127.2415	127.2415	127.2495	127.2495	0.006	0.0000	0.0000	6,104
2022/01/10	2038	05/05/2022			Bond Future	128.7675	128.7675	128.7747	128.7747	0.006	0.0000	0.0000	677
2022/01/10	2038	04/08/2022			Bond Future	128.5447	128.5447	128.5519	128.5519	0.006	0.0000	0.0000	0
2022/01/10	2038	03/11/2022			Bond Future	130.1590	130.1590	130.1662	130.1662	0.006	0.0000	0.0000	0
2022/01/10	2040	03/02/2022	11.57	Put	Bond Future	65.3000	0.0653	85.4400	0.0854	30.842	0	0	0
2022/01/10	2040	03/02/2022	11.58	Put	Bond Future	62.7600	0.0628	82.0100	0.0820	30.672	0	0	0
2022/01/10	2040	03/02/2022	11.59	Call	Bond Future	5,896.0500	5.8961	5,114.4900	5.1145	(13.256)	0	0	0
2022/01/10	2040	03/02/2022			Bond Future	10.7162	86.6306	10.8304	85.8307	1.066	0.0000	0.0000	88,666
2022/01/10	2040	03/02/2022	10.60	Call	Bond Future	851.6800	0.8517	511.3100	0.5113	(39.965)	0	0	2,000
2022/01/10	2040	03/02/2022	10.60	Put	Bond Future	1,677.8800	1.6779	2,137.4700	2.1375	27.391	0	0	0
2022/01/10	2040	03/02/2022	11.57	Call	Bond Future	5,774.5100	5.7745	4,994.6900	4.9947	(13.505)	0	0	0
2022/01/10	2040	03/02/2022	11.58	Call	Bond Future	5,835.2600	5.8353	5,054.5500	5.0545	(13.379)	0	0	0
2022/01/10	2040	03/02/2022	11.59	Put	Bond Future	60.3400	0.0603	78.7400	0.0787	30.494	0	0	0
2022/01/10	2040	05/05/2022	13.04	Call	Bond Future	13,036.9600	13.0370	12,252.3300	12.2523	(6.019)	0	0	0
2022/01/10	2040	05/05/2022	13.04	Put	Bond Future	133.6100	0.1336	158.8500	0.1588	18.891	0	0	1,200
2022/01/10	2040	05/05/2022	11.91	Put	Bond Future	634.4500	0.6345	752.6700	0.7527	18.633	0	0	0
2022/01/10	2040	05/05/2022	11.92	Call	Bond Future	7,196.0700	7.1961	6,502.9200	6.5029	(9.632)	0	0	0
2022/01/10	2040	05/05/2022	11.92	Put	Bond Future	626.0000	0.6260	742.7200	0.7427	18.645	0	0	0
2022/01/10	2040	05/05/2022	10.57	Call	Bond Future	1,440.7900	1.4408	1,139.1300	1.1391	(20.937)	0	0	1,200
2022/01/10	2040	05/05/2022	10.57	Put	Bond Future	3,764.2100	3.7642	4,272.4200	4.2724	13.501	0	0	0
2022/01/10	2040	05/05/2022			Bond Future	10.9012	87.6484	11.0200	86.8385	1.090	0.0000	0.0000	8,568
2022/01/10	2040	05/05/2022	11.90	Call	Bond Future	7,091.9400	7.0919	6,401.8200	6.4018	(9.731)	0	0	0
2022/01/10	2040	05/05/2022	11.90	Put	Bond Future	643.0100	0.6430	762.7600	0.7628	18.623	0	0	0
2022/01/10	2040	05/05/2022	11.91	Call	Bond Future	7,143.9900	7.1440	6,452.3400	6.4523	(9.682)	0	0	0
2022/01/10	2040	05/05/2022	9.82	Call	Bond Future	219.9000	0.2199	148.2300	0.1482	(32.592)	0	0	1,200
2022/01/10	2040	05/05/2022	9.82	Put	Bond Future	8,182.2400	8.1822	8,920.4400	8.9204	9.022	0	0	0
2022/01/10	2040	04/08/2022	12.24	Put	Bond Future	1,023.1100	1.0231	1,172.1600	1.1722	14.568	0	0	460
2022/01/10	2040	04/08/2022	11.05	Call	Bond Future	3,041.4600	3.0415	2,622.9700	2.6230	(13.760)	0	0	0
2022/01/10	2040	04/08/2022	11.05	Put	Bond Future	3,355.4000	3.3554	3,756.7100	3.7567	11.960	0	0	0
2022/01/10	2040	04/08/2022	9.70	Put	Bond Future	10,528.2900	10.5283	11,266.1200	11.2661	7.008	0	0	0
2022/01/10	2040	04/08/2022			Bond Future	11.0969	84.2053	11.2206	83.3855	1.115	0.0000	0.0000	0
2022/01/10	2040	04/08/2022	12.24	Call	Bond Future	8,140.2600	8.1403	7,469.5100	7.4695	(8.240)	0	0	0
2022/01/10	2040	04/08/2022	11.03	Call	Bond Future	2,973.7200	2.9737	2,560.8700	2.5609	(13.883)	0	0	0
2022/01/10	2040	04/08/2022	11.03	Put	Bond Future	3,422.1300	3.4221	3,829.0800	3.8291	11.892	0	0	0
2022/01/10	2040	04/08/2022	11.04	Call	Bond Future	3,007.5000	3.0075	2,591.8300	2.5918	(13.821)	0	0	0
2022/01/10	2040	04/08/2022	11.04	Put	Bond Future	3,388.6300	3.3886	3,792.7600	3.7928	11.926	0	0	0
2022/01/10	2040	04/08/2022	9.70	Call	Bond Future	331.9700	0.3320	250.0000	0.2500	(24.692)	0	0	460
2022/01/10	2040	04/08/2022	10.70	Call	Bond Future	1,949.5500	1.9496	1,633.0600	1.6331	(16.234)	0	0	460
2022/01/10	2040	04/08/2022	10.70	Put	Bond Future	4,665.9300	4.6659	5,169.2400	5.1692	10.787	0	0	0
2022/01/10	2040	03/11/2022	11.41	Put	Bond Future	3,384.2700	3.3843	3,747.5100	3.7475	10.733	0	0	0
2022/01/10	2040	03/11/2022	11.39	Call	Bond Future	4,142.4700	4.1425	3,680.1800	3.6802	(11.160)	0	0	0

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2022/01/10	2040	03/11/2022	11.40	Call	Bond Future	4,177.8400	4.1778	3,713.3000	3.7133	(11.119)	0	0	0
2022/01/10	2040	03/11/2022			Bond Future	11.2815	85.2443	11.4102	84.4142	1.140	0.0000	0.0000	0
2022/01/10	2040	03/11/2022	11.41	Call	Bond Future	4,213.3400	4.2133	3,746.5500	3.7465	(11.079)	0	0	0
2022/01/10	2040	03/11/2022	11.39	Put	Bond Future	3,441.6100	3.4416	3,809.3500	3.8094	10.685	0	0	0
2022/01/10	2040	03/11/2022	11.40	Put	Bond Future	3,412.8400	3.4128	3,778.3300	3.7783	10.709	0	0	0
2022/01/10	2044	03/02/2022	11.59	Call	Bond Future	5,611.2400	5.6112	4,922.2600	4.9223	(12.279)	0	0	0
2022/01/10	2044	03/02/2022	11.59	Put	Bond Future	78.7100	0.0787	96.1900	0.0962	22.208	0	0	0
2022/01/10	2044	03/02/2022	11.60	Call	Bond Future	5,672.1900	5.6722	4,982.4100	4.9824	(12.161)	0	0	0
2022/01/10	2044	03/02/2022	11.60	Put	Bond Future	75.7600	0.0758	92.4400	0.0924	22.017	0	0	0
2022/01/10	2044	03/02/2022			Bond Future	10.7736	83.2768	10.8728	82.5703	0.920	0.0000	0.0000	59,709
2022/01/10	2044	03/02/2022	11.61	Call	Bond Future	5,733.1300	5.7331	5,042.5700	5.0426	(12.045)	0	0	0
2022/01/10	2044	03/02/2022	11.61	Put	Bond Future	72.8900	0.0729	88.7900	0.0888	21.814	0	0	0
2022/01/10	2044	05/05/2022	11.91	Call	Bond Future	6,968.3200	6.9683	6,359.8700	6.3599	(8.732)	0	0	0
2022/01/10	2044	05/05/2022	11.91	Put	Bond Future	691.1000	0.6911	797.9400	0.7979	15.459	0	0	0
2022/01/10	2044	05/05/2022	11.92	Call	Bond Future	7,020.3800	7.0204	6,410.5700	6.4106	(8.686)	0	0	0
2022/01/10	2044	05/05/2022	11.92	Put	Bond Future	682.0800	0.6821	787.5600	0.7876	15.464	0	0	0
2022/01/10	2044	05/05/2022			Bond Future	10.9499	84.2551	11.0530	83.5399	0.942	0.0000	0.0000	5,735
2022/01/10	2044	05/05/2022	11.93	Call	Bond Future	7,072.3600	7.0724	6,461.1900	6.4612	(8.642)	0	0	0
2022/01/10	2044	05/05/2022	11.93	Put	Bond Future	673.0700	0.6731	777.1900	0.7772	15.469	0	0	0
2022/01/10	2044	04/08/2022	11.08	Call	Bond Future	3,041.9900	3.0420	2,669.2200	2.6692	(12.254)	0	0	0
2022/01/10	2044	04/08/2022	11.08	Put	Bond Future	3,424.4400	3.4244	3,775.7200	3.7757	10.258	0	0	0
2022/01/10	2044	04/08/2022	11.09	Call	Bond Future	3,076.6000	3.0766	2,701.3200	2.7013	(12.198)	0	0	0
2022/01/10	2044	04/08/2022	11.09	Put	Bond Future	3,390.6300	3.3906	3,739.4000	3.7394	10.286	0	0	0
2022/01/10	2044	04/08/2022			Bond Future	11.1361	80.8961	11.2435	80.1720	0.964	0.0000	0.0000	0
2022/01/10	2044	04/08/2022	11.10	Call	Bond Future	3,111.1400	3.1111	2,733.3700	2.7334	(12.142)	0	0	0
2022/01/10	2044	04/08/2022	11.10	Put	Bond Future	3,356.8500	3.3569	3,703.1300	3.7031	10.316	0	0	0
2022/01/10	2044	03/11/2022	11.40	Put	Bond Future	3,528.8700	3.5289	3,852.6900	3.8527	9.176	0	0	0
2022/01/10	2044	03/11/2022	11.41	Call	Bond Future	4,147.5400	4.1475	3,736.2500	3.7363	(9.916)	0	0	0
2022/01/10	2044	03/11/2022	11.41	Put	Bond Future	3,498.9900	3.4990	3,820.8000	3.8208	9.197	0	0	0
2022/01/10	2044	03/11/2022			Bond Future	11.3114	81.8942	11.4230	81.1611	0.987	0.0000	0.0000	0
2022/01/10	2044	03/11/2022	11.39	Call	Bond Future	4,076.7300	4.0767	3,669.4600	3.6695	(9.990)	0	0	0
2022/01/10	2044	03/11/2022	11.39	Put	Bond Future	3,558.9700	3.5590	3,884.8000	3.8848	9.155	0	0	0
2022/01/10	2044	03/11/2022	11.40	Call	Bond Future	4,112.0700	4.1121	3,702.7900	3.7028	(9.953)	0	0	0
2022/01/10	2046	03/02/2022			Bond Future	117.7420	117.7420	117.9484	117.9484	0.175	0.0000	0.0000	15,506
2022/01/10	2046	05/05/2022			Bond Future	117.2670	117.2670	117.4752	117.4752	0.178	0.0000	0.0000	171
2022/01/10	2046	04/08/2022			Bond Future	118.7175	118.7175	118.9283	118.9283	0.177	0.0000	0.0000	0
2022/01/10	2046	03/11/2022			Bond Future	118.2834	118.2834	118.4966	118.4966	0.180	0.0000	0.0000	0
2022/01/10	2050	03/02/2022			Bond Future	120.0509	120.0509	120.0586	120.0586	0.006	0.0000	0.0000	9,348
2022/01/10	2050	05/05/2022			Bond Future	121.4905	121.4905	121.4975	121.4975	0.006	0.0000	0.0000	379
2022/01/10	2050	04/08/2022			Bond Future	120.9778	120.9778	120.9849	120.9849	0.006	0.0000	0.0000	0
2022/01/10	2050	03/11/2022			Bond Future	122.4970	122.4970	122.5039	122.5039	0.006	0.0000	0.0000	0
2022/01/10	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/01/10	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
2022/01/10	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/01/10	AL37	03/02/2022			Index Future	810.4540	810.4540	808.8270	808.8270	(0.201)	0.0000	0.0000	0
2022/01/10	AL37	05/05/2022			Index Future	819.9700	819.9700	818.3100	818.3100	(0.202)	0.0000	0.0000	0
2022/01/10	AL37	04/08/2022			Index Future	829.8060	829.8060	828.1230	828.1230	(0.203)	0.0000	0.0000	0
2022/01/10	AL37	03/11/2022			Index Future	840.1360	840.1360	838.4290	838.4290	(0.203)	0.0000	0.0000	0
2022/01/10	AL7T	03/02/2022			Index Future	929.7510	929.7510	924.5200	924.5200	(0.563)	0.0000	0.0000	0
2022/01/10	AL7T	05/05/2022			Index Future	940.6680	940.6680	935.3600	935.3600	(0.564)	0.0000	0.0000	0
2022/01/10	AL7T	04/08/2022			Index Future	951.9520	951.9520	946.5760	946.5760	(0.565)	0.0000	0.0000	0
2022/01/10	AL7T	03/11/2022			Index Future	963.8030	963.8030	958.3560	958.3560	(0.565)	0.0000	0.0000	0
2022/01/10	ALBI	03/02/2022			Index Future	824.1960	824.1960	819.1570	819.1570	(0.611)	0.0000	0.0000	193
2022/01/10	ALBI	05/05/2022			Index Future	833.8740	833.8740	828.7610	828.7610	(0.613)	0.0000	0.0000	29
2022/01/10	ALBI	04/08/2022			Index Future	843.8770	843.8770	838.6990	838.6990	(0.614)	0.0000	0.0000	0
2022/01/10	ALBI	03/11/2022			Index Future	854.3820	854.3820	849.1360	849.1360	(0.614)	0.0000	0.0000	0
2022/01/10	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/01/10	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/01/10	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/01/10	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/01/10	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/01/10	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/01/10	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/01/10	C040	06/10/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/01/10	C040	31/01/2040			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/01/10	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/01/10	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/01/10	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/01/10	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/01/10	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/01/10	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
2022/01/10	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2022/01/10	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/01/10	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/01/10	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/01/10	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/01/10	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/01/10	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/01/10	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/01/10	C303	28/02/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/01/10	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/01/10	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/01/10	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/01/10	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/01/10	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/01/10	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/01/10	ES33	03/02/2022			Bond Future	11.3480	78.5277	11.4769	77.8563	1.136	0.0000	0.0000	263
2022/01/10	ES33	05/05/2022			Bond Future	11.5830	75.6919	11.7175	75.0120	1.161	0.0000	0.0000	87
2022/01/10	ES33	04/08/2022			Bond Future	11.8283	76.6284	11.9687	75.9400	1.187	0.0000	0.0000	0
2022/01/10	ES33	03/11/2022			Bond Future	12.0774	73.8131	12.2239	73.1160	1.213	0.0000	0.0000	0
2022/01/10	ES42	03/02/2022			Bond Future	11.8059	77.2005	11.9098	76.5791	0.879	0.0000	0.0000	3,579
2022/01/10	ES42	05/05/2022			Bond Future	12.0263	73.8679	12.1348	73.2385	0.902	0.0000	0.0000	1,190
2022/01/10	ES42	04/08/2022			Bond Future	12.2499	74.7820	12.3632	74.1448	0.924	0.0000	0.0000	0
2022/01/10	ES42	03/11/2022			Bond Future	12.4776	71.4634	12.5959	70.8180	0.948	0.0000	0.0000	0
2022/01/10	GOVI	03/02/2022	792.76	Call	GOVI	206,370.0000	20.6370	157,540.0000	15.7540	(23.661)	0	0	0
2022/01/10	GOVI	03/02/2022	792.76	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/01/10	GOVI	03/02/2022			GOVI	813.3970	813.3970	808.5140	808.5140	(0.600)	0.0000	0.0000	989
2022/01/10	GOVI	03/02/2022	792.74	Call	GOVI	206,570.0000	20.6570	157,740.0000	15.7740	(23.638)	0	0	0
2022/01/10	GOVI	03/02/2022	792.74	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/01/10	GOVI	03/02/2022	792.75	Call	GOVI	206,470.0000	20.6470	157,640.0000	15.7640	(23.650)	0	0	0
2022/01/10	GOVI	03/02/2022	792.75	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/01/10	GOVI	05/05/2022	788.25	Call	GOVI	346,980.0000	34.6980	297,440.0000	29.7440	(14.277)	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
2022/01/10	GOVI	05/05/2022	788.25	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/01/10	GOVI	05/05/2022			GOVI	822.9480	822.9480	817.9940	817.9940	(0.602)	0.0000	0.0000	0
2022/01/10	GOVI	05/05/2022	788.23	Call	GOVI	347,180.0000	34.7180	297,640.0000	29.7640	(14.269)	0	0	0
2022/01/10	GOVI	05/05/2022	788.23	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/01/10	GOVI	05/05/2022	788.24	Call	GOVI	347,080.0000	34.7080	297,540.0000	29.7540	(14.273)	0	0	0
2022/01/10	GOVI	05/05/2022	788.24	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/01/10	GOVI	04/08/2022	819.28	Call	GOVI	135,400.0000	13.5400	85,230.0000	8.5230	(37.053)	0	0	0
2022/01/10	GOVI	04/08/2022	819.28	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/01/10	GOVI	04/08/2022			GOVI	832.8200	832.8200	827.8030	827.8030	(0.602)	0.0000	0.0000	0
2022/01/10	GOVI	04/08/2022	819.26	Call	GOVI	135,600.0000	13.5600	85,430.0000	8.5430	(36.999)	0	0	0
2022/01/10	GOVI	04/08/2022	819.26	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/01/10	GOVI	04/08/2022	819.27	Call	GOVI	135,500.0000	13.5500	85,330.0000	8.5330	(37.026)	0	0	0
2022/01/10	GOVI	04/08/2022	819.27	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/01/10	GOVI	03/11/2022	820.41	Call	GOVI	227,780.0000	22.7780	176,940.0000	17.6940	(22.320)	0	0	0
2022/01/10	GOVI	03/11/2022	820.41	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/01/10	GOVI	03/11/2022	820.42	Call	GOVI	227,680.0000	22.7680	176,840.0000	17.6840	(22.330)	0	0	0
2022/01/10	GOVI	03/11/2022	820.42	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/01/10	GOVI	03/11/2022			GOVI	843.1880	843.1880	838.1040	838.1040	(0.603)	0.0000	0.0000	0
2022/01/10	GOVI	03/11/2022	820.43	Call	GOVI	227,580.0000	22.7580	176,740.0000	17.6740	(22.339)	0	0	0
2022/01/10	GOVI	03/11/2022	820.43	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/01/10	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2022/01/10	IGOV	03/02/2022			Index Future	309.1670	309.1670	309.0520	309.0520	(0.037)	0.0000	0.0000	482
2022/01/10	IGOV	05/05/2022			Index Future	312.8740	312.8740	312.7520	312.7520	(0.039)	0.0000	0.0000	16
2022/01/10	IGOV	04/08/2022			Index Future	316.7020	316.7020	316.5780	316.5780	(0.039)	0.0000	0.0000	0
2022/01/10	IGOV	03/11/2022			Index Future	320.7200	320.7200	320.5920	320.5920	(0.040)	0.0000	0.0000	0
2022/01/10	IS05	15/03/2022			Interest Rate Swap	90.1300	90.1300	90.1300	90.1300	0.000	0.0000	0.0000	0
2022/01/10	IS05	21/06/2022			Interest Rate Swap	90.2900	90.2900	90.2900	90.2900	0.000	0.0000	0.0000	0
2022/01/10	IS05	20/09/2022			Interest Rate Swap	93.5000	93.5000	93.5000	93.5000	0.000	0.0000	0.0000	0
2022/01/10	IS05	20/12/2022			Interest Rate Swap	94.0600	94.0600	94.0600	94.0600	0.000	0.0000	0.0000	0
2022/01/10	IS05	22/03/2023			Interest Rate Swap	86.5400	86.5400	86.5400	86.5400	0.000	0.0000	0.0000	0
2022/01/10	IS05	20/06/2023			Interest Rate Swap	92.1700	92.1700	92.1700	92.1700	0.000	0.0000	0.0000	0
2022/01/10	IS05	19/09/2023			Interest Rate Swap	94.8800	94.8800	94.8800	94.8800	0.000	0.0000	0.0000	0
2022/01/10	IS10	17/12/2025			Interest Rate Swap	80.2800	80.2800	80.2800	80.2800	0.000	0.0000	0.0000	0
2022/01/10	IS10	16/03/2026			Interest Rate Swap	76.8200	76.8200	76.8200	76.8200	0.000	0.0000	0.0000	0
2022/01/10	IS10	15/06/2026			Interest Rate Swap	75.2400	75.2400	75.2400	75.2400	0.000	0.0000	0.0000	0
2022/01/10	IS10	21/09/2026			Interest Rate Swap	77.2700	77.2700	77.2700	77.2700	0.000	0.0000	0.0000	0
2022/01/10	IS10	21/12/2026			Interest Rate Swap	81.3000	81.3000	81.3000	81.3000	0.000	0.0000	0.0000	0
2022/01/10	IS10	15/03/2027			Interest Rate Swap	79.8000	79.8000	79.8000	79.8000	0.000	0.0000	0.0000	0
2022/01/10	IS10	21/06/2027			Interest Rate Swap	81.8600	81.8600	81.8600	81.8600	0.000	0.0000	0.0000	0
2022/01/10	IS10	20/09/2027			Interest Rate Swap	87.6100	87.6100	87.6100	87.6100	0.000	0.0000	0.0000	0
2022/01/10	IS10	20/12/2027			Interest Rate Swap	87.9400	87.9400	87.9400	87.9400	0.000	0.0000	0.0000	0
2022/01/10	IS10	22/03/2028			Interest Rate Swap	80.8900	80.8900	80.8900	80.8900	0.000	0.0000	0.0000	0
2022/01/10	IS10	20/06/2028			Interest Rate Swap	88.6800	88.6800	88.6800	88.6800	0.000	0.0000	0.0000	0
2022/01/10	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
2022/01/10	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2022/01/10	JBAF	19/01/2022			Jibar Tradeable Future	3.9150	96.0850	3.9050	96.0950	(0.255)	0.0000	0.0000	0
2022/01/10	JBAF	16/02/2022			Jibar Tradeable Future	4.2600	95.7400	4.2700	95.7300	0.235	0.0000	0.0000	0
2022/01/10	JBAF	16/03/2022			Jibar Tradeable Future	4.3250	95.6750	4.3350	95.6650	0.231	0.0000	0.0000	0
2022/01/10	JBAF	20/04/2022			Jibar Tradeable Future	4.6700	95.3300	4.7100	95.2900	0.857	0.0000	0.0000	0
2022/01/10	JBAF	18/05/2022			Jibar Tradeable Future	4.7400	95.2600	4.7800	95.2200	0.844	0.0000	0.0000	0
2022/01/10	JBAF	15/06/2022			Jibar Tradeable Future	5.0650	94.9350	5.1050	94.8950	0.790	0.0000	0.0000	72
2022/01/10	JBAF	21/09/2022			Jibar Tradeable Future	5.5200	94.4800	5.5500	94.4500	0.543	0.0000	0.0000	0
2022/01/10	JBAF	21/12/2022			Jibar Tradeable Future	6.0750	93.9250	6.1550	93.8450	1.317	0.0000	0.0000	68
2022/01/10	JBAF	15/03/2023			Jibar Tradeable Future	6.3450	93.6550	6.4300	93.5700	1.340	0.0000	0.0000	0
2022/01/10	JBAF	21/06/2023			Jibar Tradeable Future	6.6600	93.3400	6.7400	93.2600	1.201	0.0000	0.0000	0
2022/01/10	JBAF	20/09/2023			Jibar Tradeable Future	6.8600	93.1400	6.9350	93.0650	1.093	0.0000	0.0000	75
2022/01/10	JBAF	20/12/2023			Jibar Tradeable Future	7.0450	92.9550	7.1450	92.8550	1.419	0.0000	0.0000	0
2022/01/10	R023	03/02/2022	5.08	Call	Bond Future	75.6600	0.0757	70.0500	0.0700	(7.415)	0	0	0
2022/01/10	R023	03/02/2022	5.08	Put	Bond Future	174.1900	0.1742	166.4500	0.1664	(4.443)	0	0	0
2022/01/10	R023	03/02/2022			Bond Future	5.1751	106.0535	5.1731	106.0556	(0.040)	0.0000	0.0000	16,417
2022/01/10	R023	03/02/2022	5.06	Call	Bond Future	67.5300	0.0675	62.0700	0.0621	(8.085)	0	0	0
2022/01/10	R023	03/02/2022	5.06	Put	Bond Future	186.7900	0.1868	179.2000	0.1792	(4.063)	0	0	0
2022/01/10	R023	03/02/2022	5.07	Call	Bond Future	71.4700	0.0715	65.9300	0.0659	(7.752)	0	0	0
2022/01/10	R023	03/02/2022	5.07	Put	Bond Future	180.3700	0.1804	172.7000	0.1727	(4.252)	0	0	0
2022/01/10	R023	05/05/2022	6.31	Call	Bond Future	833.7400	0.8337	833.3000	0.8333	(0.053)	0	0	0
2022/01/10	R023	05/05/2022	6.31	Put	Bond Future	41.9500	0.0420	39.9900	0.0400	(4.672)	0	0	0
2022/01/10	R023	05/05/2022			Bond Future	5.3068	103.3888	5.3049	103.3903	(0.036)	0.0000	0.0000	835
2022/01/10	R023	05/05/2022	6.29	Call	Bond Future	819.6700	0.8197	819.1900	0.8192	(0.059)	0	0	0
2022/01/10	R023	05/05/2022	6.29	Put	Bond Future	43.5700	0.0436	41.5700	0.0416	(4.590)	0	0	0
2022/01/10	R023	05/05/2022	6.30	Call	Bond Future	826.6400	0.8266	826.1800	0.8262	(0.056)	0	0	0
2022/01/10	R023	05/05/2022	6.30	Put	Bond Future	42.6900	0.0427	40.7100	0.0407	(4.638)	0	0	0
2022/01/10	R023	04/08/2022	6.05	Call	Bond Future	416.2000	0.4162	415.6600	0.4157	(0.130)	0	0	0
2022/01/10	R023	04/08/2022	6.05	Put	Bond Future	118.2500	0.1182	116.3100	0.1163	(1.641)	0	0	0
2022/01/10	R023	04/08/2022			Bond Future	5.5053	104.6425	5.5027	104.6439	(0.047)	0.0000	0.0000	0
2022/01/10	R023	04/08/2022	6.03	Call	Bond Future	408.1400	0.4081	407.5800	0.4076	(0.137)	0	0	0
2022/01/10	R023	04/08/2022	6.03	Put	Bond Future	121.1000	0.1211	119.1400	0.1191	(1.618)	0	0	0
2022/01/10	R023	04/08/2022	6.04	Call	Bond Future	412.1700	0.4122	411.6200	0.4116	(0.133)	0	0	0
2022/01/10	R023	04/08/2022	6.04	Put	Bond Future	119.6700	0.1197	117.7200	0.1177	(1.629)	0	0	0
2022/01/10	R023	03/11/2022	6.25	Call	Bond Future	228.5200	0.2285	228.4200	0.2284	(0.044)	0	0	0
2022/01/10	R023	03/11/2022	6.25	Put	Bond Future	127.4900	0.1275	126.1300	0.1261	(1.067)	0	0	0
2022/01/10	R023	03/11/2022	6.26	Call	Bond Future	230.6900	0.2307	230.6000	0.2306	(0.039)	0	0	0
2022/01/10	R023	03/11/2022	6.26	Put	Bond Future	126.6000	0.1266	125.2500	0.1253	(1.066)	0	0	0
2022/01/10	R023	03/11/2022			Bond Future	5.9211	102.0214	5.9170	102.0226	(0.069)	0.0000	0.0000	0
2022/01/10	R023	03/11/2022	6.27	Call	Bond Future	232.5200	0.2325	232.4300	0.2324	(0.039)	0	0	0
2022/01/10	R023	03/11/2022	6.27	Put	Bond Future	125.3600	0.1254	124.0100	0.1240	(1.077)	0	0	0
2022/01/10	R035	03/02/2022	9.92	Call	Bond Future	167.4300	0.1674	61.4200	0.0614	(63.316)	0	0	200
2022/01/10	R035	03/02/2022	9.92	Put	Bond Future	3,280.1100	3.2801	4,075.8300	4.0758	24.259	0	0	0
2022/01/10	R035	03/02/2022	11.73	Call	Bond Future	8,180.9000	8.1809	7,281.5700	7.2816	(10.993)	0	0	0

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2022/01/10	R035	03/02/2022	11.73	Put	Bond Future	5.9900	0.0060	8.3900	0.0084	40.067	0	0	280
2022/01/10	R035	03/02/2022	11.28	Call	Bond Future	5,610.1500	5.6101	4,731.5200	4.7315	(15.661)	0	0	0
2022/01/10	R035	03/02/2022	11.28	Put	Bond Future	47.5800	0.0476	70.6800	0.0707	48.550	0	0	200
2022/01/10	R035	03/02/2022	11.33	Put	Bond Future	38.6500	0.0387	57.1500	0.0571	47.865	0	0	500
2022/01/10	R035	03/02/2022	11.39	Call	Bond Future	6,242.3400	6.2423	5,354.6900	5.3547	(14.220)	0	0	0
2022/01/10	R035	03/02/2022	11.39	Put	Bond Future	30.0300	0.0300	44.1100	0.0441	46.886	0	0	683
2022/01/10	R035	03/02/2022	11.22	Call	Bond Future	5,265.9000	5.2659	4,394.1400	4.3941	(16.555)	0	0	0
2022/01/10	R035	03/02/2022	11.22	Put	Bond Future	60.8400	0.0608	90.8100	0.0908	49.260	0	0	0
2022/01/10	R035	03/02/2022	11.23	Call	Bond Future	5,323.2200	5.3232	4,450.2100	4.4502	(16.400)	0	0	0
2022/01/10	R035	03/02/2022	11.23	Put	Bond Future	58.4200	0.0584	87.1400	0.0871	49.161	0	0	0
2022/01/10	R035	03/02/2022	11.03	Call	Bond Future	4,187.6000	4.1876	3,350.7900	3.3508	(19.983)	0	0	0
2022/01/10	R035	03/02/2022	11.05	Put	Bond Future	119.6900	0.1197	179.7500	0.1798	50.180	0	0	1,600
2022/01/10	R035	03/02/2022	11.11	Call	Bond Future	4,638.4800	4.6385	3,784.1000	3.7841	(18.419)	0	0	0
2022/01/10	R035	03/02/2022	10.35	Call	Bond Future	1,015.2700	1.0153	586.5000	0.5865	(42.232)	0	0	1,600
2022/01/10	R035	03/02/2022	10.35	Put	Bond Future	1,251.2100	1.2512	1,724.1700	1.7242	37.800	0	0	0
2022/01/10	R035	03/02/2022	10.61	Call	Bond Future	2,016.7200	2.0167	1,375.5400	1.3755	(31.793)	0	0	0
2022/01/10	R035	03/02/2022	10.61	Put	Bond Future	574.8700	0.5749	835.4200	0.8354	45.323	0	0	200
2022/01/10	R035	03/02/2022	10.65	Call	Bond Future	2,199.6600	2.1997	1,531.0200	1.5310	(30.397)	0	0	0
2022/01/10	R035	03/02/2022	10.24	Put	Bond Future	1,662.6200	1.6626	2,231.9400	2.2319	34.242	0	0	0
2022/01/10	R035	03/02/2022	10.26	Call	Bond Future	754.9700	0.7550	405.2000	0.4052	(46.329)	0	0	200
2022/01/10	R035	03/02/2022	10.26	Put	Bond Future	1,582.3600	1.5824	2,134.3200	2.1343	34.882	0	0	0
2022/01/10	R035	03/02/2022	10.34	Call	Bond Future	984.0100	0.9840	564.0600	0.5641	(42.677)	0	0	0
2022/01/10	R035	03/02/2022	10.34	Put	Bond Future	1,285.3900	1.2854	1,767.1700	1.7672	37.481	0	0	500
2022/01/10	R035	03/02/2022			Bond Future	10.3861	93.2658	10.5255	92.3641	1.342	0.0000	0.0000	103,067
2022/01/10	R035	03/02/2022	9.70	Call	Bond Future	46.0100	0.0460	12.3800	0.0124	(73.093)	0	0	683
2022/01/10	R035	03/02/2022	9.70	Put	Bond Future	4,681.4600	4.6815	5,549.5600	5.5496	18.543	0	0	0
2022/01/10	R035	03/02/2022	10.10	Call	Bond Future	400.4000	0.4004	182.8200	0.1828	(54.341)	0	0	280
2022/01/10	R035	03/02/2022	10.10	Put	Bond Future	2,293.0800	2.2931	2,977.2300	2.9772	29.835	0	0	0
2022/01/10	R035	03/02/2022	11.88	Call	Bond Future	9,022.0400	9.0220	8,121.2900	8.1213	(9.984)	0	0	0
2022/01/10	R035	03/02/2022	11.88	Put	Bond Future	2.7300	0.0027	3.7100	0.0037	35.897	0	0	1,800
2022/01/10	R035	03/02/2022	11.33	Call	Bond Future	5,897.4700	5.8975	5,014.2400	5.0142	(14.976)	0	0	0
2022/01/10	R035	03/02/2022	11.24	Call	Bond Future	5,380.5400	5.3805	4,506.3100	4.5063	(16.248)	0	0	0
2022/01/10	R035	03/02/2022	11.24	Put	Bond Future	56.0700	0.0561	83.5700	0.0836	49.046	0	0	0
2022/01/10	R035	03/02/2022	11.03	Put	Bond Future	129.3500	0.1294	194.2700	0.1943	50.189	0	0	280
2022/01/10	R035	03/02/2022	11.05	Call	Bond Future	4,299.7200	4.2997	3,458.0500	3.4581	(19.575)	0	0	0
2022/01/10	R035	03/02/2022	11.11	Put	Bond Future	94.6300	0.0946	141.9800	0.1420	50.037	0	0	200
2022/01/10	R035	03/02/2022	10.65	Put	Bond Future	503.6900	0.5037	736.7800	0.7368	46.276	0	0	683
2022/01/10	R035	03/02/2022	10.24	Call	Bond Future	703.0500	0.7031	370.6400	0.3706	(47.281)	0	0	500
2022/01/10	R035	05/05/2022	11.63	Call	Bond Future	6,851.7800	6.8518	6,069.9700	6.0700	(11.410)	0	0	0
2022/01/10	R035	05/05/2022	11.63	Put	Bond Future	531.4500	0.5315	662.4700	0.6625	24.653	0	0	0
2022/01/10	R035	05/05/2022	11.64	Call	Bond Future	6,901.4300	6.9014	6,117.9300	6.1179	(11.353)	0	0	0
2022/01/10	R035	05/05/2022	11.64	Put	Bond Future	524.1700	0.5242	653.5000	0.6535	24.673	0	0	0
2022/01/10	R035	05/05/2022	10.72	Call	Bond Future	2,792.0600	2.7921	2,267.1700	2.2672	(18.799)	0	0	1,200
2022/01/10	R035	05/05/2022	10.72	Put	Bond Future	1,901.1600	1.9012	2,289.1000	2.2891	20.405	0	0	0
2022/01/10	R035	05/05/2022			Bond Future	10.5784	89.8833	10.7235	88.9705	1.372	0.0000	0.0000	8,926
2022/01/10	R035	05/05/2022	11.65	Call	Bond Future	6,951.0100	6.9510	6,165.8300	6.1658	(11.296)	0	0	0
2022/01/10	R035	05/05/2022	11.65	Put	Bond Future	516.8800	0.5169	644.5300	0.6445	24.696	0	0	0
2022/01/10	R035	05/05/2022	12.64	Call	Bond Future	11,916.1100	11.9161	11,035.5900	11.0356	(7.389)	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
2022/01/10	R035	05/05/2022	12.64	Put	Bond Future	125.1900	0.1252	157.5000	0.1575	25.809	0	0	1,200
2022/01/10	R035	05/05/2022	10.82	Call	Bond Future	3,168.5200	3.1685	2,605.4200	2.6054	(17.772)	0	0	0
2022/01/10	R035	05/05/2022	10.82	Put	Bond Future	1,656.0900	1.6561	2,005.8200	2.0058	21.118	0	0	1,200
2022/01/10	R035	04/08/2022	11.13	Put	Bond Future	2,133.2400	2.1332	2,479.5600	2.4796	16.234	0	0	100
2022/01/10	R035	04/08/2022	10.72	Call	Bond Future	2,819.8300	2.8198	2,362.3700	2.3624	(16.223)	0	0	0
2022/01/10	R035	04/08/2022	10.72	Put	Bond Future	3,192.7800	3.1928	3,659.3600	3.6594	14.614	0	0	0
2022/01/10	R035	04/08/2022	10.73	Call	Bond Future	2,850.8600	2.8509	2,390.2900	2.3903	(16.155)	0	0	0
2022/01/10	R035	04/08/2022	10.73	Put	Bond Future	3,161.8800	3.1619	3,625.3500	3.6254	14.658	0	0	0
2022/01/10	R035	04/08/2022	9.84	Call	Bond Future	753.9500	0.7539	570.2100	0.5702	(24.370)	0	0	100
2022/01/10	R035	04/08/2022	9.84	Put	Bond Future	6,829.4600	6.8295	7,569.7600	7.5698	10.840	0	0	0
2022/01/10	R035	04/08/2022	10.53	Put	Bond Future	3,821.6000	3.8216	4,347.9300	4.3479	13.773	0	0	0
2022/01/10	R035	04/08/2022	10.64	Call	Bond Future	2,576.0600	2.5761	2,143.6000	2.1436	(16.788)	0	0	0
2022/01/10	R035	04/08/2022	10.64	Put	Bond Future	3,446.6600	3.4467	3,938.2400	3.9382	14.263	0	0	100
2022/01/10	R035	04/08/2022	9.53	Call	Bond Future	419.8200	0.4198	304.9400	0.3049	(27.364)	0	0	400
2022/01/10	R035	04/08/2022	9.53	Put	Bond Future	8,629.1500	8.6291	9,438.3100	9.4383	9.377	0	0	0
2022/01/10	R035	04/08/2022			Bond Future	10.7804	90.9734	10.9316	90.0493	1.403	0.0000	0.0000	0
2022/01/10	R035	04/08/2022	11.13	Call	Bond Future	4,248.7700	4.2488	3,671.0500	3.6711	(13.597)	0	0	0
2022/01/10	R035	04/08/2022	12.18	Call	Bond Future	8,825.0200	8.8250	8,043.8000	8.0438	(8.852)	0	0	0
2022/01/10	R035	04/08/2022	12.18	Put	Bond Future	782.6700	0.7827	925.4900	0.9255	18.248	0	0	400
2022/01/10	R035	04/08/2022	10.74	Call	Bond Future	2,882.3300	2.8823	2,418.6600	2.4187	(16.087)	0	0	0
2022/01/10	R035	04/08/2022	10.74	Put	Bond Future	3,131.4900	3.1315	3,591.8600	3.5919	14.701	0	0	0
2022/01/10	R035	04/08/2022	10.53	Call	Bond Future	2,260.1300	2.2601	1,862.4200	1.8624	(17.597)	0	0	400
2022/01/10	R035	03/11/2022	11.15	Call	Bond Future	4,076.1100	4.0761	3,549.7100	3.5497	(12.914)	0	0	0
2022/01/10	R035	03/11/2022	11.15	Put	Bond Future	3,085.7400	3.0857	3,494.9100	3.4949	13.260	0	0	0
2022/01/10	R035	03/11/2022			Bond Future	10.9832	87.6162	11.1407	86.6807	1.434	0.0000	0.0000	0
2022/01/10	R035	03/11/2022	11.14	Call	Bond Future	4,042.8200	4.0428	3,518.8800	3.5189	(12.960)	0	0	0
2022/01/10	R035	03/11/2022	11.14	Put	Bond Future	3,111.3800	3.1114	3,523.0100	3.5230	13.230	0	0	0
2022/01/10	R035	03/11/2022	11.13	Call	Bond Future	4,009.6500	4.0096	3,488.1800	3.4882	(13.005)	0	0	0
2022/01/10	R035	03/11/2022	11.13	Put	Bond Future	3,137.1900	3.1372	3,551.2900	3.5513	13.200	0	0	0
2022/01/10	R186	03/02/2022	7.30	Call	Bond Future	38.1400	0.0381	19.0700	0.0191	(50.000)	0	0	0
2022/01/10	R186	03/02/2022	7.30	Put	Bond Future	2,721.3400	2.7213	2,949.9000	2.9499	8.399	0	0	0
2022/01/10	R186	03/02/2022			Bond Future	7.9257	111.6213	7.9844	111.3736	0.741	0.0000	0.0000	68,415
2022/01/10	R186	03/02/2022	7.28	Call	Bond Future	33.7400	0.0337	16.5500	0.0166	(50.948)	0	0	0
2022/01/10	R186	03/02/2022	7.28	Put	Bond Future	2,804.0500	2.8040	3,034.4900	3.0345	8.218	0	0	0
2022/01/10	R186	03/02/2022	7.29	Call	Bond Future	35.8900	0.0359	17.7700	0.0178	(50.488)	0	0	0
2022/01/10	R186	03/02/2022	7.29	Put	Bond Future	2,762.6400	2.7626	2,992.1500	2.9921	8.308	0	0	0
2022/01/10	R186	05/05/2022	9.18	Call	Bond Future	4,333.4700	4.3335	4,108.2600	4.1083	(5.197)	0	0	0
2022/01/10	R186	05/05/2022	9.18	Put	Bond Future	295.8800	0.2959	321.8500	0.3219	8.777	0	0	454
2022/01/10	R186	05/05/2022	8.32	Call	Bond Future	1,814.1800	1.8142	1,652.9500	1.6529	(8.887)	0	0	0
2022/01/10	R186	05/05/2022	8.32	Put	Bond Future	1,117.3100	1.1173	1,207.2600	1.2073	8.051	0	0	0
2022/01/10	R186	05/05/2022	8.14	Call	Bond Future	1,416.3400	1.4163	1,275.0500	1.2750	(9.976)	0	0	454
2022/01/10	R186	05/05/2022	8.14	Put	Bond Future	1,435.4700	1.4355	1,545.3600	1.5454	7.655	0	0	0
2022/01/10	R186	05/05/2022	7.28	Call	Bond Future	252.4900	0.2525	208.0800	0.2081	(17.589)	0	0	435
2022/01/10	R186	05/05/2022	7.28	Put	Bond Future	3,775.4000	3.7754	3,982.1700	3.9822	5.477	0	0	0
2022/01/10	R186	05/05/2022	7.48	Call	Bond Future	4,115.9700	0.4160	351.8400	0.3518	(15.417)	0	0	3,600
2022/01/10	R186	05/05/2022	7.48	Put	Bond Future	3,111.6400	3.1116	3,298.6900	3.2987	6.011	0	0	0
2022/01/10	R186	05/05/2022			Bond Future	8.1448	112.9320	8.2078	112.6808	0.773	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
2022/01/10	R186	05/05/2022	8.64	Call	Bond Future	2,647.4700	2.6475	2,455.7300	2.4557	(7.242)	0	0	0
2022/01/10	R186	05/05/2022	8.64	Put	Bond Future	692.1800	0.6922	751.6200	0.7516	8.587	0	0	4,035
2022/01/10	R186	05/05/2022	8.94	Call	Bond Future	3,553.0000	3.5530	3,339.9900	3.3400	(5.995)	0	0	0
2022/01/10	R186	05/05/2022	8.94	Put	Bond Future	434.5500	0.4345	472.7200	0.4727	8.784	0	0	454
2022/01/10	R186	05/05/2022	8.31	Call	Bond Future	1,790.9200	1.7909	1,630.7500	1.6307	(8.943)	0	0	0
2022/01/10	R186	05/05/2022	8.31	Put	Bond Future	1,133.6700	1.1337	1,224.6800	1.2247	8.028	0	0	0
2022/01/10	R186	05/05/2022	8.35	Call	Bond Future	1,885.4200	1.8854	1,721.0300	1.7210	(8.719)	0	0	454
2022/01/10	R186	05/05/2022	8.35	Put	Bond Future	1,069.7900	1.0698	1,156.5800	1.1566	8.113	0	0	0
2022/01/10	R186	05/05/2022	7.88	Call	Bond Future	934.9100	0.9349	824.4100	0.8244	(11.819)	0	0	435
2022/01/10	R186	05/05/2022	7.88	Put	Bond Future	1,998.7600	1.9988	2,139.4400	2.1394	7.038	0	0	0
2022/01/10	R186	05/05/2022	8.30	Call	Bond Future	1,767.5600	1.7676	1,608.4700	1.6085	(9.001)	0	0	0
2022/01/10	R186	05/05/2022	8.30	Put	Bond Future	1,149.9500	1.1500	1,242.0400	1.2420	8.008	0	0	0
2022/01/10	R186	05/05/2022	6.73	Call	Bond Future	71.7800	0.0718	56.0700	0.0561	(21.886)	0	0	3,600
2022/01/10	R186	05/05/2022	6.73	Put	Bond Future	5,909.3600	5.9094	6,144.8300	6.1448	3.985	0	0	0
2022/01/10	R186	04/08/2022	8.15	Call	Bond Future	1,426.1900	1.4262	1,306.2500	1.3063	(8.410)	0	0	0
2022/01/10	R186	04/08/2022	8.15	Put	Bond Future	2,308.7400	2.3087	2,443.1800	2.4432	5.823	0	0	0
2022/01/10	R186	04/08/2022	9.78	Call	Bond Future	5,561.5000	5.5615	5,339.4500	5.3395	(3.993)	0	0	0
2022/01/10	R186	04/08/2022	9.78	Put	Bond Future	462.6300	0.4626	494.9600	0.4950	6.988	0	0	3,600
2022/01/10	R186	04/08/2022	7.96	Call	Bond Future	1,107.6500	1.1077	1,004.7800	1.0048	(9.287)	0	0	3,600
2022/01/10	R186	04/08/2022			Bond Future	8.3833	109.0170	8.4510	108.7626	0.808	0.0000	0.0000	0
2022/01/10	R186	04/08/2022	8.14	Call	Bond Future	1,408.5000	1.4085	1,289.4400	1.2894	(8.453)	0	0	0
2022/01/10	R186	04/08/2022	8.14	Put	Bond Future	2,329.0800	2.3291	2,464.4000	2.4644	5.810	0	0	0
2022/01/10	R186	04/08/2022	6.96	Call	Bond Future	198.0100	0.1980	168.6500	0.1686	(14.828)	0	0	3,600
2022/01/10	R186	04/08/2022	6.96	Put	Bond Future	5,724.6400	5.7246	5,949.6600	5.9497	3.931	0	0	0
2022/01/10	R186	04/08/2022	7.96	Put	Bond Future	2,715.5200	2.7155	2,867.0300	2.8670	5.579	0	0	0
2022/01/10	R186	04/08/2022	8.13	Call	Bond Future	1,390.9300	1.3909	1,272.7600	1.2728	(8.496)	0	0	0
2022/01/10	R186	04/08/2022	8.13	Put	Bond Future	2,349.5500	2.3496	2,485.7600	2.4858	5.797	0	0	0
2022/01/10	R186	03/11/2022	8.53	Call	Bond Future	2,035.0200	2.0350	1,901.6200	1.9016	(6.555)	0	0	0
2022/01/10	R186	03/11/2022	8.53	Put	Bond Future	2,391.4600	2.3915	2,515.7400	2.5157	5.197	0	0	0
2022/01/10	R186	03/11/2022	8.54	Call	Bond Future	2,053.1700	2.0532	1,919.0900	1.9191	(6.530)	0	0	0
2022/01/10	R186	03/11/2022	8.54	Put	Bond Future	2,374.0600	2.3741	2,497.6600	2.4977	5.206	0	0	0
2022/01/10	R186	03/11/2022			Bond Future	8.6305	110.3614	8.7034	110.1038	0.845	0.0000	0.0000	0
2022/01/10	R186	03/11/2022	8.55	Call	Bond Future	2,071.8000	2.0718	1,937.0400	1.9370	(6.504)	0	0	0
2022/01/10	R186	03/11/2022	8.55	Put	Bond Future	2,357.1600	2.3572	2,480.0800	2.4801	5.215	0	0	0
2022/01/10	R197	03/02/2022			Bond Future	321.8353	321.8353	321.8071	321.8071	(0.009)	0.0000	0.0000	1,132
2022/01/10	R197	05/05/2022			Bond Future	325.6942	325.6942	325.6638	325.6638	(0.009)	0.0000	0.0000	237
2022/01/10	R197	04/08/2022			Bond Future	321.3515	321.3515	321.3205	321.3205	(0.010)	0.0000	0.0000	0
2022/01/10	R197	03/11/2022			Bond Future	325.3874	325.3874	325.3556	325.3556	(0.010)	0.0000	0.0000	0
2022/01/10	R202	03/02/2022			Bond Future	246.8154	246.8154	245.4118	245.4118	(0.569)	0.0000	0.0000	7,695
2022/01/10	R202	05/05/2022			Bond Future	249.7747	249.7747	248.3529	248.3529	(0.569)	0.0000	0.0000	413
2022/01/10	R202	04/08/2022			Bond Future	248.4178	248.4178	246.9782	246.9782	(0.579)	0.0000	0.0000	0
2022/01/10	R202	03/11/2022			Bond Future	251.5374	251.5374	250.0792	250.0792	(0.580)	0.0000	0.0000	0
2022/01/10	R209	03/02/2022	11.02	Call	Bond Future	3,629.8100	3.6298	2,946.8700	2.9469	(18.815)	0	0	0
2022/01/10	R209	03/02/2022	11.02	Put	Bond Future	107.4400	0.1074	155.8300	0.1558	45.039	0	0	0
2022/01/10	R209	03/02/2022	11.03	Call	Bond Future	3,678.5500	3.6786	2,993.7000	2.9937	(18.617)	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
2022/01/10	R209	03/02/2022	11.03	Put	Bond Future	103.3000	0.1033	149.7800	0.1498	44.995	0	0	0
2022/01/10	R209	03/02/2022			Bond Future	10.3785	71.9668	10.5078	71.2355	1.247	0.0000	0.0000	19,455
2022/01/10	R209	03/02/2022	11.04	Call	Bond Future	3,727.3800	3.7274	3,040.6900	3.0407	(18.423)	0	0	0
2022/01/10	R209	03/02/2022	11.04	Put	Bond Future	99.3000	0.0993	143.9400	0.1439	44.955	0	0	0
2022/01/10	R209	05/05/2022	11.43	Call	Bond Future	5,265.7300	5.2657	4,657.2900	4.6573	(11.555)	0	0	0
2022/01/10	R209	05/05/2022	11.43	Put	Bond Future	620.5500	0.6205	752.5000	0.7525	21.263	0	0	0
2022/01/10	R209	05/05/2022	11.44	Call	Bond Future	5,307.6600	5.3077	4,697.5700	4.6976	(11.495)	0	0	0
2022/01/10	R209	05/05/2022	11.44	Put	Bond Future	612.1600	0.6122	742.4600	0.7425	21.285	0	0	0
2022/01/10	R209	05/05/2022	9.75	Call	Bond Future	402.8600	0.4029	279.2800	0.2793	(30.676)	0	0	8,525
2022/01/10	R209	05/05/2022	9.75	Put	Bond Future	5,071.6400	5.0716	5,688.4500	5.6885	12.162	0	0	0
2022/01/10	R209	05/05/2022	10.25	Call	Bond Future	0.0000	0.0000	972.6200	0.9726	100.000	0	0	0
2022/01/10	R209	05/05/2022	10.25	Put	Bond Future	0.0000	0.0000	3,421.8700	3.4219	100.000	0	0	5,000
2022/01/10	R209	05/05/2022	10.75	Call	Bond Future	2,644.3700	2.6444	2,196.2100	2.1962	(16.948)	0	0	0
2022/01/10	R209	05/05/2022	10.75	Put	Bond Future	1,557.1700	1.5572	1,849.4000	1.8494	18.767	0	0	7,050
2022/01/10	R209	05/05/2022			Bond Future	10.5522	69.6710	10.6864	68.9306	1.272	0.0000	0.0000	6,246
2022/01/10	R209	05/05/2022	12.00	Call	Bond Future	7,702.4600	7.7025	7,023.8400	7.0238	(8.810)	0	0	0
2022/01/10	R209	05/05/2022	12.00	Put	Bond Future	276.4800	0.2765	338.2500	0.3383	22.342	0	0	12,050
2022/01/10	R209	05/05/2022	11.45	Call	Bond Future	5,349.6600	5.3497	4,737.9300	4.7379	(11.435)	0	0	0
2022/01/10	R209	05/05/2022	11.45	Put	Bond Future	603.8900	0.6039	732.5500	0.7325	21.305	0	0	0
2022/01/10	R209	04/08/2022	10.57	Put	Bond Future	3,046.7500	3.0468	3,447.8800	3.4479	13.166	0	0	0
2022/01/10	R209	04/08/2022	10.58	Call	Bond Future	2,191.5800	2.1916	1,840.6800	1.8407	(16.011)	0	0	0
2022/01/10	R209	04/08/2022	10.58	Put	Bond Future	3,017.3900	3.0174	3,415.9100	3.4159	13.207	0	0	0
2022/01/10	R209	04/08/2022			Bond Future	10.7310	70.5160	10.8702	69.7666	1.298	0.0000	0.0000	0
2022/01/10	R209	04/08/2022	10.59	Call	Bond Future	2,217.5700	2.2176	1,864.0600	1.8641	(15.941)	0	0	0
2022/01/10	R209	04/08/2022	10.59	Put	Bond Future	2,988.2600	2.9883	3,384.1700	3.3842	13.249	0	0	0
2022/01/10	R209	04/08/2022	10.57	Call	Bond Future	2,165.7500	2.1657	1,817.4600	1.8175	(16.082)	0	0	0
2022/01/10	R209	03/11/2022	11.03	Call	Bond Future	3,397.1900	3.3972	2,975.3400	2.9753	(12.418)	0	0	0
2022/01/10	R209	03/11/2022	11.03	Put	Bond Future	2,761.3100	2.7613	3,098.2200	3.0982	12.201	0	0	0
2022/01/10	R209	03/11/2022			Bond Future	10.9091	68.2439	11.0536	67.4852	1.324	0.0000	0.0000	0
2022/01/10	R209	03/11/2022	11.01	Call	Bond Future	3,339.4400	3.3394	2,921.7300	2.9217	(12.508)	0	0	0
2022/01/10	R209	03/11/2022	11.01	Put	Bond Future	2,808.1700	2.8082	3,149.2200	3.1492	12.145	0	0	0
2022/01/10	R209	03/11/2022	11.02	Call	Bond Future	3,368.1400	3.3681	2,948.3600	2.9484	(12.463)	0	0	0
2022/01/10	R209	03/11/2022	11.02	Put	Bond Future	2,784.5400	2.7845	3,123.5200	3.1235	12.174	0	0	0
2022/01/10	R210	03/02/2022			Bond Future	214.5853	214.5853	214.5935	214.5935	0.004	0.0000	0.0000	1,381
2022/01/10	R210	05/05/2022			Bond Future	214.2979	214.2979	214.3051	214.3051	0.003	0.0000	0.0000	104
2022/01/10	R210	04/08/2022			Bond Future	216.9486	216.9486	216.9555	216.9555	0.003	0.0000	0.0000	0
2022/01/10	R210	03/11/2022			Bond Future	216.7551	216.7551	216.7619	216.7619	0.003	0.0000	0.0000	0
2022/01/10	R213	03/02/2022	8.63	Call	Bond Future	1.7700	0.0018	0.3600	0.0004	(79.661)	0	0	200
2022/01/10	R213	03/02/2022	8.63	Put	Bond Future	5,998.1000	5.9981	6,518.9100	6.5189	8.683	0	0	0
2022/01/10	R213	03/02/2022	8.80	Call	Bond Future	7.2700	0.0073	1.9200	0.0019	(73.590)	0	0	102
2022/01/10	R213	03/02/2022	8.80	Put	Bond Future	5,026.2500	5.0263	5,543.1200	5.5431	10.283	0	0	0
2022/01/10	R213	03/02/2022	10.60	Put	Bond Future	35.9600	0.0360	43.8700	0.0439	21.997	0	0	430
2022/01/10	R213	03/02/2022	10.67	Call	Bond Future	4,909.7800	4.9098	4,392.9500	4.3930	(10.527)	0	0	0
2022/01/10	R213	03/02/2022	10.67	Put	Bond Future	26.5000	0.0265	31.8900	0.0319	20.340	0	0	220
2022/01/10	R213	03/02/2022	10.00	Call	Bond Future	1,876.9200	1.8769	1,459.2400	1.4592	(22.253)	0	0	0
2022/01/10	R213	03/02/2022	10.00	Put	Bond Future	369.9500	0.3699	474.4900	0.4745	28.258	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
2022/01/10	R213	03/02/2022	9.98	Call	Bond Future	1,799.7100	1.7997	1,389.0800	1.3891	(22.816)	0	0	0
2022/01/10	R213	03/02/2022	9.98	Put	Bond Future	396.3700	0.3964	507.9600	0.5080	28.153	0	0	0
2022/01/10	R213	03/02/2022	9.22	Put	Bond Future	2,779.8700	2.7799	3,237.6800	3.2377	16.469	0	0	0
2022/01/10	R213	03/02/2022	9.58	Put	Bond Future	1,301.2900	1.3013	1,601.7600	1.6018	23.090	0	0	200
2022/01/10	R213	03/02/2022			Bond Future	9.7123	87.0104	9.8112	86.4882	1.019	0.0000	0.0000	22,660
2022/01/10	R213	03/02/2022	9.15	Call	Bond Future	80.1500	0.0802	33.7300	0.0337	(57.916)	0	0	220
2022/01/10	R213	03/02/2022	9.15	Put	Bond Future	3,129.2900	3.1293	3,605.0900	3.6051	15.205	0	0	0
2022/01/10	R213	03/02/2022	10.25	Call	Bond Future	2,938.6300	2.9386	2,457.7600	2.4578	(16.364)	0	0	0
2022/01/10	R213	03/02/2022	10.25	Put	Bond Future	150.4100	0.1504	191.7600	0.1918	27.492	0	0	102
2022/01/10	R213	03/02/2022	10.60	Call	Bond Future	4,574.9800	4.5750	4,060.6700	4.0607	(11.242)	0	0	0
2022/01/10	R213	03/02/2022	10.15	Call	Bond Future	2,497.1600	2.4972	2,036.3800	2.0364	(18.452)	0	0	0
2022/01/10	R213	03/02/2022	10.15	Put	Bond Future	218.3300	0.2183	279.7700	0.2798	28.141	0	0	200
2022/01/10	R213	03/02/2022	10.17	Call	Bond Future	2,583.9500	2.5839	2,118.6500	2.1187	(18.007)	0	0	0
2022/01/10	R213	03/02/2022	10.17	Put	Bond Future	202.9100	0.2029	259.8300	0.2598	28.052	0	0	220
2022/01/10	R213	03/02/2022	9.96	Call	Bond Future	1,723.9200	1.7239	1,320.6400	1.3206	(23.393)	0	0	0
2022/01/10	R213	03/02/2022	9.96	Put	Bond Future	424.3700	0.4244	543.3100	0.5433	28.027	0	0	0
2022/01/10	R213	03/02/2022	9.97	Call	Bond Future	1,761.6500	1.7616	1,354.6600	1.3547	(23.103)	0	0	0
2022/01/10	R213	03/02/2022	9.97	Put	Bond Future	410.1800	0.4102	525.4100	0.5254	28.093	0	0	0
2022/01/10	R213	03/02/2022	9.22	Call	Bond Future	117.9800	0.1180	53.5700	0.0536	(54.594)	0	0	430
2022/01/10	R213	03/02/2022	9.58	Call	Bond Future	596.3900	0.5964	374.6400	0.3746	(37.182)	0	0	0
2022/01/10	R213	03/02/2022	9.76	Call	Bond Future	1,049.9400	1.0499	734.9100	0.7349	(30.005)	0	0	0
2022/01/10	R213	03/02/2022	9.76	Put	Bond Future	797.6500	0.7977	1,004.8400	1.0048	25.975	0	0	102
2022/01/10	R213	05/05/2022	10.63	Call	Bond Future	4,295.7500	4.2957	3,874.2100	3.8742	(9.813)	0	0	0
2022/01/10	R213	05/05/2022	10.65	Put	Bond Future	672.5400	0.6725	777.0900	0.7771	15.546	0	0	0
2022/01/10	R213	05/05/2022			Bond Future	9.9087	84.5005	10.0120	83.9716	1.043	0.0000	0.0000	0
2022/01/10	R213	05/05/2022	10.63	Put	Bond Future	691.7600	0.6918	799.0700	0.7991	15.513	0	0	0
2022/01/10	R213	05/05/2022	10.64	Call	Bond Future	4,334.6200	4.3346	3,911.6800	3.9117	(9.757)	0	0	0
2022/01/10	R213	05/05/2022	10.64	Put	Bond Future	682.0900	0.6821	788.0000	0.7880	15.527	0	0	0
2022/01/10	R213	05/05/2022	10.65	Call	Bond Future	4,373.5600	4.3736	3,949.2600	3.9493	(9.701)	0	0	0
2022/01/10	R213	04/08/2022	9.88	Call	Bond Future	1,860.1200	1.8601	1,619.6400	1.6196	(12.928)	0	0	0
2022/01/10	R213	04/08/2022	9.89	Call	Bond Future	1,882.9400	1.8829	1,640.6200	1.6406	(12.869)	0	0	0
2022/01/10	R213	04/08/2022	9.90	Put	Bond Future	2,993.2400	2.9932	3,284.4600	3.2845	9.729	0	0	0
2022/01/10	R213	04/08/2022			Bond Future	10.1165	85.5252	10.2245	84.9898	1.067	0.0000	0.0000	0
2022/01/10	R213	04/08/2022	9.88	Put	Bond Future	3,048.7900	3.0488	3,343.7000	3.3437	9.673	0	0	0
2022/01/10	R213	04/08/2022	9.89	Put	Bond Future	3,020.9100	3.0209	3,313.9800	3.3140	9.701	0	0	0
2022/01/10	R213	04/08/2022	9.90	Call	Bond Future	1,905.9200	1.9059	1,661.7500	1.6618	(12.811)	0	0	0
2022/01/10	R213	03/11/2022	10.38	Call	Bond Future	3,000.3300	3.0003	2,706.1500	2.7062	(9.805)	0	0	0
2022/01/10	R213	03/11/2022	10.38	Put	Bond Future	2,749.4500	2.7494	2,997.4000	2.9974	9.018	0	0	0
2022/01/10	R213	03/11/2022	10.39	Call	Bond Future	3,026.3400	3.0263	2,730.7000	2.7307	(9.769)	0	0	0
2022/01/10	R213	03/11/2022	10.39	Put	Bond Future	2,727.4200	2.7274	2,973.9100	2.9739	9.037	0	0	0
2022/01/10	R213	03/11/2022			Bond Future	10.3279	83.0470	10.4407	82.5048	1.093	0.0000	0.0000	0
2022/01/10	R213	03/11/2022	10.40	Call	Bond Future	3,052.1600	3.0522	2,755.0800	2.7551	(9.733)	0	0	0
2022/01/10	R213	03/11/2022	10.40	Put	Bond Future	2,705.2300	2.7052	2,950.2800	2.9503	9.058	0	0	0
2022/01/10	R214	03/02/2022	11.39	Put	Bond Future	110.4800	0.1105	141.2200	0.1412	27.824	0	0	0
2022/01/10	R214	03/02/2022	11.40	Put	Bond Future	106.3800	0.1064	135.8400	0.1358	27.693	0	0	0
2022/01/10	R214	03/02/2022	11.41	Call	Bond Future	3,939.3800	3.9394	3,362.1300	3.3621	(14.653)	0	0	0
2022/01/10	R214	03/02/2022			Bond Future	10.7231	68.8805	10.8273	68.2750	0.971	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
2022/01/10	R214	03/02/2022	11.39	Call	Bond Future	3,840.7200	3.8407	3,265.9800	3.2660	(14.964)	0	0	0
2022/01/10	R214	03/02/2022	11.40	Call	Bond Future	3,890.0000	3.8900	3,313.9800	3.3140	(14.808)	0	0	0
2022/01/10	R214	03/02/2022	11.41	Put	Bond Future	102.4500	0.1024	130.6800	0.1307	27.555	0	0	0
2022/01/10	R214	05/05/2022	11.73	Put	Bond Future	646.9500	0.6469	753.7900	0.7538	16.514	0	0	0
2022/01/10	R214	05/05/2022	11.74	Put	Bond Future	638.2100	0.6382	743.6800	0.7437	16.526	0	0	0
2022/01/10	R214	05/05/2022	11.75	Call	Bond Future	5,269.8900	5.2699	4,761.0400	4.7610	(9.656)	0	0	0
2022/01/10	R214	05/05/2022			Bond Future	10.8897	66.4099	10.9978	65.7969	0.992	0.0000	0.0000	441
2022/01/10	R214	05/05/2022	11.73	Call	Bond Future	5,185.2800	5.1853	4,679.1500	4.6792	(9.761)	0	0	0
2022/01/10	R214	05/05/2022	11.74	Call	Bond Future	5,227.5100	5.2275	4,720.0100	4.7200	(9.708)	0	0	0
2022/01/10	R214	05/05/2022	11.75	Put	Bond Future	629.6900	0.6297	733.8100	0.7338	16.535	0	0	0
2022/01/10	R214	04/08/2022	10.98	Put	Bond Future	2,872.0100	2.8720	3,180.7400	3.1807	10.750	0	0	0
2022/01/10	R214	04/08/2022	10.99	Call	Bond Future	2,433.7600	2.4338	2,119.8100	2.1198	(12.900)	0	0	0
2022/01/10	R214	04/08/2022			Bond Future	11.0632	67.2153	11.1754	66.5948	1.014	0.0000	0.0000	0
2022/01/10	R214	04/08/2022	10.97	Call	Bond Future	2,377.2700	2.3773	2,067.6900	2.0677	(13.023)	0	0	0
2022/01/10	R214	04/08/2022	10.97	Put	Bond Future	2,900.3500	2.9004	3,211.2700	3.2113	10.720	0	0	0
2022/01/10	R214	04/08/2022	10.98	Call	Bond Future	2,405.3400	2.4053	2,093.5700	2.0936	(12.962)	0	0	0
2022/01/10	R214	04/08/2022	10.99	Put	Bond Future	2,844.0800	2.8441	3,150.6300	3.1506	10.779	0	0	0
2022/01/10	R214	03/11/2022	11.34	Call	Bond Future	3,469.5600	3.4696	3,116.3200	3.1163	(10.181)	0	0	0
2022/01/10	R214	03/11/2022	11.36	Put	Bond Future	2,858.9100	2.8589	3,130.5400	3.1305	9.501	0	0	0
2022/01/10	R214	03/11/2022			Bond Future	11.2360	64.7638	11.3523	64.1355	1.035	0.0000	0.0000	0
2022/01/10	R214	03/11/2022	11.34	Put	Bond Future	2,907.2200	2.9072	3,182.2300	3.1822	9.460	0	0	0
2022/01/10	R214	03/11/2022	11.35	Call	Bond Future	3,498.9500	3.4989	3,144.0200	3.1440	(10.144)	0	0	0
2022/01/10	R214	03/11/2022	11.35	Put	Bond Future	2,882.9800	2.8830	3,156.3000	3.1563	9.480	0	0	0
2022/01/10	R214	03/11/2022	11.36	Call	Bond Future	3,528.4500	3.5285	3,171.8300	3.1718	(10.107)	0	0	0
2022/01/10	R248	03/02/2022	9.80	Call	Bond Future	7.4700	0.0075	1.8400	0.0018	(75.368)	0	0	0
2022/01/10	R248	03/02/2022	9.80	Put	Bond Future	7,330.4200	7.3304	8,054.8600	8.0549	9.883	0	0	0
2022/01/10	R248	03/02/2022	10.00	Call	Bond Future	36.3100	0.0363	12.1200	0.0121	(66.621)	0	0	0
2022/01/10	R248	03/02/2022	10.00	Put	Bond Future	5,670.9200	5.6709	6,376.8000	6.3768	12.447	0	0	0
2022/01/10	R248	03/02/2022	10.20	Put	Bond Future	4,130.5000	4.1305	4,785.8900	4.7859	15.867	0	0	0
2022/01/10	R248	03/02/2022	11.47	Call	Bond Future	5,364.0400	5.3640	4,657.6100	4.6576	(13.170)	0	0	0
2022/01/10	R248	03/02/2022	11.48	Call	Bond Future	5,426.4400	5.4264	4,718.9600	4.7190	(13.038)	0	0	0
2022/01/10	R248	03/02/2022	11.49	Put	Bond Future	89.5800	0.0896	111.1600	0.1112	24.090	0	0	0
2022/01/10	R248	03/02/2022	10.90	Call	Bond Future	2,061.8000	2.0618	1,533.5900	1.5336	(25.619)	0	0	900
2022/01/10	R248	03/02/2022	10.90	Put	Bond Future	729.0900	0.7291	930.9500	0.9309	27.687	0	0	0
2022/01/10	R248	03/02/2022	10.40	Call	Bond Future	380.9800	0.3810	203.5100	0.2035	(46.582)	0	0	100
2022/01/10	R248	03/02/2022	10.50	Call	Bond Future	591.8600	0.5919	345.8200	0.3458	(41.571)	0	0	0
2022/01/10	R248	03/02/2022	10.50	Put	Bond Future	2,234.2600	2.2343	2,718.2900	2.7183	21.664	0	0	0
2022/01/10	R248	03/02/2022			Bond Future	10.7177	86.7298	10.8169	85.9997	0.926	0.0000	0.0000	192,313
2022/01/10	R248	03/02/2022	10.20	Call	Bond Future	130.9300	0.1309	56.2500	0.0563	(57.038)	0	0	900
2022/01/10	R248	03/02/2022	11.47	Put	Bond Future	96.7400	0.0967	120.3800	0.1204	24.437	0	0	0
2022/01/10	R248	03/02/2022	11.48	Put	Bond Future	93.1100	0.0931	115.7000	0.1157	24.262	0	0	0
2022/01/10	R248	03/02/2022	11.49	Call	Bond Future	5,488.8300	5.4888	4,780.3400	4.7803	(12.908)	0	0	0
2022/01/10	R248	03/02/2022	10.70	Call	Bond Future	1,199.8000	1.1998	805.7600	0.8058	(32.842)	0	0	0
2022/01/10	R248	03/02/2022	10.70	Put	Bond Future	1,331.4600	1.3315	1,667.4900	1.6675	25.238	0	0	0
2022/01/10	R248	03/02/2022	11.00	Call	Bond Future	2,571.7600	2.5718	1,990.0700	1.9901	(22.618)	0	0	1,400
2022/01/10	R248	03/02/2022	11.00	Put	Bond Future	523.7000	0.5237	672.0800	0.6721	28.333	0	0	0
2022/01/10	R248	03/02/2022	10.30	Call	Bond Future	229.3500	0.2293	110.3800	0.1104	(51.873)	0	0	1,300

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2022/01/10	R248	03/02/2022	10.30	Put	Bond Future	3,430.7300	3.4307	4,041.8300	4.0418	17.813	0	0	0
2022/01/10	R248	03/02/2022	10.40	Put	Bond Future	2,796.7200	2.7967	3,349.3200	3.3493	19.759	0	0	0
2022/01/10	R248	05/05/2022	11.79	Call	Bond Future	6,844.9100	6.8449	6,221.6900	6.2217	(9.105)	0	0	0
2022/01/10	R248	05/05/2022	11.79	Put	Bond Future	726.2800	0.7263	842.1400	0.8421	15.953	0	0	0
2022/01/10	R248	05/05/2022	11.80	Call	Bond Future	6,898.1500	6.8982	6,273.4300	6.2734	(9.056)	0	0	0
2022/01/10	R248	05/05/2022			Bond Future	10.8830	83.3336	10.9861	82.5945	0.948	0.0000	0.0000	2,035
2022/01/10	R248	05/05/2022	11.80	Put	Bond Future	716.6100	0.7166	830.9700	0.8310	15.958	0	0	0
2022/01/10	R248	05/05/2022	11.81	Call	Bond Future	6,951.3200	6.9513	6,325.1100	6.3251	(9.009)	0	0	0
2022/01/10	R248	05/05/2022	11.81	Put	Bond Future	706.9500	0.7069	819.8200	0.8198	15.966	0	0	0
2022/01/10	R248	04/08/2022	10.98	Call	Bond Future	3,007.2300	3.0072	2,628.6500	2.6287	(12.589)	0	0	0
2022/01/10	R248	04/08/2022	10.98	Put	Bond Future	3,539.2300	3.5392	3,908.8500	3.9088	10.444	0	0	0
2022/01/10	R248	04/08/2022	10.99	Call	Bond Future	3,042.9700	3.0430	2,661.7100	2.6617	(12.529)	0	0	0
2022/01/10	R248	04/08/2022	10.99	Put	Bond Future	3,503.9600	3.5040	3,870.9000	3.8709	10.472	0	0	0
2022/01/10	R248	04/08/2022			Bond Future	11.0553	84.3443	11.1627	83.5961	0.971	0.0000	0.0000	0
2022/01/10	R248	04/08/2022	11.00	Call	Bond Future	3,079.1500	3.0792	2,695.2300	2.6952	(12.468)	0	0	0
2022/01/10	R248	04/08/2022	11.00	Put	Bond Future	3,469.2300	3.4692	3,833.5100	3.8335	10.500	0	0	0
2022/01/10	R248	03/11/2022	11.30	Put	Bond Future	3,685.9300	3.6859	4,023.0400	4.0230	9.146	0	0	0
2022/01/10	R248	03/11/2022	11.31	Put	Bond Future	3,654.8500	3.6549	3,989.8700	3.9899	9.166	0	0	0
2022/01/10	R248	03/11/2022	11.32	Call	Bond Future	4,257.4000	4.2574	3,832.7900	3.8328	(9.973)	0	0	0
2022/01/10	R248	03/11/2022			Bond Future	11.2267	80.9685	11.3384	80.2110	0.995	0.0000	0.0000	0
2022/01/10	R248	03/11/2022	11.30	Call	Bond Future	4,184.2400	4.1842	3,763.8000	3.7638	(10.048)	0	0	0
2022/01/10	R248	03/11/2022	11.31	Call	Bond Future	4,220.7600	4.2208	3,798.2300	3.7982	(10.011)	0	0	0
2022/01/10	R248	03/11/2022	11.32	Put	Bond Future	3,623.9900	3.6240	3,956.9300	3.9569	9.187	0	0	0

Total

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