



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](http://www.jse.co.za)

Registration number: 2005/022939/06  
VAT number: 4080119391

## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 24/01/2022 TO 24/01/2022

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
2022/01/24	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/01/24	0908	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/01/24	0957	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/01/24	0986	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/01/24	1386	28/02/2031		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/01/24	1409	28/02/2041		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/01/24	2025	03/02/2022		Bond Future	154.8865	154.8865	155.0481	155.0481	0.104	0.0000	0.0000	2,190
2022/01/24	2025	05/05/2022		Bond Future	156.8402	156.8402	157.0023	157.0023	0.103	0.0000	0.0000	4,935
2022/01/24	2025	04/08/2022		Bond Future	157.3101	157.3101	157.4739	157.4739	0.104	0.0000	0.0000	161
2022/01/24	2025	03/11/2022		Bond Future	159.3743	159.3743	159.5401	159.5401	0.104	0.0000	0.0000	0
2022/01/24	2029	03/02/2022		Bond Future	113.5138	113.5138	113.5942	113.5942	0.071	0.0000	0.0000	2,244
2022/01/24	2029	05/05/2022		Bond Future	113.7398	113.7398	113.8200	113.8200	0.071	0.0000	0.0000	2,391
2022/01/24	2029	04/08/2022		Bond Future	115.2528	115.2528	115.3338	115.3338	0.070	0.0000	0.0000	1,844

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
2022/01/24	2029	03/11/2022			Bond Future	115.5380	115.5380	115.6200	115.6200	0.071	0.0000	0.0000	0
2022/01/24	2030	03/02/2022	8.39	Call	Bond Future	0.2500	0.0003	0.0100	0.0000	(96.000)	0	0	101
2022/01/24	2030	03/02/2022	8.39	Put	Bond Future	4,675.5900	4.6756	5,036.8400	5.0368	7.726	0	0	0
2022/01/24	2030	03/02/2022	8.80	Put	Bond Future	2,422.3200	2.4223	2,761.0600	2.7611	13.984	0	0	0
2022/01/24	2030	03/02/2022	8.85	Call	Bond Future	45.4500	0.0454	11.8300	0.0118	(73.971)	0	0	1,000
2022/01/24	2030	03/02/2022	8.85	Put	Bond Future	2,164.7800	2.1648	2,492.6500	2.4926	15.146	0	0	0
2022/01/24	2030	03/02/2022	9.80	Call	Bond Future	2,917.7100	2.9177	2,553.4600	2.5535	(12.484)	0	0	950
2022/01/24	2030	03/02/2022	9.80	Put	Bond Future	22.2600	0.0223	19.5000	0.0195	(12.399)	0	0	0
2022/01/24	2030	03/02/2022	9.90	Put	Bond Future	10.9100	0.0109	8.4600	0.0085	(22.456)	0	0	8,000
2022/01/24	2030	03/02/2022	9.45	Call	Bond Future	1,300.1100	1.3001	971.9400	0.9719	(25.242)	0	0	0
2022/01/24	2030	03/02/2022	9.45	Put	Bond Future	212.0100	0.2120	245.3300	0.2453	15.716	0	0	0
2022/01/24	2030	03/02/2022	9.40	Call	Bond Future	1,104.5600	1.1046	792.9500	0.7930	(28.211)	0	0	0
2022/01/24	2030	03/02/2022	9.40	Put	Bond Future	278.4300	0.2784	328.3100	0.3283	17.915	0	0	0
2022/01/24	2030	03/02/2022	9.10	Call	Bond Future	277.6800	0.2777	132.4900	0.1325	(52.287)	0	0	0
2022/01/24	2030	03/02/2022	9.10	Put	Bond Future	1,043.5100	1.0435	1,259.8100	1.2598	20.728	0	0	0
2022/01/24	2030	03/02/2022	9.20	Call	Bond Future	481.1100	0.4811	272.9400	0.2729	(43.269)	0	0	950
2022/01/24	2030	03/02/2022	9.20	Put	Bond Future	712.4200	0.7124	865.7400	0.8657	21.521	0	0	0
2022/01/24	2030	03/02/2022	9.35	Call	Bond Future	923.3900	0.9234	632.4100	0.6324	(31.512)	0	0	0
2022/01/24	2030	03/02/2022	9.35	Put	Bond Future	360.1800	0.3602	430.6900	0.4307	19.576	0	0	101
2022/01/24	2030	03/02/2022			Bond Future	9.2435	93.2625	9.3118	92.9010	0.738	0.0000	0.0000	71,004
2022/01/24	2030	03/02/2022	8.80	Call	Bond Future	29.3100	0.0293	6.5600	0.0066	(77.619)	0	0	0
2022/01/24	2030	03/02/2022	9.90	Call	Bond Future	3,414.3700	3.4144	3,050.4300	3.0504	(10.659)	0	0	0
2022/01/24	2030	03/02/2022	10.85	Call	Bond Future	8,050.8500	8.0509	7,689.3600	7.6894	(4.490)	0	0	0
2022/01/24	2030	03/02/2022	10.85	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	1,000
2022/01/24	2030	03/02/2022	9.60	Call	Bond Future	1,954.7100	1.9547	1,598.3800	1.5984	(18.229)	0	0	1,000
2022/01/24	2030	03/02/2022	9.60	Put	Bond Future	86.4100	0.0864	91.5700	0.0916	5.972	0	0	0
2022/01/24	2030	03/02/2022	9.78	Call	Bond Future	2,818.9800	2.8190	2,454.8400	2.4548	(12.917)	0	0	0
2022/01/24	2030	03/02/2022	9.78	Put	Bond Future	25.5800	0.0256	22.9300	0.0229	(10.360)	0	0	101
2022/01/24	2030	03/02/2022	9.43	Call	Bond Future	1,220.2700	1.2203	898.2500	0.8983	(26.389)	0	0	0
2022/01/24	2030	03/02/2022	9.43	Put	Bond Future	236.8400	0.2368	276.3100	0.2763	16.665	0	0	0
2022/01/24	2030	03/02/2022	9.44	Call	Bond Future	1,259.9600	1.2600	934.7800	0.9348	(25.809)	0	0	0
2022/01/24	2030	03/02/2022	9.44	Put	Bond Future	224.1800	0.2242	260.4900	0.2605	16.197	0	0	0
2022/01/24	2030	05/05/2022	10.21	Call	Bond Future	4,342.3200	4.3423	4,028.8300	4.0288	(7.219)	0	0	0
2022/01/24	2030	05/05/2022	10.21	Put	Bond Future	472.3800	0.4724	525.8400	0.5258	11.317	0	0	0
2022/01/24	2030	05/05/2022	9.95	Call	Bond Future	3,333.1200	3.3331	3,047.5000	3.0475	(8.569)	0	0	0
2022/01/24	2030	05/05/2022	9.65	Put	Bond Future	0.0000	0.0000	1,341.1200	1.3411	100.000	0	0	5,000
2022/01/24	2030	05/05/2022	8.81	Put	Bond Future	3,763.1600	3.7632	4,039.9500	4.0400	7.355	0	0	0
2022/01/24	2030	05/05/2022	8.89	Put	Bond Future	3,438.4200	3.4384	3,701.7500	3.7018	7.658	0	0	0
2022/01/24	2030	05/05/2022	9.15	Call	Bond Future	0.0000	0.0000	872.3100	0.8723	100.000	0	0	7,500
2022/01/24	2030	05/05/2022	9.15	Put	Bond Future	0.0000	0.0000	2,716.7300	2.7167	100.000	0	0	0
2022/01/24	2030	05/05/2022	8.14	Call	Bond Future	88.5000	0.0885	65.6600	0.0657	(25.808)	0	0	1,800
2022/01/24	2030	05/05/2022	8.14	Put	Bond Future	7,049.3700	7.0494	7,393.4800	7.3935	4.881	0	0	0
2022/01/24	2030	05/05/2022	8.47	Call	Bond Future	213.5500	0.2136	165.9600	0.1660	(22.285)	0	0	1,073
2022/01/24	2030	05/05/2022			Bond Future	9.4350	94.4158	9.5067	94.0488	0.760	0.0000	0.0000	47,749
2022/01/24	2030	05/05/2022	11.04	Call	Bond Future	7,898.2700	7.8983	7,543.0800	7.5431	(4.497)	0	0	0
2022/01/24	2030	05/05/2022	11.04	Put	Bond Future	111.0500	0.1111	122.8100	0.1228	10.590	0	0	1,800
2022/01/24	2030	05/05/2022	9.95	Put	Bond Future	738.0000	0.7380	819.3300	0.8193	11.020	0	0	1,073

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2022/01/24	2030	05/05/2022	10.19	Call	Bond Future	4,261.7100	4.2617	3,950.0500	3.9500	(7.313)	0	0	0
2022/01/24	2030	05/05/2022	10.19	Put	Bond Future	489.0000	0.4890	544.2900	0.5443	11.307	0	0	0
2022/01/24	2030	05/05/2022	10.20	Call	Bond Future	4,301.9600	4.3020	3,989.3800	3.9894	(7.266)	0	0	0
2022/01/24	2030	05/05/2022	10.20	Put	Bond Future	480.6200	0.4806	534.9900	0.5350	11.312	0	0	200
2022/01/24	2030	05/05/2022	9.35	Call	Bond Future	1,470.0400	1.4700	1,280.9600	1.2810	(12.862)	0	0	0
2022/01/24	2030	05/05/2022	9.35	Put	Bond Future	1,907.6400	1.9076	2,085.5100	2.0855	9.324	0	0	1,073
2022/01/24	2030	05/05/2022	9.60	Call	Bond Future	0.0000	0.0000	1,924.0600	1.9241	100.000	0	0	0
2022/01/24	2030	05/05/2022	9.60	Put	Bond Future	0.0000	0.0000	1,449.3300	1.4493	100.000	0	0	5,000
2022/01/24	2030	05/05/2022	9.65	Call	Bond Future	0.0000	0.0000	2,069.0100	2.0690	100.000	0	0	0
2022/01/24	2030	05/05/2022	8.81	Call	Bond Future	483.6700	0.4837	393.5100	0.3935	(18.641)	0	0	200
2022/01/24	2030	05/05/2022	8.89	Call	Bond Future	586.8600	0.5869	483.2400	0.4832	(17.657)	0	0	1,800
2022/01/24	2030	05/05/2022	7.73	Call	Bond Future	25.4400	0.0254	17.7200	0.0177	(30.346)	0	0	200
2022/01/24	2030	05/05/2022	7.73	Put	Bond Future	9,327.6400	9.3276	9,686.8700	9.6869	3.851	0	0	0
2022/01/24	2030	05/05/2022	8.47	Put	Bond Future	5,339.2000	5.3392	5,658.5600	5.6586	5.981	0	0	0
2022/01/24	2030	04/08/2022	9.56	Call	Bond Future	2,053.7000	2.0537	1,860.9200	1.8609	(9.387)	0	0	0
2022/01/24	2030	04/08/2022	9.56	Put	Bond Future	2,426.1500	2.4262	2,605.3300	2.6053	7.385	0	0	0
2022/01/24	2030	04/08/2022	10.95	Call	Bond Future	6,725.3800	6.7254	6,398.8800	6.3989	(4.855)	0	0	0
2022/01/24	2030	04/08/2022	10.95	Put	Bond Future	499.5400	0.4995	545.0000	0.5450	9.100	0	0	800
2022/01/24	2030	04/08/2022			Bond Future	9.6350	91.6429	9.7103	91.2709	0.782	0.0000	0.0000	0
2022/01/24	2030	04/08/2022	9.05	Call	Bond Future	1,009.4300	1.0094	886.9000	0.8869	(12.139)	0	0	800
2022/01/24	2030	04/08/2022	9.05	Put	Bond Future	3,965.2400	3.9652	4,214.6700	4.2147	6.290	0	0	0
2022/01/24	2030	04/08/2022	9.54	Call	Bond Future	2,004.8900	2.0049	1,814.8300	1.8148	(9.480)	0	0	0
2022/01/24	2030	04/08/2022	9.54	Put	Bond Future	2,476.9500	2.4769	2,658.8500	2.6588	7.344	0	0	0
2022/01/24	2030	04/08/2022	9.55	Call	Bond Future	2,029.2200	2.0292	1,837.7900	1.8378	(9.434)	0	0	0
2022/01/24	2030	04/08/2022	9.55	Put	Bond Future	2,451.4600	2.4515	2,631.9900	2.6320	7.364	0	0	0
2022/01/24	2030	04/08/2022	8.30	Call	Bond Future	299.9900	0.3000	251.9000	0.2519	(16.031)	0	0	800
2022/01/24	2030	04/08/2022	8.30	Put	Bond Future	7,224.3000	7.2243	7,548.1700	7.5482	4.483	0	0	0
2022/01/24	2030	03/11/2022	10.10	Call	Bond Future	3,400.3400	3.4003	3,168.5900	3.1686	(6.815)	0	0	0
2022/01/24	2030	03/11/2022	10.10	Put	Bond Future	2,132.8600	2.1329	2,277.9600	2.2780	6.803	0	0	0
2022/01/24	2030	03/11/2022			Bond Future	9.8327	92.8245	9.9117	92.4476	0.803	0.0000	0.0000	0
2022/01/24	2030	03/11/2022	10.09	Call	Bond Future	3,372.2000	3.3722	3,141.4500	3.1414	(6.843)	0	0	0
2022/01/24	2030	03/11/2022	10.09	Put	Bond Future	2,151.7300	2.1517	2,297.8300	2.2978	6.790	0	0	0
2022/01/24	2030	03/11/2022	10.08	Call	Bond Future	3,344.4800	3.3445	3,114.7400	3.1147	(6.869)	0	0	0
2022/01/24	2030	03/11/2022	10.08	Put	Bond Future	2,171.0500	2.1710	2,318.1600	2.3182	6.776	0	0	0
2022/01/24	2032	03/02/2022	8.91	Put	Bond Future	4,930.3700	4.9304	5,305.8000	5.3058	7.615	0	0	0
2022/01/24	2032	03/02/2022	11.13	Call	Bond Future	7,975.5900	7.9756	7,599.7100	7.5997	(4.713)	0	0	0
2022/01/24	2032	03/02/2022	11.13	Put	Bond Future	0.0200	0.0000	0.0000	0.0000	(100.000)	0	0	210
2022/01/24	2032	03/02/2022	10.53	Call	Bond Future	4,734.0900	4.7341	4,356.5900	4.3566	(7.974)	0	0	0
2022/01/24	2032	03/02/2022	10.53	Put	Bond Future	3.9600	0.0040	2.3200	0.0023	(41.414)	0	0	210
2022/01/24	2032	03/02/2022	10.65	Call	Bond Future	5,394.2600	5.3943	5,017.6300	5.0176	(6.982)	0	0	0
2022/01/24	2032	03/02/2022	10.65	Put	Bond Future	1.4800	0.0015	0.7100	0.0007	(52.027)	0	0	0
2022/01/24	2032	03/02/2022	10.66	Call	Bond Future	5,449.0500	5.4490	5,072.4700	5.0725	(6.911)	0	0	0
2022/01/24	2032	03/02/2022	10.66	Put	Bond Future	1.3600	0.0014	0.6400	0.0006	(52.941)	0	0	97
2022/01/24	2032	03/02/2022	10.43	Call	Bond Future	4,180.9200	4.1809	3,802.3800	3.8024	(9.054)	0	0	0
2022/01/24	2032	03/02/2022	10.43	Put	Bond Future	8.3000	0.0083	5.6200	0.0056	(32.289)	0	0	0
2022/01/24	2032	03/02/2022	10.45	Put	Bond Future	7.2000	0.0072	4.7400	0.0047	(34.167)	0	0	198
2022/01/24	2032	03/02/2022	10.35	Put	Bond Future	14.5400	0.0145	10.9500	0.0109	(24.691)	0	0	400

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2022/01/24	2032	03/02/2022	10.42	Call	Bond Future	4,125.5100	4.1255	3,746.8500	3.7469	(9.179)	0	0	0
2022/01/24	2032	03/02/2022	10.42	Put	Bond Future	8.9100	0.0089	6.1100	0.0061	(31.425)	0	0	0
2022/01/24	2032	03/02/2022	9.81	Call	Bond Future	1,014.0100	1.0140	706.7300	0.7067	(30.303)	0	0	0
2022/01/24	2032	03/02/2022	9.81	Put	Bond Future	408.4900	0.4085	477.0700	0.4771	16.789	0	0	198
2022/01/24	2032	03/02/2022	9.90	Put	Bond Future	256.2100	0.2562	289.4000	0.2894	12.954	0	0	900
2022/01/24	2032	03/02/2022	9.58	Call	Bond Future	327.9600	0.3280	164.4800	0.1645	(49.848)	0	0	400
2022/01/24	2032	03/02/2022	9.58	Put	Bond Future	1,095.6600	1.0957	1,308.0400	1.3080	19.384	0	0	0
2022/01/24	2032	03/02/2022	9.67	Call	Bond Future	544.0800	0.5441	318.6400	0.3186	(41.435)	0	0	0
2022/01/24	2032	03/02/2022			Bond Future	9.7080	93.6740	9.7712	93.2981	0.651	0.0000	0.0000	85,876
2022/01/24	2032	03/02/2022	8.91	Call	Bond Future	0.4600	0.0005	0.0300	0.0000	(93.478)	0	0	198
2022/01/24	2032	03/02/2022	9.14	Call	Bond Future	8.1400	0.0081	1.1900	0.0012	(85.381)	0	0	97
2022/01/24	2032	03/02/2022	9.14	Put	Bond Future	3,481.4500	3.4814	3,850.3600	3.8504	10.596	0	0	0
2022/01/24	2032	03/02/2022	9.57	Call	Bond Future	308.2300	0.3082	151.5800	0.1516	(50.822)	0	0	0
2022/01/24	2032	03/02/2022	9.57	Put	Bond Future	1,136.2700	1.1363	1,355.4800	1.3555	19.292	0	0	0
2022/01/24	2032	03/02/2022	10.90	Call	Bond Future	6,751.5300	6.7515	6,375.5500	6.3755	(5.569)	0	0	0
2022/01/24	2032	03/02/2022	10.90	Put	Bond Future	0.1700	0.0002	0.0500	0.0001	(70.588)	0	0	900
2022/01/24	2032	03/02/2022	10.95	Call	Bond Future	7,019.6700	7.0197	6,643.7300	6.6437	(5.356)	0	0	0
2022/01/24	2032	03/02/2022	10.95	Put	Bond Future	0.1100	0.0001	0.0300	0.0000	(72.727)	0	0	400
2022/01/24	2032	03/02/2022	10.44	Call	Bond Future	4,236.3200	4.2363	3,857.8900	3.8579	(8.933)	0	0	0
2022/01/24	2032	03/02/2022	10.44	Put	Bond Future	7.7300	0.0077	5.1600	0.0052	(33.247)	0	0	0
2022/01/24	2032	03/02/2022	10.45	Call	Bond Future	4,291.7100	4.2917	3,913.3900	3.9134	(8.815)	0	0	0
2022/01/24	2032	03/02/2022	10.14	Call	Bond Future	2,588.7000	2.5887	2,210.0800	2.2101	(14.626)	0	0	0
2022/01/24	2032	03/02/2022	10.14	Put	Bond Future	60.5600	0.0606	57.8000	0.0578	(4.557)	0	0	97
2022/01/24	2032	03/02/2022	10.35	Call	Bond Future	3,737.6500	3.7376	3,358.2000	3.3582	(10.152)	0	0	0
2022/01/24	2032	03/02/2022	9.90	Call	Bond Future	1,391.5900	1.3916	1,048.9200	1.0489	(24.624)	0	0	900
2022/01/24	2032	03/02/2022	10.04	Call	Bond Future	2,065.4600	2.0655	1,693.9800	1.6940	(17.985)	0	0	100
2022/01/24	2032	03/02/2022	10.04	Put	Bond Future	114.0900	0.1141	118.4700	0.1185	3.839	0	0	0
2022/01/24	2032	03/02/2022	9.62	Call	Bond Future	415.5100	0.4155	224.3300	0.2243	(46.011)	0	0	210
2022/01/24	2032	03/02/2022	9.62	Put	Bond Future	942.4000	0.9424	1,127.0800	1.1271	19.597	0	0	0
2022/01/24	2032	03/02/2022	9.67	Put	Bond Future	771.1400	0.7711	921.5600	0.9216	19.506	0	0	0
2022/01/24	2032	05/05/2022	11.18	Call	Bond Future	7,317.6000	7.3176	6,958.4900	6.9585	(4.907)	0	0	0
2022/01/24	2032	05/05/2022	11.18	Put	Bond Future	243.8900	0.2439	266.2700	0.2663	9.176	0	0	780
2022/01/24	2032	05/05/2022	10.98	Call	Bond Future	6,369.3400	6.3693	6,019.9800	6.0200	(5.485)	0	0	0
2022/01/24	2032	05/05/2022	10.98	Put	Bond Future	342.1800	0.3422	374.3100	0.3743	9.390	0	0	993
2022/01/24	2032	05/05/2022	11.02	Put	Bond Future	320.2500	0.3202	350.1900	0.3502	9.349	0	0	0
2022/01/24	2032	05/05/2022	11.03	Call	Bond Future	6,605.3500	6.6053	6,253.2700	6.2533	(5.330)	0	0	0
2022/01/24	2032	05/05/2022	11.03	Put	Bond Future	314.8900	0.3149	344.3000	0.3443	9.340	0	0	0
2022/01/24	2032	05/05/2022	10.29	Put	Bond Future	1,028.0900	1.0281	1,125.9300	1.1259	9.517	0	0	0
2022/01/24	2032	05/05/2022			Bond Future	9.8900	90.6846	9.9561	90.3031	0.668	0.0000	0.0000	66,827
2022/01/24	2032	05/05/2022	11.04	Call	Bond Future	6,652.6000	6.6526	6,300.0000	6.3000	(5.300)	0	0	0
2022/01/24	2032	05/05/2022	11.04	Put	Bond Future	309.6200	0.3096	338.5100	0.3385	9.331	0	0	0
2022/01/24	2032	05/05/2022	11.02	Call	Bond Future	6,558.1400	6.5581	6,206.5900	6.2066	(5.361)	0	0	0
2022/01/24	2032	05/05/2022	9.58	Call	Bond Future	1,078.2600	1.0783	924.2300	0.9242	(14.285)	0	0	780
2022/01/24	2032	05/05/2022	9.58	Put	Bond Future	2,897.9600	2.8980	3,125.4200	3.1254	7.849	0	0	0
2022/01/24	2032	05/05/2022	10.18	Call	Bond Future	2,882.7800	2.8828	2,615.7000	2.6157	(9.265)	0	0	780
2022/01/24	2032	05/05/2022	10.18	Put	Bond Future	1,224.2900	1.2243	1,338.7000	1.3387	9.345	0	0	0
2022/01/24	2032	05/05/2022	10.29	Call	Bond Future	3,305.0800	3.3051	3,021.4300	3.0214	(8.582)	0	0	993
2022/01/24	2032	04/08/2022	10.22	Call	Bond Future	2,966.0600	2.9661	2,732.8200	2.7328	(7.864)	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
2022/01/24	2032	04/08/2022	9.72	Call	Bond Future	1,575.3400	1.5753	1,414.0700	1.4141	(10.237)	0	0	800
2022/01/24	2032	04/08/2022	9.72	Put	Bond Future	3,596.2100	3.5962	3,821.6100	3.8216	6.268	0	0	0
2022/01/24	2032	04/08/2022	10.20	Put	Bond Future	2,197.9400	2.1979	2,354.0400	2.3540	7.102	0	0	0
2022/01/24	2032	04/08/2022	10.21	Put	Bond Future	2,174.0300	2.1740	2,328.8000	2.3288	7.119	0	0	0
2022/01/24	2032	04/08/2022	8.97	Call	Bond Future	409.2100	0.4092	347.5000	0.3475	(15.080)	0	0	800
2022/01/24	2032	04/08/2022	8.97	Put	Bond Future	6,915.5300	6.9155	7,240.4900	7.2405	4.699	0	0	0
2022/01/24	2032	04/08/2022			Bond Future	10.0740	91.8692	10.1430	91.4825	0.685	0.0000	0.0000	0
2022/01/24	2032	04/08/2022	10.22	Put	Bond Future	2,150.3300	2.1503	2,303.7600	2.3038	7.135	0	0	0
2022/01/24	2032	04/08/2022	11.60	Call	Bond Future	8,525.7500	8.5258	8,176.0000	8.1760	(4.102)	0	0	0
2022/01/24	2032	04/08/2022	11.60	Put	Bond Future	468.6300	0.4686	505.5500	0.5055	7.878	0	0	800
2022/01/24	2032	04/08/2022	11.89	Call	Bond Future	9,820.5800	9.8206	9,460.6100	9.4606	(3.665)	0	0	0
2022/01/24	2032	04/08/2022	11.89	Put	Bond Future	344.2100	0.3442	370.9100	0.3709	7.757	0	0	0
2022/01/24	2032	04/08/2022	10.20	Call	Bond Future	2,902.4800	2.9025	2,671.9100	2.6719	(7.944)	0	0	0
2022/01/24	2032	04/08/2022	10.21	Call	Bond Future	2,934.1900	2.9342	2,702.2900	2.7023	(7.903)	0	0	0
2022/01/24	2032	03/11/2022	9.31	Put	Bond Future	6,326.6800	6.3267	6,619.5800	6.6196	4.630	0	0	0
2022/01/24	2032	03/11/2022	10.16	Call	Bond Future	2,665.9600	2.6660	2,464.6100	2.4646	(7.553)	0	0	0
2022/01/24	2032	03/11/2022	10.16	Put	Bond Future	3,238.7900	3.2388	3,429.1900	3.4292	5.879	0	0	180
2022/01/24	2032	03/11/2022	10.56	Put	Bond Future	2,266.6400	2.2666	2,411.5500	2.4116	6.393	0	0	180
2022/01/24	2032	03/11/2022			Bond Future	10.2645	88.9057	10.3365	88.5139	0.701	0.0000	0.0000	0
2022/01/24	2032	03/11/2022	10.66	Call	Bond Future	4,190.2300	4.1902	3,932.9800	3.9330	(6.139)	0	0	0
2022/01/24	2032	03/11/2022	10.66	Put	Bond Future	2,065.8900	2.0659	2,200.3900	2.2004	6.511	0	0	0
2022/01/24	2032	03/11/2022	9.31	Call	Bond Future	906.3300	0.9063	807.4800	0.8075	(10.907)	0	0	180
2022/01/24	2032	03/11/2022	10.56	Call	Bond Future	3,860.3400	3.8603	3,613.5000	3.6135	(6.394)	0	0	0
2022/01/24	2033	03/02/2022			Bond Future	110.2187	110.2187	110.6509	110.6509	0.392	0.0000	0.0000	2,777
2022/01/24	2033	05/05/2022			Bond Future	110.3254	110.3254	110.7619	110.7619	0.396	0.0000	0.0000	2,900
2022/01/24	2033	04/08/2022			Bond Future	111.7928	111.7928	112.2349	112.2349	0.395	0.0000	0.0000	4,967
2022/01/24	2033	03/11/2022			Bond Future	111.9515	111.9515	112.3993	112.3993	0.400	0.0000	0.0000	0
2022/01/24	2037	03/02/2022	11.45	Call	Bond Future	6,833.6000	6.8336	6,374.5100	6.3745	(6.718)	0	0	0
2022/01/24	2037	03/02/2022	11.46	Call	Bond Future	6,892.9900	6.8930	6,433.9300	6.4339	(6.660)	0	0	0
2022/01/24	2037	03/02/2022	11.47	Put	Bond Future	0.8300	0.0008	0.3500	0.0004	(57.831)	0	0	0
2022/01/24	2037	03/02/2022			Bond Future	10.3707	86.1126	10.4391	85.6541	0.660	0.0000	0.0000	110,246
2022/01/24	2037	03/02/2022	11.45	Put	Bond Future	0.9700	0.0010	0.4200	0.0004	(56.701)	0	0	0
2022/01/24	2037	03/02/2022	11.46	Put	Bond Future	0.9000	0.0009	0.3800	0.0004	(57.778)	0	0	0
2022/01/24	2037	03/02/2022	11.47	Call	Bond Future	6,952.3100	6.9523	6,493.2900	6.4933	(6.602)	0	0	0
2022/01/24	2037	05/05/2022	11.82	Call	Bond Future	8,088.3800	8.0884	7,653.4200	7.6534	(5.378)	0	0	0
2022/01/24	2037	05/05/2022	11.83	Call	Bond Future	8,140.4300	8.1404	7,704.9500	7.7050	(5.350)	0	0	0
2022/01/24	2037	05/05/2022	11.84	Put	Bond Future	284.4700	0.2845	313.5500	0.3136	10.223	0	0	0
2022/01/24	2037	05/05/2022			Bond Future	10.5445	87.1775	10.6157	86.7124	0.675	0.0000	0.0000	71,071
2022/01/24	2037	05/05/2022	11.82	Put	Bond Future	293.9200	0.2939	324.0400	0.3240	10.248	0	0	0
2022/01/24	2037	05/05/2022	11.83	Put	Bond Future	289.1500	0.2891	318.7500	0.3188	10.237	0	0	0
2022/01/24	2037	05/05/2022	11.84	Call	Bond Future	8,192.5100	8.1925	7,756.5100	7.7565	(5.322)	0	0	0
2022/01/24	2037	04/08/2022	11.95	Call	Bond Future	8,066.9100	8.0669	7,659.4900	7.6595	(5.051)	0	0	0
2022/01/24	2037	04/08/2022	11.95	Put	Bond Future	743.2700	0.7433	807.2700	0.8073	8.611	0	0	1,050
2022/01/24	2037	04/08/2022	10.91	Put	Bond Future	2,337.0300	2.3370	2,518.1700	2.5182	7.751	0	0	0
2022/01/24	2037	04/08/2022	10.89	Call	Bond Future	3,440.3200	3.4403	3,153.2400	3.1532	(8.345)	0	0	0
2022/01/24	2037	04/08/2022	10.89	Put	Bond Future	2,389.1200	2.3891	2,573.4600	2.5735	7.716	0	0	0

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2022/01/24	2037	04/08/2022	10.90	Call	Bond Future	3,476.9600	3.4770	3,188.2800	3.1883	(8.303)	0	0	0
2022/01/24	2037	04/08/2022			Bond Future	10.7240	84.0598	10.7980	83.5883	0.691	0.0000	0.0000	0
2022/01/24	2037	04/08/2022	10.91	Call	Bond Future	3,513.5400	3.5135	3,223.2600	3.2233	(8.262)	0	0	0
2022/01/24	2037	04/08/2022	11.21	Call	Bond Future	4,686.5000	4.6865	4,352.1100	4.3521	(7.135)	0	0	1,050
2022/01/24	2037	04/08/2022	11.21	Put	Bond Future	1,663.5200	1.6635	1,800.5500	1.8006	8.237	0	0	0
2022/01/24	2037	04/08/2022	11.42	Call	Bond Future	5,593.4700	5.5935	5,233.1800	5.2332	(6.441)	0	0	0
2022/01/24	2037	04/08/2022	11.42	Put	Bond Future	1,314.1100	1.3141	1,425.2400	1.4252	8.457	0	0	50
2022/01/24	2037	04/08/2022	10.10	Call	Bond Future	1,128.0200	1.1280	982.9800	0.9830	(12.858)	0	0	50
2022/01/24	2037	04/08/2022	10.10	Put	Bond Future	5,258.3700	5.2584	5,584.7500	5.5848	6.207	0	0	0
2022/01/24	2037	04/08/2022	10.90	Put	Bond Future	2,363.0700	2.3631	2,545.8100	2.5458	7.733	0	0	50
2022/01/24	2037	03/11/2022	11.32	Call	Bond Future	4,867.3000	4.8673	4,550.5600	4.5506	(6.508)	0	0	0
2022/01/24	2037	03/11/2022	11.30	Put	Bond Future	2,335.9100	2.3359	2,499.1500	2.4991	6.988	0	0	0
2022/01/24	2037	03/11/2022	11.31	Call	Bond Future	4,829.2200	4.8292	4,513.7000	4.5137	(6.534)	0	0	0
2022/01/24	2037	03/11/2022	11.31	Put	Bond Future	2,313.9800	2.3140	2,476.0000	2.4760	7.002	0	0	0
2022/01/24	2037	03/11/2022			Bond Future	10.8973	85.1437	10.9742	84.6662	0.706	0.0000	0.0000	0
2022/01/24	2037	03/11/2022	11.32	Put	Bond Future	2,292.5200	2.2925	2,453.3200	2.4533	7.014	0	0	0
2022/01/24	2037	03/11/2022	11.30	Call	Bond Future	4,791.5400	4.7915	4,477.2400	4.4772	(6.559)	0	0	0
2022/01/24	2038	03/02/2022			Bond Future	124.5948	124.5948	124.6026	124.6026	0.006	0.0000	0.0000	3,705
2022/01/24	2038	05/05/2022			Bond Future	126.1664	126.1664	126.1731	126.1731	0.005	0.0000	0.0000	3,104
2022/01/24	2038	04/08/2022			Bond Future	126.0262	126.0262	126.0328	126.0328	0.005	0.0000	0.0000	2,669
2022/01/24	2038	03/11/2022			Bond Future	127.6800	127.6800	127.6865	127.6865	0.005	0.0000	0.0000	0
2022/01/24	2040	03/02/2022	11.57	Put	Bond Future	0.5500	0.0006	0.2500	0.0003	(54.545)	0	0	0
2022/01/24	2040	03/02/2022	11.58	Put	Bond Future	0.5000	0.0005	0.2300	0.0002	(54.000)	0	0	0
2022/01/24	2040	03/02/2022	11.59	Call	Bond Future	7,786.3200	7.7863	7,178.8700	7.1789	(7.802)	0	0	0
2022/01/24	2040	03/02/2022			Bond Future	10.4446	88.5808	10.5282	87.9736	0.800	0.0000	0.0000	74,895
2022/01/24	2040	03/02/2022	10.60	Call	Bond Future	1,504.6100	1.5046	1,007.4700	1.0075	(33.041)	0	0	2,000
2022/01/24	2040	03/02/2022	10.60	Put	Bond Future	380.6700	0.3807	490.7200	0.4907	28.910	0	0	0
2022/01/24	2040	03/02/2022	11.57	Call	Bond Future	7,659.9000	7.6599	7,052.4100	7.0524	(7.931)	0	0	0
2022/01/24	2040	03/02/2022	11.58	Call	Bond Future	7,723.1400	7.7231	7,115.6800	7.1157	(7.865)	0	0	0
2022/01/24	2040	03/02/2022	11.59	Put	Bond Future	0.4700	0.0005	0.2100	0.0002	(55.319)	0	0	0
2022/01/24	2040	05/05/2022	13.04	Call	Bond Future	14,975.3700	14.9754	14,365.3500	14.3654	(4.073)	0	0	0
2022/01/24	2040	05/05/2022	13.04	Put	Bond Future	44.2400	0.0442	49.8400	0.0498	12.658	0	0	1,200
2022/01/24	2040	05/05/2022	11.91	Put	Bond Future	313.6900	0.3137	357.0800	0.3571	13.832	0	0	0
2022/01/24	2040	05/05/2022	11.92	Call	Bond Future	8,906.5500	8.9065	8,333.6200	8.3336	(6.433)	0	0	0
2022/01/24	2040	05/05/2022	11.92	Put	Bond Future	308.7000	0.3087	351.3900	0.3514	13.829	0	0	0
2022/01/24	2040	05/05/2022	10.57	Call	Bond Future	2,182.6500	2.1826	1,859.0100	1.8590	(14.828)	0	0	1,200
2022/01/24	2040	05/05/2022	10.57	Put	Bond Future	2,478.2900	2.4783	2,770.2700	2.7703	11.782	0	0	0
2022/01/24	2040	05/05/2022			Bond Future	10.6114	89.6762	10.6983	89.0605	0.819	0.0000	0.0000	36,110
2022/01/24	2040	05/05/2022	11.90	Call	Bond Future	8,795.3900	8.7954	8,223.8700	8.2239	(6.498)	0	0	0
2022/01/24	2040	05/05/2022	11.90	Put	Bond Future	318.6800	0.3187	362.7800	0.3628	13.838	0	0	0
2022/01/24	2040	05/05/2022	11.91	Call	Bond Future	8,851.0100	8.8510	8,278.7800	8.2788	(6.465)	0	0	0
2022/01/24	2040	05/05/2022	9.82	Call	Bond Future	364.9500	0.3649	271.4600	0.2715	(25.617)	0	0	1,200
2022/01/24	2040	05/05/2022	9.82	Put	Bond Future	6,299.5100	6.2995	6,821.6400	6.8216	8.288	0	0	0
2022/01/24	2040	04/08/2022	12.24	Put	Bond Future	640.2700	0.6403	711.1200	0.7111	11.066	0	0	460
2022/01/24	2040	04/08/2022	11.05	Call	Bond Future	4,126.2500	4.1263	3,731.7200	3.7317	(9.561)	0	0	0
2022/01/24	2040	04/08/2022	11.05	Put	Bond Future	2,304.7700	2.3048	2,534.1200	2.5341	9.951	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
2022/01/24	2040	04/08/2022	9.70	Put	Bond Future	8,574.5000	8.5745	9,101.9200	9.1019	6.151	0	0	0
2022/01/24	2040	04/08/2022			Bond Future	10.7832	86.3407	10.8736	85.7168	0.838	0.0000	0.0000	0
2022/01/24	2040	04/08/2022	12.24	Call	Bond Future	9,892.8400	9.8928	9,339.8100	9.3398	(5.590)	0	0	0
2022/01/24	2040	04/08/2022	11.03	Call	Bond Future	4,044.2000	4.0442	3,653.7700	3.6538	(9.654)	0	0	0
2022/01/24	2040	04/08/2022	11.03	Put	Bond Future	2,357.1900	2.3572	2,590.6400	2.5906	9.904	0	0	0
2022/01/24	2040	04/08/2022	11.04	Call	Bond Future	4,085.1400	4.0851	3,692.6600	3.6927	(9.608)	0	0	0
2022/01/24	2040	04/08/2022	11.04	Put	Bond Future	2,330.8500	2.3309	2,562.2500	2.5623	9.928	0	0	0
2022/01/24	2040	04/08/2022	9.70	Call	Bond Future	513.6000	0.5136	417.1400	0.4171	(18.781)	0	0	460
2022/01/24	2040	04/08/2022	10.70	Call	Bond Future	2,795.0500	2.7950	2,477.5000	2.4775	(11.361)	0	0	460
2022/01/24	2040	04/08/2022	10.70	Put	Bond Future	3,376.0100	3.3760	3,682.3400	3.6823	9.074	0	0	0
2022/01/24	2040	03/11/2022	11.41	Put	Bond Future	2,376.7000	2.3767	2,587.9900	2.5880	8.890	0	0	0
2022/01/24	2040	03/11/2022	11.39	Call	Bond Future	5,332.7800	5.3328	4,915.3000	4.9153	(7.829)	0	0	0
2022/01/24	2040	03/11/2022	11.40	Call	Bond Future	5,374.1100	5.3741	4,955.0200	4.9550	(7.798)	0	0	0
2022/01/24	2040	03/11/2022			Bond Future	10.9487	87.4540	11.0425	86.8221	0.857	0.0000	0.0000	0
2022/01/24	2040	03/11/2022	11.41	Call	Bond Future	5,415.5500	5.4155	4,994.8700	4.9949	(7.768)	0	0	0
2022/01/24	2040	03/11/2022	11.39	Put	Bond Future	2,422.1400	2.4221	2,636.6300	2.6366	8.855	0	0	0
2022/01/24	2040	03/11/2022	11.40	Put	Bond Future	2,399.3300	2.3993	2,612.2100	2.6122	8.872	0	0	0
2022/01/24	2044	03/02/2022	11.59	Call	Bond Future	7,586.1800	7.5862	7,001.4900	7.0015	(7.707)	0	0	0
2022/01/24	2044	03/02/2022	11.59	Put	Bond Future	0.8000	0.0008	0.3800	0.0004	(52.500)	0	0	0
2022/01/24	2044	03/02/2022	11.60	Call	Bond Future	7,650.0300	7.6500	7,065.3500	7.0653	(7.643)	0	0	0
2022/01/24	2044	03/02/2022	11.60	Put	Bond Future	0.7500	0.0008	0.3400	0.0003	(54.667)	0	0	0
2022/01/24	2044	03/02/2022			Bond Future	10.4934	85.3296	10.5720	84.7453	0.749	0.0000	0.0000	29,833
2022/01/24	2044	03/02/2022	11.61	Call	Bond Future	7,713.7800	7.7138	7,129.1300	7.1291	(7.579)	0	0	0
2022/01/24	2044	03/02/2022	11.61	Put	Bond Future	0.6900	0.0007	0.3100	0.0003	(55.072)	0	0	0
2022/01/24	2044	05/05/2022	11.91	Call	Bond Future	8,749.7200	8.7497	8,200.8100	8.2008	(6.273)	0	0	0
2022/01/24	2044	05/05/2022	11.91	Put	Bond Future	342.8600	0.3429	386.3200	0.3863	12.676	0	0	0
2022/01/24	2044	05/05/2022	11.92	Call	Bond Future	8,805.4900	8.8055	8,255.8800	8.2559	(6.242)	0	0	0
2022/01/24	2044	05/05/2022	11.92	Put	Bond Future	337.5500	0.3376	380.3100	0.3803	12.668	0	0	0
2022/01/24	2044	05/05/2022			Bond Future	10.6516	86.3848	10.7333	85.7924	0.767	0.0000	0.0000	39,772
2022/01/24	2044	05/05/2022	11.93	Call	Bond Future	8,861.2500	8.8613	8,310.9500	8.3110	(6.210)	0	0	0
2022/01/24	2044	05/05/2022	11.93	Put	Bond Future	332.3200	0.3323	374.3900	0.3744	12.659	0	0	0
2022/01/24	2044	04/08/2022	11.08	Call	Bond Future	4,185.9600	4.1860	3,803.8700	3.8039	(9.128)	0	0	0
2022/01/24	2044	04/08/2022	11.08	Put	Bond Future	2,332.9800	2.3330	2,551.2400	2.5512	9.355	0	0	0
2022/01/24	2044	04/08/2022	11.09	Call	Bond Future	4,228.0900	4.2281	3,844.0300	3.8440	(9.084)	0	0	0
2022/01/24	2044	04/08/2022	11.09	Put	Bond Future	2,306.6900	2.3067	2,522.9800	2.5230	9.377	0	0	0
2022/01/24	2044	04/08/2022			Bond Future	10.8144	83.1315	10.8994	82.5312	0.786	0.0000	0.0000	0
2022/01/24	2044	04/08/2022	11.10	Call	Bond Future	4,270.3700	4.2704	3,884.3600	3.8844	(9.039)	0	0	0
2022/01/24	2044	04/08/2022	11.10	Put	Bond Future	2,280.6500	2.2806	2,494.9900	2.4950	9.398	0	0	0
2022/01/24	2044	03/11/2022	11.40	Put	Bond Future	2,468.8700	2.4689	2,674.5900	2.6746	8.333	0	0	0
2022/01/24	2044	03/11/2022	11.41	Call	Bond Future	5,403.3500	5.4034	4,999.3800	4.9994	(7.476)	0	0	0
2022/01/24	2044	03/11/2022	11.41	Put	Bond Future	2,445.5500	2.4456	2,649.7200	2.6497	8.349	0	0	0
2022/01/24	2044	03/11/2022			Bond Future	10.9707	84.2035	11.0589	83.5953	0.804	0.0000	0.0000	0
2022/01/24	2044	03/11/2022	11.39	Call	Bond Future	5,319.3900	5.3194	4,918.5400	4.9185	(7.536)	0	0	0
2022/01/24	2044	03/11/2022	11.39	Put	Bond Future	2,492.3800	2.4924	2,699.6700	2.6997	8.317	0	0	0
2022/01/24	2044	03/11/2022	11.40	Call	Bond Future	5,361.3200	5.3613	4,958.9000	4.9589	(7.506)	0	0	0
2022/01/24	2046	03/02/2022			Bond Future	114.5345	114.5345	115.0217	115.0217	0.425	0.0000	0.0000	9,876

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2022/01/24	2046	05/05/2022			Bond Future	114.0843	114.0843	114.5766	114.5766	0.431	0.0000	0.0000	14,004
2022/01/24	2046	04/08/2022			Bond Future	115.6020	115.6020	116.1005	116.1005	0.431	0.0000	0.0000	609
2022/01/24	2046	03/11/2022			Bond Future	115.1908	115.1908	115.6959	115.6959	0.439	0.0000	0.0000	0
2022/01/24	2050	03/02/2022			Bond Future	116.5958	116.5958	116.8222	116.8222	0.194	0.0000	0.0000	5,997
2022/01/24	2050	05/05/2022			Bond Future	118.0665	118.0665	118.2946	118.2946	0.193	0.0000	0.0000	7,629
2022/01/24	2050	04/08/2022			Bond Future	117.6164	117.6164	117.8471	117.8471	0.196	0.0000	0.0000	1,194
2022/01/24	2050	03/11/2022			Bond Future	119.1599	119.1599	119.3936	119.3936	0.196	0.0000	0.0000	0
2022/01/24	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/01/24	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/01/24	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/01/24	AL37	03/02/2022			Index Future	819.2970	819.2970	818.4190	818.4190	(0.107)	0.0000	0.0000	0
2022/01/24	AL37	05/05/2022			Index Future	829.4280	829.4280	828.5140	828.5140	(0.110)	0.0000	0.0000	0
2022/01/24	AL37	04/08/2022			Index Future	840.1430	840.1430	839.2110	839.2110	(0.111)	0.0000	0.0000	0
2022/01/24	AL37	03/11/2022			Index Future	851.0850	851.0850	850.1390	850.1390	(0.111)	0.0000	0.0000	0
2022/01/24	AL7T	03/02/2022			Index Future	940.7130	940.7130	937.3030	937.3030	(0.362)	0.0000	0.0000	0
2022/01/24	AL7T	05/05/2022			Index Future	952.3450	952.3450	948.8640	948.8640	(0.366)	0.0000	0.0000	0
2022/01/24	AL7T	04/08/2022			Index Future	964.6480	964.6480	961.1140	961.1140	(0.366)	0.0000	0.0000	0
2022/01/24	AL7T	03/11/2022			Index Future	977.2120	977.2120	973.6300	973.6300	(0.367)	0.0000	0.0000	0
2022/01/24	ALBI	03/02/2022			Index Future	837.0330	837.0330	833.5630	833.5630	(0.415)	0.0000	0.0000	169
2022/01/24	ALBI	05/05/2022			Index Future	847.3830	847.3830	843.8440	843.8440	(0.418)	0.0000	0.0000	48
2022/01/24	ALBI	04/08/2022			Index Future	858.3300	858.3300	854.7390	854.7390	(0.418)	0.0000	0.0000	0
2022/01/24	ALBI	03/11/2022			Index Future	869.5100	869.5100	865.8690	865.8690	(0.419)	0.0000	0.0000	0
2022/01/24	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/01/24	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/01/24	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/01/24	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/01/24	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/01/24	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/01/24	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/01/24	C040	06/10/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/01/24	C040	31/01/2040			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0



Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2022/01/24	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/01/24	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/01/24	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/01/24	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/01/24	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/01/24	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/01/24	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2022/01/24	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/01/24	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/01/24	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/01/24	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/01/24	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/01/24	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/01/24	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/01/24	C303	28/02/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/01/24	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/01/24	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/01/24	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/01/24	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/01/24	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/01/24	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/01/24	ES33	03/02/2022			Bond Future	11.1184	79.7440	11.1913	79.3551	0.655	0.0000	0.0000	263
2022/01/24	ES33	05/05/2022			Bond Future	11.3345	76.9711	11.4105	76.5765	0.671	0.0000	0.0000	87
2022/01/24	ES33	04/08/2022			Bond Future	11.5548	77.9953	11.6341	77.5952	0.687	0.0000	0.0000	0
2022/01/24	ES33	03/11/2022			Bond Future	11.7835	75.2397	11.8662	74.8342	0.702	0.0000	0.0000	0

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2022/01/24	ES42	03/02/2022			Bond Future	11.5248	78.9272	11.6029	78.4407	0.678	0.0000	0.0000	3,579
2022/01/24	ES42	05/05/2022			Bond Future	11.7250	75.6640	11.8065	75.1706	0.696	0.0000	0.0000	1,190
2022/01/24	ES42	04/08/2022			Bond Future	11.9237	76.6714	12.0087	76.1712	0.713	0.0000	0.0000	0
2022/01/24	ES42	03/11/2022			Bond Future	12.1297	73.4190	12.2183	72.9122	0.731	0.0000	0.0000	0
2022/01/24	GOVI	03/02/2022	792.76	Call	GOVI	331,520.0000	33.1520	297,630.0000	29.7630	(10.223)	0	0	0
2022/01/24	GOVI	03/02/2022	792.76	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/01/24	GOVI	03/02/2022			GOVI	825.9120	825.9120	822.5230	822.5230	(0.410)	0.0000	0.0000	558
2022/01/24	GOVI	03/02/2022	792.74	Call	GOVI	331,720.0000	33.1720	297,830.0000	29.7830	(10.216)	0	0	0
2022/01/24	GOVI	03/02/2022	792.74	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/01/24	GOVI	03/02/2022	792.75	Call	GOVI	331,620.0000	33.1620	297,730.0000	29.7730	(10.220)	0	0	0
2022/01/24	GOVI	03/02/2022	792.75	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/01/24	GOVI	05/05/2022	788.25	Call	GOVI	478,750.0000	47.8750	444,190.0000	44.4190	(7.219)	0	0	0
2022/01/24	GOVI	05/05/2022	788.25	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/01/24	GOVI	05/05/2022			GOVI	836.1250	836.1250	832.6690	832.6690	(0.413)	0.0000	0.0000	430
2022/01/24	GOVI	05/05/2022	788.23	Call	GOVI	478,950.0000	47.8950	444,390.0000	44.4390	(7.216)	0	0	0
2022/01/24	GOVI	05/05/2022	788.23	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/01/24	GOVI	05/05/2022	788.24	Call	GOVI	478,850.0000	47.8850	444,290.0000	44.4290	(7.217)	0	0	0
2022/01/24	GOVI	05/05/2022	788.24	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/01/24	GOVI	04/08/2022	819.28	Call	GOVI	276,470.0000	27.6470	241,390.0000	24.1390	(12.689)	0	0	0
2022/01/24	GOVI	04/08/2022	819.28	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/01/24	GOVI	04/08/2022			GOVI	846.9270	846.9270	843.4190	843.4190	(0.414)	0.0000	0.0000	0
2022/01/24	GOVI	04/08/2022	819.26	Call	GOVI	276,670.0000	27.6670	241,590.0000	24.1590	(12.679)	0	0	0
2022/01/24	GOVI	04/08/2022	819.26	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/01/24	GOVI	04/08/2022	819.27	Call	GOVI	276,570.0000	27.6570	241,490.0000	24.1490	(12.684)	0	0	0
2022/01/24	GOVI	04/08/2022	819.27	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/01/24	GOVI	03/11/2022	820.41	Call	GOVI	375,470.0000	37.5470	339,920.0000	33.9920	(9.468)	0	0	0
2022/01/24	GOVI	03/11/2022	820.41	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/01/24	GOVI	03/11/2022	820.42	Call	GOVI	375,370.0000	37.5370	339,820.0000	33.9820	(9.471)	0	0	0
2022/01/24	GOVI	03/11/2022	820.42	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/01/24	GOVI	03/11/2022			GOVI	857.9570	857.9570	854.4020	854.4020	(0.414)	0.0000	0.0000	0
2022/01/24	GOVI	03/11/2022	820.43	Call	GOVI	375,270.0000	37.5270	339,720.0000	33.9720	(9.473)	0	0	0
2022/01/24	GOVI	03/11/2022	820.43	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/01/24	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2022/01/24	IGOV	03/02/2022			Index Future	304.5150	304.5150	304.9070	304.9070	0.129	0.0000	0.0000	374
2022/01/24	IGOV	05/05/2022			Index Future	308.3570	308.3570	308.7430	308.7430	0.125	0.0000	0.0000	125
2022/01/24	IGOV	04/08/2022			Index Future	312.4150	312.4150	312.8040	312.8040	0.125	0.0000	0.0000	0
2022/01/24	IGOV	03/11/2022			Index Future	316.5570	316.5570	316.9510	316.9510	0.124	0.0000	0.0000	0
2022/01/24	IS05	15/03/2022			Interest Rate Swap	90.1300	90.1300	90.1300	90.1300	0.000	0.0000	0.0000	0
2022/01/24	IS05	21/06/2022			Interest Rate Swap	90.2900	90.2900	90.2900	90.2900	0.000	0.0000	0.0000	0
2022/01/24	IS05	20/09/2022			Interest Rate Swap	93.5000	93.5000	93.5000	93.5000	0.000	0.0000	0.0000	0
2022/01/24	IS05	20/12/2022			Interest Rate Swap	94.0600	94.0600	94.0600	94.0600	0.000	0.0000	0.0000	0
2022/01/24	IS05	22/03/2023			Interest Rate Swap	86.5400	86.5400	86.5400	86.5400	0.000	0.0000	0.0000	0
2022/01/24	IS05	20/06/2023			Interest Rate Swap	92.1700	92.1700	92.1700	92.1700	0.000	0.0000	0.0000	0
2022/01/24	IS05	19/09/2023			Interest Rate Swap	94.8800	94.8800	94.8800	94.8800	0.000	0.0000	0.0000	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2022/01/24	IS10	17/12/2025			Interest Rate Swap	80.2800	80.2800	80.2800	80.2800	0.000	0.0000	0.0000	0
2022/01/24	IS10	16/03/2026			Interest Rate Swap	76.8200	76.8200	76.8200	76.8200	0.000	0.0000	0.0000	0
2022/01/24	IS10	15/06/2026			Interest Rate Swap	75.2400	75.2400	75.2400	75.2400	0.000	0.0000	0.0000	0
2022/01/24	IS10	21/09/2026			Interest Rate Swap	77.2700	77.2700	77.2700	77.2700	0.000	0.0000	0.0000	0
2022/01/24	IS10	21/12/2026			Interest Rate Swap	81.3000	81.3000	81.3000	81.3000	0.000	0.0000	0.0000	0
2022/01/24	IS10	15/03/2027			Interest Rate Swap	79.8000	79.8000	79.8000	79.8000	0.000	0.0000	0.0000	0
2022/01/24	IS10	21/06/2027			Interest Rate Swap	81.8600	81.8600	81.8600	81.8600	0.000	0.0000	0.0000	0
2022/01/24	IS10	20/09/2027			Interest Rate Swap	87.6100	87.6100	87.6100	87.6100	0.000	0.0000	0.0000	0
2022/01/24	IS10	20/12/2027			Interest Rate Swap	87.9400	87.9400	87.9400	87.9400	0.000	0.0000	0.0000	0
2022/01/24	IS10	22/03/2028			Interest Rate Swap	80.8900	80.8900	80.8900	80.8900	0.000	0.0000	0.0000	0
2022/01/24	IS10	20/06/2028			Interest Rate Swap	88.6800	88.6800	88.6800	88.6800	0.000	0.0000	0.0000	0
2022/01/24	IS10	19/09/2028			Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0.000	0.0000	0.0000	0
2022/01/24	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2022/01/24	JBAF	16/02/2022			Jibar Tradeable Future	4.1950	95.8050	4.1950	95.8050	0.000	0.0000	0.0000	0
2022/01/24	JBAF	16/03/2022			Jibar Tradeable Future	4.2750	95.7250	4.2650	95.7350	(0.234)	0.0000	0.0000	0
2022/01/24	JBAF	20/04/2022			Jibar Tradeable Future	4.6200	95.3800	4.6100	95.3900	(0.216)	0.0000	0.0000	0
2022/01/24	JBAF	18/05/2022			Jibar Tradeable Future	4.6800	95.3200	4.6700	95.3300	(0.214)	0.0000	0.0000	0
2022/01/24	JBAF	15/06/2022			Jibar Tradeable Future	5.0650	94.9350	5.0450	94.9550	(0.395)	0.0000	0.0000	72
2022/01/24	JBAF	20/07/2022			Jibar Tradeable Future	5.1600	94.8400	5.1200	94.8800	(0.775)	0.0000	0.0000	0
2022/01/24	JBAF	21/09/2022			Jibar Tradeable Future	5.5300	94.4700	5.5200	94.4800	(0.181)	0.0000	0.0000	0
2022/01/24	JBAF	21/12/2022			Jibar Tradeable Future	6.0000	94.0000	6.0150	93.9850	0.250	0.0000	0.0000	68
2022/01/24	JBAF	15/03/2023			Jibar Tradeable Future	6.3400	93.6600	6.3500	93.6500	0.158	0.0000	0.0000	0
2022/01/24	JBAF	21/06/2023			Jibar Tradeable Future	6.5350	93.4650	6.5600	93.4400	0.383	0.0000	0.0000	0
2022/01/24	JBAF	20/09/2023			Jibar Tradeable Future	6.7450	93.2550	6.7650	93.2350	0.297	0.0000	0.0000	75
2022/01/24	JBAF	20/12/2023			Jibar Tradeable Future	6.8650	93.1350	6.8950	93.1050	0.437	0.0000	0.0000	0
2022/01/24	R023	03/02/2022	5.08	Call	Bond Future	46.0400	0.0460	15.0600	0.0151	(67.289)	0	0	0
2022/01/24	R023	03/02/2022	5.08	Put	Bond Future	113.3800	0.1134	171.6100	0.1716	51.358	0	0	0
2022/01/24	R023	03/02/2022			Bond Future	5.1450	106.0847	5.2312	105.9954	1.676	0.0000	0.0000	15,433
2022/01/24	R023	03/02/2022	5.06	Call	Bond Future	38.1400	0.0381	11.3700	0.0114	(70.189)	0	0	0
2022/01/24	R023	03/02/2022	5.06	Put	Bond Future	126.2100	0.1262	188.6500	0.1886	49.473	0	0	0
2022/01/24	R023	03/02/2022	5.07	Call	Bond Future	41.9700	0.0420	13.1200	0.0131	(68.740)	0	0	0
2022/01/24	R023	03/02/2022	5.07	Put	Bond Future	119.6800	0.1197	180.0400	0.1800	50.434	0	0	0
2022/01/24	R023	05/05/2022	6.31	Call	Bond Future	895.2100	0.8952	809.7800	0.8098	(9.543)	0	0	0
2022/01/24	R023	05/05/2022	6.31	Put	Bond Future	19.8300	0.0198	26.0900	0.0261	31.568	0	0	0
2022/01/24	R023	05/05/2022			Bond Future	5.2016	103.4724	5.3170	103.3807	2.218	0.0000	0.0000	12,923
2022/01/24	R023	05/05/2022	6.29	Call	Bond Future	880.4800	0.8805	795.3300	0.7953	(9.671)	0	0	0
2022/01/24	R023	05/05/2022	6.29	Put	Bond Future	20.7900	0.0208	27.3300	0.0273	31.457	0	0	0
2022/01/24	R023	05/05/2022	6.30	Call	Bond Future	887.8100	0.8878	802.5100	0.8025	(9.608)	0	0	0
2022/01/24	R023	05/05/2022	6.30	Put	Bond Future	20.2700	0.0203	26.6600	0.0267	31.524	0	0	0
2022/01/24	R023	04/08/2022	6.05	Call	Bond Future	512.1900	0.5122	437.2700	0.4373	(14.627)	0	0	0
2022/01/24	R023	04/08/2022	6.05	Put	Bond Future	55.5200	0.0555	74.6500	0.0746	34.456	0	0	0
2022/01/24	R023	04/08/2022			Bond Future	5.2163	104.8012	5.3875	104.7072	3.280	0.0000	0.0000	0
2022/01/24	R023	04/08/2022	6.03	Call	Bond Future	502.9900	0.5030	428.5700	0.4286	(14.796)	0	0	0
2022/01/24	R023	04/08/2022	6.03	Put	Bond Future	57.2300	0.0572	76.8600	0.0769	34.300	0	0	0

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2022/01/24	R023	04/08/2022	6.04	Call	Bond Future	507.5900	0.5076	432.9200	0.4329	(14.711)	0	0	0
2022/01/24	R023	04/08/2022	6.04	Put	Bond Future	56.3700	0.0564	75.7500	0.0758	34.380	0	0	0
2022/01/24	R023	03/11/2022	6.25	Call	Bond Future	391.4200	0.3914	315.9300	0.3159	(19.286)	0	0	0
2022/01/24	R023	03/11/2022	6.25	Put	Bond Future	34.1800	0.0342	52.7700	0.0528	54.389	0	0	0
2022/01/24	R023	03/11/2022	6.26	Call	Bond Future	394.1900	0.3942	318.5400	0.3185	(19.191)	0	0	0
2022/01/24	R023	03/11/2022	6.26	Put	Bond Future	33.8900	0.0339	52.3200	0.0523	54.382	0	0	0
2022/01/24	R023	03/11/2022			Bond Future	5.0899	102.2776	5.3946	102.1835	5.988	0.0000	0.0000	0
2022/01/24	R023	03/11/2022	6.27	Call	Bond Future	396.7400	0.3967	320.8800	0.3209	(19.121)	0	0	0
2022/01/24	R023	03/11/2022	6.27	Put	Bond Future	33.3700	0.0334	51.5900	0.0516	54.600	0	0	0
2022/01/24	R035	03/02/2022	9.92	Call	Bond Future	170.5700	0.1706	59.1100	0.0591	(65.346)	0	0	200
2022/01/24	R035	03/02/2022	9.92	Put	Bond Future	1,939.3600	1.9394	2,347.2400	2.3472	21.032	0	0	0
2022/01/24	R035	03/02/2022	11.73	Call	Bond Future	9,518.8100	9.5188	8,999.4600	8.9995	(5.456)	0	0	0
2022/01/24	R035	03/02/2022	11.73	Put	Bond Future	0.0100	0.0000	0.0000	0.0000	(100.000)	0	0	280
2022/01/24	R035	03/02/2022	11.28	Call	Bond Future	6,907.3200	6.9073	6,387.5200	6.3875	(7.525)	0	0	0
2022/01/24	R035	03/02/2022	11.28	Put	Bond Future	0.8600	0.0009	0.4000	0.0004	(53.488)	0	0	200
2022/01/24	R035	03/02/2022	11.33	Put	Bond Future	0.5600	0.0006	0.2400	0.0002	(57.143)	0	0	500
2022/01/24	R035	03/02/2022	11.39	Call	Bond Future	7,556.5300	7.5565	7,036.9900	7.0370	(6.875)	0	0	0
2022/01/24	R035	03/02/2022	11.39	Put	Bond Future	0.3300	0.0003	0.1300	0.0001	(60.606)	0	0	683
2022/01/24	R035	03/02/2022	11.22	Call	Bond Future	6,550.3400	6.5503	6,030.3300	6.0303	(7.939)	0	0	0
2022/01/24	R035	03/02/2022	11.22	Put	Bond Future	1.3900	0.0014	0.7200	0.0007	(48.201)	0	0	0
2022/01/24	R035	03/02/2022	11.23	Call	Bond Future	6,609.9700	6.6100	6,090.0000	6.0900	(7.866)	0	0	0
2022/01/24	R035	03/02/2022	11.23	Put	Bond Future	1.2800	0.0013	0.6500	0.0007	(49.219)	0	0	0
2022/01/24	R035	03/02/2022	11.03	Call	Bond Future	5,407.9100	5.4079	4,886.7400	4.8867	(9.637)	0	0	0
2022/01/24	R035	03/02/2022	11.05	Put	Bond Future	4.9800	0.0050	3.3100	0.0033	(33.534)	0	0	1,600
2022/01/24	R035	03/02/2022	11.11	Call	Bond Future	5,890.9400	5.8909	5,370.3500	5.3703	(8.837)	0	0	0
2022/01/24	R035	03/02/2022	10.35	Call	Bond Future	1,470.6700	1.4707	1,030.7500	1.0308	(29.913)	0	0	1,600
2022/01/24	R035	03/02/2022	10.35	Put	Bond Future	362.7200	0.3627	442.1400	0.4421	21.896	0	0	0
2022/01/24	R035	03/02/2022	10.61	Call	Bond Future	2,875.6900	2.8757	2,362.1000	2.3621	(17.860)	0	0	0
2022/01/24	R035	03/02/2022	10.61	Put	Bond Future	89.9500	0.0899	95.7000	0.0957	6.392	0	0	200
2022/01/24	R035	03/02/2022	10.65	Call	Bond Future	3,111.3600	3.1114	2,594.2400	2.5942	(16.620)	0	0	0
2022/01/24	R035	03/02/2022	10.24	Put	Bond Future	605.3900	0.6054	754.1100	0.7541	24.566	0	0	0
2022/01/24	R035	03/02/2022	10.26	Call	Bond Future	1,070.2900	1.0703	685.3200	0.6853	(35.969)	0	0	200
2022/01/24	R035	03/02/2022	10.26	Put	Bond Future	553.7900	0.5538	688.1600	0.6882	24.264	0	0	0
2022/01/24	R035	03/02/2022	10.34	Call	Bond Future	1,423.3700	1.4234	988.7300	0.9887	(30.536)	0	0	0
2022/01/24	R035	03/02/2022	10.34	Put	Bond Future	380.8600	0.3809	465.5600	0.4656	22.239	0	0	500
2022/01/24	R035	03/02/2022			Bond Future	10.1821	94.6097	10.2604	94.0903	0.769	0.0000	0.0000	57,679
2022/01/24	R035	03/02/2022	9.70	Call	Bond Future	24.5600	0.0246	4.1900	0.0042	(82.940)	0	0	683
2022/01/24	R035	03/02/2022	9.70	Put	Bond Future	3,316.1200	3.3161	3,815.0900	3.8151	15.047	0	0	0
2022/01/24	R035	03/02/2022	10.10	Call	Bond Future	522.3500	0.5223	266.8000	0.2668	(48.923)	0	0	280
2022/01/24	R035	03/02/2022	10.10	Put	Bond Future	1,071.1400	1.0711	1,334.9300	1.3349	24.627	0	0	0
2022/01/24	R035	03/02/2022	11.88	Call	Bond Future	10,363.2000	10.3632	9,843.8600	9.8439	(5.011)	0	0	0
2022/01/24	R035	03/02/2022	11.88	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	1,800
2022/01/24	R035	03/02/2022	11.33	Call	Bond Future	7,203.2700	7.2033	6,683.6100	6.6836	(7.214)	0	0	0
2022/01/24	R035	03/02/2022	11.24	Call	Bond Future	6,669.5500	6.6696	6,149.6200	6.1496	(7.796)	0	0	0
2022/01/24	R035	03/02/2022	11.24	Put	Bond Future	1.1900	0.0012	0.6000	0.0006	(49.580)	0	0	0
2022/01/24	R035	03/02/2022	11.03	Put	Bond Future	5.7700	0.0058	3.9400	0.0039	(31.716)	0	0	280
2022/01/24	R035	03/02/2022	11.05	Call	Bond Future	5,528.9000	5.5289	5,007.8900	5.0079	(9.423)	0	0	0

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2022/01/24	R035	03/02/2022	11.11	Put	Bond Future	3.2000	0.0032	1.9500	0.0020	(39.063)	0	0	200
2022/01/24	R035	03/02/2022	10.65	Put	Bond Future	71.5000	0.0715	73.7200	0.0737	3.105	0	0	683
2022/01/24	R035	03/02/2022	10.24	Call	Bond Future	989.7100	0.9897	619.0900	0.6191	(37.447)	0	0	500
2022/01/24	R035	05/05/2022	11.63	Call	Bond Future	8,014.3700	8.0144	7,525.1500	7.5251	(6.104)	0	0	0
2022/01/24	R035	05/05/2022	11.63	Put	Bond Future	298.5900	0.2986	336.1200	0.3361	12.569	0	0	0
2022/01/24	R035	05/05/2022	11.64	Call	Bond Future	8,066.4500	8.0664	7,576.6000	7.5766	(6.073)	0	0	0
2022/01/24	R035	05/05/2022	11.64	Put	Bond Future	293.7400	0.2937	330.6400	0.3306	12.562	0	0	0
2022/01/24	R035	05/05/2022	10.72	Call	Bond Future	3,531.3500	3.5313	3,156.3300	3.1563	(10.620)	0	0	1,200
2022/01/24	R035	05/05/2022	10.72	Put	Bond Future	1,245.0000	1.2450	1,396.7300	1.3967	12.187	0	0	0
2022/01/24	R035	05/05/2022			Bond Future	10.3607	91.2788	10.4423	90.7520	0.788	0.0000	0.0000	60,159
2022/01/24	R035	05/05/2022	11.65	Call	Bond Future	8,118.5500	8.1186	7,628.0800	7.6281	(6.041)	0	0	0
2022/01/24	R035	05/05/2022	11.65	Put	Bond Future	288.9700	0.2890	325.2500	0.3252	12.555	0	0	0
2022/01/24	R035	05/05/2022	12.64	Call	Bond Future	13,238.5800	13.2386	12,717.6900	12.7177	(3.935)	0	0	0
2022/01/24	R035	05/05/2022	12.64	Put	Bond Future	52.2100	0.0522	58.0700	0.0581	11.224	0	0	1,200
2022/01/24	R035	05/05/2022	10.82	Call	Bond Future	3,973.0500	3.9731	3,578.3800	3.5784	(9.934)	0	0	0
2022/01/24	R035	05/05/2022	10.82	Put	Bond Future	1,065.1700	1.0652	1,197.2500	1.1972	12.400	0	0	1,200
2022/01/24	R035	04/08/2022	11.13	Put	Bond Future	1,493.1800	1.4932	1,639.1200	1.6391	9.774	0	0	100
2022/01/24	R035	04/08/2022	10.72	Call	Bond Future	3,441.7200	3.4417	3,120.2800	3.1203	(9.340)	0	0	0
2022/01/24	R035	04/08/2022	10.72	Put	Bond Future	2,357.0000	2.3570	2,569.5200	2.5695	9.017	0	0	0
2022/01/24	R035	04/08/2022	10.73	Call	Bond Future	3,478.1900	3.4782	3,154.9500	3.1550	(9.293)	0	0	0
2022/01/24	R035	04/08/2022	10.73	Put	Bond Future	2,331.5400	2.3315	2,542.2600	2.5423	9.038	0	0	0
2022/01/24	R035	04/08/2022	9.84	Call	Bond Future	971.0900	0.9711	825.9900	0.8260	(14.942)	0	0	100
2022/01/24	R035	04/08/2022	9.84	Put	Bond Future	5,588.9300	5.5889	5,977.7900	5.9778	6.958	0	0	0
2022/01/24	R035	04/08/2022	10.53	Put	Bond Future	2,890.6600	2.8907	3,138.7900	3.1388	8.584	0	0	0
2022/01/24	R035	04/08/2022	10.64	Call	Bond Future	3,158.0900	3.1581	2,851.3700	2.8514	(9.712)	0	0	0
2022/01/24	R035	04/08/2022	10.64	Put	Bond Future	2,571.0200	2.5710	2,798.2600	2.7983	8.839	0	0	100
2022/01/24	R035	04/08/2022	9.53	Call	Bond Future	546.2700	0.5463	452.3800	0.4524	(17.187)	0	0	400
2022/01/24	R035	04/08/2022	9.53	Put	Bond Future	7,297.9300	7.2979	7,738.0000	7.7380	6.030	0	0	0
2022/01/24	R035	04/08/2022			Bond Future	10.5464	92.4310	10.6315	91.8971	0.806	0.0000	0.0000	0
2022/01/24	R035	04/08/2022	11.13	Call	Bond Future	5,066.3800	5.0664	4,678.3600	4.6784	(7.659)	0	0	0
2022/01/24	R035	04/08/2022	12.18	Call	Bond Future	9,991.2000	9.9912	9,507.2200	9.5072	(4.844)	0	0	0
2022/01/24	R035	04/08/2022	12.18	Put	Bond Future	491.1800	0.4912	541.1600	0.5412	10.175	0	0	400
2022/01/24	R035	04/08/2022	10.74	Call	Bond Future	3,514.5600	3.5146	3,189.5200	3.1895	(9.248)	0	0	0
2022/01/24	R035	04/08/2022	10.74	Put	Bond Future	2,306.0500	2.3060	2,514.9700	2.5150	9.060	0	0	0
2022/01/24	R035	04/08/2022	10.53	Call	Bond Future	2,786.8600	2.7869	2,501.0300	2.5010	(10.256)	0	0	400
2022/01/24	R035	03/11/2022	11.15	Call	Bond Future	4,818.6200	4.8186	4,464.0400	4.4640	(7.359)	0	0	0
2022/01/24	R035	03/11/2022	11.15	Put	Bond Future	2,281.1600	2.2812	2,467.4700	2.4675	8.167	0	0	0
2022/01/24	R035	03/11/2022			Bond Future	10.7281	89.1633	10.8165	88.6224	0.825	0.0000	0.0000	0
2022/01/24	R035	03/11/2022	11.14	Call	Bond Future	4,781.0600	4.7811	4,427.8700	4.4279	(7.387)	0	0	0
2022/01/24	R035	03/11/2022	11.14	Put	Bond Future	2,302.5300	2.3025	2,490.2300	2.4902	8.152	0	0	0
2022/01/24	R035	03/11/2022	11.13	Call	Bond Future	4,743.6200	4.7436	4,391.8300	4.3918	(7.416)	0	0	0
2022/01/24	R035	03/11/2022	11.13	Put	Bond Future	2,324.0700	2.3241	2,513.1700	2.5132	8.137	0	0	0
2022/01/24	R186	03/02/2022	7.30	Call	Bond Future	45.5500	0.0455	18.4600	0.0185	(59.473)	0	0	0
2022/01/24	R186	03/02/2022	7.30	Put	Bond Future	1,506.4300	1.5064	1,621.1300	1.6211	7.614	0	0	0
2022/01/24	R186	03/02/2022			Bond Future	7.6383	112.8436	7.6714	112.7018	0.434	0.0000	0.0000	44,555
2022/01/24	R186	03/02/2022	7.28	Call	Bond Future	38.1200	0.0381	14.7000	0.0147	(61.438)	0	0	0
2022/01/24	R186	03/02/2022	7.28	Put	Bond Future	1,586.1100	1.5861	1,704.4800	1.7045	7.463	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
2022/01/24	R186	03/02/2022	7.29	Call	Bond Future	41.6900	0.0417	16.4900	0.0165	(60.446)	0	0	0
2022/01/24	R186	03/02/2022	7.29	Put	Bond Future	1,546.1200	1.5461	1,662.7100	1.6627	7.541	0	0	0
2022/01/24	R186	05/05/2022	9.18	Call	Bond Future	5,443.1000	5.4431	5,301.1000	5.3011	(2.609)	0	0	0
2022/01/24	R186	05/05/2022	9.18	Put	Bond Future	98.5500	0.0986	101.2200	0.1012	2.709	0	0	454
2022/01/24	R186	05/05/2022	8.32	Call	Bond Future	2,533.7900	2.5338	2,412.4100	2.4124	(4.790)	0	0	0
2022/01/24	R186	05/05/2022	8.32	Put	Bond Future	529.9600	0.5300	553.2500	0.5533	4.395	0	0	0
2022/01/24	R186	05/05/2022	8.14	Call	Bond Future	2,023.0700	2.0231	1,911.2000	1.9112	(5.530)	0	0	454
2022/01/24	R186	05/05/2022	8.14	Put	Bond Future	735.2400	0.7352	768.0400	0.7680	4.461	0	0	0
2022/01/24	R186	05/05/2022	7.28	Call	Bond Future	408.2600	0.4083	362.3700	0.3624	(11.240)	0	0	435
2022/01/24	R186	05/05/2022	7.28	Put	Bond Future	2,624.2100	2.6242	2,722.9900	2.7230	3.764	0	0	0
2022/01/24	R186	05/05/2022	7.48	Call	Bond Future	654.8800	0.6549	592.6000	0.5926	(9.510)	0	0	3,600
2022/01/24	R186	05/05/2022	7.48	Put	Bond Future	2,043.5900	2.0436	2,125.9800	2.1260	4.032	0	0	0
2022/01/24	R186	05/05/2022			Bond Future	7.8199	114.2390	7.8557	114.0943	0.457	0.0000	0.0000	49,087
2022/01/24	R186	05/05/2022	8.64	Call	Bond Future	3,552.3100	3.5523	3,419.2200	3.4192	(3.747)	0	0	0
2022/01/24	R186	05/05/2022	8.64	Put	Bond Future	290.0600	0.2901	301.6400	0.3016	3.992	0	0	4,035
2022/01/24	R186	05/05/2022	8.94	Call	Bond Future	4,586.2100	4.5862	4,446.9400	4.4469	(3.037)	0	0	0
2022/01/24	R186	05/05/2022	8.94	Put	Bond Future	160.8000	0.1608	166.2000	0.1662	3.358	0	0	454
2022/01/24	R186	05/05/2022	8.31	Call	Bond Future	2,503.8600	2.5039	2,382.9500	2.3829	(4.829)	0	0	0
2022/01/24	R186	05/05/2022	8.31	Put	Bond Future	539.6500	0.5397	563.4100	0.5634	4.403	0	0	0
2022/01/24	R186	05/05/2022	8.35	Call	Bond Future	2,624.1800	2.6242	2,501.4300	2.5014	(4.678)	0	0	454
2022/01/24	R186	05/05/2022	8.35	Put	Bond Future	501.5900	0.5016	523.5100	0.5235	4.370	0	0	0
2022/01/24	R186	05/05/2022	7.88	Call	Bond Future	1,385.7600	1.3858	1,291.2200	1.2912	(6.822)	0	0	435
2022/01/24	R186	05/05/2022	7.88	Put	Bond Future	1,142.6500	1.1427	1,192.7800	1.1928	4.387	0	0	0
2022/01/24	R186	05/05/2022	8.30	Call	Bond Future	2,474.2600	2.4743	2,353.8200	2.3538	(4.868)	0	0	0
2022/01/24	R186	05/05/2022	8.30	Put	Bond Future	549.6900	0.5497	573.9200	0.5739	4.408	0	0	0
2022/01/24	R186	05/05/2022	6.73	Call	Bond Future	91.9700	0.0920	76.9300	0.0769	(16.353)	0	0	3,600
2022/01/24	R186	05/05/2022	6.73	Put	Bond Future	4,622.5900	4.6226	4,752.2200	4.7522	2.804	0	0	0
2022/01/24	R186	04/08/2022	8.15	Call	Bond Future	1,963.7200	1.9637	1,869.7500	1.8697	(4.785)	0	0	0
2022/01/24	R186	04/08/2022	8.15	Put	Bond Future	1,419.3400	1.4193	1,472.2200	1.4722	3.726	0	0	0
2022/01/24	R186	04/08/2022	9.78	Call	Bond Future	6,727.6900	6.7277	6,587.5500	6.5875	(2.083)	0	0	0
2022/01/24	R186	04/08/2022	9.78	Put	Bond Future	201.8900	0.2019	208.6000	0.2086	3.324	0	0	3,600
2022/01/24	R186	04/08/2022	7.96	Call	Bond Future	1,563.1900	1.5632	1,479.5600	1.4796	(5.350)	0	0	3,600
2022/01/24	R186	04/08/2022			Bond Future	8.0073	110.4439	8.0457	110.2971	0.480	0.0000	0.0000	0
2022/01/24	R186	04/08/2022	8.14	Call	Bond Future	1,941.5100	1.9415	1,848.0600	1.8481	(4.813)	0	0	0
2022/01/24	R186	04/08/2022	8.14	Put	Bond Future	1,435.1600	1.4352	1,488.5600	1.4886	3.721	0	0	0
2022/01/24	R186	04/08/2022	6.96	Call	Bond Future	265.5800	0.2656	239.2100	0.2392	(9.929)	0	0	3,600
2022/01/24	R186	04/08/2022	6.96	Put	Bond Future	4,365.2800	4.3653	4,485.7600	4.4858	2.760	0	0	0
2022/01/24	R186	04/08/2022	7.96	Put	Bond Future	1,744.1300	1.7441	1,807.3500	1.8074	3.625	0	0	0
2022/01/24	R186	04/08/2022	8.13	Call	Bond Future	1,919.4200	1.9194	1,826.5000	1.8265	(4.841)	0	0	0
2022/01/24	R186	04/08/2022	8.13	Put	Bond Future	1,451.1100	1.4511	1,505.0400	1.5050	3.716	0	0	0
2022/01/24	R186	03/11/2022	8.53	Call	Bond Future	2,643.7400	2.6437	2,545.0800	2.5451	(3.732)	0	0	0
2022/01/24	R186	03/11/2022	8.53	Put	Bond Future	1,493.7400	1.4937	1,543.9100	1.5439	3.359	0	0	0
2022/01/24	R186	03/11/2022	8.54	Call	Bond Future	2,665.9800	2.6660	2,566.9300	2.5669	(3.715)	0	0	0
2022/01/24	R186	03/11/2022	8.54	Put	Bond Future	1,480.4300	1.4804	1,530.2100	1.5302	3.363	0	0	0
2022/01/24	R186	03/11/2022			Bond Future	8.2087	111.8679	8.2500	111.7191	0.504	0.0000	0.0000	0
2022/01/24	R186	03/11/2022	8.55	Call	Bond Future	2,688.2900	2.6883	2,588.8500	2.5888	(3.699)	0	0	0
2022/01/24	R186	03/11/2022	8.55	Put	Bond Future	1,467.2100	1.4672	1,516.6000	1.5166	3.366	0	0	0

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2022/01/24	R197	03/02/2022			Bond Future	321.6597	321.6597	321.6600	321.6600	0.000	0.0000	0.0000	1,090
2022/01/24	R197	05/05/2022			Bond Future	325.7171	325.7171	325.7142	325.7142	(0.001)	0.0000	0.0000	630
2022/01/24	R197	04/08/2022			Bond Future	321.6489	321.6489	321.6450	321.6450	(0.001)	0.0000	0.0000	0
2022/01/24	R197	03/11/2022			Bond Future	325.8699	325.8699	325.8657	325.8657	(0.001)	0.0000	0.0000	0
2022/01/24	R202	03/02/2022			Bond Future	241.1974	241.1974	240.9830	240.9830	(0.089)	0.0000	0.0000	6,620
2022/01/24	R202	05/05/2022			Bond Future	244.2400	244.2400	244.0203	244.0203	(0.090)	0.0000	0.0000	6,351
2022/01/24	R202	04/08/2022			Bond Future	243.0266	243.0266	242.8031	242.8031	(0.092)	0.0000	0.0000	91
2022/01/24	R202	03/11/2022			Bond Future	246.2157	246.2157	245.9891	245.9891	(0.092)	0.0000	0.0000	0
2022/01/24	R209	03/02/2022	11.02	Call	Bond Future	4,790.6100	4.7906	4,361.6900	4.3617	(8.953)	0	0	0
2022/01/24	R209	03/02/2022	11.02	Put	Bond Future	4.0800	0.0041	2.5900	0.0026	(36.520)	0	0	0
2022/01/24	R209	03/02/2022	11.03	Call	Bond Future	4,843.2000	4.8432	4,414.3500	4.4144	(8.855)	0	0	0
2022/01/24	R209	03/02/2022	11.03	Put	Bond Future	3.7900	0.0038	2.3700	0.0024	(37.467)	0	0	0
2022/01/24	R209	03/02/2022			Bond Future	10.1593	73.2310	10.2328	72.8035	0.723	0.0000	0.0000	15,362
2022/01/24	R209	03/02/2022	11.04	Call	Bond Future	4,895.7600	4.8958	4,466.9800	4.4670	(8.758)	0	0	0
2022/01/24	R209	03/02/2022	11.04	Put	Bond Future	3.5200	0.0035	2.1700	0.0022	(38.352)	0	0	0
2022/01/24	R209	05/05/2022	11.43	Call	Bond Future	6,285.7000	6.2857	5,889.6300	5.8896	(6.301)	0	0	0
2022/01/24	R209	05/05/2022	11.43	Put	Bond Future	317.2600	0.3173	354.6400	0.3546	11.782	0	0	0
2022/01/24	R209	05/05/2022	11.44	Call	Bond Future	6,330.9800	6.3310	5,934.2800	5.9343	(6.266)	0	0	0
2022/01/24	R209	05/05/2022	11.44	Put	Bond Future	312.2200	0.3122	348.9700	0.3490	11.771	0	0	0
2022/01/24	R209	05/05/2022	9.75	Call	Bond Future	557.8500	0.5578	447.0100	0.4470	(19.869)	0	0	8,525
2022/01/24	R209	05/05/2022	9.75	Put	Bond Future	3,903.3700	3.9034	4,225.9800	4.2260	8.265	0	0	0
2022/01/24	R209	05/05/2022	10.25	Call	Bond Future	1,661.2000	1.6612	1,435.0100	1.4350	(13.616)	0	0	0
2022/01/24	R209	05/05/2022	10.25	Put	Bond Future	2,046.8000	2.0468	2,254.0600	2.2541	10.126	0	0	9,000
2022/01/24	R209	05/05/2022	10.75	Call	Bond Future	3,351.5800	3.3516	3,027.5800	3.0276	(9.667)	0	0	0
2022/01/24	R209	05/05/2022	10.75	Put	Bond Future	941.1200	0.9411	1,050.5700	1.0506	11.630	0	0	3,050
2022/01/24	R209	05/05/2022			Bond Future	10.3173	70.9943	10.3936	70.5608	0.739	0.0000	0.0000	11,090
2022/01/24	R209	05/05/2022	12.00	Call	Bond Future	8,871.7100	8.8717	8,451.8600	8.4519	(4.732)	0	0	0
2022/01/24	R209	05/05/2022	12.00	Put	Bond Future	122.4700	0.1225	136.0700	0.1361	11.105	0	0	12,050
2022/01/24	R209	05/05/2022	11.45	Call	Bond Future	6,376.3600	6.3764	5,979.0500	5.9790	(6.231)	0	0	0
2022/01/24	R209	05/05/2022	11.45	Put	Bond Future	307.3300	0.3073	343.4700	0.3435	11.759	0	0	0
2022/01/24	R209	04/08/2022	10.57	Put	Bond Future	2,218.2900	2.2183	2,402.7600	2.4028	8.316	0	0	0
2022/01/24	R209	04/08/2022	10.58	Call	Bond Future	2,773.9000	2.7739	2,517.4700	2.5175	(9.244)	0	0	0
2022/01/24	R209	04/08/2022	10.58	Put	Bond Future	2,193.9900	2.1940	2,376.8900	2.3769	8.336	0	0	0
2022/01/24	R209	04/08/2022			Bond Future	10.4755	71.9217	10.5545	71.4824	0.755	0.0000	0.0000	0
2022/01/24	R209	04/08/2022	10.59	Call	Bond Future	2,804.7300	2.8047	2,546.7500	2.5468	(9.198)	0	0	0
2022/01/24	R209	04/08/2022	10.59	Put	Bond Future	2,169.7000	2.1697	2,351.0500	2.3510	8.358	0	0	0
2022/01/24	R209	04/08/2022	10.57	Call	Bond Future	2,743.0100	2.7430	2,488.1500	2.4881	(9.291)	0	0	0
2022/01/24	R209	03/11/2022	11.03	Call	Bond Future	4,164.4500	4.1644	3,873.3800	3.8734	(6.989)	0	0	0
2022/01/24	R209	03/11/2022	11.03	Put	Bond Future	2,066.0100	2.0660	2,219.9400	2.2199	7.451	0	0	0
2022/01/24	R209	03/11/2022			Bond Future	10.6370	69.7065	10.7189	69.2615	0.770	0.0000	0.0000	0
2022/01/24	R209	03/11/2022	11.01	Call	Bond Future	4,097.3000	4.0973	3,808.5500	3.8086	(7.047)	0	0	0
2022/01/24	R209	03/11/2022	11.01	Put	Bond Future	2,103.4700	2.1035	2,259.7200	2.2597	7.428	0	0	0
2022/01/24	R209	03/11/2022	11.02	Call	Bond Future	4,130.7100	4.1307	3,840.7900	3.8408	(7.019)	0	0	0
2022/01/24	R209	03/11/2022	11.02	Put	Bond Future	2,084.5500	2.0846	2,239.6300	2.2396	7.439	0	0	0
2022/01/24	R210	03/02/2022			Bond Future	213.5078	213.5078	213.7553	213.7553	0.116	0.0000	0.0000	1,126

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2022/01/24	R210	05/05/2022			Bond Future	213.3286	213.3286	213.5769	213.5769	0.116	0.0000	0.0000	1,038
2022/01/24	R210	04/08/2022			Bond Future	216.1663	216.1663	216.4174	216.4174	0.116	0.0000	0.0000	266
2022/01/24	R210	03/11/2022			Bond Future	216.0800	216.0800	216.3343	216.3343	0.118	0.0000	0.0000	0
2022/01/24	R213	03/02/2022	8.63	Call	Bond Future	0.1300	0.0001	0.0000	0.0000	(100.000)	0	0	200
2022/01/24	R213	03/02/2022	8.63	Put	Bond Future	4,956.0200	4.9560	5,295.5000	5.2955	6.850	0	0	0
2022/01/24	R213	03/02/2022	8.80	Call	Bond Future	1.4000	0.0014	0.1200	0.0001	(91.429)	0	0	102
2022/01/24	R213	03/02/2022	8.80	Put	Bond Future	3,979.9400	3.9799	4,318.2700	4.3183	8.501	0	0	0
2022/01/24	R213	03/02/2022	10.60	Put	Bond Future	0.4200	0.0004	0.1600	0.0002	(61.905)	0	0	430
2022/01/24	R213	03/02/2022	10.67	Call	Bond Future	5,923.9500	5.9239	5,584.1800	5.5842	(5.736)	0	0	0
2022/01/24	R213	03/02/2022	10.67	Put	Bond Future	0.2300	0.0002	0.0700	0.0001	(69.565)	0	0	220
2022/01/24	R213	03/02/2022	10.00	Call	Bond Future	2,588.1100	2.5881	2,244.7400	2.2447	(13.267)	0	0	0
2022/01/24	R213	03/02/2022	10.00	Put	Bond Future	40.7000	0.0407	36.9400	0.0369	(9.238)	0	0	430
2022/01/24	R213	03/02/2022	9.98	Call	Bond Future	2,490.3000	2.4903	2,147.2500	2.1472	(13.775)	0	0	0
2022/01/24	R213	03/02/2022	9.98	Put	Bond Future	46.5200	0.0465	43.0800	0.0431	(7.395)	0	0	0
2022/01/24	R213	03/02/2022	9.22	Put	Bond Future	1,717.3500	1.7174	1,994.5800	1.9946	16.143	0	0	0
2022/01/24	R213	03/02/2022	9.58	Put	Bond Future	456.1300	0.4561	535.3600	0.5354	17.370	0	0	200
2022/01/24	R213	03/02/2022			Bond Future	9.5175	88.0508	9.5808	87.7112	0.664	0.0000	0.0000	19,994
2022/01/24	R213	03/02/2022	9.15	Call	Bond Future	55.0700	0.0551	16.0200	0.0160	(70.910)	0	0	220
2022/01/24	R213	03/02/2022	9.15	Put	Bond Future	2,063.7700	2.0638	2,364.3300	2.3643	14.564	0	0	0
2022/01/24	R213	03/02/2022	10.25	Call	Bond Future	3,836.0200	3.8360	3,493.9800	3.4940	(8.917)	0	0	0
2022/01/24	R213	03/02/2022	10.25	Put	Bond Future	7.3600	0.0074	4.9300	0.0049	(33.016)	0	0	102
2022/01/24	R213	03/02/2022	10.60	Call	Bond Future	5,579.8800	5.5799	5,240.0100	5.2400	(6.091)	0	0	0
2022/01/24	R213	03/02/2022	10.15	Call	Bond Future	3,334.1400	3.3341	2,991.0300	2.9910	(10.291)	0	0	0
2022/01/24	R213	03/02/2022	10.15	Put	Bond Future	14.8700	0.0149	11.3700	0.0114	(23.537)	0	0	200
2022/01/24	R213	03/02/2022	10.17	Call	Bond Future	3,434.4200	3.4344	3,091.5100	3.0915	(9.985)	0	0	0
2022/01/24	R213	03/02/2022	10.17	Put	Bond Future	12.9400	0.0129	9.6400	0.0096	(25.502)	0	0	220
2022/01/24	R213	03/02/2022	9.96	Call	Bond Future	2,393.1000	2.3931	2,050.5200	2.0505	(14.315)	0	0	0
2022/01/24	R213	03/02/2022	9.96	Put	Bond Future	53.1100	0.0531	50.1400	0.0501	(5.592)	0	0	0
2022/01/24	R213	03/02/2022	9.97	Call	Bond Future	2,441.6400	2.4416	2,098.8000	2.0988	(14.041)	0	0	0
2022/01/24	R213	03/02/2022	9.97	Put	Bond Future	49.7300	0.0497	46.5000	0.0465	(6.495)	0	0	0
2022/01/24	R213	03/02/2022	9.22	Call	Bond Future	95.9000	0.0959	33.5200	0.0335	(65.047)	0	0	430
2022/01/24	R213	03/02/2022	9.58	Call	Bond Future	791.6700	0.7917	531.2900	0.5313	(32.890)	0	0	0
2022/01/24	R213	03/02/2022	9.76	Call	Bond Future	1,472.8500	1.4728	1,150.7300	1.1507	(21.871)	0	0	0
2022/01/24	R213	03/02/2022	9.76	Put	Bond Future	180.1200	0.1801	197.6100	0.1976	9.710	0	0	102
2022/01/24	R213	05/05/2022	10.63	Call	Bond Future	5,063.2800	5.0633	4,755.5500	4.7556	(6.078)	0	0	0
2022/01/24	R213	05/05/2022	10.65	Put	Bond Future	359.6900	0.3597	395.4800	0.3955	9.950	0	0	0
2022/01/24	R213	05/05/2022			Bond Future	9.6989	85.5878	9.7651	85.2430	0.682	0.0000	0.0000	10,413
2022/01/24	R213	05/05/2022	10.63	Put	Bond Future	371.9800	0.3720	409.0500	0.4091	9.966	0	0	0
2022/01/24	R213	05/05/2022	10.64	Call	Bond Future	5,105.6300	5.1056	4,797.2500	4.7973	(6.040)	0	0	0
2022/01/24	R213	05/05/2022	10.64	Put	Bond Future	365.7900	0.3658	402.2100	0.4022	9.957	0	0	0
2022/01/24	R213	05/05/2022	10.65	Call	Bond Future	5,148.0200	5.1480	4,839.0100	4.8390	(6.003)	0	0	0
2022/01/24	R213	04/08/2022	9.88	Call	Bond Future	2,285.3700	2.2854	2,093.4100	2.0934	(8.400)	0	0	0
2022/01/24	R213	04/08/2022	9.89	Call	Bond Future	2,311.7500	2.3118	2,118.5400	2.1185	(8.358)	0	0	0
2022/01/24	R213	04/08/2022	9.90	Put	Bond Future	2,280.4300	2.2804	2,435.6500	2.4356	6.807	0	0	0
2022/01/24	R213	04/08/2022			Bond Future	9.8886	86.6703	9.9578	86.3207	0.700	0.0000	0.0000	0
2022/01/24	R213	04/08/2022	9.88	Put	Bond Future	2,328.8700	2.3289	2,486.5800	2.4866	6.772	0	0	0
2022/01/24	R213	04/08/2022	9.89	Put	Bond Future	2,304.5500	2.3046	2,461.0100	2.4610	6.789	0	0	0



Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2022/01/24	R213	04/08/2022	9.90	Call	Bond Future	2,338.2800	2.3383	2,143.8300	2.1438	(8.316)	0	0	0
2022/01/24	R213	03/11/2022	10.38	Call	Bond Future	3,551.6600	3.5517	3,328.1500	3.3281	(6.293)	0	0	0
2022/01/24	R213	03/11/2022	10.38	Put	Bond Future	2,075.5800	2.0756	2,206.2400	2.2062	6.295	0	0	0
2022/01/24	R213	03/11/2022	10.39	Call	Bond Future	3,581.0500	3.5811	3,356.6100	3.3566	(6.267)	0	0	0
2022/01/24	R213	03/11/2022	10.39	Put	Bond Future	2,056.9300	2.0569	2,186.6600	2.1867	6.307	0	0	0
2022/01/24	R213	03/11/2022	10.37	Call	Bond Future	3,522.6600	3.5227	3,300.1000	3.3001	(6.318)	0	0	0
2022/01/24	R213	03/11/2022	10.37	Put	Bond Future	2,094.6600	2.0947	2,226.2700	2.2263	6.283	0	0	200
2022/01/24	R213	03/11/2022			Bond Future	10.0764	84.2722	10.1486	83.9180	0.717	0.0000	0.0000	0
2022/01/24	R213	03/11/2022	10.40	Call	Bond Future	3,610.5500	3.6106	3,385.1700	3.3852	(6.242)	0	0	0
2022/01/24	R213	03/11/2022	10.40	Put	Bond Future	2,038.4200	2.0384	2,167.2100	2.1672	6.318	0	0	0
2022/01/24	R213	03/11/2022	9.13	Call	Bond Future	872.6500	0.8727	780.1900	0.7802	(10.595)	0	0	200
2022/01/24	R213	03/11/2022	9.13	Put	Bond Future	5,697.1100	5.6971	5,958.8200	5.9588	4.594	0	0	0
2022/01/24	R213	03/11/2022	9.98	Call	Bond Future	2,473.7600	2.4738	2,290.5300	2.2905	(7.407)	0	0	0
2022/01/24	R213	03/11/2022	9.98	Put	Bond Future	2,949.3700	2.9494	3,120.3100	3.1203	5.796	0	0	200
2022/01/24	R214	03/02/2022	11.39	Put	Bond Future	1.8700	0.0019	1.1000	0.0011	(41.176)	0	0	0
2022/01/24	R214	03/02/2022	11.40	Put	Bond Future	1.7300	0.0017	1.0100	0.0010	(41.618)	0	0	0
2022/01/24	R214	03/02/2022	11.41	Call	Bond Future	5,479.4400	5.4794	5,003.3200	5.0033	(8.689)	0	0	0
2022/01/24	R214	03/02/2022			Bond Future	10.4482	70.5214	10.5267	70.0459	0.752	0.0000	0.0000	17,148
2022/01/24	R214	03/02/2022	11.39	Call	Bond Future	5,373.0100	5.3730	4,896.8100	4.8968	(8.863)	0	0	0
2022/01/24	R214	03/02/2022	11.40	Call	Bond Future	5,426.2500	5.4263	4,950.1000	4.9501	(8.775)	0	0	0
2022/01/24	R214	03/02/2022	11.41	Put	Bond Future	1.6100	0.0016	0.9200	0.0009	(42.857)	0	0	0
2022/01/24	R214	05/05/2022	11.73	Put	Bond Future	333.4400	0.3334	376.1400	0.3761	12.806	0	0	0
2022/01/24	R214	05/05/2022	11.74	Put	Bond Future	328.3900	0.3284	370.4100	0.3704	12.796	0	0	0
2022/01/24	R214	05/05/2022	11.75	Call	Bond Future	6,650.1700	6.6502	6,209.4700	6.2095	(6.627)	0	0	0
2022/01/24	R214	05/05/2022			Bond Future	10.6005	68.0965	10.6820	67.6144	0.769	0.0000	0.0000	8,445
2022/01/24	R214	05/05/2022	11.73	Call	Bond Future	6,558.3300	6.5583	6,118.9700	6.1190	(6.699)	0	0	0
2022/01/24	R214	05/05/2022	11.74	Call	Bond Future	6,604.2500	6.6042	6,164.2100	6.1642	(6.663)	0	0	0
2022/01/24	R214	05/05/2022	11.75	Put	Bond Future	323.4100	0.3234	364.7700	0.3648	12.789	0	0	0
2022/01/24	R214	04/08/2022	10.98	Put	Bond Future	1,997.3500	1.9974	2,181.9700	2.1820	9.243	0	0	0
2022/01/24	R214	04/08/2022	10.99	Call	Bond Future	3,304.6900	3.3047	2,999.0500	2.9990	(9.249)	0	0	0
2022/01/24	R214	04/08/2022			Bond Future	10.7575	68.9556	10.8421	68.4669	0.786	0.0000	0.0000	0
2022/01/24	R214	04/08/2022	10.97	Call	Bond Future	3,237.1400	3.2371	2,934.7900	2.9348	(9.340)	0	0	0
2022/01/24	R214	04/08/2022	10.97	Put	Bond Future	2,019.9600	2.0200	2,206.2300	2.2062	9.221	0	0	0
2022/01/24	R214	04/08/2022	10.98	Call	Bond Future	3,270.9400	3.2709	2,966.9400	2.9669	(9.294)	0	0	0
2022/01/24	R214	04/08/2022	10.99	Put	Bond Future	1,974.7500	1.9747	2,157.7300	2.1577	9.266	0	0	0
2022/01/24	R214	03/11/2022	11.34	Call	Bond Future	4,394.6900	4.3947	4,066.4100	4.0664	(7.470)	0	0	0
2022/01/24	R214	03/11/2022	11.36	Put	Bond Future	1,978.5500	1.9785	2,142.7100	2.1427	8.297	0	0	0
2022/01/24	R214	03/11/2022			Bond Future	10.9096	66.5793	10.9972	66.0843	0.803	0.0000	0.0000	0
2022/01/24	R214	03/11/2022	11.34	Put	Bond Future	2,016.8600	2.0169	2,183.5600	2.1836	8.265	0	0	0
2022/01/24	R214	03/11/2022	11.35	Call	Bond Future	4,429.0900	4.4291	4,099.5300	4.0995	(7.441)	0	0	0
2022/01/24	R214	03/11/2022	11.35	Put	Bond Future	1,997.6300	1.9976	2,163.0500	2.1631	8.281	0	0	0
2022/01/24	R214	03/11/2022	11.36	Call	Bond Future	4,463.5800	4.4636	4,132.7600	4.1328	(7.412)	0	0	0
2022/01/24	R248	03/02/2022	9.80	Call	Bond Future	4.8400	0.0048	0.4000	0.0004	(91.736)	0	0	0
2022/01/24	R248	03/02/2022	9.80	Put	Bond Future	5,206.2000	5.2062	5,845.7900	5.8458	12.285	0	0	0
2022/01/24	R248	03/02/2022	10.00	Call	Bond Future	39.3100	0.0393	6.9800	0.0070	(82.244)	0	0	0
2022/01/24	R248	03/02/2022	10.00	Put	Bond Future	3,552.3300	3.5523	4,164.0300	4.1640	17.220	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
2022/01/24	R248	03/02/2022	10.20	Put	Bond Future	2,077.5800	2.0776	2,586.4400	2.5864	24.493	0	0	0
2022/01/24	R248	03/02/2022	11.47	Call	Bond Future	7,390.0600	7.3901	6,745.5000	6.7455	(8.722)	0	0	0
2022/01/24	R248	03/02/2022	11.48	Call	Bond Future	7,456.0100	7.4560	6,811.4800	6.8115	(8.644)	0	0	0
2022/01/24	R248	03/02/2022	11.49	Put	Bond Future	1.0100	0.0010	0.5400	0.0005	(46.535)	0	0	0
2022/01/24	R248	03/02/2022	10.90	Call	Bond Future	3,513.4500	3.5135	2,876.1300	2.8761	(18.139)	0	0	900
2022/01/24	R248	03/02/2022	10.90	Put	Bond Future	59.1500	0.0592	65.8600	0.0659	11.344	0	0	0
2022/01/24	R248	03/02/2022	10.40	Call	Bond Future	690.4700	0.6905	350.1400	0.3501	(49.290)	0	0	100
2022/01/24	R248	03/02/2022	10.50	Call	Bond Future	1,100.6000	1.1006	653.9900	0.6540	(40.579)	0	0	0
2022/01/24	R248	03/02/2022	10.50	Put	Bond Future	621.4100	0.6214	818.8300	0.8188	31.770	0	0	0
2022/01/24	R248	03/02/2022			Bond Future	10.4379	88.8514	10.5215	88.2074	0.802	0.0000	0.0000	164,598
2022/01/24	R248	03/02/2022	10.20	Call	Bond Future	199.6000	0.1996	64.4300	0.0644	(67.720)	0	0	900
2022/01/24	R248	03/02/2022	11.47	Put	Bond Future	1.1700	0.0012	0.6400	0.0006	(45.299)	0	0	0
2022/01/24	R248	03/02/2022	11.48	Put	Bond Future	1.0900	0.0011	0.5900	0.0006	(45.872)	0	0	0
2022/01/24	R248	03/02/2022	11.49	Call	Bond Future	7,521.8500	7.5218	6,877.3500	6.8774	(8.568)	0	0	0
2022/01/24	R248	03/02/2022	10.70	Call	Bond Future	2,199.2200	2.1992	1,610.4000	1.6104	(26.774)	0	0	0
2022/01/24	R248	03/02/2022	10.70	Put	Bond Future	209.2900	0.2093	264.5000	0.2645	26.380	0	0	0
2022/01/24	R248	03/02/2022	11.00	Call	Bond Future	4,199.5700	4.1996	3,555.9900	3.5560	(15.325)	0	0	1,400
2022/01/24	R248	03/02/2022	11.00	Put	Bond Future	29.9200	0.0299	30.3700	0.0304	1.504	0	0	0
2022/01/24	R248	03/02/2022	10.30	Call	Bond Future	390.0100	0.3900	161.0400	0.1610	(58.709)	0	0	1,300
2022/01/24	R248	03/02/2022	10.30	Put	Bond Future	1,469.8000	1.4698	1,884.8600	1.8849	28.239	0	0	0
2022/01/24	R248	03/02/2022	10.40	Put	Bond Future	984.6200	0.9846	1,288.3200	1.2883	30.844	0	0	0
2022/01/24	R248	05/05/2022	11.79	Call	Bond Future	8,663.4400	8.6634	8,063.0800	8.0631	(6.930)	0	0	0
2022/01/24	R248	05/05/2022	11.79	Put	Bond Future	365.1100	0.3651	417.6500	0.4177	14.390	0	0	0
2022/01/24	R248	05/05/2022	11.80	Call	Bond Future	8,720.6900	8.7207	8,119.5000	8.1195	(6.894)	0	0	0
2022/01/24	R248	05/05/2022			Bond Future	10.5880	85.5133	10.6749	84.8604	0.821	0.0000	0.0000	46,158
2022/01/24	R248	05/05/2022	11.80	Put	Bond Future	359.4500	0.3595	411.1600	0.4112	14.386	0	0	0
2022/01/24	R248	05/05/2022	11.81	Call	Bond Future	8,777.8800	8.7779	8,175.8600	8.1759	(6.858)	0	0	0
2022/01/24	R248	05/05/2022	11.81	Put	Bond Future	353.8100	0.3538	404.6900	0.4047	14.381	0	0	0
2022/01/24	R248	04/08/2022	10.98	Call	Bond Future	4,146.2200	4.1462	3,733.5300	3.7335	(9.953)	0	0	0
2022/01/24	R248	04/08/2022	10.98	Put	Bond Future	2,430.3000	2.4303	2,679.2500	2.6793	10.244	0	0	0
2022/01/24	R248	04/08/2022	10.99	Call	Bond Future	4,189.2000	4.1892	3,774.2700	3.7743	(9.905)	0	0	0
2022/01/24	R248	04/08/2022	10.99	Put	Bond Future	2,402.2700	2.4023	2,648.9800	2.6490	10.270	0	0	0
2022/01/24	R248	04/08/2022			Bond Future	10.7429	86.5922	10.8333	85.9305	0.841	0.0000	0.0000	0
2022/01/24	R248	04/08/2022	11.00	Call	Bond Future	4,232.3600	4.2324	3,815.2000	3.8152	(9.856)	0	0	0
2022/01/24	R248	04/08/2022	11.00	Put	Bond Future	2,374.5200	2.3745	2,619.0000	2.6190	10.296	0	0	0
2022/01/24	R248	03/11/2022	11.30	Put	Bond Future	2,614.3400	2.6143	2,846.1200	2.8461	8.866	0	0	0
2022/01/24	R248	03/11/2022	11.31	Put	Bond Future	2,591.0100	2.5910	2,821.0700	2.8211	8.879	0	0	0
2022/01/24	R248	03/11/2022	11.32	Call	Bond Future	5,544.0000	5.5440	5,102.1100	5.1021	(7.971)	0	0	0
2022/01/24	R248	03/11/2022			Bond Future	10.8928	83.3115	10.9866	82.6413	0.861	0.0000	0.0000	0
2022/01/24	R248	03/11/2022	11.30	Call	Bond Future	5,455.6300	5.4556	5,017.1800	5.0172	(8.037)	0	0	0
2022/01/24	R248	03/11/2022	11.31	Call	Bond Future	5,499.9000	5.4999	5,059.7300	5.0597	(8.003)	0	0	0
2022/01/24	R248	03/11/2022	11.32	Put	Bond Future	2,567.6100	2.5676	2,795.9500	2.7960	8.893	0	0	0

**Total**

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