



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 08/02/2022 TO 08/02/2022

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
2022/02/08	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/02/08	0908	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/02/08	0957	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/02/08	0986	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/02/08	1386	28/02/2031		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/02/08	1409	28/02/2041		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/02/08	2025	03/02/2022		Bond Future	155.9405	155.9405	155.9405	155.9405	0.000	0.0000	0.0000	0
2022/02/08	2025	05/05/2022		Bond Future	158.2019	158.2019	158.3379	158.3379	0.086	0.0000	0.0000	5,456
2022/02/08	2025	04/08/2022		Bond Future	158.6624	158.6624	158.8437	158.8437	0.114	0.0000	0.0000	1,130
2022/02/08	2025	03/11/2022		Bond Future	160.9222	160.9222	161.2800	161.2800	0.222	0.0000	0.0000	0
2022/02/08	2025	02/02/2023		Bond Future	161.5882	161.5882	162.0392	162.0392	0.279	0.0000	0.0000	0
2022/02/08	2029	03/02/2022		Bond Future	114.6349	114.6349	114.6349	114.6349	0.000	0.0000	0.0000	0
2022/02/08	2029	05/05/2022		Bond Future	115.5593	115.5593	115.7528	115.7528	0.167	0.0000	0.0000	2,746

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
2022/02/08	2029	04/08/2022			Bond Future	117.0767	117.0767	117.3045	117.3045	0.195	0.0000	0.0000	1,844
2022/02/08	2029	03/11/2022			Bond Future	117.5161	117.5161	117.8750	117.8750	0.305	0.0000	0.0000	0
2022/02/08	2029	02/02/2023			Bond Future	119.2099	119.2099	119.6381	119.6381	0.359	0.0000	0.0000	0
2022/02/08	2030	03/02/2022			Bond Future	9.2200	93.3874	9.2200	93.3874	0.000	0.0000	0.0000	0
2022/02/08	2030	05/05/2022	8.14	Call	Bond Future	35.2100	0.0352	38.2200	0.0382	8.549	0	0	1,800
2022/02/08	2030	05/05/2022	8.14	Put	Bond Future	7,510.7400	7.5107	7,352.4600	7.3525	(2.107)	0	0	0
2022/02/08	2030	05/05/2022	8.47	Call	Bond Future	103.8300	0.1038	112.2100	0.1122	8.071	0	0	1,073
2022/02/08	2030	05/05/2022	10.21	Call	Bond Future	3,854.6400	3.8546	3,977.0700	3.9771	3.176	0	0	0
2022/02/08	2030	05/05/2022	10.21	Put	Bond Future	499.3600	0.4994	460.5000	0.4605	(7.782)	0	0	0
2022/02/08	2030	05/05/2022	9.95	Call	Bond Future	2,869.5800	2.8696	2,976.0700	2.9761	3.711	0	0	0
2022/02/08	2030	05/05/2022	9.65	Put	Bond Future	1,308.9100	1.3089	1,231.3100	1.2313	(5.929)	0	0	5,000
2022/02/08	2030	05/05/2022	8.81	Put	Bond Future	4,106.3200	4.1063	3,966.6400	3.9666	(3.402)	0	0	0
2022/02/08	2030	05/05/2022	8.89	Put	Bond Future	3,757.0600	3.7571	3,621.7600	3.6218	(3.601)	0	0	0
2022/02/08	2030	05/05/2022	9.15	Call	Bond Future	744.7700	0.7448	788.0600	0.7881	5.813	0	0	7,500
2022/02/08	2030	05/05/2022	9.15	Put	Bond Future	2,736.9000	2.7369	2,618.9000	2.6189	(4.311)	0	0	0
2022/02/08	2030	05/05/2022			Bond Future	9.5357	93.9011	9.5040	94.0624	(0.332)	0.0000	0.0000	71,796
2022/02/08	2030	05/05/2022	7.73	Call	Bond Future	7.6400	0.0076	8.3200	0.0083	8.901	0	0	200
2022/02/08	2030	05/05/2022	7.73	Put	Bond Future	9,824.5000	9.8245	9,663.8900	9.6639	(1.635)	0	0	0
2022/02/08	2030	05/05/2022	8.47	Put	Bond Future	5,744.1400	5.7441	5,591.2300	5.5912	(2.662)	0	0	0
2022/02/08	2030	05/05/2022	11.04	Call	Bond Future	7,376.3600	7.3764	7,526.9400	7.5269	2.041	0	0	0
2022/02/08	2030	05/05/2022	11.04	Put	Bond Future	103.8000	0.1038	93.0900	0.0931	(10.318)	0	0	1,800
2022/02/08	2030	05/05/2022	9.95	Put	Bond Future	789.1200	0.7891	734.3200	0.7343	(6.944)	0	0	1,073
2022/02/08	2030	05/05/2022	10.19	Call	Bond Future	3,775.7300	3.7757	3,897.0700	3.8971	3.214	0	0	0
2022/02/08	2030	05/05/2022	10.19	Put	Bond Future	517.6800	0.5177	477.7300	0.4777	(7.717)	0	0	0
2022/02/08	2030	05/05/2022	10.20	Call	Bond Future	3,815.1200	3.8151	3,937.0100	3.9370	3.195	0	0	0
2022/02/08	2030	05/05/2022	10.20	Put	Bond Future	508.4400	0.5084	469.0400	0.4690	(7.749)	0	0	200
2022/02/08	2030	05/05/2022	9.35	Call	Bond Future	1,127.5300	1.1275	1,186.4300	1.1864	5.224	0	0	0
2022/02/08	2030	05/05/2022	9.35	Put	Bond Future	2,079.7900	2.0798	1,977.4000	1.9774	(4.923)	0	0	1,073
2022/02/08	2030	05/05/2022	9.60	Call	Bond Future	1,746.5800	1.7466	1,826.1600	1.8262	4.556	0	0	0
2022/02/08	2030	05/05/2022	9.60	Put	Bond Future	1,419.5600	1.4196	1,337.8500	1.3378	(5.756)	0	0	5,000
2022/02/08	2030	05/05/2022	9.65	Call	Bond Future	1,889.0900	1.8891	1,972.7800	1.9728	4.430	0	0	0
2022/02/08	2030	05/05/2022	8.81	Call	Bond Future	312.1700	0.3122	333.7800	0.3338	6.923	0	0	200
2022/02/08	2030	05/05/2022	8.89	Call	Bond Future	390.8400	0.3908	416.8300	0.4168	6.650	0	0	1,800
2022/02/08	2030	04/08/2022	9.56	Call	Bond Future	1,721.3500	1.7213	1,800.7300	1.8007	4.611	0	0	0
2022/02/08	2030	04/08/2022	9.56	Put	Bond Future	2,631.2700	2.6313	2,521.5400	2.5215	(4.170)	0	0	0
2022/02/08	2030	04/08/2022	10.95	Call	Bond Future	6,234.4000	6.2344	6,389.3800	6.3894	2.486	0	0	0
2022/02/08	2030	04/08/2022	10.95	Put	Bond Future	546.0300	0.5460	511.9000	0.5119	(6.251)	0	0	800
2022/02/08	2030	04/08/2022			Bond Future	9.7440	91.1054	9.7056	91.2945	(0.394)	0.0000	0.0000	25,656
2022/02/08	2030	04/08/2022	9.05	Call	Bond Future	793.7000	0.7937	839.5300	0.8395	5.774	0	0	800
2022/02/08	2030	04/08/2022	9.05	Put	Bond Future	4,286.9800	4.2870	4,143.7000	4.1437	(3.342)	0	0	0
2022/02/08	2030	04/08/2022	9.54	Call	Bond Future	1,676.9900	1.6770	1,754.9900	1.7550	4.651	0	0	0
2022/02/08	2030	04/08/2022	9.54	Put	Bond Future	2,686.5200	2.6865	2,575.4100	2.5754	(4.136)	0	0	0
2022/02/08	2030	04/08/2022	9.55	Call	Bond Future	1,699.2100	1.6992	1,777.9000	1.7779	4.631	0	0	0
2022/02/08	2030	04/08/2022	9.55	Put	Bond Future	2,658.9200	2.6589	2,548.5000	2.5485	(4.153)	0	0	0
2022/02/08	2030	04/08/2022	8.30	Call	Bond Future	190.5100	0.1905	204.5700	0.2046	7.380	0	0	800
2022/02/08	2030	04/08/2022	8.30	Put	Bond Future	7,652.2900	7.6523	7,477.2400	7.4772	(2.288)	0	0	0
2022/02/08	2030	03/11/2022	10.10	Call	Bond Future	3,079.4400	3.0794	3,242.6700	3.2427	5.301	0	0	0

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2022/02/08	2030	03/11/2022	10.10	Put	Bond Future	2,252.2200	2.2522	2,121.8600	2.1219	(5.788)	0	0	0
2022/02/08	2030	03/11/2022			Bond Future	9.9250	92.3842	9.8634	92.6778	(0.621)	0.0000	0.0000	0
2022/02/08	2030	03/11/2022	10.09	Call	Bond Future	3,051.8400	3.0518	3,214.2600	3.2143	5.322	0	0	0
2022/02/08	2030	03/11/2022	10.09	Put	Bond Future	2,271.6300	2.2716	2,140.4600	2.1405	(5.774)	0	0	0
2022/02/08	2030	03/11/2022	10.08	Call	Bond Future	3,024.3500	3.0244	3,185.9500	3.1860	5.343	0	0	0
2022/02/08	2030	03/11/2022	10.08	Put	Bond Future	2,291.1800	2.2912	2,159.1900	2.1592	(5.761)	0	0	0
2022/02/08	2030	02/02/2023	10.01	Put	Bond Future	3,220.0400	3.2200	3,040.7800	3.0408	(5.567)	0	0	0
2022/02/08	2030	02/02/2023	9.94	Put	Bond Future	3,385.4400	3.3854	3,200.0400	3.2000	(5.476)	0	0	102
2022/02/08	2030	02/02/2023	9.99	Call	Bond Future	2,639.8400	2.6398	2,807.0400	2.8070	6.334	0	0	0
2022/02/08	2030	02/02/2023	10.00	Call	Bond Future	2,662.8400	2.6628	2,830.9200	2.8309	6.312	0	0	0
2022/02/08	2030	02/02/2023	9.20	Call	Bond Future	1,164.7800	1.1648	1,262.4600	1.2625	8.386	0	0	0
2022/02/08	2030	02/02/2023	9.20	Put	Bond Future	5,543.0100	5.5430	5,292.4800	5.2925	(4.520)	0	0	0
2022/02/08	2030	02/02/2023	9.66	Call	Bond Future	1,944.5900	1.9446	2,082.5600	2.0826	7.095	0	0	0
2022/02/08	2030	02/02/2023	9.66	Put	Bond Future	4,114.9100	4.1149	3,904.6700	3.9047	(5.109)	0	0	102
2022/02/08	2030	02/02/2023	9.80	Call	Bond Future	2,225.3500	2.2253	2,375.7700	2.3758	6.759	0	0	0
2022/02/08	2030	02/02/2023	8.81	Put	Bond Future	7,011.5300	7.0115	6,731.0200	6.7310	(4.001)	0	0	0
2022/02/08	2030	02/02/2023			Bond Future	10.1260	89.6912	10.0503	90.0394	(0.748)	0.0000	0.0000	0
2022/02/08	2030	02/02/2023	10.01	Call	Bond Future	2,685.9500	2.6860	2,854.9000	2.8549	6.290	0	0	0
2022/02/08	2030	02/02/2023	9.94	Call	Bond Future	2,527.0700	2.5271	2,689.8800	2.6899	6.443	0	0	0
2022/02/08	2030	02/02/2023	9.99	Put	Bond Future	3,266.4300	3.2664	3,085.4200	3.0854	(5.542)	0	0	0
2022/02/08	2030	02/02/2023	10.00	Put	Bond Future	3,243.1700	3.2432	3,063.0400	3.0630	(5.554)	0	0	0
2022/02/08	2030	02/02/2023	9.80	Put	Bond Future	3,736.7100	3.7367	3,538.9200	3.5389	(5.293)	0	0	0
2022/02/08	2030	02/02/2023	8.81	Call	Bond Future	708.7500	0.7088	776.4500	0.7764	9.552	0	0	102
2022/02/08	2032	03/02/2022			Bond Future	9.6650	93.9310	9.6650	93.9310	0.000	0.0000	0.0000	0
2022/02/08	2032	05/05/2022	10.29	Put	Bond Future	941.0900	0.9411	884.7800	0.8848	(5.983)	0	0	0
2022/02/08	2032	05/05/2022	11.18	Call	Bond Future	7,004.4200	7.0044	7,141.4200	7.1414	1.956	0	0	0
2022/02/08	2032	05/05/2022	11.18	Put	Bond Future	183.3700	0.1834	167.7100	0.1677	(8.540)	0	0	780
2022/02/08	2032	05/05/2022	10.98	Call	Bond Future	6,045.5300	6.0455	6,176.6300	6.1766	2.169	0	0	0
2022/02/08	2032	05/05/2022	10.98	Put	Bond Future	271.0300	0.2710	249.4700	0.2495	(7.955)	0	0	993
2022/02/08	2032	05/05/2022	11.02	Put	Bond Future	251.2400	0.2512	230.9700	0.2310	(8.068)	0	0	0
2022/02/08	2032	05/05/2022	11.03	Call	Bond Future	6,284.1600	6.2842	6,416.8700	6.4169	2.112	0	0	0
2022/02/08	2032	05/05/2022	11.03	Put	Bond Future	246.3600	0.2464	226.4100	0.2264	(8.098)	0	0	0
2022/02/08	2032	05/05/2022			Bond Future	9.9338	90.4319	9.9073	90.5846	(0.266)	0.0000	0.0000	132,333
2022/02/08	2032	05/05/2022	9.58	Call	Bond Future	830.1100	0.8301	871.0100	0.8710	4.927	0	0	780
2022/02/08	2032	05/05/2022	9.58	Put	Bond Future	2,902.4700	2.9025	2,790.7100	2.7907	(3.851)	0	0	0
2022/02/08	2032	05/05/2022	10.18	Call	Bond Future	2,547.4000	2.5474	2,635.7500	2.6357	3.468	0	0	780
2022/02/08	2032	05/05/2022	10.18	Put	Bond Future	1,141.5700	1.1416	1,077.2600	1.0773	(5.633)	0	0	0
2022/02/08	2032	05/05/2022	10.29	Call	Bond Future	2,965.4200	2.9654	3,061.7700	3.0618	3.249	0	0	993
2022/02/08	2032	05/05/2022	11.04	Call	Bond Future	6,331.8900	6.3319	6,464.9200	6.4649	2.101	0	0	0
2022/02/08	2032	05/05/2022	11.04	Put	Bond Future	241.5700	0.2416	221.9400	0.2219	(8.126)	0	0	0
2022/02/08	2032	05/05/2022	11.02	Call	Bond Future	6,236.4700	6.2365	6,368.8600	6.3689	2.123	0	0	0
2022/02/08	2032	04/08/2022	10.22	Call	Bond Future	2,727.3600	2.7274	2,820.2400	2.8202	3.405	0	0	0
2022/02/08	2032	04/08/2022	9.72	Call	Bond Future	1,406.4400	1.4064	1,466.3400	1.4663	4.259	0	0	800
2022/02/08	2032	04/08/2022	9.72	Put	Bond Future	3,699.2600	3.6993	3,579.3100	3.5793	(3.243)	0	0	0
2022/02/08	2032	04/08/2022	10.20	Put	Bond Future	2,232.8200	2.2328	2,144.5600	2.1446	(3.953)	0	0	0
2022/02/08	2032	04/08/2022	10.21	Put	Bond Future	2,207.9600	2.2080	2,120.3500	2.1203	(3.968)	0	0	0
2022/02/08	2032	04/08/2022	8.97	Call	Bond Future	301.9400	0.3019	320.5800	0.3206	6.173	0	0	800

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2022/02/08	2032	04/08/2022	8.97	Put	Bond Future	7,080.2100	7.0802	6,919.0000	6.9190	(2.277)	0	0	0
2022/02/08	2032	04/08/2022			Bond Future	10.1225	91.5973	10.0904	91.7771	(0.317)	0.0000	0.0000	0
2022/02/08	2032	04/08/2022	10.22	Put	Bond Future	2,183.5800	2.1836	2,096.6100	2.0966	(3.983)	0	0	0
2022/02/08	2032	04/08/2022	11.60	Call	Bond Future	8,251.7400	8.2517	8,405.5800	8.4056	1.864	0	0	0
2022/02/08	2032	04/08/2022	11.60	Put	Bond Future	466.5700	0.4666	440.5600	0.4406	(5.575)	0	0	800
2022/02/08	2032	04/08/2022	11.89	Call	Bond Future	9,542.5700	9.5426	9,702.6800	9.7027	1.678	0	0	0
2022/02/08	2032	04/08/2022	11.89	Put	Bond Future	338.1500	0.3381	318.4100	0.3184	(5.838)	0	0	0
2022/02/08	2032	04/08/2022	10.20	Call	Bond Future	2,665.4100	2.6654	2,757.0000	2.7570	3.436	0	0	0
2022/02/08	2032	04/08/2022	10.21	Call	Bond Future	2,696.1700	2.6962	2,788.4100	2.7884	3.421	0	0	0
2022/02/08	2032	03/11/2022	10.16	Call	Bond Future	2,506.7400	2.5067	2,637.6000	2.6376	5.220	0	0	0
2022/02/08	2032	03/11/2022	10.16	Put	Bond Future	3,253.0900	3.2531	3,101.7100	3.1017	(4.653)	0	0	180
2022/02/08	2032	03/11/2022	10.56	Put	Bond Future	2,264.0600	2.2641	2,146.0200	2.1460	(5.214)	0	0	180
2022/02/08	2032	03/11/2022	9.31	Put	Bond Future	6,383.0300	6.3830	6,159.9900	6.1600	(3.494)	0	0	0
2022/02/08	2032	03/11/2022	9.36	Call	Bond Future	859.1200	0.8591	922.1300	0.9221	7.334	0	0	454
2022/02/08	2032	03/11/2022	9.36	Put	Bond Future	6,158.3200	6.1583	5,939.0900	5.9391	(3.560)	0	0	0
2022/02/08	2032	03/11/2022	10.11	Put	Bond Future	3,398.6200	3.3986	3,242.9100	3.2429	(4.582)	0	0	454
2022/02/08	2032	03/11/2022			Bond Future	10.2963	88.7321	10.2446	89.0144	(0.502)	0.0000	0.0000	0
2022/02/08	2032	03/11/2022	10.66	Call	Bond Future	4,017.1600	4.0172	4,189.0800	4.1891	4.280	0	0	0
2022/02/08	2032	03/11/2022	10.66	Put	Bond Future	2,066.3400	2.0663	1,956.0200	1.9560	(5.339)	0	0	0
2022/02/08	2032	03/11/2022	10.49	Call	Bond Future	3,459.2500	3.4593	3,617.8700	3.6179	4.585	0	0	0
2022/02/08	2032	03/11/2022	10.49	Put	Bond Future	2,413.1000	2.4131	2,289.4800	2.2895	(5.123)	0	0	454
2022/02/08	2032	03/11/2022	10.56	Call	Bond Future	3,684.2400	3.6842	3,848.4400	3.8484	4.457	0	0	0
2022/02/08	2032	03/11/2022	9.31	Call	Bond Future	789.1600	0.7892	848.3600	0.8484	7.502	0	0	180
2022/02/08	2032	03/11/2022	10.11	Call	Bond Future	2,376.4300	2.3764	2,502.9600	2.5030	5.324	0	0	0
2022/02/08	2032	02/02/2023	10.50	Call	Bond Future	3,308.0300	3.3080	3,481.1900	3.4812	5.235	0	0	0
2022/02/08	2032	02/02/2023	10.50	Put	Bond Future	3,218.9000	3.2189	3,057.1500	3.0571	(5.025)	0	0	454
2022/02/08	2032	02/02/2023	10.40	Call	Bond Future	3,035.7300	3.0357	3,200.2300	3.2002	5.419	0	0	0
2022/02/08	2032	02/02/2023	10.40	Put	Bond Future	3,476.6800	3.4767	3,306.2700	3.3063	(4.902)	0	0	0
2022/02/08	2032	02/02/2023			Bond Future	10.4831	89.9925	10.4199	90.3274	(0.603)	0.0000	0.0000	0
2022/02/08	2032	02/02/2023	10.38	Call	Bond Future	2,982.6800	2.9827	3,145.4300	3.1454	5.457	0	0	0
2022/02/08	2032	02/02/2023	10.38	Put	Bond Future	3,530.1500	3.5301	3,357.9900	3.3580	(4.877)	0	0	0
2022/02/08	2032	02/02/2023	10.39	Call	Bond Future	3,009.1500	3.0092	3,172.7700	3.1728	5.437	0	0	0
2022/02/08	2032	02/02/2023	10.39	Put	Bond Future	3,503.3400	3.5033	3,332.0500	3.3320	(4.889)	0	0	0
2022/02/08	2032	02/02/2023	9.31	Call	Bond Future	891.6100	0.8916	962.7000	0.9627	7.973	0	0	454
2022/02/08	2032	02/02/2023	9.31	Put	Bond Future	7,395.6100	7.3956	7,131.7900	7.1318	(3.567)	0	0	0
2022/02/08	2032	02/02/2023	10.16	Call	Bond Future	2,429.7700	2.4298	2,572.9800	2.5730	5.894	0	0	0
2022/02/08	2032	02/02/2023	10.16	Put	Bond Future	4,160.3800	4.1604	3,968.6800	3.9687	(4.608)	0	0	454
2022/02/08	2033	03/02/2022			Bond Future	112.1949	112.1949	112.1949	112.1949	0.000	0.0000	0.0000	0
2022/02/08	2033	05/05/2022			Bond Future	112.9732	112.9732	113.2522	113.2522	0.247	0.0000	0.0000	2,371
2022/02/08	2033	04/08/2022			Bond Future	114.4565	114.4565	114.7703	114.7703	0.274	0.0000	0.0000	4,967
2022/02/08	2033	03/11/2022			Bond Future	114.7769	114.7769	115.2200	115.2200	0.386	0.0000	0.0000	0
2022/02/08	2033	02/02/2023			Bond Future	116.4311	116.4311	116.9433	116.9433	0.440	0.0000	0.0000	0
2022/02/08	2037	03/02/2022			Bond Future	10.2650	86.8282	10.2650	86.8282	0.000	0.0000	0.0000	0
2022/02/08	2037	05/05/2022	11.82	Call	Bond Future	8,281.1100	8.2811	8,342.7000	8.3427	0.744	0	0	0
2022/02/08	2037	05/05/2022	11.83	Call	Bond Future	8,334.0400	8.3340	8,395.7700	8.3958	0.741	0	0	0
2022/02/08	2037	05/05/2022	11.84	Put	Bond Future	203.9600	0.2040	194.0000	0.1940	(4.883)	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
2022/02/08	2037	05/05/2022			Bond Future	10.5027	87.4525	10.4918	87.5243	(0.104)	0.0000	0.0000	84,721
2022/02/08	2037	05/05/2022	11.82	Put	Bond Future	211.6700	0.2117	201.4200	0.2014	(4.842)	0	0	0
2022/02/08	2037	05/05/2022	11.83	Put	Bond Future	207.7800	0.2078	197.6700	0.1977	(4.866)	0	0	0
2022/02/08	2037	05/05/2022	11.84	Call	Bond Future	8,386.9800	8.3870	8,448.8600	8.4489	0.738	0	0	0
2022/02/08	2037	04/08/2022	11.95	Call	Bond Future	8,263.3500	8.2634	8,340.0800	8.3401	0.929	0	0	0
2022/02/08	2037	04/08/2022	11.95	Put	Bond Future	676.1600	0.6762	656.1900	0.6562	(2.953)	0	0	1,050
2022/02/08	2037	04/08/2022	10.91	Put	Bond Future	2,159.3400	2.1593	2,112.8900	2.1129	(2.151)	0	0	0
2022/02/08	2037	04/08/2022	10.89	Call	Bond Future	3,524.3600	3.5244	3,573.9200	3.5739	1.406	0	0	0
2022/02/08	2037	04/08/2022	10.89	Put	Bond Future	2,209.6100	2.2096	2,162.4700	2.1625	(2.133)	0	0	0
2022/02/08	2037	04/08/2022	10.90	Call	Bond Future	3,561.9100	3.5619	3,611.8100	3.6118	1.401	0	0	0
2022/02/08	2037	04/08/2022			Bond Future	10.6828	84.3233	10.6678	84.4200	(0.141)	0.0000	0.0000	49,415
2022/02/08	2037	04/08/2022	10.91	Call	Bond Future	3,599.4000	3.5994	3,649.6500	3.6496	1.396	0	0	0
2022/02/08	2037	04/08/2022	11.21	Call	Bond Future	4,820.8700	4.8209	4,880.6300	4.8806	1.240	0	0	1,050
2022/02/08	2037	04/08/2022	11.21	Put	Bond Future	1,534.3400	1.5343	1,497.4000	1.4974	(2.408)	0	0	0
2022/02/08	2037	04/08/2022	11.42	Call	Bond Future	5,756.8200	5.7568	5,822.3100	5.8223	1.138	0	0	0
2022/02/08	2037	04/08/2022	11.42	Put	Bond Future	1,213.9100	1.2139	1,182.7000	1.1827	(2.571)	0	0	50
2022/02/08	2037	04/08/2022	10.10	Call	Bond Future	1,170.5600	1.1706	1,192.9300	1.1929	1.911	0	0	50
2022/02/08	2037	04/08/2022	10.10	Put	Bond Future	5,037.3600	5.0374	4,963.0300	4.9630	(1.476)	0	0	0
2022/02/08	2037	04/08/2022	10.90	Put	Bond Future	2,184.4700	2.1845	2,137.6700	2.1377	(2.142)	0	0	50
2022/02/08	2037	03/11/2022	11.32	Call	Bond Future	5,140.5900	5.1406	5,260.7400	5.2607	2.337	0	0	0
2022/02/08	2037	03/11/2022	11.30	Put	Bond Future	2,240.7000	2.2407	2,167.3100	2.1673	(3.275)	0	0	0
2022/02/08	2037	03/11/2022	11.31	Call	Bond Future	5,100.4000	5.1004	5,220.0700	5.2201	2.346	0	0	0
2022/02/08	2037	03/11/2022	11.31	Put	Bond Future	2,221.4600	2.2215	2,148.5400	2.1485	(3.283)	0	0	0
2022/02/08	2037	03/11/2022			Bond Future	10.8392	85.5074	10.8085	85.7000	(0.283)	0.0000	0.0000	0
2022/02/08	2037	03/11/2022	11.32	Put	Bond Future	2,202.1100	2.2021	2,129.6700	2.1297	(3.290)	0	0	0
2022/02/08	2037	03/11/2022	11.30	Call	Bond Future	5,060.0300	5.0600	5,179.2300	5.1792	2.356	0	0	0
2022/02/08	2037	02/02/2023	11.03	Call	Bond Future	3,910.3200	3.9103	4,034.1100	4.0341	3.166	0	0	0
2022/02/08	2037	02/02/2023	11.03	Put	Bond Future	3,779.0500	3.7790	3,660.8900	3.6609	(3.127)	0	0	0
2022/02/08	2037	02/02/2023	11.04	Call	Bond Future	3,942.1000	3.9421	4,066.5000	4.0665	3.156	0	0	0
2022/02/08	2037	02/02/2023	11.04	Put	Bond Future	3,749.7900	3.7498	3,632.2400	3.6322	(3.135)	0	0	0
2022/02/08	2037	02/02/2023			Bond Future	11.0085	82.4667	10.9691	82.7086	(0.358)	0.0000	0.0000	0
2022/02/08	2037	02/02/2023	11.05	Call	Bond Future	3,974.0000	3.9740	4,099.0100	4.0990	3.146	0	0	0
2022/02/08	2037	02/02/2023	11.05	Put	Bond Future	3,720.7200	3.7207	3,603.7800	3.6038	(3.143)	0	0	0
2022/02/08	2038	03/02/2022			Bond Future	127.7069	127.7069	127.7069	127.7069	0.000	0.0000	0.0000	0
2022/02/08	2038	05/05/2022			Bond Future	129.0314	129.0314	130.2061	130.2061	0.910	0.0000	0.0000	4,174
2022/02/08	2038	04/08/2022			Bond Future	128.9067	128.9067	130.1328	130.1328	0.951	0.0000	0.0000	2,669
2022/02/08	2038	03/11/2022			Bond Future	130.7431	130.7431	132.1294	132.1294	1.060	0.0000	0.0000	0
2022/02/08	2038	02/02/2023			Bond Future	130.7677	130.7677	132.2464	132.2464	1.131	0.0000	0.0000	0
2022/02/08	2040	03/02/2022			Bond Future	10.3750	89.0918	10.3750	89.0918	0.000	0.0000	0.0000	0
2022/02/08	2040	05/05/2022	10.57	Call	Bond Future	2,089.7800	2.0898	2,097.3500	2.0974	0.362	0	0	1,200
2022/02/08	2040	05/05/2022	10.57	Put	Bond Future	2,318.4700	2.3185	2,285.2900	2.2853	(1.431)	0	0	0
2022/02/08	2040	05/05/2022	11.91	Put	Bond Future	246.6400	0.2466	237.8200	0.2378	(3.576)	0	0	0
2022/02/08	2040	05/05/2022	11.92	Call	Bond Future	8,907.0400	8.9070	8,939.0900	8.9391	0.360	0	0	0
2022/02/08	2040	05/05/2022	11.92	Put	Bond Future	242.2400	0.2422	233.5400	0.2335	(3.591)	0	0	0
2022/02/08	2040	05/05/2022	13.04	Call	Bond Future	15,019.6600	15.0197	15,059.1000	15.0591	0.263	0	0	0
2022/02/08	2040	05/05/2022	13.04	Put	Bond Future	21.5800	0.0216	20.2700	0.0203	(6.070)	0	0	1,200

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
2022/02/08	2040	05/05/2022			Bond Future	10.6020	89.7431	10.5963	89.7839	(0.054)	0.0000	0.0000	61,245
2022/02/08	2040	05/05/2022	9.82	Call	Bond Future	318.1900	0.3182	317.4600	0.3175	(0.229)	0	0	1,200
2022/02/08	2040	05/05/2022	9.82	Put	Bond Future	6,185.8000	6.1858	6,144.3200	6.1443	(0.671)	0	0	0
2022/02/08	2040	05/05/2022	11.90	Call	Bond Future	8,794.7700	8.7948	8,826.5800	8.8266	0.362	0	0	0
2022/02/08	2040	05/05/2022	11.90	Put	Bond Future	251.1100	0.2511	242.1700	0.2422	(3.560)	0	0	0
2022/02/08	2040	05/05/2022	11.91	Call	Bond Future	8,850.9100	8.8509	8,882.8400	8.8828	0.361	0	0	0
2022/02/08	2040	04/08/2022	11.05	Call	Bond Future	4,110.7200	4.1107	4,142.8000	4.1428	0.780	0	0	0
2022/02/08	2040	04/08/2022	11.05	Put	Bond Future	2,236.8000	2.2368	2,203.0300	2.2030	(1.510)	0	0	0
2022/02/08	2040	04/08/2022	12.24	Put	Bond Future	616.8800	0.6169	603.0800	0.6031	(2.237)	0	0	460
2022/02/08	2040	04/08/2022	9.70	Put	Bond Future	8,450.6700	8.4507	8,389.6400	8.3896	(0.722)	0	0	0
2022/02/08	2040	04/08/2022			Bond Future	10.7757	86.3931	10.7662	86.4590	(0.088)	0.0000	0.0000	39,528
2022/02/08	2040	04/08/2022	11.04	Call	Bond Future	4,068.5200	4.0685	4,100.3800	4.1004	0.783	0	0	0
2022/02/08	2040	04/08/2022	11.04	Put	Bond Future	2,261.7900	2.2618	2,227.8000	2.2278	(1.503)	0	0	0
2022/02/08	2040	04/08/2022	12.24	Call	Bond Future	9,921.8900	9.9219	9,973.9400	9.9739	0.525	0	0	0
2022/02/08	2040	04/08/2022	9.70	Call	Bond Future	442.2100	0.4422	447.0300	0.4470	1.090	0	0	460
2022/02/08	2040	04/08/2022	10.70	Call	Bond Future	2,770.5200	2.7705	2,794.3800	2.7944	0.861	0	0	460
2022/02/08	2040	04/08/2022	10.70	Put	Bond Future	3,299.0400	3.2990	3,257.0500	3.2570	(1.273)	0	0	0
2022/02/08	2040	04/08/2022	11.03	Call	Bond Future	4,026.2500	4.0263	4,057.8800	4.0579	0.786	0	0	0
2022/02/08	2040	04/08/2022	11.03	Put	Bond Future	2,286.8000	2.2868	2,252.5800	2.2526	(1.496)	0	0	0
2022/02/08	2040	03/11/2022	11.39	Call	Bond Future	5,412.0700	5.4121	5,512.5300	5.5125	1.856	0	0	0
2022/02/08	2040	03/11/2022	11.40	Call	Bond Future	5,454.8700	5.4549	5,555.7500	5.5558	1.849	0	0	0
2022/02/08	2040	03/11/2022	11.41	Put	Bond Future	2,306.5700	2.3066	2,244.2500	2.2443	(2.702)	0	0	0
2022/02/08	2040	03/11/2022			Bond Future	10.9263	87.6064	10.9022	87.7700	(0.220)	0.0000	0.0000	0
2022/02/08	2040	03/11/2022	11.39	Put	Bond Future	2,349.0700	2.3491	2,285.9100	2.2859	(2.689)	0	0	0
2022/02/08	2040	03/11/2022	11.40	Put	Bond Future	2,327.7300	2.3277	2,264.9900	2.2650	(2.695)	0	0	0
2022/02/08	2040	03/11/2022	11.41	Call	Bond Future	5,497.7800	5.4978	5,599.0800	5.5991	1.843	0	0	0
2022/02/08	2040	02/02/2023	11.12	Call	Bond Future	4,278.3000	4.2783	4,387.2400	4.3872	2.546	0	0	0
2022/02/08	2040	02/02/2023	11.12	Put	Bond Future	4,072.8600	4.0729	3,967.9800	3.9680	(2.575)	0	0	0
2022/02/08	2040	02/02/2023			Bond Future	11.0890	84.3452	11.0568	84.5591	(0.290)	0.0000	0.0000	0
2022/02/08	2040	02/02/2023	11.10	Call	Bond Future	4,209.3800	4.2094	4,317.2500	4.3173	2.563	0	0	0
2022/02/08	2040	02/02/2023	11.10	Put	Bond Future	4,136.2700	4.1363	4,030.3200	4.0303	(2.561)	0	0	0
2022/02/08	2040	02/02/2023	11.11	Call	Bond Future	4,243.7800	4.2438	4,352.1900	4.3522	2.555	0	0	0
2022/02/08	2040	02/02/2023	11.11	Put	Bond Future	4,104.4600	4.1045	3,999.0500	3.9990	(2.568)	0	0	0
2022/02/08	2044	03/02/2022			Bond Future	10.4350	85.7678	10.4350	85.7678	0.000	0.0000	0.0000	0
2022/02/08	2044	05/05/2022	11.91	Call	Bond Future	8,643.4000	8.6434	8,571.8500	8.5718	(0.828)	0	0	0
2022/02/08	2044	05/05/2022	11.91	Put	Bond Future	254.8400	0.2548	255.0400	0.2550	0.078	0	0	0
2022/02/08	2044	05/05/2022	11.92	Call	Bond Future	8,699.8800	8.6999	8,628.2900	8.6283	(0.823)	0	0	0
2022/02/08	2044	05/05/2022	11.92	Put	Bond Future	250.2400	0.2502	250.4000	0.2504	0.064	0	0	0
2022/02/08	2044	05/05/2022			Bond Future	10.6541	86.3665	10.6640	86.2947	0.092	0.0000	0.0000	52,925
2022/02/08	2044	05/05/2022	11.93	Call	Bond Future	8,756.3500	8.7563	8,684.7300	8.6847	(0.818)	0	0	0
2022/02/08	2044	05/05/2022	11.93	Put	Bond Future	245.7200	0.2457	245.8500	0.2459	0.053	0	0	0
2022/02/08	2044	04/08/2022	11.08	Call	Bond Future	4,144.8900	4.1449	4,106.4100	4.1064	(0.928)	0	0	0
2022/02/08	2044	04/08/2022	11.08	Put	Bond Future	2,325.2400	2.3252	2,335.8200	2.3358	0.455	0	0	0
2022/02/08	2044	04/08/2022	11.09	Call	Bond Future	4,187.7200	4.1877	4,149.0800	4.1491	(0.923)	0	0	0
2022/02/08	2044	04/08/2022	11.09	Put	Bond Future	2,299.6500	2.2997	2,310.0700	2.3101	0.453	0	0	0
2022/02/08	2044	04/08/2022			Bond Future	10.8191	83.0982	10.8260	83.0491	0.064	0.0000	0.0000	21,683
2022/02/08	2044	04/08/2022	11.10	Call	Bond Future	4,230.9300	4.2309	4,192.1400	4.1921	(0.917)	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
2022/02/08	2044	04/08/2022	11.10	Put	Bond Future	2,274.5400	2.2745	2,284.8100	2.2848	0.452	0	0	0
2022/02/08	2044	03/11/2022	11.40	Put	Bond Future	2,459.1900	2.4592	2,437.1900	2.4372	(0.895)	0	0	0
2022/02/08	2044	03/11/2022	11.41	Call	Bond Future	5,456.2700	5.4563	5,477.7200	5.4777	0.393	0	0	0
2022/02/08	2044	03/11/2022	11.41	Put	Bond Future	2,436.7200	2.4367	2,414.8500	2.4149	(0.898)	0	0	0
2022/02/08	2044	03/11/2022			Bond Future	10.9618	84.2652	10.9556	84.3085	(0.057)	0.0000	0.0000	0
2022/02/08	2044	03/11/2022	11.39	Call	Bond Future	5,370.3400	5.3703	5,391.5500	5.3915	0.395	0	0	0
2022/02/08	2044	03/11/2022	11.39	Put	Bond Future	2,481.5800	2.4816	2,459.4700	2.4595	(0.891)	0	0	0
2022/02/08	2044	03/11/2022	11.40	Call	Bond Future	5,413.3900	5.4134	5,434.7100	5.4347	0.394	0	0	0
2022/02/08	2044	02/02/2023	11.14	Call	Bond Future	4,273.6600	4.2737	4,315.8200	4.3158	0.987	0	0	0
2022/02/08	2044	02/02/2023	11.14	Put	Bond Future	4,109.0800	4.1091	4,061.3600	4.0614	(1.161)	0	0	0
2022/02/08	2044	02/02/2023	11.15	Call	Bond Future	4,308.7800	4.3088	4,351.1700	4.3512	0.984	0	0	0
2022/02/08	2044	02/02/2023	11.15	Put	Bond Future	4,076.6000	4.0766	4,029.1100	4.0291	(1.165)	0	0	0
2022/02/08	2044	02/02/2023			Bond Future	11.1157	81.0818	11.1025	81.1717	(0.119)	0.0000	0.0000	0
2022/02/08	2044	02/02/2023	11.16	Call	Bond Future	4,344.0200	4.3440	4,386.6400	4.3866	0.981	0	0	0
2022/02/08	2044	02/02/2023	11.16	Put	Bond Future	4,044.3300	4.0443	3,997.0700	3.9971	(1.169)	0	0	0
2022/02/08	2046	03/02/2022			Bond Future	117.8222	117.8222	117.8222	117.8222	0.000	0.0000	0.0000	0
2022/02/08	2046	05/05/2022			Bond Future	118.4644	118.4644	118.8753	118.8753	0.347	0.0000	0.0000	14,004
2022/02/08	2046	04/08/2022			Bond Future	120.0201	120.0201	120.4691	120.4691	0.374	0.0000	0.0000	2,969
2022/02/08	2046	03/11/2022			Bond Future	119.8003	119.8003	120.3870	120.3870	0.490	0.0000	0.0000	0
2022/02/08	2046	02/02/2023			Bond Future	121.5273	121.5273	122.1880	122.1880	0.544	0.0000	0.0000	0
2022/02/08	2050	03/02/2022			Bond Future	119.9966	119.9966	119.9966	119.9966	0.000	0.0000	0.0000	0
2022/02/08	2050	05/05/2022			Bond Future	123.1732	123.1732	123.6454	123.6454	0.383	0.0000	0.0000	8,572
2022/02/08	2050	04/08/2022			Bond Future	122.7692	122.7692	123.2817	123.2817	0.417	0.0000	0.0000	1,194
2022/02/08	2050	03/11/2022			Bond Future	124.5183	124.5183	125.1731	125.1731	0.526	0.0000	0.0000	0
2022/02/08	2050	02/02/2023			Bond Future	124.2456	124.2456	124.9781	124.9781	0.590	0.0000	0.0000	0
2022/02/08	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/02/08	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/02/08	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/02/08	AL37	05/05/2022			Index Future	825.5750	825.5750	825.9960	825.9960	0.051	0.0000	0.0000	0
2022/02/08	AL37	04/08/2022			Index Future	836.0970	836.0970	836.7460	836.7460	0.078	0.0000	0.0000	0
2022/02/08	AL37	03/11/2022			Index Future	847.9100	847.9100	849.4740	849.4740	0.184	0.0000	0.0000	0
2022/02/08	AL37	02/02/2023			Index Future	859.9290	859.9290	861.9770	861.9770	0.238	0.0000	0.0000	0
2022/02/08	AL7T	05/05/2022			Index Future	948.9120	948.9120	950.3330	950.3330	0.150	0.0000	0.0000	0
2022/02/08	AL7T	04/08/2022			Index Future	961.0060	961.0060	962.7010	962.7010	0.176	0.0000	0.0000	0
2022/02/08	AL7T	03/11/2022			Index Future	974.5850	974.5850	977.3460	977.3460	0.283	0.0000	0.0000	0
2022/02/08	AL7T	02/02/2023			Index Future	988.3990	988.3990	991.7300	991.7300	0.337	0.0000	0.0000	0
2022/02/08	ALBI	05/05/2022			Index Future	846.2480	846.2480	846.7840	846.7840	0.063	0.0000	0.0000	129
2022/02/08	ALBI	04/08/2022			Index Future	857.0330	857.0330	857.8040	857.8040	0.090	0.0000	0.0000	90
2022/02/08	ALBI	03/11/2022			Index Future	869.1430	869.1430	870.8530	870.8530	0.197	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
2022/02/08	ALBI	02/02/2023			Index Future	881.4620	881.4620	883.6700	883.6700	0.250	0.0000	0.0000	0
2022/02/08	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/02/08	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/02/08	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/02/08	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/02/08	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/02/08	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/02/08	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/02/08	C040	06/10/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/02/08	C040	31/01/2040			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/02/08	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/02/08	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/02/08	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/02/08	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/02/08	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/02/08	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/02/08	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2022/02/08	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/02/08	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/02/08	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/02/08	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/02/08	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/02/08	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/02/08	C303	28/02/2033			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
2022/02/08	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/02/08	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/02/08	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/02/08	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/02/08	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/02/08	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/02/08	ES33	03/02/2022			Bond Future	11.0150	80.3009	11.0150	80.3009	0.000	0.0000	0.0000	0
2022/02/08	ES33	05/05/2022			Bond Future	11.2989	77.1570	11.2876	77.2162	(0.100)	0.0000	0.0000	87
2022/02/08	ES33	04/08/2022			Bond Future	11.5203	78.1701	11.5043	78.2515	(0.139)	0.0000	0.0000	263
2022/02/08	ES33	03/11/2022			Bond Future	11.7300	75.5033	11.6963	75.6705	(0.288)	0.0000	0.0000	0
2022/02/08	ES33	02/02/2023			Bond Future	11.9578	76.5929	11.9139	76.8039	(0.366)	0.0000	0.0000	0
2022/02/08	ES42	03/02/2022			Bond Future	11.4550	79.3659	11.4550	79.3659	0.000	0.0000	0.0000	0
2022/02/08	ES42	05/05/2022			Bond Future	11.7146	75.7273	11.6981	75.8277	(0.141)	0.0000	0.0000	1,190
2022/02/08	ES42	04/08/2022			Bond Future	11.9152	76.7218	11.8944	76.8451	(0.174)	0.0000	0.0000	3,579
2022/02/08	ES42	03/11/2022			Bond Future	12.1058	73.5565	12.0695	73.7660	(0.299)	0.0000	0.0000	0
2022/02/08	ES42	02/02/2023			Bond Future	12.3047	74.6190	12.2597	74.8719	(0.365)	0.0000	0.0000	0
2022/02/08	GOVI	05/05/2022	788.25	Call	GOVI	465,790.0000	46.5790	470,930.0000	47.0930	1.104	0	0	0
2022/02/08	GOVI	05/05/2022	788.25	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/02/08	GOVI	05/05/2022			GOVI	834.8290	834.8290	835.3430	835.3430	0.062	0.0000	0.0000	985
2022/02/08	GOVI	05/05/2022	788.23	Call	GOVI	465,990.0000	46.5990	471,130.0000	47.1130	1.103	0	0	0
2022/02/08	GOVI	05/05/2022	788.23	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/02/08	GOVI	05/05/2022	788.24	Call	GOVI	465,890.0000	46.5890	471,030.0000	47.1030	1.103	0	0	0
2022/02/08	GOVI	05/05/2022	788.24	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/02/08	GOVI	04/08/2022	819.28	Call	GOVI	261,890.0000	26.1890	269,340.0000	26.9340	2.845	0	0	0
2022/02/08	GOVI	04/08/2022	819.28	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/02/08	GOVI	04/08/2022			GOVI	845.4690	845.4690	846.2140	846.2140	0.088	0.0000	0.0000	0
2022/02/08	GOVI	04/08/2022	819.26	Call	GOVI	262,090.0000	26.2090	269,540.0000	26.9540	2.843	0	0	0
2022/02/08	GOVI	04/08/2022	819.26	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/02/08	GOVI	04/08/2022	819.27	Call	GOVI	261,990.0000	26.1990	269,440.0000	26.9440	2.844	0	0	0
2022/02/08	GOVI	04/08/2022	819.27	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/02/08	GOVI	03/11/2022	820.41	Call	GOVI	370,040.0000	37.0040	386,770.0000	38.6770	4.521	0	0	0
2022/02/08	GOVI	03/11/2022	820.41	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/02/08	GOVI	03/11/2022	820.42	Call	GOVI	369,940.0000	36.9940	386,670.0000	38.6670	4.522	0	0	0
2022/02/08	GOVI	03/11/2022	820.42	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/02/08	GOVI	03/11/2022			GOVI	857.4140	857.4140	859.0870	859.0870	0.195	0.0000	0.0000	0
2022/02/08	GOVI	03/11/2022	820.43	Call	GOVI	369,840.0000	36.9840	386,570.0000	38.6570	4.524	0	0	0
2022/02/08	GOVI	03/11/2022	820.43	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/02/08	GOVI	02/02/2023	850.82	Call	GOVI	187,480.0000	18.7480	209,110.0000	20.9110	11.537	0	0	0
2022/02/08	GOVI	02/02/2023	850.82	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0

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2022/02/08	GOVI	02/02/2023	850.83	Call	GOVI	187,380.0000	18.7380	209,010.0000	20.9010	11.543	0	0	0
2022/02/08	GOVI	02/02/2023	850.83	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/02/08	GOVI	02/02/2023			GOVI	869.5680	869.5680	871.7310	871.7310	0.249	0.0000	0.0000	0
2022/02/08	GOVI	02/02/2023	850.84	Call	GOVI	187,280.0000	18.7280	208,910.0000	20.8910	11.550	0	0	0
2022/02/08	GOVI	02/02/2023	850.84	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/02/08	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2022/02/08	IGOV	05/05/2022			Index Future	314.4770	314.4770	315.2730	315.2730	0.253	0.0000	0.0000	498
2022/02/08	IGOV	04/08/2022			Index Future	318.5620	318.5620	319.4530	319.4530	0.280	0.0000	0.0000	0
2022/02/08	IGOV	03/11/2022			Index Future	323.1380	323.1380	324.3880	324.3880	0.387	0.0000	0.0000	0
2022/02/08	IGOV	02/02/2023			Index Future	327.7930	327.7930	329.2360	329.2360	0.440	0.0000	0.0000	0
2022/02/08	IS05	15/03/2022			Interest Rate Swap	90.1300	90.1300	90.1300	90.1300	0.000	0.0000	0.0000	0
2022/02/08	IS05	21/06/2022			Interest Rate Swap	90.2900	90.2900	90.2900	90.2900	0.000	0.0000	0.0000	0
2022/02/08	IS05	20/09/2022			Interest Rate Swap	93.5000	93.5000	93.5000	93.5000	0.000	0.0000	0.0000	0
2022/02/08	IS05	20/12/2022			Interest Rate Swap	94.0600	94.0600	94.0600	94.0600	0.000	0.0000	0.0000	0
2022/02/08	IS05	22/03/2023			Interest Rate Swap	86.5400	86.5400	86.5400	86.5400	0.000	0.0000	0.0000	0
2022/02/08	IS05	20/06/2023			Interest Rate Swap	92.1700	92.1700	92.1700	92.1700	0.000	0.0000	0.0000	0
2022/02/08	IS05	19/09/2023			Interest Rate Swap	94.8800	94.8800	94.8800	94.8800	0.000	0.0000	0.0000	0
2022/02/08	IS10	17/12/2025			Interest Rate Swap	80.2800	80.2800	80.2800	80.2800	0.000	0.0000	0.0000	0
2022/02/08	IS10	16/03/2026			Interest Rate Swap	76.8200	76.8200	76.8200	76.8200	0.000	0.0000	0.0000	0
2022/02/08	IS10	15/06/2026			Interest Rate Swap	75.2400	75.2400	75.2400	75.2400	0.000	0.0000	0.0000	0
2022/02/08	IS10	21/09/2026			Interest Rate Swap	77.2700	77.2700	77.2700	77.2700	0.000	0.0000	0.0000	0
2022/02/08	IS10	21/12/2026			Interest Rate Swap	81.3000	81.3000	81.3000	81.3000	0.000	0.0000	0.0000	0
2022/02/08	IS10	15/03/2027			Interest Rate Swap	79.8000	79.8000	79.8000	79.8000	0.000	0.0000	0.0000	0
2022/02/08	IS10	21/06/2027			Interest Rate Swap	81.8600	81.8600	81.8600	81.8600	0.000	0.0000	0.0000	0
2022/02/08	IS10	20/09/2027			Interest Rate Swap	87.6100	87.6100	87.6100	87.6100	0.000	0.0000	0.0000	0
2022/02/08	IS10	20/12/2027			Interest Rate Swap	87.9400	87.9400	87.9400	87.9400	0.000	0.0000	0.0000	0
2022/02/08	IS10	22/03/2028			Interest Rate Swap	80.8900	80.8900	80.8900	80.8900	0.000	0.0000	0.0000	0
2022/02/08	IS10	20/06/2028			Interest Rate Swap	88.6800	88.6800	88.6800	88.6800	0.000	0.0000	0.0000	0
2022/02/08	IS10	19/09/2028			Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0.000	0.0000	0.0000	0
2022/02/08	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2022/02/08	JBAF	16/02/2022			Jibar Tradeable Future	4.1750	95.8250	4.1750	95.8250	0.000	0.0000	0.0000	0
2022/02/08	JBAF	16/03/2022			Jibar Tradeable Future	4.2350	95.7650	4.2250	95.7750	(0.236)	0.0000	0.0000	0
2022/02/08	JBAF	20/04/2022			Jibar Tradeable Future	4.5600	95.4400	4.5500	95.4500	(0.219)	0.0000	0.0000	0
2022/02/08	JBAF	18/05/2022			Jibar Tradeable Future	4.6000	95.4000	4.6000	95.4000	0.000	0.0000	0.0000	0
2022/02/08	JBAF	15/06/2022			Jibar Tradeable Future	4.9250	95.0750	4.9150	95.0850	(0.203)	0.0000	0.0000	72
2022/02/08	JBAF	20/07/2022			Jibar Tradeable Future	4.9900	95.0100	4.9800	95.0200	(0.200)	0.0000	0.0000	0
2022/02/08	JBAF	21/09/2022			Jibar Tradeable Future	5.3500	94.6500	5.3200	94.6800	(0.561)	0.0000	0.0000	0
2022/02/08	JBAF	21/12/2022			Jibar Tradeable Future	5.9100	94.0900	5.8650	94.1350	(0.761)	0.0000	0.0000	68
2022/02/08	JBAF	15/03/2023			Jibar Tradeable Future	6.2900	93.7100	6.2500	93.7500	(0.636)	0.0000	0.0000	0
2022/02/08	JBAF	21/06/2023			Jibar Tradeable Future	6.4950	93.5050	6.4350	93.5650	(0.924)	0.0000	0.0000	0
2022/02/08	JBAF	20/09/2023			Jibar Tradeable Future	6.7050	93.2950	6.6350	93.3650	(1.044)	0.0000	0.0000	75

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2022/02/08	JBAF	20/12/2023			Jibar Tradeable Future	6.8950	93.1050	6.8250	93.1750	(1.015)	0.0000	0.0000	0
2022/02/08	R023	03/02/2022			Bond Future	5.3100	105.9140	5.3100	105.9140	0.000	0.0000	0.0000	0
2022/02/08	R023	05/05/2022	6.31	Call	Bond Future	751.2900	0.7513	746.2500	0.7463	(0.671)	0	0	0
2022/02/08	R023	05/05/2022	6.31	Put	Bond Future	35.1300	0.0351	35.0100	0.0350	(0.342)	0	0	0
2022/02/08	R023	05/05/2022			Bond Future	5.4021	103.3132	5.4083	103.3082	0.115	0.0000	0.0000	14,672
2022/02/08	R023	05/05/2022	6.29	Call	Bond Future	737.0900	0.7371	732.0700	0.7321	(0.681)	0	0	0
2022/02/08	R023	05/05/2022	6.29	Put	Bond Future	36.6200	0.0366	36.5200	0.0365	(0.273)	0	0	0
2022/02/08	R023	05/05/2022	6.30	Call	Bond Future	744.1900	0.7442	739.1600	0.7392	(0.676)	0	0	0
2022/02/08	R023	05/05/2022	6.30	Put	Bond Future	35.8700	0.0359	35.7600	0.0358	(0.307)	0	0	0
2022/02/08	R023	04/08/2022	6.05	Call	Bond Future	389.9400	0.3899	405.9400	0.4059	4.103	0	0	0
2022/02/08	R023	04/08/2022	6.05	Put	Bond Future	114.3200	0.1143	106.5100	0.1065	(6.832)	0	0	0
2022/02/08	R023	04/08/2022			Bond Future	5.5460	104.6202	5.5026	104.6440	(0.783)	0.0000	0.0000	2,360
2022/02/08	R023	04/08/2022	6.03	Call	Bond Future	381.9700	0.3820	397.8100	0.3978	4.147	0	0	0
2022/02/08	R023	04/08/2022	6.03	Put	Bond Future	117.2600	0.1173	109.2900	0.1093	(6.797)	0	0	0
2022/02/08	R023	04/08/2022	6.04	Call	Bond Future	385.9500	0.3859	401.8700	0.4019	4.125	0	0	0
2022/02/08	R023	04/08/2022	6.04	Put	Bond Future	115.7800	0.1158	107.8900	0.1079	(6.815)	0	0	0
2022/02/08	R023	03/11/2022	6.25	Call	Bond Future	343.0800	0.3431	455.1800	0.4552	32.675	0	0	0
2022/02/08	R023	03/11/2022	6.25	Put	Bond Future	51.2900	0.0513	26.7200	0.0267	(47.904)	0	0	0
2022/02/08	R023	03/11/2022	6.26	Call	Bond Future	345.7100	0.3457	458.0100	0.4580	32.484	0	0	0
2022/02/08	R023	03/11/2022	6.26	Put	Bond Future	50.8600	0.0509	26.4900	0.0265	(47.916)	0	0	0
2022/02/08	R023	03/11/2022			Bond Future	5.3018	102.2122	4.8596	102.3488	(8.342)	0.0000	0.0000	0
2022/02/08	R023	03/11/2022	6.27	Call	Bond Future	348.0900	0.3481	460.6700	0.4607	32.342	0	0	0
2022/02/08	R023	03/11/2022	6.27	Put	Bond Future	50.1700	0.0502	26.0800	0.0261	(48.017)	0	0	0
2022/02/08	R035	03/02/2022			Bond Future	10.1050	95.1249	10.1050	95.1249	0.000	0.0000	0.0000	0
2022/02/08	R035	05/05/2022	10.72	Call	Bond Future	3,495.9200	3.4959	3,510.6900	3.5107	0.422	0	0	1,200
2022/02/08	R035	05/05/2022	10.72	Put	Bond Future	1,095.9700	1.0960	1,073.7200	1.0737	(2.030)	0	0	0
2022/02/08	R035	05/05/2022	11.63	Call	Bond Future	8,054.6000	8.0546	8,083.5600	8.0836	0.360	0	0	0
2022/02/08	R035	05/05/2022	11.63	Put	Bond Future	225.2200	0.2252	217.1600	0.2172	(3.579)	0	0	0
2022/02/08	R035	05/05/2022	11.64	Call	Bond Future	8,107.3900	8.1074	8,136.4500	8.1364	0.358	0	0	0
2022/02/08	R035	05/05/2022	11.64	Put	Bond Future	221.0800	0.2211	213.1200	0.2131	(3.601)	0	0	0
2022/02/08	R035	05/05/2022			Bond Future	10.3432	91.3924	10.3375	91.4294	(0.055)	0.0000	0.0000	70,243
2022/02/08	R035	05/05/2022	10.82	Call	Bond Future	3,951.1300	3.9511	3,967.8200	3.9678	0.422	0	0	0
2022/02/08	R035	05/05/2022	10.82	Put	Bond Future	929.6500	0.9297	909.3200	0.9093	(2.187)	0	0	1,200
2022/02/08	R035	05/05/2022	11.65	Call	Bond Future	8,160.1900	8.1602	8,189.3600	8.1894	0.357	0	0	0
2022/02/08	R035	05/05/2022	11.65	Put	Bond Future	217.0100	0.2170	209.1600	0.2092	(3.617)	0	0	0
2022/02/08	R035	05/05/2022	12.64	Call	Bond Future	13,325.4000	13.3254	13,360.9400	13.3609	0.267	0	0	0
2022/02/08	R035	05/05/2022	12.64	Put	Bond Future	25.4300	0.0254	23.9500	0.0240	(5.820)	0	0	1,200
2022/02/08	R035	04/08/2022	11.13	Put	Bond Future	1,419.7800	1.4198	1,394.4000	1.3944	(1.788)	0	0	100
2022/02/08	R035	04/08/2022	10.64	Call	Bond Future	3,134.5000	3.1345	3,161.6100	3.1616	0.865	0	0	0
2022/02/08	R035	04/08/2022	10.64	Put	Bond Future	2,448.3600	2.4484	2,412.7300	2.4127	(1.455)	0	0	100
2022/02/08	R035	04/08/2022	10.72	Call	Bond Future	3,420.8900	3.4209	3,449.8000	3.4498	0.845	0	0	0
2022/02/08	R035	04/08/2022	10.72	Put	Bond Future	2,237.1000	2.2371	2,203.2700	2.2033	(1.512)	0	0	0
2022/02/08	R035	04/08/2022	10.73	Call	Bond Future	3,457.7200	3.4577	3,486.8500	3.4869	0.842	0	0	0
2022/02/08	R035	04/08/2022	10.73	Put	Bond Future	2,212.0000	2.2120	2,178.3900	2.1784	(1.519)	0	0	0
2022/02/08	R035	04/08/2022	9.53	Call	Bond Future	482.9600	0.4830	488.6300	0.4886	1.174	0	0	400
2022/02/08	R035	04/08/2022	9.53	Put	Bond Future	7,135.5500	7.1355	7,078.4800	7.0785	(0.800)	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
2022/02/08	R035	04/08/2022	9.84	Call	Bond Future	960.3400	0.9603	970.7100	0.9707	1.080	0	0	100
2022/02/08	R035	04/08/2022	9.84	Put	Bond Future	5,479.1100	5.4791	5,426.7400	5.4267	(0.956)	0	0	0
2022/02/08	R035	04/08/2022	10.53	Put	Bond Future	2,764.7400	2.7647	2,726.6300	2.7266	(1.378)	0	0	0
2022/02/08	R035	04/08/2022			Bond Future	10.5308	92.5301	10.5208	92.5928	(0.094)	0.0000	0.0000	48,495
2022/02/08	R035	04/08/2022	10.74	Call	Bond Future	3,494.4600	3.4945	3,523.8200	3.5238	0.840	0	0	0
2022/02/08	R035	04/08/2022	10.74	Put	Bond Future	2,186.8800	2.1869	2,153.5000	2.1535	(1.526)	0	0	0
2022/02/08	R035	04/08/2022	11.13	Call	Bond Future	5,092.0500	5.0920	5,129.4100	5.1294	0.734	0	0	0
2022/02/08	R035	04/08/2022	12.18	Call	Bond Future	10,051.4000	10.0514	10,103.1200	10.1031	0.515	0	0	0
2022/02/08	R035	04/08/2022	12.18	Put	Bond Future	452.3100	0.4523	441.2900	0.4413	(2.436)	0	0	400
2022/02/08	R035	04/08/2022	10.53	Call	Bond Future	2,760.0100	2.7600	2,784.6400	2.7846	0.892	0	0	400
2022/02/08	R035	03/11/2022	11.15	Call	Bond Future	4,895.7700	4.8958	4,995.9000	4.9959	2.045	0	0	0
2022/02/08	R035	03/11/2022	11.15	Put	Bond Future	2,156.0100	2.1560	2,092.9000	2.0929	(2.927)	0	0	0
2022/02/08	R035	03/11/2022	10.57	Call	Bond Future	2,882.6300	2.8826	2,955.6300	2.9556	2.532	0	0	0
2022/02/08	R035	03/11/2022	10.57	Put	Bond Future	3,658.7500	3.6588	3,568.5100	3.5685	(2.466)	0	0	582
2022/02/08	R035	03/11/2022	10.99	Call	Bond Future	4,285.3900	4.2854	4,378.5100	4.3785	2.173	0	0	0
2022/02/08	R035	03/11/2022	10.99	Put	Bond Future	2,495.4200	2.4954	2,425.3000	2.4253	(2.810)	0	0	582
2022/02/08	R035	03/11/2022			Bond Future	10.6952	89.3656	10.6687	89.5289	(0.247)	0.0000	0.0000	0
2022/02/08	R035	03/11/2022	11.13	Call	Bond Future	4,817.6100	4.8176	4,916.8800	4.9169	2.061	0	0	0
2022/02/08	R035	03/11/2022	11.13	Put	Bond Future	2,195.7600	2.1958	2,131.7900	2.1318	(2.913)	0	0	0
2022/02/08	R035	03/11/2022	11.14	Call	Bond Future	4,856.7700	4.8568	4,956.4800	4.9565	2.053	0	0	0
2022/02/08	R035	03/11/2022	11.14	Put	Bond Future	2,175.9400	2.1759	2,112.4100	2.1124	(2.920)	0	0	0
2022/02/08	R035	03/11/2022	9.82	Call	Bond Future	1,064.4800	1.0645	1,100.9300	1.1009	3.424	0	0	582
2022/02/08	R035	03/11/2022	9.82	Put	Bond Future	6,699.1400	6.6991	6,572.3500	6.5724	(1.893)	0	0	0
2022/02/08	R035	02/02/2023	10.88	Call	Bond Future	3,813.6400	3.8136	3,921.5500	3.9215	2.830	0	0	0
2022/02/08	R035	02/02/2023	10.88	Put	Bond Future	3,759.4700	3.7595	3,652.8800	3.6529	(2.835)	0	0	0
2022/02/08	R035	02/02/2023	9.81	Call	Bond Future	1,226.5400	1.2265	1,276.2300	1.2762	4.051	0	0	582
2022/02/08	R035	02/02/2023	9.81	Put	Bond Future	7,937.4800	7.9375	7,772.6700	7.7727	(2.076)	0	0	0
2022/02/08	R035	02/02/2023	10.66	Call	Bond Future	3,156.8000	3.1568	3,252.6600	3.2527	3.037	0	0	0
2022/02/08	R035	02/02/2023	10.66	Put	Bond Future	4,436.0700	4.4361	4,317.4300	4.3174	(2.674)	0	0	582
2022/02/08	R035	02/02/2023			Bond Future	10.8710	90.6731	10.8353	90.8876	(0.328)	0.0000	0.0000	0
2022/02/08	R035	02/02/2023	10.87	Call	Bond Future	3,782.3200	3.7823	3,889.7000	3.8897	2.839	0	0	0
2022/02/08	R035	02/02/2023	10.87	Put	Bond Future	3,788.1400	3.7881	3,681.0200	3.6810	(2.828)	0	0	0
2022/02/08	R035	02/02/2023	11.06	Call	Bond Future	4,400.5700	4.4006	4,518.0400	4.5180	2.669	0	0	0
2022/02/08	R035	02/02/2023	11.06	Put	Bond Future	3,276.5300	3.2765	3,179.5000	3.1795	(2.961)	0	0	582
2022/02/08	R035	02/02/2023	10.86	Call	Bond Future	3,751.4900	3.7515	3,858.3200	3.8583	2.848	0	0	0
2022/02/08	R035	02/02/2023	10.86	Put	Bond Future	3,817.3600	3.8174	3,709.6900	3.7097	(2.821)	0	0	0
2022/02/08	R186	03/02/2022			Bond Future	7.5950	113.0293	7.5950	113.0293	0.000	0.0000	0.0000	0
2022/02/08	R186	05/05/2022	7.28	Call	Bond Future	237.5100	0.2375	243.6600	0.2437	2.589	0	0	435
2022/02/08	R186	05/05/2022	7.28	Put	Bond Future	3,018.9900	3.0190	2,964.0200	2.9640	(1.821)	0	0	0
2022/02/08	R186	05/05/2022	7.48	Call	Bond Future	417.0100	0.4170	427.2700	0.4273	2.460	0	0	3,600
2022/02/08	R186	05/05/2022	7.48	Put	Bond Future	2,371.2500	2.3713	2,320.3900	2.3204	(2.145)	0	0	0
2022/02/08	R186	05/05/2022	9.18	Call	Bond Future	4,883.3800	4.8834	4,937.8100	4.9378	1.115	0	0	0
2022/02/08	R186	05/05/2022	9.18	Put	Bond Future	104.3600	0.1044	97.6700	0.0977	(6.411)	0	0	454
2022/02/08	R186	05/05/2022	8.32	Call	Bond Future	2,055.9900	2.0560	2,092.1400	2.0921	1.758	0	0	0
2022/02/08	R186	05/05/2022	8.32	Put	Bond Future	617.6900	0.6177	592.7200	0.5927	(4.042)	0	0	0
2022/02/08	R186	05/05/2022	8.14	Call	Bond Future	1,578.5500	1.5785	1,608.9700	1.6090	1.927	0	0	454
2022/02/08	R186	05/05/2022	8.14	Put	Bond Future	856.2500	0.8563	825.5500	0.8256	(3.585)	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
2022/02/08	R186	05/05/2022			Bond Future	7.9599	113.6734	7.9447	113.7345	(0.191)	0.0000	0.0000	72,663
2022/02/08	R186	05/05/2022	6.73	Call	Bond Future	30.4800	0.0305	31.3000	0.0313	2.690	0	0	3,600
2022/02/08	R186	05/05/2022	6.73	Put	Bond Future	5,126.6300	5.1266	5,066.3300	5.0663	(1.176)	0	0	0
2022/02/08	R186	05/05/2022	8.64	Call	Bond Future	3,029.3000	3.0293	3,074.1700	3.0742	1.481	0	0	0
2022/02/08	R186	05/05/2022	8.64	Put	Bond Future	332.5800	0.3326	316.3300	0.3163	(4.886)	0	0	4,035
2022/02/08	R186	05/05/2022	8.94	Call	Bond Future	4,037.3000	4.0373	4,088.2700	4.0883	1.262	0	0	0
2022/02/08	R186	05/05/2022	8.94	Put	Bond Future	177.4200	0.1774	167.2700	0.1673	(5.721)	0	0	454
2022/02/08	R186	05/05/2022	8.31	Call	Bond Future	2,028.0100	2.0280	2,063.8600	2.0639	1.768	0	0	0
2022/02/08	R186	05/05/2022	8.31	Put	Bond Future	629.3300	0.6293	604.0600	0.6041	(4.015)	0	0	0
2022/02/08	R186	05/05/2022	8.35	Call	Bond Future	2,141.2700	2.1413	2,178.3300	2.1783	1.731	0	0	454
2022/02/08	R186	05/05/2022	8.35	Put	Bond Future	584.2100	0.5842	560.1500	0.5602	(4.118)	0	0	0
2022/02/08	R186	05/05/2022	7.88	Call	Bond Future	1,007.0000	1.0070	1,028.7700	1.0288	2.162	0	0	435
2022/02/08	R186	05/05/2022	7.88	Put	Bond Future	1,329.4200	1.3294	1,290.0700	1.2901	(2.960)	0	0	0
2022/02/08	R186	05/05/2022	8.30	Call	Bond Future	2,000.0000	2.0000	2,035.5400	2.0355	1.777	0	0	0
2022/02/08	R186	05/05/2022	8.30	Put	Bond Future	640.9600	0.6410	615.3800	0.6154	(3.991)	0	0	0
2022/02/08	R186	04/08/2022	8.15	Call	Bond Future	1,595.3000	1.5953	1,637.8300	1.6378	2.666	0	0	0
2022/02/08	R186	04/08/2022	8.15	Put	Bond Future	1,643.3800	1.6434	1,593.0700	1.5931	(3.061)	0	0	0
2022/02/08	R186	04/08/2022	9.78	Call	Bond Future	6,159.0100	6.1590	6,240.6400	6.2406	1.325	0	0	0
2022/02/08	R186	04/08/2022	9.78	Put	Bond Future	225.6700	0.2257	214.4600	0.2145	(4.967)	0	0	3,600
2022/02/08	R186	04/08/2022	7.96	Call	Bond Future	1,243.2500	1.2433	1,279.2200	1.2792	2.893	0	0	3,600
2022/02/08	R186	04/08/2022			Bond Future	8.1626	109.8515	8.1382	109.9443	(0.299)	0.0000	0.0000	0
2022/02/08	R186	04/08/2022	8.14	Call	Bond Future	1,575.5900	1.5756	1,617.7800	1.6178	2.678	0	0	0
2022/02/08	R186	04/08/2022	8.14	Put	Bond Future	1,661.7000	1.6617	1,611.0500	1.6110	(3.048)	0	0	0
2022/02/08	R186	04/08/2022	6.96	Call	Bond Future	141.0400	0.1410	148.0400	0.1480	4.963	0	0	3,600
2022/02/08	R186	04/08/2022	6.96	Put	Bond Future	4,833.2000	4.8332	4,747.3600	4.7474	(1.776)	0	0	0
2022/02/08	R186	04/08/2022	7.96	Put	Bond Future	2,016.6500	2.0166	1,959.7800	1.9598	(2.820)	0	0	0
2022/02/08	R186	04/08/2022	8.13	Call	Bond Future	1,556.0200	1.5560	1,597.8600	1.5979	2.689	0	0	0
2022/02/08	R186	04/08/2022	8.13	Put	Bond Future	1,680.1700	1.6802	1,629.1700	1.6292	(3.035)	0	0	0
2022/02/08	R186	03/11/2022	8.53	Call	Bond Future	2,297.9600	2.2980	2,418.2400	2.4182	5.234	0	0	0
2022/02/08	R186	03/11/2022	8.53	Put	Bond Future	1,623.0800	1.6231	1,527.0400	1.5270	(5.917)	0	0	0
2022/02/08	R186	03/11/2022	8.54	Call	Bond Future	2,319.3200	2.3193	2,440.2100	2.4402	5.212	0	0	0
2022/02/08	R186	03/11/2022	8.54	Put	Bond Future	1,608.8900	1.6089	1,513.4600	1.5135	(5.931)	0	0	0
2022/02/08	R186	03/11/2022			Bond Future	8.3409	111.3928	8.2806	111.6091	(0.723)	0.0000	0.0000	0
2022/02/08	R186	03/11/2022	8.55	Call	Bond Future	2,340.7600	2.3408	2,462.2700	2.4623	5.191	0	0	0
2022/02/08	R186	03/11/2022	8.55	Put	Bond Future	1,594.8000	1.5948	1,499.9900	1.5000	(5.945)	0	0	0
2022/02/08	R186	02/02/2023	8.32	Call	Bond Future	1,814.8600	1.8149	1,941.4200	1.9414	6.974	0	0	0
2022/02/08	R186	02/02/2023	8.32	Put	Bond Future	2,579.1800	2.5792	2,426.7700	2.4268	(5.909)	0	0	0
2022/02/08	R186	02/02/2023	8.33	Call	Bond Future	1,831.3400	1.8313	1,958.5900	1.9586	6.948	0	0	0
2022/02/08	R186	02/02/2023	8.33	Put	Bond Future	2,561.7200	2.5617	2,410.0000	2.4100	(5.923)	0	0	0
2022/02/08	R186	02/02/2023			Bond Future	8.5462	107.6857	8.4634	107.9646	(0.969)	0.0000	0.0000	0
2022/02/08	R186	02/02/2023	8.34	Call	Bond Future	1,847.4800	1.8475	1,975.4200	1.9754	6.925	0	0	0
2022/02/08	R186	02/02/2023	8.34	Put	Bond Future	2,543.9300	2.5439	2,392.9000	2.3929	(5.937)	0	0	0
2022/02/08	R197	03/02/2022			Bond Future	321.9063	321.9063	321.9063	321.9063	0.000	0.0000	0.0000	0
2022/02/08	R197	05/05/2022			Bond Future	326.1865	326.1865	326.0104	326.0104	(0.054)	0.0000	0.0000	753
2022/02/08	R197	04/08/2022			Bond Future	322.0661	322.0661	321.9770	321.9770	(0.028)	0.0000	0.0000	0
2022/02/08	R197	03/11/2022			Bond Future	326.6551	326.6551	326.9186	326.9186	0.081	0.0000	0.0000	0
2022/02/08	R197	02/02/2023			Bond Future	322.7733	322.7733	323.2176	323.2176	0.138	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
2022/02/08	R202	03/02/2022			Bond Future	244.7911	244.7911	244.7911	244.7911	0.000	0.0000	0.0000	0
2022/02/08	R202	05/05/2022			Bond Future	249.0316	249.0316	249.1590	249.1590	0.051	0.0000	0.0000	6,392
2022/02/08	R202	04/08/2022			Bond Future	247.8379	247.8379	248.0355	248.0355	0.080	0.0000	0.0000	91
2022/02/08	R202	03/11/2022			Bond Future	251.3684	251.3684	251.8402	251.8402	0.188	0.0000	0.0000	0
2022/02/08	R202	02/02/2023			Bond Future	250.4283	250.4283	251.0436	251.0436	0.246	0.0000	0.0000	0
2022/02/08	R209	03/02/2022			Bond Future	10.0650	73.7847	10.0650	73.7847	0.000	0.0000	0.0000	0
2022/02/08	R209	05/05/2022	9.75	Call	Bond Future	521.4100	0.5214	528.5200	0.5285	1.364	0	0	8,525
2022/02/08	R209	05/05/2022	9.75	Put	Bond Future	3,727.2800	3.7273	3,672.5800	3.6726	(1.468)	0	0	0
2022/02/08	R209	05/05/2022	10.25	Call	Bond Future	1,612.9900	1.6130	1,633.4400	1.6334	1.268	0	0	0
2022/02/08	R209	05/05/2022	10.25	Put	Bond Future	1,858.9400	1.8589	1,817.5800	1.8176	(2.225)	0	0	11,000
2022/02/08	R209	05/05/2022	10.75	Call	Bond Future	3,362.9400	3.3629	3,399.0000	3.3990	1.072	0	0	0
2022/02/08	R209	05/05/2022	10.75	Put	Bond Future	812.8300	0.8128	787.0800	0.7871	(3.168)	0	0	1,050
2022/02/08	R209	05/05/2022	11.43	Call	Bond Future	6,352.8200	6.3528	6,403.5900	6.4036	0.799	0	0	0
2022/02/08	R209	05/05/2022	11.43	Put	Bond Future	244.7300	0.2447	233.6900	0.2337	(4.511)	0	0	0
2022/02/08	R209	05/05/2022	11.44	Call	Bond Future	6,398.5900	6.3986	6,449.5100	6.4495	0.796	0	0	0
2022/02/08	R209	05/05/2022	11.44	Put	Bond Future	240.1800	0.2402	229.2900	0.2293	(4.534)	0	0	0
2022/02/08	R209	05/05/2022			Bond Future	10.2929	71.1339	10.2821	71.1957	(0.105)	0.0000	0.0000	18,904
2022/02/08	R209	05/05/2022	12.00	Call	Bond Future	8,971.3400	8.9713	9,028.4300	9.0284	0.636	0	0	0
2022/02/08	R209	05/05/2022	12.00	Put	Bond Future	82.4500	0.0824	77.7300	0.0777	(5.725)	0	0	12,050
2022/02/08	R209	05/05/2022	11.45	Call	Bond Future	6,444.3800	6.4444	6,495.4500	6.4954	0.792	0	0	0
2022/02/08	R209	05/05/2022	11.45	Put	Bond Future	235.7000	0.2357	224.9600	0.2250	(4.557)	0	0	0
2022/02/08	R209	04/08/2022	10.57	Put	Bond Future	2,097.5800	2.0976	2,054.7800	2.0548	(2.040)	0	0	0
2022/02/08	R209	04/08/2022	10.58	Call	Bond Future	2,782.2900	2.7823	2,822.2300	2.8222	1.436	0	0	0
2022/02/08	R209	04/08/2022	10.58	Put	Bond Future	2,073.5200	2.0735	2,031.0200	2.0310	(2.050)	0	0	0
2022/02/08	R209	04/08/2022			Bond Future	10.4524	72.0506	10.4377	72.1330	(0.141)	0.0000	0.0000	1,550
2022/02/08	R209	04/08/2022	10.59	Call	Bond Future	2,813.7800	2.8138	2,854.0100	2.8540	1.430	0	0	0
2022/02/08	R209	04/08/2022	10.59	Put	Bond Future	2,049.8900	2.0499	2,007.6800	2.0077	(2.059)	0	0	0
2022/02/08	R209	04/08/2022	10.57	Call	Bond Future	2,751.1600	2.7512	2,790.8000	2.7908	1.441	0	0	0
2022/02/08	R209	03/11/2022	11.03	Call	Bond Future	4,265.7200	4.2657	4,365.2000	4.3652	2.332	0	0	0
2022/02/08	R209	03/11/2022	11.03	Put	Bond Future	1,956.5200	1.9565	1,893.9500	1.8940	(3.198)	0	0	0
2022/02/08	R209	03/11/2022	9.50	Call	Bond Future	641.9400	0.6419	669.4300	0.6694	4.282	0	0	1,000
2022/02/08	R209	03/11/2022	9.50	Put	Bond Future	7,041.7200	7.0417	6,907.1600	6.9072	(1.911)	0	0	0
2022/02/08	R209	03/11/2022	10.50	Put	Bond Future	3,167.2800	3.1673	3,080.1200	3.0801	(2.752)	0	0	1,000
2022/02/08	R209	03/11/2022			Bond Future	10.5984	69.9172	10.5689	70.0793	(0.279)	0.0000	0.0000	400
2022/02/08	R209	03/11/2022	11.50	Call	Bond Future	5,987.3500	5.9874	6,104.2500	6.1042	1.952	0	0	0
2022/02/08	R209	03/11/2022	11.50	Put	Bond Future	1,284.5600	1.2846	1,239.4100	1.2394	(3.515)	0	0	1,000
2022/02/08	R209	03/11/2022	11.01	Call	Bond Future	4,196.3800	4.1964	4,295.0200	4.2950	2.351	0	0	0
2022/02/08	R209	03/11/2022	11.01	Put	Bond Future	1,991.7900	1.9918	1,928.3800	1.9284	(3.184)	0	0	0
2022/02/08	R209	03/11/2022	11.02	Call	Bond Future	4,231.0000	4.2310	4,330.0600	4.3301	2.341	0	0	0
2022/02/08	R209	03/11/2022	11.02	Put	Bond Future	1,974.0800	1.9741	1,911.0900	1.9111	(3.191)	0	0	0
2022/02/08	R209	03/11/2022	10.50	Call	Bond Future	2,625.1300	2.6251	2,700.0200	2.7000	2.853	0	0	0
2022/02/08	R209	02/02/2023	10.80	Put	Bond Future	3,179.3200	3.1793	3,081.5300	3.0815	(3.076)	0	0	0
2022/02/08	R209	02/02/2023	10.78	Call	Bond Future	3,374.8500	3.3749	3,478.7500	3.4788	3.079	0	0	0
2022/02/08	R209	02/02/2023	10.79	Call	Bond Future	3,402.7200	3.4027	3,507.1400	3.5071	3.069	0	0	0
2022/02/08	R209	02/02/2023			Bond Future	10.7530	70.9102	10.7153	71.1130	(0.351)	0.0000	0.0000	0
2022/02/08	R209	02/02/2023	10.80	Call	Bond Future	3,430.6900	3.4307	3,535.6300	3.5356	3.059	0	0	0

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2022/02/08	R209	02/02/2023	10.78	Put	Bond Future	3,230.2700	3.2303	3,131.4400	3.1314	(3.059)	0	0	0
2022/02/08	R209	02/02/2023	10.79	Put	Bond Future	3,204.7100	3.2047	3,106.4000	3.1064	(3.068)	0	0	0
2022/02/08	R210	03/02/2022			Bond Future	214.4119	214.4119	214.4119	214.4119	0.000	0.0000	0.0000	0
2022/02/08	R210	05/05/2022			Bond Future	215.0502	215.0502	215.3446	215.3446	0.137	0.0000	0.0000	1,039
2022/02/08	R210	04/08/2022			Bond Future	217.8740	217.8740	218.2315	218.2315	0.164	0.0000	0.0000	266
2022/02/08	R210	03/11/2022			Bond Future	218.0524	218.0524	218.6528	218.6528	0.275	0.0000	0.0000	0
2022/02/08	R210	02/02/2023			Bond Future	221.1954	221.1954	221.9238	221.9238	0.329	0.0000	0.0000	0
2022/02/08	R213	03/02/2022			Bond Future	9.4900	88.1992	9.4900	88.1992	0.000	0.0000	0.0000	0
2022/02/08	R213	05/05/2022	10.63	Call	Bond Future	4,687.1100	4.6871	4,751.5800	4.7516	1.375	0	0	0
2022/02/08	R213	05/05/2022	10.65	Put	Bond Future	349.7400	0.3497	331.8100	0.3318	(5.127)	0	0	0
2022/02/08	R213	05/05/2022			Bond Future	9.7693	85.2209	9.7534	85.3038	(0.163)	0.0000	0.0000	24,243
2022/02/08	R213	05/05/2022	10.63	Put	Bond Future	362.6500	0.3627	344.2200	0.3442	(5.082)	0	0	0
2022/02/08	R213	05/05/2022	10.64	Call	Bond Future	4,729.1400	4.7291	4,793.8600	4.7939	1.369	0	0	0
2022/02/08	R213	05/05/2022	10.64	Put	Bond Future	356.1400	0.3561	337.9600	0.3380	(5.105)	0	0	0
2022/02/08	R213	05/05/2022	10.65	Call	Bond Future	4,771.2300	4.7712	4,836.2000	4.8362	1.362	0	0	0
2022/02/08	R213	04/08/2022	9.88	Call	Bond Future	1,971.7300	1.9717	2,017.7600	2.0178	2.334	0	0	0
2022/02/08	R213	04/08/2022	9.89	Call	Bond Future	1,996.6300	1.9966	2,043.0500	2.0431	2.325	0	0	0
2022/02/08	R213	04/08/2022	9.90	Put	Bond Future	2,350.4500	2.3504	2,289.7700	2.2898	(2.582)	0	0	0
2022/02/08	R213	04/08/2022			Bond Future	9.9651	86.2837	9.9438	86.3912	(0.214)	0.0000	0.0000	0
2022/02/08	R213	04/08/2022	9.88	Put	Bond Future	2,401.8400	2.4018	2,340.3700	2.3404	(2.559)	0	0	0
2022/02/08	R213	04/08/2022	9.89	Put	Bond Future	2,376.0400	2.3760	2,314.9600	2.3150	(2.571)	0	0	0
2022/02/08	R213	04/08/2022	9.90	Call	Bond Future	2,021.6900	2.0217	2,068.5100	2.0685	2.316	0	0	0
2022/02/08	R213	03/11/2022	10.38	Call	Bond Future	3,314.7400	3.3147	3,429.3800	3.4294	3.458	0	0	0
2022/02/08	R213	03/11/2022	10.38	Put	Bond Future	2,134.9900	2.1350	2,047.4500	2.0475	(4.100)	0	0	0
2022/02/08	R213	03/11/2022	10.39	Call	Bond Future	3,343.9400	3.3439	3,459.1300	3.4591	3.445	0	0	0
2022/02/08	R213	03/11/2022	10.39	Put	Bond Future	2,116.1500	2.1162	2,029.1600	2.0292	(4.111)	0	0	0
2022/02/08	R213	03/11/2022	10.37	Call	Bond Future	3,285.3800	3.2854	3,399.4500	3.3994	3.472	0	0	0
2022/02/08	R213	03/11/2022	10.37	Put	Bond Future	2,153.7100	2.1537	2,065.6000	2.0656	(4.091)	0	0	200
2022/02/08	R213	03/11/2022	9.19	Call	Bond Future	816.9000	0.8169	861.8400	0.8618	5.501	0	0	476
2022/02/08	R213	03/11/2022	9.19	Put	Bond Future	5,621.4200	5.6214	5,464.1800	5.4642	(2.797)	0	0	0
2022/02/08	R213	03/11/2022			Bond Future	10.1368	83.9758	10.0955	84.1780	(0.407)	0.0000	0.0000	0
2022/02/08	R213	03/11/2022	10.40	Call	Bond Future	3,373.2400	3.3732	3,488.9800	3.4890	3.431	0	0	0
2022/02/08	R213	03/11/2022	10.40	Put	Bond Future	2,097.4400	2.0974	2,011.0000	2.0110	(4.121)	0	0	0
2022/02/08	R213	03/11/2022	9.98	Call	Bond Future	2,262.5900	2.2626	2,353.7600	2.3538	4.029	0	0	0
2022/02/08	R213	03/11/2022	9.98	Put	Bond Future	3,034.5300	3.0345	2,923.5200	2.9235	(3.658)	0	0	200
2022/02/08	R213	03/11/2022	10.19	Call	Bond Future	2,785.2700	2.7853	2,888.9900	2.8890	3.724	0	0	0
2022/02/08	R213	03/11/2022	10.19	Put	Bond Future	2,525.2300	2.5252	2,426.7700	2.4268	(3.899)	0	0	476
2022/02/08	R213	03/11/2022	9.13	Call	Bond Future	741.6800	0.7417	783.5000	0.7835	5.639	0	0	200
2022/02/08	R213	03/11/2022	9.13	Put	Bond Future	5,862.4700	5.8625	5,702.1100	5.7021	(2.735)	0	0	0
2022/02/08	R213	03/11/2022	9.84	Call	Bond Future	1,946.4200	1.9464	2,029.1000	2.0291	4.248	0	0	0
2022/02/08	R213	03/11/2022	9.84	Put	Bond Future	3,415.5100	3.4155	3,296.0100	3.2960	(3.499)	0	0	476
2022/02/08	R213	02/02/2023	10.22	Put	Bond Future	3,249.6600	3.2497	3,119.6000	3.1196	(4.002)	0	0	0
2022/02/08	R213	02/02/2023	10.23	Call	Bond Future	2,785.8500	2.7858	2,907.4000	2.9074	4.363	0	0	0
2022/02/08	R213	02/02/2023	10.35	Call	Bond Future	3,080.5800	3.0806	3,209.7100	3.2097	4.192	0	0	0
2022/02/08	R213	02/02/2023	10.35	Put	Bond Future	2,949.5100	2.9495	2,827.6600	2.8277	(4.131)	0	0	476
2022/02/08	R213	02/02/2023	10.01	Call	Bond Future	2,287.3400	2.2873	2,394.7200	2.3947	4.695	0	0	0

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2022/02/08	R213	02/02/2023			Bond Future	10.3224	85.2024	10.2696	85.4533	(0.511)	0.0000	0.0000	0
2022/02/08	R213	02/02/2023	10.22	Call	Bond Future	2,761.9300	2.7619	2,882.8500	2.8829	4.378	0	0	0
2022/02/08	R213	02/02/2023	10.23	Put	Bond Future	3,225.7700	3.2258	3,096.3400	3.0963	(4.012)	0	0	0
2022/02/08	R213	02/02/2023	9.16	Call	Bond Future	861.9900	0.8620	916.4800	0.9165	6.321	0	0	476
2022/02/08	R213	02/02/2023	9.16	Put	Bond Future	6,623.0700	6.6231	6,426.5800	6.4266	(2.967)	0	0	0
2022/02/08	R213	02/02/2023	10.01	Put	Bond Future	3,787.2600	3.7873	3,643.6600	3.6437	(3.792)	0	0	476
2022/02/08	R213	02/02/2023	10.21	Call	Bond Future	2,738.4500	2.7385	2,858.7300	2.8587	4.392	0	0	0
2022/02/08	R213	02/02/2023	10.21	Put	Bond Future	3,274.0300	3.2740	3,143.3300	3.1433	(3.992)	0	0	0
2022/02/08	R214	03/02/2022			Bond Future	10.3850	70.9072	10.3850	70.9072	0.000	0.0000	0.0000	0
2022/02/08	R214	05/05/2022	11.73	Put	Bond Future	277.9400	0.2779	262.6400	0.2626	(5.505)	0	0	0
2022/02/08	R214	05/05/2022	11.74	Put	Bond Future	272.9700	0.2730	257.8800	0.2579	(5.528)	0	0	0
2022/02/08	R214	05/05/2022	11.75	Call	Bond Future	6,608.4100	6.6084	6,688.8800	6.6889	1.218	0	0	0
2022/02/08	R214	05/05/2022			Bond Future	10.5982	68.1100	10.5822	68.2053	(0.151)	0.0000	0.0000	17,027
2022/02/08	R214	05/05/2022	11.73	Call	Bond Future	6,516.3400	6.5163	6,596.3900	6.5964	1.228	0	0	0
2022/02/08	R214	05/05/2022	11.74	Call	Bond Future	6,562.3400	6.5623	6,642.6000	6.6426	1.223	0	0	0
2022/02/08	R214	05/05/2022	11.75	Put	Bond Future	268.1400	0.2681	253.2600	0.2533	(5.549)	0	0	0
2022/02/08	R214	04/08/2022	10.98	Put	Bond Future	1,961.4800	1.9615	1,908.4100	1.9084	(2.706)	0	0	0
2022/02/08	R214	04/08/2022	10.99	Call	Bond Future	3,270.7500	3.2707	3,333.4700	3.3335	1.918	0	0	0
2022/02/08	R214	04/08/2022			Bond Future	10.7572	68.9573	10.7374	69.0727	(0.184)	0.0000	0.0000	1,337
2022/02/08	R214	04/08/2022	10.97	Call	Bond Future	3,203.0500	3.2031	3,264.9700	3.2650	1.933	0	0	0
2022/02/08	R214	04/08/2022	10.97	Put	Bond Future	1,984.1200	1.9841	1,930.6500	1.9306	(2.695)	0	0	0
2022/02/08	R214	04/08/2022	10.98	Call	Bond Future	3,236.8200	3.2368	3,299.1400	3.2991	1.925	0	0	0
2022/02/08	R214	04/08/2022	10.99	Put	Bond Future	1,939.0600	1.9391	1,886.3900	1.8864	(2.716)	0	0	0
2022/02/08	R214	03/11/2022	11.34	Call	Bond Future	4,432.8600	4.4329	4,552.3200	4.5523	2.695	0	0	0
2022/02/08	R214	03/11/2022	11.36	Put	Bond Future	1,941.0000	1.9410	1,870.1500	1.8701	(3.650)	0	0	0
2022/02/08	R214	03/11/2022			Bond Future	10.8959	66.6570	10.8624	66.8483	(0.308)	0.0000	0.0000	0
2022/02/08	R214	03/11/2022	11.34	Put	Bond Future	1,977.2900	1.9773	1,905.4400	1.9054	(3.634)	0	0	0
2022/02/08	R214	03/11/2022	11.35	Call	Bond Future	4,468.2700	4.4683	4,588.2300	4.5882	2.685	0	0	0
2022/02/08	R214	03/11/2022	11.35	Put	Bond Future	1,959.0700	1.9591	1,887.7200	1.8877	(3.642)	0	0	0
2022/02/08	R214	03/11/2022	11.36	Call	Bond Future	4,503.7700	4.5038	4,624.2300	4.6242	2.675	0	0	0
2022/02/08	R214	02/02/2023	11.07	Call	Bond Future	3,553.7100	3.5537	3,672.9400	3.6729	3.355	0	0	0
2022/02/08	R214	02/02/2023	11.07	Put	Bond Future	3,401.1300	3.4011	3,289.7400	3.2897	(3.275)	0	0	0
2022/02/08	R214	02/02/2023	11.08	Call	Bond Future	3,582.6400	3.5826	3,702.4500	3.7025	3.344	0	0	0
2022/02/08	R214	02/02/2023	11.08	Put	Bond Future	3,374.5400	3.3745	3,263.7300	3.2637	(3.284)	0	0	0
2022/02/08	R214	02/02/2023			Bond Future	11.0426	67.6327	11.0013	67.8634	(0.373)	0.0000	0.0000	0
2022/02/08	R214	02/02/2023	11.09	Call	Bond Future	3,611.9400	3.6119	3,732.3300	3.7323	3.333	0	0	0
2022/02/08	R214	02/02/2023	11.09	Put	Bond Future	3,348.3800	3.3484	3,238.1500	3.2381	(3.292)	0	0	0
2022/02/08	R248	03/02/2022			Bond Future	10.3650	89.4191	10.3650	89.4191	0.000	0.0000	0.0000	0
2022/02/08	R248	05/05/2022	11.79	Call	Bond Future	8,725.6900	8.7257	8,686.9500	8.6870	(0.444)	0	0	0
2022/02/08	R248	05/05/2022	11.79	Put	Bond Future	295.1800	0.2952	291.9800	0.2920	(1.084)	0	0	0
2022/02/08	R248	05/05/2022	11.80	Call	Bond Future	8,783.3300	8.7833	8,744.6100	8.7446	(0.441)	0	0	0
2022/02/08	R248	05/05/2022			Bond Future	10.5705	85.6455	10.5752	85.6100	0.044	0.0000	0.0000	192,655
2022/02/08	R248	05/05/2022	11.80	Put	Bond Future	289.9100	0.2899	286.7300	0.2867	(1.097)	0	0	0
2022/02/08	R248	05/05/2022	11.81	Call	Bond Future	8,841.0500	8.8411	8,802.3500	8.8024	(0.438)	0	0	0
2022/02/08	R248	05/05/2022	11.81	Put	Bond Future	284.8000	0.2848	281.6400	0.2816	(1.110)	0	0	0
2022/02/08	R248	04/08/2022	10.99	Call	Bond Future	4,249.3100	4.2493	4,232.9600	4.2330	(0.385)	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
2022/02/08	R248	04/08/2022	10.99	Put	Bond Future	2,343.4200	2.3434	2,339.4800	2.3395	(0.168)	0	0	0
2022/02/08	R248	04/08/2022	10.40	Put	Bond Future	4,505.0300	4.5050	4,504.2600	4.5043	(0.017)	0	0	0
2022/02/08	R248	04/08/2022	10.98	Call	Bond Future	4,205.7900	4.2058	4,189.4600	4.1895	(0.388)	0	0	0
2022/02/08	R248	04/08/2022	10.98	Put	Bond Future	2,370.9100	2.3709	2,366.9900	2.3670	(0.165)	0	0	0
2022/02/08	R248	04/08/2022			Bond Future	10.7268	86.7111	10.7285	86.6987	0.016	0.0000	0.0000	6,016
2022/02/08	R248	04/08/2022	11.00	Call	Bond Future	4,293.0200	4.2930	4,276.6300	4.2766	(0.382)	0	0	0
2022/02/08	R248	04/08/2022	11.00	Put	Bond Future	2,316.2200	2.3162	2,312.2400	2.3122	(0.172)	0	0	0
2022/02/08	R248	04/08/2022	9.70	Call	Bond Future	483.0200	0.4830	476.9100	0.4769	(1.265)	0	0	2,400
2022/02/08	R248	04/08/2022	9.70	Put	Bond Future	8,713.3900	8.7134	8,719.6900	8.7197	0.072	0	0	0
2022/02/08	R248	04/08/2022	10.40	Call	Bond Future	2,028.2900	2.0283	2,015.1100	2.0151	(0.650)	0	0	2,400
2022/02/08	R248	03/11/2022	11.31	Put	Bond Future	2,556.2000	2.5562	2,520.9700	2.5210	(1.378)	0	0	0
2022/02/08	R248	03/11/2022	11.32	Call	Bond Future	5,726.2500	5.7263	5,771.8300	5.7718	0.796	0	0	0
2022/02/08	R248	03/11/2022	11.30	Put	Bond Future	2,578.6800	2.5787	2,543.2400	2.5432	(1.374)	0	0	0
2022/02/08	R248	03/11/2022			Bond Future	10.8629	83.5274	10.8517	83.6080	(0.103)	0.0000	0.0000	0
2022/02/08	R248	03/11/2022	11.31	Call	Bond Future	5,681.0300	5.6810	5,726.4000	5.7264	0.799	0	0	0
2022/02/08	R248	03/11/2022	11.32	Put	Bond Future	2,533.9200	2.5339	2,498.9000	2.4989	(1.382)	0	0	0
2022/02/08	R248	03/11/2022	11.30	Call	Bond Future	5,635.9100	5.6359	5,681.0700	5.6811	0.801	0	0	0
2022/02/08	R248	02/02/2023	11.08	Call	Bond Future	4,616.2600	4.6163	4,679.9400	4.6799	1.379	0	0	0
2022/02/08	R248	02/02/2023	11.08	Put	Bond Future	4,102.5200	4.1025	4,038.6800	4.0387	(1.556)	0	0	0
2022/02/08	R248	02/02/2023			Bond Future	11.0069	84.7502	10.9888	84.8777	(0.164)	0.0000	0.0000	0
2022/02/08	R248	02/02/2023	11.07	Call	Bond Future	4,579.2200	4.5792	4,642.5800	4.6426	1.384	0	0	0
2022/02/08	R248	02/02/2023	11.07	Put	Bond Future	4,135.3800	4.1354	4,071.2200	4.0712	(1.551)	0	0	0
2022/02/08	R248	02/02/2023	11.06	Call	Bond Future	4,541.9600	4.5420	4,604.9900	4.6050	1.388	0	0	0
2022/02/08	R248	02/02/2023	11.06	Put	Bond Future	4,168.1400	4.1681	4,103.6500	4.1037	(1.547)	0	0	0

Total

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