



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 02/02/2022 TO 02/02/2022

Deal Date	Contract Details	Strike	C/P	Product	Previous Days Closing Yield	Previous Days ClosingPrice	Today's Closing Yield	Today's Closing	% Movement in MTM	Today's High	Today's Low	Open Interest
2022/02/02	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/02/02	0908	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/02/02	0957	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/02/02	0986	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/02/02	1386	28/02/2031		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/02/02	1409	28/02/2041		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/02/02	2025	03/02/2022		Bond Future	155.7999	155.7999	155.9446	155.9446	0.093	0.0000	0.0000	1,790
2022/02/02	2025	05/05/2022		Bond Future	157.7831	157.7831	157.9249	157.9249	0.090	0.0000	0.0000	5,456
2022/02/02	2025	04/08/2022		Bond Future	158.2386	158.2386	158.3817	158.3817	0.090	0.0000	0.0000	1,130
2022/02/02	2025	03/11/2022		Bond Future	160.4967	160.4967	160.6398	160.6398	0.089	0.0000	0.0000	0
2022/02/02	2025	02/02/2023		Bond Future	161.1568	161.1568	161.3008	161.3008	0.089	0.0000	0.0000	0
2022/02/02	2029	03/02/2022		Bond Future	114.3827	114.3827	114.6186	114.6186	0.206	0.0000	0.0000	1,952
2022/02/02	2029	05/05/2022		Bond Future	114.6327	114.6327	114.8681	114.8681	0.205	0.0000	0.0000	2,746

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
2022/02/02	2029	04/08/2022			Bond Future	116.1384	116.1384	116.3766	116.3766	0.205	0.0000	0.0000	1,844
2022/02/02	2029	03/11/2022			Bond Future	116.5676	116.5676	116.8074	116.8074	0.206	0.0000	0.0000	0
2022/02/02	2029	02/02/2023			Bond Future	118.2490	118.2490	118.4916	118.4916	0.205	0.0000	0.0000	0
2022/02/02	2030	03/02/2022	8.39	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	101
2022/02/02	2030	03/02/2022	8.39	Put	Bond Future	4,809.5300	4.8095	4,668.3800	4.6684	(2.935)	0	0	0
2022/02/02	2030	03/02/2022	8.80	Put	Bond Future	2,527.2000	2.5272	2,386.0500	2.3860	(5.585)	0	0	0
2022/02/02	2030	03/02/2022	8.85	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	1,000
2022/02/02	2030	03/02/2022	8.85	Put	Bond Future	2,253.5200	2.2535	2,112.3700	2.1124	(6.264)	0	0	0
2022/02/02	2030	03/02/2022	9.80	Call	Bond Future	2,761.2600	2.7613	2,902.4100	2.9024	5.112	0	0	950
2022/02/02	2030	03/02/2022	9.80	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/02/02	2030	03/02/2022	9.90	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	8,000
2022/02/02	2030	03/02/2022	9.45	Call	Bond Future	971.6300	0.9716	1,096.0300	1.0960	12.803	0	0	0
2022/02/02	2030	03/02/2022	9.45	Put	Bond Future	17.7200	0.0177	0.9700	0.0010	(94.526)	0	0	0
2022/02/02	2030	03/02/2022	9.40	Call	Bond Future	733.5700	0.7336	837.9300	0.8379	14.226	0	0	0
2022/02/02	2030	03/02/2022	9.40	Put	Bond Future	41.6300	0.0416	4.8400	0.0048	(88.374)	0	0	0
2022/02/02	2030	03/02/2022	9.10	Call	Bond Future	15.7900	0.0158	5.3600	0.0054	(66.054)	0	0	0
2022/02/02	2030	03/02/2022	9.10	Put	Bond Future	915.8100	0.9158	764.2300	0.7642	(16.551)	0	0	0
2022/02/02	2030	03/02/2022	9.20	Call	Bond Future	98.4600	0.0985	78.8900	0.0789	(19.876)	0	0	950
2022/02/02	2030	03/02/2022	9.20	Put	Bond Future	463.9600	0.4640	303.2400	0.3032	(34.641)	0	0	0
2022/02/02	2030	03/02/2022	9.35	Call	Bond Future	517.3000	0.5173	589.3000	0.5893	13.918	0	0	0
2022/02/02	2030	03/02/2022	9.35	Put	Bond Future	88.2800	0.0883	19.1300	0.0191	(78.330)	0	0	101
2022/02/02	2030	03/02/2022			Bond Future	9.2688	93.1283	9.2422	93.2695	(0.287)	0.0000	0.0000	45,756
2022/02/02	2030	03/02/2022	8.80	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/02/02	2030	03/02/2022	9.90	Call	Bond Future	3,269.2700	3.2693	3,410.4200	3.4104	4.317	0	0	0
2022/02/02	2030	03/02/2022	10.85	Call	Bond Future	7,916.6600	7.9167	8,057.8100	8.0578	1.783	0	0	0
2022/02/02	2030	03/02/2022	10.85	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	1,000
2022/02/02	2030	03/02/2022	9.60	Call	Bond Future	1,734.9000	1.7349	1,875.2600	1.8753	8.090	0	0	1,000
2022/02/02	2030	03/02/2022	9.60	Put	Bond Future	0.7900	0.0008	0.0000	0.0000	(100.000)	0	0	0
2022/02/02	2030	03/02/2022	9.78	Call	Bond Future	2,659.2200	2.6592	2,800.3600	2.8004	5.308	0	0	0
2022/02/02	2030	03/02/2022	9.78	Put	Bond Future	0.0100	0.0000	0.0000	0.0000	(100.000)	0	0	101
2022/02/02	2030	03/02/2022	9.43	Call	Bond Future	874.4900	0.8745	992.2900	0.9923	13.471	0	0	0
2022/02/02	2030	03/02/2022	9.43	Put	Bond Future	25.2500	0.0252	1.9000	0.0019	(92.475)	0	0	0
2022/02/02	2030	03/02/2022	9.44	Call	Bond Future	922.7900	0.9228	1,044.1000	1.0441	13.146	0	0	0
2022/02/02	2030	03/02/2022	9.44	Put	Bond Future	21.2000	0.0212	1.3600	0.0014	(93.585)	0	0	0
2022/02/02	2030	05/05/2022	10.21	Call	Bond Future	4,207.8800	4.2079	4,316.0800	4.3161	2.571	0	0	0
2022/02/02	2030	05/05/2022	10.21	Put	Bond Future	463.0900	0.4631	431.2600	0.4313	(6.873)	0	0	0
2022/02/02	2030	05/05/2022	9.95	Call	Bond Future	3,195.8700	3.1959	3,291.2100	3.2912	2.983	0	0	0
2022/02/02	2030	05/05/2022	9.65	Put	Bond Future	1,199.7300	1.1997	1,136.3500	1.1364	(5.283)	0	0	5,000
2022/02/02	2030	05/05/2022	8.81	Put	Bond Future	3,819.9000	3.8199	3,702.3500	3.7024	(3.077)	0	0	0
2022/02/02	2030	05/05/2022	8.89	Put	Bond Future	3,486.7600	3.4868	3,373.3100	3.3733	(3.254)	0	0	0
2022/02/02	2030	05/05/2022	9.15	Call	Bond Future	920.8200	0.9208	963.0000	0.9630	4.581	0	0	7,500
2022/02/02	2030	05/05/2022	9.15	Put	Bond Future	2,523.4400	2.5234	2,425.5900	2.4256	(3.878)	0	0	0
2022/02/02	2030	05/05/2022	8.14	Call	Bond Future	56.2100	0.0562	59.9100	0.0599	6.582	0	0	1,800
2022/02/02	2030	05/05/2022	8.14	Put	Bond Future	7,142.2300	7.1422	7,005.9000	7.0059	(1.909)	0	0	0
2022/02/02	2030	05/05/2022	8.47	Call	Bond Future	151.8500	0.1519	161.3500	0.1614	6.256	0	0	1,073
2022/02/02	2030	05/05/2022			Bond Future	9.4594	94.2906	9.4321	94.4307	(0.289)	0.0000	0.0000	71,184
2022/02/02	2030	05/05/2022	11.04	Call	Bond Future	7,763.1600	7.7632	7,893.8200	7.8938	1.683	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
2022/02/02	2030	05/05/2022	11.04	Put	Bond Future	101.0900	0.1011	91.7200	0.0917	(9.269)	0	0	1,800
2022/02/02	2030	05/05/2022	9.95	Put	Bond Future	725.9000	0.7259	681.2100	0.6812	(6.156)	0	0	1,073
2022/02/02	2030	05/05/2022	10.19	Call	Bond Future	4,127.2800	4.1273	4,234.6000	4.2346	2.600	0	0	0
2022/02/02	2030	05/05/2022	10.19	Put	Bond Future	479.7200	0.4797	447.0100	0.4470	(6.819)	0	0	0
2022/02/02	2030	05/05/2022	10.20	Call	Bond Future	4,167.5300	4.1675	4,275.2900	4.2753	2.586	0	0	0
2022/02/02	2030	05/05/2022	10.20	Put	Bond Future	471.3400	0.4713	439.0700	0.4391	(6.846)	0	0	200
2022/02/02	2030	05/05/2022	9.35	Call	Bond Future	1,347.9100	1.3479	1,403.6700	1.4037	4.137	0	0	0
2022/02/02	2030	05/05/2022	9.35	Put	Bond Future	1,910.6600	1.9107	1,826.3900	1.8264	(4.411)	0	0	1,073
2022/02/02	2030	05/05/2022	9.60	Call	Bond Future	2,017.7400	2.0177	2,090.9800	2.0910	3.630	0	0	0
2022/02/02	2030	05/05/2022	9.60	Put	Bond Future	1,301.2100	1.3012	1,234.4200	1.2344	(5.133)	0	0	5,000
2022/02/02	2030	05/05/2022	9.65	Call	Bond Future	2,169.4200	2.1694	2,246.0700	2.2461	3.533	0	0	0
2022/02/02	2030	05/05/2022	8.81	Call	Bond Future	415.2600	0.4153	437.7400	0.4377	5.413	0	0	200
2022/02/02	2030	05/05/2022	8.89	Call	Bond Future	510.0500	0.5101	536.6300	0.5366	5.211	0	0	1,800
2022/02/02	2030	05/05/2022	7.73	Call	Bond Future	13.7900	0.0138	14.7200	0.0147	6.744	0	0	200
2022/02/02	2030	05/05/2022	7.73	Put	Bond Future	9,441.1400	9.4411	9,302.0400	9.3020	(1.473)	0	0	0
2022/02/02	2030	05/05/2022	8.47	Put	Bond Future	5,402.6500	5.4026	5,272.1200	5.2721	(2.416)	0	0	0
2022/02/02	2030	04/08/2022	9.56	Call	Bond Future	1,938.4200	1.9384	2,000.4000	2.0004	3.197	0	0	0
2022/02/02	2030	04/08/2022	9.56	Put	Bond Future	2,453.3700	2.4534	2,373.7400	2.3737	(3.246)	0	0	0
2022/02/02	2030	04/08/2022	10.95	Call	Bond Future	6,592.6600	6.5927	6,709.0500	6.7090	1.765	0	0	0
2022/02/02	2030	04/08/2022	10.95	Put	Bond Future	509.3200	0.5093	484.1000	0.4841	(4.952)	0	0	800
2022/02/02	2030	04/08/2022			Bond Future	9.6638	91.5004	9.6352	91.6420	(0.296)	0.0000	0.0000	24,189
2022/02/02	2030	04/08/2022	9.05	Call	Bond Future	931.6700	0.9317	968.5400	0.9685	3.957	0	0	800
2022/02/02	2030	04/08/2022	9.05	Put	Bond Future	4,029.9800	4.0300	3,925.2400	3.9252	(2.599)	0	0	0
2022/02/02	2030	04/08/2022	9.54	Call	Bond Future	1,891.0400	1.8910	1,952.0000	1.9520	3.224	0	0	0
2022/02/02	2030	04/08/2022	9.54	Put	Bond Future	2,505.6000	2.5056	2,424.9500	2.4250	(3.219)	0	0	0
2022/02/02	2030	04/08/2022	9.55	Call	Bond Future	1,914.7800	1.9148	1,976.2500	1.9763	3.210	0	0	0
2022/02/02	2030	04/08/2022	9.55	Put	Bond Future	2,479.5200	2.4795	2,399.3800	2.3994	(3.232)	0	0	0
2022/02/02	2030	04/08/2022	8.30	Call	Bond Future	240.3500	0.2404	252.7600	0.2528	5.163	0	0	800
2022/02/02	2030	04/08/2022	8.30	Put	Bond Future	7,307.1600	7.3072	7,177.9600	7.1780	(1.768)	0	0	0
2022/02/02	2030	03/11/2022	10.10	Call	Bond Future	3,304.6600	3.3047	3,419.7200	3.4197	3.482	0	0	0
2022/02/02	2030	03/11/2022	10.10	Put	Bond Future	2,074.3400	2.0743	2,047.1100	2.0471	(1.313)	0	0	0
2022/02/02	2030	03/11/2022			Bond Future	9.8405	92.7873	9.8107	92.9296	(0.302)	0.0000	0.0000	0
2022/02/02	2030	03/11/2022	10.09	Call	Bond Future	3,276.5400	3.2765	3,390.6400	3.3906	3.482	0	0	0
2022/02/02	2030	03/11/2022	10.09	Put	Bond Future	2,093.2300	2.0932	2,065.0400	2.0650	(1.347)	0	0	0
2022/02/02	2030	03/11/2022	10.08	Call	Bond Future	3,248.8500	3.2488	3,361.6700	3.3617	3.473	0	0	0
2022/02/02	2030	03/11/2022	10.08	Put	Bond Future	2,112.5800	2.1126	2,083.1100	2.0831	(1.395)	0	0	0
2022/02/02	2030	02/02/2023	10.00	Call	Bond Future	0.0000	0.0000	2,960.1100	2.9601	100.000	0	0	0
2022/02/02	2030	02/02/2023	10.01	Put	Bond Future	124.1300	0.1241	2,965.0200	2.9650	2288.641	0	0	0
2022/02/02	2030	02/02/2023	9.99	Call	Bond Future	0.0000	0.0000	2,935.7100	2.9357	100.000	0	0	0
2022/02/02	2030	02/02/2023			Bond Future	10.0369	90.1012	10.0058	90.2449	(0.310)	0.0000	0.0000	0
2022/02/02	2030	02/02/2023	10.00	Put	Bond Future	170.3700	0.1704	2,986.7500	2.9868	1653.096	0	0	0
2022/02/02	2030	02/02/2023	10.01	Call	Bond Future	0.0000	0.0000	2,984.6200	2.9846	100.000	0	0	0
2022/02/02	2030	02/02/2023	9.99	Put	Bond Future	216.6300	0.2166	3,008.6100	3.0086	1288.824	0	0	0
2022/02/02	2032	03/02/2022	8.91	Put	Bond Future	4,902.9500	4.9030	4,775.3400	4.7753	(2.603)	0	0	0
2022/02/02	2032	03/02/2022	11.13	Call	Bond Future	8,002.5300	8.0025	8,130.1400	8.1301	1.595	0	0	0
2022/02/02	2032	03/02/2022	11.13	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	210
2022/02/02	2032	03/02/2022	10.53	Call	Bond Future	4,757.0900	4.7571	4,884.7000	4.8847	2.683	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	% Movement in MTM	Today's High	Today's Low	Open Interest
2022/02/02	2032	03/02/2022	10.53	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	210
2022/02/02	2032	03/02/2022	10.65	Call	Bond Future	5,419.7400	5.4197	5,547.3500	5.5474	2.355	0	0	0
2022/02/02	2032	03/02/2022	10.65	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/02/02	2032	03/02/2022	10.66	Call	Bond Future	5,474.6500	5.4747	5,602.2600	5.6023	2.331	0	0	0
2022/02/02	2032	03/02/2022	10.66	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	97
2022/02/02	2032	03/02/2022	10.43	Call	Bond Future	4,199.5800	4.1996	4,327.1900	4.3272	3.039	0	0	0
2022/02/02	2032	03/02/2022	10.43	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/02/02	2032	03/02/2022	10.45	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	198
2022/02/02	2032	03/02/2022	10.35	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	400
2022/02/02	2032	03/02/2022	10.42	Call	Bond Future	4,143.5600	4.1436	4,271.1700	4.2712	3.080	0	0	0
2022/02/02	2032	03/02/2022	10.42	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/02/02	2032	03/02/2022	9.81	Call	Bond Future	698.9000	0.6989	772.2600	0.7723	10.496	0	0	0
2022/02/02	2032	03/02/2022	9.81	Put	Bond Future	66.4200	0.0664	12.1700	0.0122	(81.677)	0	0	198
2022/02/02	2032	03/02/2022	9.90	Put	Bond Future	14.4300	0.0144	0.7300	0.0007	(94.941)	0	0	900
2022/02/02	2032	03/02/2022	9.58	Call	Bond Future	40.4800	0.0405	19.0500	0.0191	(52.940)	0	0	400
2022/02/02	2032	03/02/2022	9.58	Put	Bond Future	781.2200	0.7812	632.1800	0.6322	(19.078)	0	0	0
2022/02/02	2032	03/02/2022	9.67	Call	Bond Future	176.0700	0.1761	152.6300	0.1526	(13.313)	0	0	0
2022/02/02	2032	03/02/2022			Bond Future	9.7035	93.7009	9.6821	93.8285	(0.220)	0.0000	0.0000	41,034
2022/02/02	2032	03/02/2022	8.91	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	198
2022/02/02	2032	03/02/2022	9.14	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	97
2022/02/02	2032	03/02/2022	9.14	Put	Bond Future	3,446.3500	3.4463	3,318.7400	3.3187	(3.703)	0	0	0
2022/02/02	2032	03/02/2022	9.57	Call	Bond Future	33.1200	0.0331	14.0700	0.0141	(57.518)	0	0	0
2022/02/02	2032	03/02/2022	9.57	Put	Bond Future	834.2000	0.8342	687.5400	0.6875	(17.581)	0	0	0
2022/02/02	2032	03/02/2022	10.90	Call	Bond Future	6,778.3200	6.7783	6,905.9300	6.9059	1.883	0	0	0
2022/02/02	2032	03/02/2022	10.90	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	900
2022/02/02	2032	03/02/2022	10.95	Call	Bond Future	7,046.5200	7.0465	7,174.1300	7.1741	1.811	0	0	0
2022/02/02	2032	03/02/2022	10.95	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	400
2022/02/02	2032	03/02/2022	10.44	Call	Bond Future	4,255.5500	4.2556	4,383.1600	4.3832	2.999	0	0	0
2022/02/02	2032	03/02/2022	10.44	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/02/02	2032	03/02/2022	10.45	Call	Bond Future	4,311.4700	4.3115	4,439.0800	4.4391	2.960	0	0	0
2022/02/02	2032	03/02/2022	10.14	Call	Bond Future	2,555.1600	2.5552	2,682.7100	2.6827	4.992	0	0	0
2022/02/02	2032	03/02/2022	10.14	Put	Bond Future	0.0600	0.0001	0.0000	0.0000	(100.000)	0	0	97
2022/02/02	2032	03/02/2022	10.35	Call	Bond Future	3,750.0700	3.7501	3,877.6800	3.8777	3.403	0	0	0
2022/02/02	2032	03/02/2022	9.90	Call	Bond Future	1,176.7700	1.1768	1,290.6800	1.2907	9.680	0	0	900
2022/02/02	2032	03/02/2022	10.04	Call	Bond Future	1,979.0700	1.9791	2,105.9400	2.1059	6.411	0	0	100
2022/02/02	2032	03/02/2022	10.04	Put	Bond Future	0.7400	0.0007	0.0000	0.0000	(100.000)	0	0	0
2022/02/02	2032	03/02/2022	9.62	Call	Bond Future	83.4800	0.0835	54.9300	0.0549	(34.200)	0	0	210
2022/02/02	2032	03/02/2022	9.62	Put	Bond Future	583.4100	0.5834	427.2500	0.4273	(26.767)	0	0	0
2022/02/02	2032	03/02/2022	9.67	Put	Bond Future	376.1700	0.3762	225.1200	0.2251	(40.155)	0	0	0
2022/02/02	2032	05/05/2022	11.18	Call	Bond Future	7,301.4800	7.3015	7,410.3700	7.4104	1.491	0	0	0
2022/02/02	2032	05/05/2022	11.18	Put	Bond Future	190.1200	0.1901	172.6300	0.1726	(9.199)	0	0	780
2022/02/02	2032	05/05/2022	10.98	Call	Bond Future	6,340.9100	6.3409	6,444.0400	6.4440	1.626	0	0	0
2022/02/02	2032	05/05/2022	10.98	Put	Bond Future	276.1000	0.2761	252.8500	0.2529	(8.421)	0	0	993
2022/02/02	2032	05/05/2022	11.02	Put	Bond Future	256.7800	0.2568	234.8100	0.2348	(8.556)	0	0	0
2022/02/02	2032	05/05/2022	11.03	Call	Bond Future	6,580.1100	6.5801	6,684.8300	6.6848	1.591	0	0	0
2022/02/02	2032	05/05/2022	11.03	Put	Bond Future	252.0000	0.2520	230.3400	0.2303	(8.595)	0	0	0
2022/02/02	2032	05/05/2022	10.29	Put	Bond Future	915.1400	0.9151	859.8700	0.8599	(6.040)	0	0	0
2022/02/02	2032	05/05/2022			Bond Future	9.8836	90.7222	9.8618	90.8486	(0.220)	0.0000	0.0000	133,321

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
2022/02/02	2032	05/05/2022	11.04	Call	Bond Future	6,628.0100	6.6280	6,732.9700	6.7330	1.584	0	0	0
2022/02/02	2032	05/05/2022	11.04	Put	Bond Future	247.3800	0.2474	225.9600	0.2260	(8.659)	0	0	0
2022/02/02	2032	05/05/2022	11.02	Call	Bond Future	6,532.3200	6.5323	6,636.7300	6.6367	1.598	0	0	0
2022/02/02	2032	05/05/2022	9.58	Call	Bond Future	989.2100	0.9892	1,013.9800	1.0140	2.504	0	0	780
2022/02/02	2032	05/05/2022	9.58	Put	Bond Future	2,771.2600	2.7713	2,669.6500	2.6696	(3.667)	0	0	0
2022/02/02	2032	05/05/2022	10.18	Call	Bond Future	2,800.7900	2.8008	2,864.9600	2.8650	2.291	0	0	780
2022/02/02	2032	05/05/2022	10.18	Put	Bond Future	1,104.6500	1.1047	1,042.4400	1.0424	(5.632)	0	0	0
2022/02/02	2032	05/05/2022	10.29	Call	Bond Future	3,229.7800	3.2298	3,300.8900	3.3009	2.202	0	0	993
2022/02/02	2032	04/08/2022	10.22	Call	Bond Future	2,881.1900	2.8812	2,998.5200	2.9985	4.072	0	0	0
2022/02/02	2032	04/08/2022	9.72	Call	Bond Future	1,492.6400	1.4926	1,596.8300	1.5968	6.980	0	0	800
2022/02/02	2032	04/08/2022	9.72	Put	Bond Future	3,491.0100	3.4910	3,467.3800	3.4674	(0.677)	0	0	0
2022/02/02	2032	04/08/2022	10.20	Put	Bond Future	2,090.2500	2.0903	2,078.7500	2.0788	(0.550)	0	0	0
2022/02/02	2032	04/08/2022	10.21	Put	Bond Future	2,066.5000	2.0665	2,055.3700	2.0554	(0.539)	0	0	0
2022/02/02	2032	04/08/2022	8.97	Call	Bond Future	361.8200	0.3618	371.3400	0.3713	2.631	0	0	800
2022/02/02	2032	04/08/2022	8.97	Put	Bond Future	6,845.6400	6.8456	6,727.3400	6.7273	(1.728)	0	0	0
2022/02/02	2032	04/08/2022			Bond Future	10.0700	91.8917	10.0474	92.0195	(0.225)	0.0000	0.0000	0
2022/02/02	2032	04/08/2022	10.22	Put	Bond Future	2,042.9600	2.0430	2,032.4700	2.0325	(0.513)	0	0	0
2022/02/02	2032	04/08/2022	11.60	Call	Bond Future	8,491.6400	8.4916	8,643.7500	8.6438	1.791	0	0	0
2022/02/02	2032	04/08/2022	11.60	Put	Bond Future	412.0200	0.4120	436.3100	0.4363	5.895	0	0	800
2022/02/02	2032	04/08/2022	11.89	Call	Bond Future	9,796.2500	9.7963	9,944.1100	9.9441	1.509	0	0	0
2022/02/02	2032	04/08/2022	11.89	Put	Bond Future	297.3800	0.2974	317.4200	0.3174	6.739	0	0	0
2022/02/02	2032	04/08/2022	10.20	Call	Bond Future	2,817.2900	2.8173	2,933.6100	2.9336	4.129	0	0	0
2022/02/02	2032	04/08/2022	10.21	Call	Bond Future	2,849.1600	2.8492	2,965.8500	2.9658	4.096	0	0	0
2022/02/02	2032	03/11/2022	10.16	Call	Bond Future	2,702.5300	2.7025	2,742.2800	2.7423	1.471	0	0	0
2022/02/02	2032	03/11/2022	10.16	Put	Bond Future	3,147.5600	3.1476	3,059.1000	3.0591	(2.810)	0	0	180
2022/02/02	2032	03/11/2022	10.56	Put	Bond Future	2,191.1200	2.1911	2,120.3300	2.1203	(3.231)	0	0	180
2022/02/02	2032	03/11/2022	9.31	Put	Bond Future	6,185.6600	6.1857	6,069.7000	6.0697	(1.875)	0	0	0
2022/02/02	2032	03/11/2022	9.36	Call	Bond Future	0.0000	0.0000	982.0900	0.9821	100.000	0	0	454
2022/02/02	2032	03/11/2022	9.36	Put	Bond Future	0.0000	0.0000	5,851.7600	5.8518	100.000	0	0	0
2022/02/02	2032	03/11/2022	10.11	Put	Bond Future	0.0000	0.0000	3,197.8800	3.1979	100.000	0	0	454
2022/02/02	2032	03/11/2022			Bond Future	10.2411	89.0334	10.2177	89.1617	(0.229)	0.0000	0.0000	0
2022/02/02	2032	03/11/2022	10.66	Call	Bond Future	4,254.1600	4.2542	4,314.2200	4.3142	1.412	0	0	0
2022/02/02	2032	03/11/2022	10.66	Put	Bond Future	2,002.0200	2.0020	1,933.8700	1.9339	(3.404)	0	0	0
2022/02/02	2032	03/11/2022	10.49	Call	Bond Future	0.0000	0.0000	3,736.8200	3.7368	100.000	0	0	0
2022/02/02	2032	03/11/2022	10.49	Put	Bond Future	0.0000	0.0000	2,261.1400	2.2611	100.000	0	0	454
2022/02/02	2032	03/11/2022	10.56	Call	Bond Future	3,912.6200	3.9126	3,970.0400	3.9700	1.468	0	0	0
2022/02/02	2032	03/11/2022	9.31	Call	Bond Future	893.1100	0.8931	905.3600	0.9054	1.372	0	0	180
2022/02/02	2032	03/11/2022	10.11	Call	Bond Future	0.0000	0.0000	2,605.2200	2.6052	100.000	0	0	0
2022/02/02	2032	02/02/2023	10.50	Call	Bond Future	0.0000	0.0000	3,563.1000	3.5631	100.000	0	0	0
2022/02/02	2032	02/02/2023	10.50	Put	Bond Future	0.0000	0.0000	3,037.8100	3.0378	100.000	0	0	454
2022/02/02	2032	02/02/2023	10.40	Call	Bond Future	0.0000	0.0000	3,279.4700	3.2795	100.000	0	0	0
2022/02/02	2032	02/02/2023	10.40	Put	Bond Future	134.3000	0.1343	3,284.2600	3.2843	2345.465	0	0	0
2022/02/02	2032	02/02/2023			Bond Future	10.4253	90.2991	10.4009	90.4286	(0.234)	0.0000	0.0000	0
2022/02/02	2032	02/02/2023	10.38	Call	Bond Future	0.0000	0.0000	3,224.1100	3.2241	100.000	0	0	0
2022/02/02	2032	02/02/2023	10.38	Put	Bond Future	240.8200	0.2408	3,335.4200	3.3354	1285.026	0	0	0
2022/02/02	2032	02/02/2023	10.39	Call	Bond Future	0.0000	0.0000	3,251.7300	3.2517	100.000	0	0	0
2022/02/02	2032	02/02/2023	10.39	Put	Bond Future	187.5400	0.1875	3,309.7600	3.3098	1664.829	0	0	0
2022/02/02	2032	02/02/2023	9.31	Call	Bond Future	0.0000	0.0000	1,005.3200	1.0053	100.000	0	0	454

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing	% Movement in MTM	Today's High	Today's Low	Open Interest
2022/02/02	2032	02/02/2023	9.31	Put	Bond Future	0.0000	0.0000	7,073.1600	7.0732	100.000	0	0	0
2022/02/02	2032	02/02/2023	10.16	Call	Bond Future	0.0000	0.0000	2,645.1700	2.6452	100.000	0	0	0
2022/02/02	2032	02/02/2023	10.16	Put	Bond Future	0.0000	0.0000	3,939.6200	3.9396	100.000	0	0	454
2022/02/02	2033	03/02/2022			Bond Future	111.9263	111.9263	112.2899	112.2899	0.325	0.0000	0.0000	2,527
2022/02/02	2033	05/05/2022			Bond Future	112.0672	112.0672	112.4319	112.4319	0.326	0.0000	0.0000	2,371
2022/02/02	2033	04/08/2022			Bond Future	113.5392	113.5392	113.9084	113.9084	0.325	0.0000	0.0000	4,967
2022/02/02	2033	03/11/2022			Bond Future	113.8495	113.8495	114.2225	114.2225	0.328	0.0000	0.0000	0
2022/02/02	2033	02/02/2023			Bond Future	115.4917	115.4917	115.8694	115.8694	0.327	0.0000	0.0000	0
2022/02/02	2037	03/02/2022	11.45	Call	Bond Future	6,986.4200	6.9864	7,398.8900	7.3989	5.904	0	0	0
2022/02/02	2037	03/02/2022	11.46	Call	Bond Future	7,045.8800	7.0459	7,458.3500	7.4584	5.854	0	0	0
2022/02/02	2037	03/02/2022	11.47	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/02/02	2037	03/02/2022			Bond Future	10.3479	86.2664	10.2869	86.6789	(0.589)	0.0000	0.0000	58,529
2022/02/02	2037	03/02/2022	11.45	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/02/02	2037	03/02/2022	11.46	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/02/02	2037	03/02/2022	11.47	Call	Bond Future	7,105.2700	7.1053	7,517.7400	7.5177	5.805	0	0	0
2022/02/02	2037	05/05/2022	11.82	Call	Bond Future	8,213.1800	8.2132	8,588.0900	8.5881	4.565	0	0	0
2022/02/02	2037	05/05/2022	11.83	Call	Bond Future	8,265.6100	8.2656	8,641.1100	8.6411	4.543	0	0	0
2022/02/02	2037	05/05/2022	11.84	Put	Bond Future	244.5000	0.2445	205.5500	0.2055	(15.930)	0	0	0
2022/02/02	2037	05/05/2022			Bond Future	10.5193	87.3431	10.4565	87.7580	(0.597)	0.0000	0.0000	83,910
2022/02/02	2037	05/05/2022	11.82	Put	Bond Future	253.1400	0.2531	213.0700	0.2131	(15.829)	0	0	0
2022/02/02	2037	05/05/2022	11.83	Put	Bond Future	248.7500	0.2488	209.2700	0.2093	(15.871)	0	0	0
2022/02/02	2037	05/05/2022	11.84	Call	Bond Future	8,318.1200	8.3181	8,694.1500	8.6941	4.521	0	0	0
2022/02/02	2037	04/08/2022	11.95	Call	Bond Future	8,194.3300	8.1943	8,553.1400	8.5531	4.379	0	0	0
2022/02/02	2037	04/08/2022	11.95	Put	Bond Future	717.5700	0.7176	656.2700	0.6563	(8.543)	0	0	1,050
2022/02/02	2037	04/08/2022	10.91	Put	Bond Future	2,236.5000	2.2365	2,075.4000	2.0754	(7.203)	0	0	0
2022/02/02	2037	04/08/2022	10.89	Call	Bond Future	3,491.8800	3.4919	3,748.1100	3.7481	7.338	0	0	0
2022/02/02	2037	04/08/2022	10.89	Put	Bond Future	2,287.5600	2.2876	2,123.6800	2.1237	(7.164)	0	0	0
2022/02/02	2037	04/08/2022	10.90	Call	Bond Future	3,529.0400	3.5290	3,786.6600	3.7867	7.300	0	0	0
2022/02/02	2037	04/08/2022			Bond Future	10.7000	84.2129	10.6347	84.6330	(0.611)	0.0000	0.0000	49,415
2022/02/02	2037	04/08/2022	10.91	Call	Bond Future	3,566.1300	3.5661	3,825.1400	3.8251	7.263	0	0	0
2022/02/02	2037	04/08/2022	11.21	Call	Bond Future	4,774.2000	4.7742	5,072.7500	5.0727	6.253	0	0	1,050
2022/02/02	2037	04/08/2022	11.21	Put	Bond Future	1,598.1000	1.5981	1,476.5400	1.4765	(7.607)	0	0	0
2022/02/02	2037	04/08/2022	11.42	Call	Bond Future	5,703.0700	5.7031	6,022.9300	6.0229	5.609	0	0	0
2022/02/02	2037	04/08/2022	11.42	Put	Bond Future	1,270.5900	1.2706	1,170.3400	1.1703	(7.890)	0	0	50
2022/02/02	2037	04/08/2022	10.10	Call	Bond Future	1,165.9100	1.1659	1,296.9400	1.2969	11.238	0	0	50
2022/02/02	2037	04/08/2022	10.10	Put	Bond Future	5,143.1400	5.1431	4,854.0600	4.8541	(5.621)	0	0	0
2022/02/02	2037	04/08/2022	10.90	Put	Bond Future	2,262.0300	2.2620	2,099.5400	2.0995	(7.183)	0	0	50
2022/02/02	2037	03/11/2022	11.32	Call	Bond Future	5,021.2100	5.0212	5,378.0200	5.3780	7.106	0	0	0
2022/02/02	2037	03/11/2022	11.30	Put	Bond Future	2,232.4300	2.2324	2,161.4600	2.1615	(3.179)	0	0	0
2022/02/02	2037	03/11/2022	11.31	Call	Bond Future	4,981.6700	4.9817	5,337.1200	5.3371	7.135	0	0	0
2022/02/02	2037	03/11/2022	11.31	Put	Bond Future	2,212.2400	2.2122	2,142.9400	2.1429	(3.133)	0	0	0
2022/02/02	2037	03/11/2022			Bond Future	10.8566	85.3979	10.7891	85.8226	(0.622)	0.0000	0.0000	0
2022/02/02	2037	03/11/2022	11.32	Put	Bond Future	2,192.2400	2.1922	2,124.3000	2.1243	(3.099)	0	0	0
2022/02/02	2037	03/11/2022	11.30	Call	Bond Future	4,942.2500	4.9423	5,296.0300	5.2960	7.158	0	0	0
2022/02/02	2037	02/02/2023	11.03	Call	Bond Future	21.2500	0.0213	4,108.3600	4.1084	19233.459	0	0	0
2022/02/02	2037	02/02/2023	11.03	Put	Bond Future	0.0000	0.0000	3,656.8300	3.6568	100.000	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
2022/02/02	2037	02/02/2023	11.04	Call	Bond Future	82.2900	0.0823	4,140.9400	4.1409	4932.130	0	0	0
2022/02/02	2037	02/02/2023	11.04	Put	Bond Future	0.0000	0.0000	3,628.3700	3.6284	100.000	0	0	0
2022/02/02	2037	02/02/2023			Bond Future	11.0265	82.3567	10.9564	82.7869	(0.636)	0.0000	0.0000	0
2022/02/02	2037	02/02/2023	11.05	Call	Bond Future	143.2600	0.1433	4,173.6500	4.1737	2813.339	0	0	0
2022/02/02	2037	02/02/2023	11.05	Put	Bond Future	0.0000	0.0000	3,600.1100	3.6001	100.000	0	0	0
2022/02/02	2038	03/02/2022			Bond Future	126.8081	126.8081	127.6873	127.6873	0.693	0.0000	0.0000	2,575
2022/02/02	2038	05/05/2022			Bond Future	128.4223	128.4223	129.3088	129.3088	0.690	0.0000	0.0000	4,174
2022/02/02	2038	04/08/2022			Bond Future	128.2901	128.2901	129.1878	129.1878	0.700	0.0000	0.0000	2,669
2022/02/02	2038	03/11/2022			Bond Future	130.1213	130.1213	131.0299	131.0299	0.698	0.0000	0.0000	0
2022/02/02	2038	02/02/2023			Bond Future	130.1365	130.1365	131.0574	131.0574	0.708	0.0000	0.0000	0
2022/02/02	2040	03/02/2022	11.57	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/02/02	2040	03/02/2022	11.58	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/02/02	2040	03/02/2022	11.59	Call	Bond Future	7,764.3000	7.7643	8,209.4400	8.2094	5.733	0	0	0
2022/02/02	2040	03/02/2022			Bond Future	10.4476	88.5592	10.3869	89.0043	(0.581)	0.0000	0.0000	20,779
2022/02/02	2040	03/02/2022	10.60	Call	Bond Future	1,142.5900	1.1426	1,548.6600	1.5487	35.539	0	0	2,000
2022/02/02	2040	03/02/2022	10.60	Put	Bond Future	40.2000	0.0402	1.1300	0.0011	(97.189)	0	0	0
2022/02/02	2040	03/02/2022	11.57	Call	Bond Future	7,637.8000	7.6378	8,082.9400	8.0829	5.828	0	0	0
2022/02/02	2040	03/02/2022	11.58	Call	Bond Future	7,701.0900	7.7011	8,146.2300	8.1462	5.780	0	0	0
2022/02/02	2040	03/02/2022	11.59	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/02/02	2040	05/05/2022	13.04	Call	Bond Future	14,948.8800	14.9489	15,390.4800	15.3905	2.954	0	0	0
2022/02/02	2040	05/05/2022	13.04	Put	Bond Future	29.4300	0.0294	23.1300	0.0231	(21.407)	0	0	1,200
2022/02/02	2040	05/05/2022	11.91	Put	Bond Future	255.6400	0.2556	245.1300	0.2451	(4.111)	0	0	0
2022/02/02	2040	05/05/2022	11.92	Call	Bond Future	8,837.3900	8.8374	9,274.9700	9.2750	4.951	0	0	0
2022/02/02	2040	05/05/2022	11.92	Put	Bond Future	251.2200	0.2512	240.9000	0.2409	(4.108)	0	0	0
2022/02/02	2040	05/05/2022	10.57	Call	Bond Future	2,056.5700	2.0566	2,340.2500	2.3403	13.794	0	0	1,200
2022/02/02	2040	05/05/2022	10.57	Put	Bond Future	2,363.8900	2.3639	2,199.6700	2.1997	(6.947)	0	0	0
2022/02/02	2040	05/05/2022			Bond Future	10.6130	89.6645	10.5504	90.1124	(0.590)	0.0000	0.0000	60,943
2022/02/02	2040	05/05/2022	11.90	Call	Bond Future	8,725.1700	8.7252	9,162.3700	9.1624	5.011	0	0	0
2022/02/02	2040	05/05/2022	11.90	Put	Bond Future	260.1400	0.2601	249.4400	0.2494	(4.113)	0	0	0
2022/02/02	2040	05/05/2022	11.91	Call	Bond Future	8,781.2800	8.7813	9,218.6700	9.2187	4.981	0	0	0
2022/02/02	2040	05/05/2022	9.82	Call	Bond Future	299.9600	0.3000	402.6500	0.4027	34.235	0	0	1,200
2022/02/02	2040	05/05/2022	9.82	Put	Bond Future	6,246.2000	6.2462	5,900.9900	5.9010	(5.527)	0	0	0
2022/02/02	2040	04/08/2022	12.24	Put	Bond Future	644.0100	0.6440	596.0800	0.5961	(7.442)	0	0	460
2022/02/02	2040	04/08/2022	11.05	Call	Bond Future	4,081.8300	4.0818	4,384.9700	4.3850	7.427	0	0	0
2022/02/02	2040	04/08/2022	11.05	Put	Bond Future	2,287.1400	2.2871	2,136.7400	2.1367	(6.576)	0	0	0
2022/02/02	2040	04/08/2022	9.70	Put	Bond Future	8,534.3400	8.5343	8,151.0200	8.1510	(4.492)	0	0	0
2022/02/02	2040	04/08/2022			Bond Future	10.7871	86.3139	10.7220	86.7674	(0.603)	0.0000	0.0000	39,528
2022/02/02	2040	04/08/2022	12.24	Call	Bond Future	9,869.7900	9.8698	10,275.4000	10.2754	4.110	0	0	0
2022/02/02	2040	04/08/2022	11.03	Call	Bond Future	3,997.8400	3.9978	4,298.1900	4.2982	7.513	0	0	0
2022/02/02	2040	04/08/2022	11.03	Put	Bond Future	2,337.6200	2.3376	2,184.4300	2.1844	(6.553)	0	0	0
2022/02/02	2040	04/08/2022	11.04	Call	Bond Future	4,039.8700	4.0399	4,341.6200	4.3416	7.469	0	0	0
2022/02/02	2040	04/08/2022	11.04	Put	Bond Future	2,312.3700	2.3124	2,160.5800	2.1606	(6.564)	0	0	0
2022/02/02	2040	04/08/2022	9.70	Call	Bond Future	446.6500	0.4466	516.8700	0.5169	15.721	0	0	460
2022/02/02	2040	04/08/2022	10.70	Call	Bond Future	2,750.5000	2.7505	2,999.7900	2.9998	9.063	0	0	460
2022/02/02	2040	04/08/2022	10.70	Put	Bond Future	3,358.2500	3.3582	3,154.0000	3.1540	(6.082)	0	0	0
2022/02/02	2040	03/11/2022	11.41	Put	Bond Future	2,358.0600	2.3581	2,209.7700	2.2098	(6.289)	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
2022/02/02	2040	03/11/2022	11.39	Call	Bond Future	5,386.1600	5.3862	5,694.2400	5.6942	5.720	0	0	0
2022/02/02	2040	03/11/2022	11.40	Call	Bond Future	5,428.7400	5.4287	5,737.9300	5.7379	5.695	0	0	0
2022/02/02	2040	03/11/2022			Bond Future	10.9377	87.5286	10.8704	87.9871	(0.615)	0.0000	0.0000	0
2022/02/02	2040	03/11/2022	11.41	Call	Bond Future	5,471.4400	5.4714	5,781.7200	5.7817	5.671	0	0	0
2022/02/02	2040	03/11/2022	11.39	Put	Bond Future	2,400.9900	2.4010	2,250.5000	2.2505	(6.268)	0	0	0
2022/02/02	2040	03/11/2022	11.40	Put	Bond Future	2,379.4300	2.3794	2,230.0500	2.2300	(6.278)	0	0	0
2022/02/02	2040	02/02/2023	11.12	Call	Bond Future	127.5600	0.1276	4,515.9500	4.5160	3440.256	0	0	0
2022/02/02	2040	02/02/2023	11.12	Put	Bond Future	0.0000	0.0000	3,923.8000	3.9238	100.000	0	0	0
2022/02/02	2040	02/02/2023			Bond Future	11.1007	84.2674	11.0309	84.7320	(0.629)	0.0000	0.0000	0
2022/02/02	2040	02/02/2023	11.10	Call	Bond Future	0.0000	0.0000	4,445.0900	4.4451	100.000	0	0	0
2022/02/02	2040	02/02/2023	11.10	Put	Bond Future	4.7700	0.0048	3,985.2700	3.9853	83448.637	0	0	0
2022/02/02	2040	02/02/2023	11.11	Call	Bond Future	61.4400	0.0614	4,480.4600	4.4805	7192.415	0	0	0
2022/02/02	2040	02/02/2023	11.11	Put	Bond Future	0.0000	0.0000	3,954.4300	3.9544	100.000	0	0	0
2022/02/02	2044	03/02/2022	11.59	Call	Bond Future	7,444.7700	7.4448	7,897.2400	7.8972	6.078	0	0	0
2022/02/02	2044	03/02/2022	11.59	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/02/02	2044	03/02/2022	11.60	Call	Bond Future	7,508.6700	7.5087	7,961.1400	7.9611	6.026	0	0	0
2022/02/02	2044	03/02/2022	11.60	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/02/02	2044	03/02/2022			Bond Future	10.5122	85.1890	10.4518	85.6415	(0.575)	0.0000	0.0000	22,584
2022/02/02	2044	03/02/2022	11.61	Call	Bond Future	7,572.4800	7.5725	8,024.9500	8.0250	5.975	0	0	0
2022/02/02	2044	03/02/2022	11.61	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/02/02	2044	05/05/2022	11.91	Call	Bond Future	8,568.7500	8.5688	8,984.7800	8.9848	4.855	0	0	0
2022/02/02	2044	05/05/2022	11.91	Put	Bond Future	294.5100	0.2945	255.0300	0.2550	(13.405)	0	0	0
2022/02/02	2044	05/05/2022	11.92	Call	Bond Future	8,624.9000	8.6249	9,041.3900	9.0414	4.829	0	0	0
2022/02/02	2044	05/05/2022	11.92	Put	Bond Future	289.5800	0.2896	250.5600	0.2506	(13.475)	0	0	0
2022/02/02	2044	05/05/2022			Bond Future	10.6698	86.2522	10.6075	86.7077	(0.584)	0.0000	0.0000	54,376
2022/02/02	2044	05/05/2022	11.93	Call	Bond Future	8,680.9800	8.6810	9,097.9900	9.0980	4.804	0	0	0
2022/02/02	2044	05/05/2022	11.93	Put	Bond Future	284.6700	0.2847	246.1700	0.2462	(13.524)	0	0	0
2022/02/02	2044	04/08/2022	11.08	Call	Bond Future	4,002.6000	4.0026	4,400.9600	4.4010	9.953	0	0	0
2022/02/02	2044	04/08/2022	11.08	Put	Bond Future	2,298.3100	2.2983	2,235.5400	2.2355	(2.731)	0	0	0
2022/02/02	2044	04/08/2022	11.09	Call	Bond Future	4,044.3700	4.0444	4,444.8400	4.4448	9.902	0	0	0
2022/02/02	2044	04/08/2022	11.09	Put	Bond Future	2,271.6600	2.2717	2,211.0000	2.2110	(2.670)	0	0	0
2022/02/02	2044	04/08/2022			Bond Future	10.8353	82.9828	10.7706	83.4440	(0.598)	0.0000	0.0000	21,683
2022/02/02	2044	04/08/2022	11.10	Call	Bond Future	4,086.3100	4.0863	4,489.1000	4.4891	9.857	0	0	0
2022/02/02	2044	04/08/2022	11.10	Put	Bond Future	2,245.2800	2.2453	2,186.9400	2.1869	(2.598)	0	0	0
2022/02/02	2044	03/11/2022	11.40	Put	Bond Future	2,507.0600	2.5071	2,369.2400	2.3692	(5.497)	0	0	0
2022/02/02	2044	03/11/2022	11.41	Call	Bond Future	5,389.3300	5.3893	5,718.9600	5.7190	6.116	0	0	0
2022/02/02	2044	03/11/2022	11.41	Put	Bond Future	2,484.3300	2.4843	2,347.6000	2.3476	(5.504)	0	0	0
2022/02/02	2044	03/11/2022			Bond Future	10.9783	84.1507	10.9114	84.6170	(0.610)	0.0000	0.0000	0
2022/02/02	2044	03/11/2022	11.39	Call	Bond Future	5,303.9300	5.3039	5,631.3600	5.6314	6.173	0	0	0
2022/02/02	2044	03/11/2022	11.39	Put	Bond Future	2,529.7200	2.5297	2,390.7900	2.3908	(5.492)	0	0	0
2022/02/02	2044	03/11/2022	11.40	Call	Bond Future	5,346.7100	5.3467	5,675.2500	5.6752	6.145	0	0	0
2022/02/02	2044	02/02/2023	11.14	Call	Bond Future	49.4000	0.0494	4,495.2100	4.4952	8999.615	0	0	0
2022/02/02	2044	02/02/2023	11.14	Put	Bond Future	0.0000	0.0000	3,973.2600	3.9733	100.000	0	0	0
2022/02/02	2044	02/02/2023	11.15	Call	Bond Future	117.0000	0.1170	4,531.2400	4.5312	3772.855	0	0	0
2022/02/02	2044	02/02/2023	11.15	Put	Bond Future	0.0000	0.0000	3,941.6900	3.9417	100.000	0	0	0
2022/02/02	2044	02/02/2023			Bond Future	11.1327	80.9666	11.0633	81.4391	(0.624)	0.0000	0.0000	0
2022/02/02	2044	02/02/2023	11.16	Call	Bond Future	184.5100	0.1845	4,567.3900	4.5674	2375.416	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	% Movement in MTM	Today's High	Today's Low	Open Interest
2022/02/02	2044	02/02/2023	11.16	Put	Bond Future	0.0000	0.0000	3,910.3300	3.9103	100.000	0	0	0
2022/02/02	2046	03/02/2022			Bond Future	117.1578	117.1578	117.6064	117.6064	0.383	0.0000	0.0000	7,516
2022/02/02	2046	05/05/2022			Bond Future	116.7541	116.7541	117.2048	117.2048	0.386	0.0000	0.0000	14,004
2022/02/02	2046	04/08/2022			Bond Future	118.2877	118.2877	118.7440	118.7440	0.386	0.0000	0.0000	2,969
2022/02/02	2046	03/11/2022			Bond Future	118.0463	118.0463	118.5072	118.5072	0.390	0.0000	0.0000	0
2022/02/02	2046	02/02/2023			Bond Future	119.7495	119.7495	120.2163	120.2163	0.390	0.0000	0.0000	0
2022/02/02	2050	03/02/2022			Bond Future	118.6859	118.6859	119.7519	119.7519	0.898	0.0000	0.0000	5,054
2022/02/02	2050	05/05/2022			Bond Future	120.1967	120.1967	121.2726	121.2726	0.895	0.0000	0.0000	8,572
2022/02/02	2050	04/08/2022			Bond Future	119.7542	119.7542	120.8439	120.8439	0.910	0.0000	0.0000	1,194
2022/02/02	2050	03/11/2022			Bond Future	121.4636	121.4636	122.5670	122.5670	0.908	0.0000	0.0000	0
2022/02/02	2050	02/02/2023			Bond Future	121.1478	121.1478	122.2661	122.2661	0.923	0.0000	0.0000	0
2022/02/02	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/02/02	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/02/02	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/02/02	AL37	03/02/2022			Index Future	819.1500	819.1500	819.9930	819.9930	0.103	0.0000	0.0000	0
2022/02/02	AL37	05/05/2022			Index Future	829.3560	829.3560	830.2020	830.2020	0.102	0.0000	0.0000	0
2022/02/02	AL37	04/08/2022			Index Future	839.9300	839.9300	840.7860	840.7860	0.102	0.0000	0.0000	0
2022/02/02	AL37	03/11/2022			Index Future	851.8210	851.8210	852.6860	852.6860	0.102	0.0000	0.0000	0
2022/02/02	AL37	02/02/2023			Index Future	863.9050	863.9050	864.7800	864.7800	0.101	0.0000	0.0000	0
2022/02/02	AL7T	03/02/2022			Index Future	940.5540	940.5540	941.7850	941.7850	0.131	0.0000	0.0000	0
2022/02/02	AL7T	05/05/2022			Index Future	952.2730	952.2730	953.5090	953.5090	0.130	0.0000	0.0000	0
2022/02/02	AL7T	04/08/2022			Index Future	964.4150	964.4150	965.6660	965.6660	0.130	0.0000	0.0000	0
2022/02/02	AL7T	03/11/2022			Index Future	978.0680	978.0680	979.3320	979.3320	0.129	0.0000	0.0000	0
2022/02/02	AL7T	02/02/2023			Index Future	991.9430	991.9430	993.2230	993.2230	0.129	0.0000	0.0000	0
2022/02/02	ALBI	03/02/2022			Index Future	837.2130	837.2130	839.3440	839.3440	0.255	0.0000	0.0000	89
2022/02/02	ALBI	05/05/2022			Index Future	847.6450	847.6450	849.7930	849.7930	0.253	0.0000	0.0000	128
2022/02/02	ALBI	04/08/2022			Index Future	858.4520	858.4520	860.6280	860.6280	0.253	0.0000	0.0000	90
2022/02/02	ALBI	03/11/2022			Index Future	870.6050	870.6050	872.8080	872.8080	0.253	0.0000	0.0000	0
2022/02/02	ALBI	02/02/2023			Index Future	882.9560	882.9560	885.1870	885.1870	0.253	0.0000	0.0000	0
2022/02/02	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/02/02	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/02/02	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/02/02	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/02/02	C030	31/01/2030			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 ClosingPrice	Today's Closing Yield	Today's Closing	% Movement in MTM	Today's High	Today's Low	Open Interest
2022/02/02	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/02/02	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/02/02	C040	06/10/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/02/02	C040	31/01/2040			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/02/02	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/02/02	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/02/02	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/02/02	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/02/02	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/02/02	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/02/02	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2022/02/02	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/02/02	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/02/02	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/02/02	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/02/02	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/02/02	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/02/02	C303	28/02/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/02/02	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/02/02	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/02/02	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/02/02	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/02/02	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/02/02	CS33	15/09/2033			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	% Movement in MTM	Today's High	Today's Low	Open Interest
2022/02/02	ES33	03/02/2022			Bond Future	11.0951	79.8689	11.0425	80.1522	(0.474)	0.0000	0.0000	0
2022/02/02	ES33	05/05/2022			Bond Future	11.3086	77.1063	11.2542	77.3908	(0.481)	0.0000	0.0000	87
2022/02/02	ES33	04/08/2022			Bond Future	11.5304	78.1192	11.4738	78.4072	(0.491)	0.0000	0.0000	263
2022/02/02	ES33	03/11/2022			Bond Future	11.7400	75.4539	11.6813	75.7448	(0.501)	0.0000	0.0000	0
2022/02/02	ES33	02/02/2023			Bond Future	11.9680	76.5436	11.9068	76.8384	(0.512)	0.0000	0.0000	0
2022/02/02	ES42	03/02/2022			Bond Future	11.5291	78.9003	11.4672	79.2887	(0.536)	0.0000	0.0000	0
2022/02/02	ES42	05/05/2022			Bond Future	11.7280	75.6457	11.6639	76.0366	(0.546)	0.0000	0.0000	1,190
2022/02/02	ES42	04/08/2022			Bond Future	11.9291	76.6395	11.8624	77.0354	(0.559)	0.0000	0.0000	3,579
2022/02/02	ES42	03/11/2022			Bond Future	12.1199	73.4753	12.0506	73.8757	(0.571)	0.0000	0.0000	0
2022/02/02	ES42	02/02/2023			Bond Future	12.3192	74.5374	12.2471	74.9432	(0.585)	0.0000	0.0000	0
2022/02/02	GOVI	03/02/2022	792.76	Call	GOVI	332,910.0000	33.2910	353,170.0000	35.3170	6.086	0	0	0
2022/02/02	GOVI	03/02/2022	792.76	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/02/02	GOVI	03/02/2022			GOVI	826.0510	826.0510	828.0770	828.0770	0.245	0.0000	0.0000	37
2022/02/02	GOVI	03/02/2022	792.74	Call	GOVI	333,110.0000	33.3110	353,370.0000	35.3370	6.082	0	0	0
2022/02/02	GOVI	03/02/2022	792.74	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/02/02	GOVI	03/02/2022	792.75	Call	GOVI	333,010.0000	33.3010	353,270.0000	35.3270	6.084	0	0	0
2022/02/02	GOVI	03/02/2022	792.75	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/02/02	GOVI	05/05/2022	788.25	Call	GOVI	480,940.0000	48.0940	501,370.0000	50.1370	4.248	0	0	0
2022/02/02	GOVI	05/05/2022	788.25	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/02/02	GOVI	05/05/2022			GOVI	836.3440	836.3440	838.3870	838.3870	0.244	0.0000	0.0000	986
2022/02/02	GOVI	05/05/2022	788.23	Call	GOVI	481,140.0000	48.1140	501,570.0000	50.1570	4.246	0	0	0
2022/02/02	GOVI	05/05/2022	788.23	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/02/02	GOVI	05/05/2022	788.24	Call	GOVI	481,040.0000	48.1040	501,470.0000	50.1470	4.247	0	0	0
2022/02/02	GOVI	05/05/2022	788.24	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/02/02	GOVI	04/08/2022	819.28	Call	GOVI	277,270.0000	27.7270	297,950.0000	29.7950	7.458	0	0	0
2022/02/02	GOVI	04/08/2022	819.28	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/02/02	GOVI	04/08/2022			GOVI	847.0070	847.0070	849.0750	849.0750	0.244	0.0000	0.0000	0
2022/02/02	GOVI	04/08/2022	819.26	Call	GOVI	277,470.0000	27.7470	298,150.0000	29.8150	7.453	0	0	0
2022/02/02	GOVI	04/08/2022	819.26	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/02/02	GOVI	04/08/2022	819.27	Call	GOVI	277,370.0000	27.7370	298,050.0000	29.8050	7.456	0	0	0
2022/02/02	GOVI	04/08/2022	819.27	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/02/02	GOVI	03/11/2022	820.41	Call	GOVI	385,880.0000	38.5880	406,820.0000	40.6820	5.427	0	0	0
2022/02/02	GOVI	03/11/2022	820.41	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/02/02	GOVI	03/11/2022	820.42	Call	GOVI	385,780.0000	38.5780	406,720.0000	40.6720	5.428	0	0	0
2022/02/02	GOVI	03/11/2022	820.42	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/02/02	GOVI	03/11/2022			GOVI	858.9980	858.9980	861.0920	861.0920	0.244	0.0000	0.0000	0
2022/02/02	GOVI	03/11/2022	820.43	Call	GOVI	385,680.0000	38.5680	406,620.0000	40.6620	5.429	0	0	0
2022/02/02	GOVI	03/11/2022	820.43	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/02/02	GOVI	02/02/2023	850.82	Call	GOVI	203,640.0000	20.3640	224,860.0000	22.4860	10.420	0	0	0
2022/02/02	GOVI	02/02/2023	850.82	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/02/02	GOVI	02/02/2023	850.83	Call	GOVI	203,540.0000	20.3540	224,760.0000	22.4760	10.425	0	0	0
2022/02/02	GOVI	02/02/2023	850.83	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/02/02	GOVI	02/02/2023			GOVI	871.1840	871.1840	873.3060	873.3060	0.244	0.0000	0.0000	0
2022/02/02	GOVI	02/02/2023	850.84	Call	GOVI	203,440.0000	20.3440	224,660.0000	22.4660	10.431	0	0	0
2022/02/02	GOVI	02/02/2023	850.84	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	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	% Movement in MTM	Today's High	Today's Low	Open Interest
2022/02/02	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2022/02/02	IGOV	03/02/2022			Index Future	307.8000	307.8000	308.8140	308.8140	0.329	0.0000	0.0000	0
2022/02/02	IGOV	05/05/2022			Index Future	311.7120	311.7120	312.7350	312.7350	0.328	0.0000	0.0000	498
2022/02/02	IGOV	04/08/2022			Index Future	315.7620	315.7620	316.7980	316.7980	0.328	0.0000	0.0000	0
2022/02/02	IGOV	03/11/2022			Index Future	320.3070	320.3070	321.3570	321.3570	0.328	0.0000	0.0000	0
2022/02/02	IGOV	02/02/2023			Index Future	324.9240	324.9240	325.9880	325.9880	0.327	0.0000	0.0000	0
2022/02/02	IS05	15/03/2022			Interest Rate Swap	90.1300	90.1300	90.1300	90.1300	0.000	0.0000	0.0000	0
2022/02/02	IS05	21/06/2022			Interest Rate Swap	90.2900	90.2900	90.2900	90.2900	0.000	0.0000	0.0000	0
2022/02/02	IS05	20/09/2022			Interest Rate Swap	93.5000	93.5000	93.5000	93.5000	0.000	0.0000	0.0000	0
2022/02/02	IS05	20/12/2022			Interest Rate Swap	94.0600	94.0600	94.0600	94.0600	0.000	0.0000	0.0000	0
2022/02/02	IS05	22/03/2023			Interest Rate Swap	86.5400	86.5400	86.5400	86.5400	0.000	0.0000	0.0000	0
2022/02/02	IS05	20/06/2023			Interest Rate Swap	92.1700	92.1700	92.1700	92.1700	0.000	0.0000	0.0000	0
2022/02/02	IS05	19/09/2023			Interest Rate Swap	94.8800	94.8800	94.8800	94.8800	0.000	0.0000	0.0000	0
2022/02/02	IS10	17/12/2025			Interest Rate Swap	80.2800	80.2800	80.2800	80.2800	0.000	0.0000	0.0000	0
2022/02/02	IS10	16/03/2026			Interest Rate Swap	76.8200	76.8200	76.8200	76.8200	0.000	0.0000	0.0000	0
2022/02/02	IS10	15/06/2026			Interest Rate Swap	75.2400	75.2400	75.2400	75.2400	0.000	0.0000	0.0000	0
2022/02/02	IS10	21/09/2026			Interest Rate Swap	77.2700	77.2700	77.2700	77.2700	0.000	0.0000	0.0000	0
2022/02/02	IS10	21/12/2026			Interest Rate Swap	81.3000	81.3000	81.3000	81.3000	0.000	0.0000	0.0000	0
2022/02/02	IS10	15/03/2027			Interest Rate Swap	79.8000	79.8000	79.8000	79.8000	0.000	0.0000	0.0000	0
2022/02/02	IS10	21/06/2027			Interest Rate Swap	81.8600	81.8600	81.8600	81.8600	0.000	0.0000	0.0000	0
2022/02/02	IS10	20/09/2027			Interest Rate Swap	87.6100	87.6100	87.6100	87.6100	0.000	0.0000	0.0000	0
2022/02/02	IS10	20/12/2027			Interest Rate Swap	87.9400	87.9400	87.9400	87.9400	0.000	0.0000	0.0000	0
2022/02/02	IS10	22/03/2028			Interest Rate Swap	80.8900	80.8900	80.8900	80.8900	0.000	0.0000	0.0000	0
2022/02/02	IS10	20/06/2028			Interest Rate Swap	88.6800	88.6800	88.6800	88.6800	0.000	0.0000	0.0000	0
2022/02/02	IS10	19/09/2028			Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0.000	0.0000	0.0000	0
2022/02/02	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2022/02/02	JBAF	16/02/2022			Jibar Tradeable Future	4.1350	95.8650	4.1350	95.8650	0.000	0.0000	0.0000	0
2022/02/02	JBAF	16/03/2022			Jibar Tradeable Future	4.1850	95.8150	4.1750	95.8250	(0.239)	0.0000	0.0000	0
2022/02/02	JBAF	20/04/2022			Jibar Tradeable Future	4.4500	95.5500	4.4600	95.5400	0.225	0.0000	0.0000	0
2022/02/02	JBAF	18/05/2022			Jibar Tradeable Future	4.5000	95.5000	4.5000	95.5000	0.000	0.0000	0.0000	0
2022/02/02	JBAF	15/06/2022			Jibar Tradeable Future	4.7950	95.2050	4.8000	95.2000	0.104	0.0000	0.0000	72
2022/02/02	JBAF	20/07/2022			Jibar Tradeable Future	4.8600	95.1400	4.8600	95.1400	0.000	0.0000	0.0000	0
2022/02/02	JBAF	21/09/2022			Jibar Tradeable Future	5.2100	94.7900	5.2050	94.7950	(0.096)	0.0000	0.0000	0
2022/02/02	JBAF	21/12/2022			Jibar Tradeable Future	5.7500	94.2500	5.7300	94.2700	(0.348)	0.0000	0.0000	68
2022/02/02	JBAF	15/03/2023			Jibar Tradeable Future	6.1300	93.8700	6.0400	93.9600	(1.468)	0.0000	0.0000	0
2022/02/02	JBAF	21/06/2023			Jibar Tradeable Future	6.3050	93.6950	6.3000	93.7000	(0.079)	0.0000	0.0000	0
2022/02/02	JBAF	20/09/2023			Jibar Tradeable Future	6.5150	93.4850	6.5250	93.4750	0.153	0.0000	0.0000	75
2022/02/02	JBAF	20/12/2023			Jibar Tradeable Future	6.7300	93.2700	6.6150	93.3850	(1.709)	0.0000	0.0000	0
2022/02/02	R023	03/02/2022	5.08	Call	Bond Future	0.0300	0.0000	0.0000	0.0000	(100.000)	0	0	0
2022/02/02	R023	03/02/2022	5.08	Put	Bond Future	287.1400	0.2871	296.7300	0.2967	3.340	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	% Movement in MTM	Today's High	Today's Low	Open Interest
2022/02/02	R023	03/02/2022			Bond Future	5.3576	105.8649	5.3669	105.8553	0.174	0.0000	0.0000	12,368
2022/02/02	R023	03/02/2022	5.06	Call	Bond Future	0.0100	0.0000	0.0000	0.0000	(100.000)	0	0	0
2022/02/02	R023	03/02/2022	5.06	Put	Bond Future	307.8500	0.3079	317.4600	0.3175	3.122	0	0	0
2022/02/02	R023	03/02/2022	5.07	Call	Bond Future	0.0200	0.0000	0.0000	0.0000	(100.000)	0	0	0
2022/02/02	R023	03/02/2022	5.07	Put	Bond Future	297.5000	0.2975	307.1000	0.3071	3.227	0	0	0
2022/02/02	R023	05/05/2022	6.31	Call	Bond Future	697.8100	0.6978	698.2000	0.6982	0.056	0	0	0
2022/02/02	R023	05/05/2022	6.31	Put	Bond Future	34.0500	0.0340	47.4500	0.0475	39.354	0	0	0
2022/02/02	R023	05/05/2022			Bond Future	5.4682	103.2608	5.4846	103.2477	0.300	0.0000	0.0000	15,389
2022/02/02	R023	05/05/2022	6.29	Call	Bond Future	683.6500	0.6836	684.4000	0.6844	0.110	0	0	0
2022/02/02	R023	05/05/2022	6.29	Put	Bond Future	35.5800	0.0356	49.3400	0.0493	38.673	0	0	0
2022/02/02	R023	05/05/2022	6.30	Call	Bond Future	690.7300	0.6907	691.2900	0.6913	0.081	0	0	0
2022/02/02	R023	05/05/2022	6.30	Put	Bond Future	34.8100	0.0348	48.3800	0.0484	38.983	0	0	0
2022/02/02	R023	04/08/2022	6.05	Call	Bond Future	336.0600	0.3361	348.4700	0.3485	3.693	0	0	0
2022/02/02	R023	04/08/2022	6.05	Put	Bond Future	113.4900	0.1135	139.4700	0.1395	22.892	0	0	0
2022/02/02	R023	04/08/2022			Bond Future	5.6428	104.5671	5.6676	104.5535	0.439	0.0000	0.0000	2,360
2022/02/02	R023	04/08/2022	6.03	Call	Bond Future	328.3000	0.3283	340.9600	0.3410	3.856	0	0	0
2022/02/02	R023	04/08/2022	6.03	Put	Bond Future	116.6400	0.1166	142.8700	0.1429	22.488	0	0	0
2022/02/02	R023	04/08/2022	6.04	Call	Bond Future	332.1700	0.3322	344.7100	0.3447	3.775	0	0	0
2022/02/02	R023	04/08/2022	6.04	Put	Bond Future	115.0500	0.1151	141.1600	0.1412	22.694	0	0	0
2022/02/02	R023	03/11/2022	6.25	Call	Bond Future	302.4200	0.3024	295.6100	0.2956	(2.252)	0	0	0
2022/02/02	R023	03/11/2022	6.25	Put	Bond Future	60.6900	0.0607	68.9700	0.0690	13.643	0	0	0
2022/02/02	R023	03/11/2022	6.26	Call	Bond Future	304.9700	0.3050	298.1100	0.2981	(2.249)	0	0	0
2022/02/02	R023	03/11/2022	6.26	Put	Bond Future	60.1800	0.0602	68.4100	0.0684	13.676	0	0	0
2022/02/02	R023	03/11/2022			Bond Future	5.4641	102.1621	5.5131	102.1470	0.896	0.0000	0.0000	0
2022/02/02	R023	03/11/2022	6.27	Call	Bond Future	307.2400	0.3072	300.3200	0.3003	(2.252)	0	0	0
2022/02/02	R023	03/11/2022	6.27	Put	Bond Future	59.3800	0.0594	67.5500	0.0675	13.759	0	0	0
2022/02/02	R035	03/02/2022	9.92	Call	Bond Future	2.2600	0.0023	0.5400	0.0005	(76.106)	0	0	200
2022/02/02	R035	03/02/2022	9.92	Put	Bond Future	1,678.5900	1.6786	1,368.2800	1.3683	(18.486)	0	0	0
2022/02/02	R035	03/02/2022	11.73	Call	Bond Future	9,611.2600	9.6113	9,919.8500	9.9199	3.211	0	0	0
2022/02/02	R035	03/02/2022	11.73	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	280
2022/02/02	R035	03/02/2022	11.28	Call	Bond Future	6,998.9200	6.9989	7,307.5100	7.3075	4.409	0	0	0
2022/02/02	R035	03/02/2022	11.28	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	200
2022/02/02	R035	03/02/2022	11.33	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	500
2022/02/02	R035	03/02/2022	11.39	Call	Bond Future	7,648.6600	7.6487	7,957.2500	7.9573	4.035	0	0	0
2022/02/02	R035	03/02/2022	11.39	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	683
2022/02/02	R035	03/02/2022	11.22	Call	Bond Future	6,641.4100	6.6414	6,950.0000	6.9500	4.646	0	0	0
2022/02/02	R035	03/02/2022	11.22	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/02/02	R035	03/02/2022	11.23	Call	Bond Future	6,701.1500	6.7012	7,009.7400	7.0097	4.605	0	0	0
2022/02/02	R035	03/02/2022	11.23	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/02/02	R035	03/02/2022	11.03	Call	Bond Future	5,494.6000	5.4946	5,803.1900	5.8032	5.616	0	0	0
2022/02/02	R035	03/02/2022	11.05	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	1,600
2022/02/02	R035	03/02/2022	11.11	Call	Bond Future	5,980.2000	5.9802	6,288.7900	6.2888	5.160	0	0	0
2022/02/02	R035	03/02/2022	10.35	Call	Bond Future	1,222.2800	1.2223	1,509.5900	1.5096	23.506	0	0	1,600
2022/02/02	R035	03/02/2022	10.35	Put	Bond Future	21.8700	0.0219	0.5900	0.0006	(97.302)	0	0	0
2022/02/02	R035	03/02/2022	10.61	Call	Bond Future	2,878.2700	2.8783	3,186.7900	3.1868	10.719	0	0	0
2022/02/02	R035	03/02/2022	10.61	Put	Bond Future	0.0700	0.0001	0.0000	0.0000	(100.000)	0	0	200
2022/02/02	R035	03/02/2022	10.65	Call	Bond Future	3,132.3400	3.1323	3,440.9100	3.4409	9.851	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
2022/02/02	R035	03/02/2022	10.24	Put	Bond Future	124.2000	0.1242	18.0000	0.0180	(85.507)	0	0	0
2022/02/02	R035	03/02/2022	10.26	Call	Bond Future	702.7000	0.7027	928.0200	0.9280	32.065	0	0	200
2022/02/02	R035	03/02/2022	10.26	Put	Bond Future	93.7400	0.0937	10.4700	0.0105	(88.831)	0	0	0
2022/02/02	R035	03/02/2022	10.34	Call	Bond Future	1,161.0700	1.1611	1,444.4100	1.4444	24.403	0	0	0
2022/02/02	R035	03/02/2022	10.34	Put	Bond Future	26.1000	0.0261	0.8500	0.0009	(96.743)	0	0	500
2022/02/02	R035	03/02/2022			Bond Future	10.1682	94.7022	10.1220	95.0107	(0.454)	0.0000	0.0000	12,403
2022/02/02	R035	03/02/2022	9.70	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	683
2022/02/02	R035	03/02/2022	9.70	Put	Bond Future	3,199.1000	3.1991	2,890.5100	2.8905	(9.646)	0	0	0
2022/02/02	R035	03/02/2022	10.10	Call	Bond Future	120.9400	0.1209	143.6100	0.1436	18.745	0	0	280
2022/02/02	R035	03/02/2022	10.10	Put	Bond Future	577.2700	0.5773	291.3500	0.2914	(49.530)	0	0	0
2022/02/02	R035	03/02/2022	11.88	Call	Bond Future	10,455.6600	10.4557	10,764.2500	10.7642	2.951	0	0	0
2022/02/02	R035	03/02/2022	11.88	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	1,800
2022/02/02	R035	03/02/2022	11.33	Call	Bond Future	7,295.1700	7.2952	7,603.7600	7.6038	4.230	0	0	0
2022/02/02	R035	03/02/2022	11.24	Call	Bond Future	6,760.8200	6.7608	7,069.4100	7.0694	4.564	0	0	0
2022/02/02	R035	03/02/2022	11.24	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/02/02	R035	03/02/2022	11.03	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	280
2022/02/02	R035	03/02/2022	11.05	Call	Bond Future	5,616.3800	5.6164	5,924.9700	5.9250	5.494	0	0	0
2022/02/02	R035	03/02/2022	11.11	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	200
2022/02/02	R035	03/02/2022	10.65	Put	Bond Future	0.0200	0.0000	0.0000	0.0000	(100.000)	0	0	683
2022/02/02	R035	03/02/2022	10.24	Call	Bond Future	600.9800	0.6010	803.3700	0.8034	33.677	0	0	500
2022/02/02	R035	05/05/2022	11.63	Call	Bond Future	8,053.1100	8.0531	8,355.6100	8.3556	3.756	0	0	0
2022/02/02	R035	05/05/2022	11.63	Put	Bond Future	233.5400	0.2335	226.5100	0.2265	(3.010)	0	0	0
2022/02/02	R035	05/05/2022	11.64	Call	Bond Future	8,105.8200	8.1058	8,408.5000	8.4085	3.734	0	0	0
2022/02/02	R035	05/05/2022	11.64	Put	Bond Future	229.3200	0.2293	222.4700	0.2225	(2.987)	0	0	0
2022/02/02	R035	05/05/2022	10.72	Call	Bond Future	3,492.9800	3.4930	3,756.8100	3.7568	7.553	0	0	1,200
2022/02/02	R035	05/05/2022	10.72	Put	Bond Future	1,102.8400	1.1028	1,057.1400	1.0571	(4.144)	0	0	0
2022/02/02	R035	05/05/2022			Bond Future	10.3447	91.3826	10.2971	91.6921	(0.460)	0.0000	0.0000	70,740
2022/02/02	R035	05/05/2022	11.65	Call	Bond Future	8,158.6200	8.1586	8,461.4000	8.4614	3.711	0	0	0
2022/02/02	R035	05/05/2022	11.65	Put	Bond Future	225.2500	0.2252	218.5000	0.2185	(2.997)	0	0	0
2022/02/02	R035	05/05/2022	12.64	Call	Bond Future	13,324.0300	13.3240	13,627.1500	13.6271	2.275	0	0	0
2022/02/02	R035	05/05/2022	12.64	Put	Bond Future	33.8700	0.0339	27.4600	0.0275	(18.925)	0	0	1,200
2022/02/02	R035	05/05/2022	10.82	Call	Bond Future	3,943.9000	3.9439	4,220.8800	4.2209	7.023	0	0	0
2022/02/02	R035	05/05/2022	10.82	Put	Bond Future	932.2300	0.9322	899.6800	0.8997	(3.492)	0	0	1,200
2022/02/02	R035	04/08/2022	11.13	Put	Bond Future	1,376.6400	1.3766	1,367.8900	1.3679	(0.636)	0	0	100
2022/02/02	R035	04/08/2022	10.72	Call	Bond Future	3,394.6200	3.3946	3,638.4200	3.6384	7.182	0	0	0
2022/02/02	R035	04/08/2022	10.72	Put	Bond Future	2,220.3000	2.2203	2,150.7700	2.1508	(3.132)	0	0	0
2022/02/02	R035	04/08/2022	10.73	Call	Bond Future	3,431.4900	3.4315	3,676.2300	3.6762	7.132	0	0	0
2022/02/02	R035	04/08/2022	10.73	Put	Bond Future	2,195.2400	2.1952	2,126.6500	2.1266	(3.124)	0	0	0
2022/02/02	R035	04/08/2022	9.84	Call	Bond Future	913.7800	0.9138	1,070.7500	1.0708	17.178	0	0	100
2022/02/02	R035	04/08/2022	9.84	Put	Bond Future	5,442.0200	5.4420	5,285.6600	5.2857	(2.873)	0	0	0
2022/02/02	R035	04/08/2022	10.53	Put	Bond Future	2,747.3900	2.7474	2,658.4400	2.6584	(3.238)	0	0	0
2022/02/02	R035	04/08/2022	10.64	Call	Bond Future	3,107.9200	3.1079	3,343.9000	3.3439	7.593	0	0	0
2022/02/02	R035	04/08/2022	10.64	Put	Bond Future	2,431.2500	2.4313	2,353.9000	2.3539	(3.181)	0	0	100
2022/02/02	R035	04/08/2022	9.53	Call	Bond Future	500.8900	0.5009	553.6100	0.5536	10.525	0	0	400
2022/02/02	R035	04/08/2022	9.53	Put	Bond Future	7,162.9500	7.1629	6,902.3400	6.9023	(3.638)	0	0	0
2022/02/02	R035	04/08/2022			Bond Future	10.5322	92.5206	10.4828	92.8340	(0.470)	0.0000	0.0000	48,495
2022/02/02	R035	04/08/2022	11.13	Call	Bond Future	5,039.4400	5.0394	5,344.0200	5.3440	6.044	0	0	0
2022/02/02	R035	04/08/2022	12.18	Call	Bond Future	10,017.9400	10.0179	10,344.8300	10.3448	3.263	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
2022/02/02	R035	04/08/2022	12.18	Put	Bond Future	428.3200	0.4283	441.8800	0.4419	3.166	0	0	400
2022/02/02	R035	04/08/2022	10.74	Call	Bond Future	3,468.2800	3.4683	3,713.9500	3.7139	7.083	0	0	0
2022/02/02	R035	04/08/2022	10.74	Put	Bond Future	2,170.1700	2.1702	2,102.5100	2.1025	(3.118)	0	0	0
2022/02/02	R035	04/08/2022	10.53	Call	Bond Future	2,733.1900	2.7332	2,957.5700	2.9576	8.209	0	0	400
2022/02/02	R035	03/11/2022	11.15	Call	Bond Future	4,940.9800	4.9410	5,126.7000	5.1267	3.759	0	0	0
2022/02/02	R035	03/11/2022	11.15	Put	Bond Future	2,208.1200	2.2081	2,077.5600	2.0776	(5.913)	0	0	0
2022/02/02	R035	03/11/2022	10.57	Call	Bond Future	0.0000	0.0000	3,063.6500	3.0637	100.000	0	0	0
2022/02/02	R035	03/11/2022	10.57	Put	Bond Future	0.0000	0.0000	3,530.3900	3.5304	100.000	0	0	582
2022/02/02	R035	03/11/2022	10.99	Call	Bond Future	0.0000	0.0000	4,504.0200	4.5040	100.000	0	0	0
2022/02/02	R035	03/11/2022	10.99	Put	Bond Future	0.0000	0.0000	2,404.6700	2.4047	100.000	0	0	582
2022/02/02	R035	03/11/2022			Bond Future	10.6963	89.3587	10.6451	89.6750	(0.479)	0.0000	0.0000	0
2022/02/02	R035	03/11/2022	11.14	Call	Bond Future	4,902.1000	4.9021	5,086.9700	5.0870	3.771	0	0	0
2022/02/02	R035	03/11/2022	11.14	Put	Bond Future	2,228.1700	2.2282	2,096.7600	2.0968	(5.898)	0	0	0
2022/02/02	R035	03/11/2022	11.13	Call	Bond Future	4,863.0300	4.8630	5,047.0600	5.0471	3.784	0	0	0
2022/02/02	R035	03/11/2022	11.13	Put	Bond Future	2,248.0800	2.2481	2,115.8300	2.1158	(5.883)	0	0	0
2022/02/02	R035	03/11/2022	9.82	Call	Bond Future	0.0000	0.0000	1,165.8300	1.1658	100.000	0	0	582
2022/02/02	R035	03/11/2022	9.82	Put	Bond Future	0.0000	0.0000	6,491.1100	6.4911	100.000	0	0	0
2022/02/02	R035	02/02/2023	10.88	Call	Bond Future	48.2200	0.0482	4,006.3400	4.0063	8208.461	0	0	0
2022/02/02	R035	02/02/2023	10.88	Put	Bond Future	0.0000	0.0000	3,637.8600	3.6379	100.000	0	0	0
2022/02/02	R035	02/02/2023	10.66	Call	Bond Future	0.0000	0.0000	3,331.4600	3.3315	100.000	0	0	0
2022/02/02	R035	02/02/2023	10.66	Put	Bond Future	0.0000	0.0000	4,296.4200	4.2964	100.000	0	0	582
2022/02/02	R035	02/02/2023	9.81	Call	Bond Future	0.0000	0.0000	1,325.4400	1.3254	100.000	0	0	582
2022/02/02	R035	02/02/2023	9.81	Put	Bond Future	0.0000	0.0000	7,722.0700	7.7221	100.000	0	0	0
2022/02/02	R035	02/02/2023			Bond Future	10.8720	90.6672	10.8187	90.9874	(0.490)	0.0000	0.0000	0
2022/02/02	R035	02/02/2023	11.06	Call	Bond Future	0.0000	0.0000	4,607.1400	4.6071	100.000	0	0	0
2022/02/02	R035	02/02/2023	11.06	Put	Bond Future	0.0000	0.0000	3,168.7900	3.1688	100.000	0	0	582
2022/02/02	R035	02/02/2023	10.86	Call	Bond Future	0.0000	0.0000	3,942.6000	3.9426	100.000	0	0	0
2022/02/02	R035	02/02/2023	10.86	Put	Bond Future	71.8200	0.0718	3,694.1600	3.6942	5043.637	0	0	0
2022/02/02	R035	02/02/2023	10.87	Call	Bond Future	0.0000	0.0000	3,974.2300	3.9742	100.000	0	0	0
2022/02/02	R035	02/02/2023	10.87	Put	Bond Future	11.7700	0.0118	3,665.7400	3.6657	31044.775	0	0	0
2022/02/02	R186	03/02/2022	7.30	Call	Bond Future	0.0200	0.0000	0.0000	0.0000	(100.000)	0	0	0
2022/02/02	R186	03/02/2022	7.30	Put	Bond Future	1,504.7100	1.5047	1,370.0800	1.3701	(8.947)	0	0	0
2022/02/02	R186	03/02/2022			Bond Future	7.6485	112.7998	7.6171	112.9344	(0.411)	0.0000	0.0000	12,548
2022/02/02	R186	03/02/2022	7.28	Call	Bond Future	0.0100	0.0000	0.0000	0.0000	(100.000)	0	0	0
2022/02/02	R186	03/02/2022	7.28	Put	Bond Future	1,591.8100	1.5918	1,457.1900	1.4572	(8.457)	0	0	0
2022/02/02	R186	03/02/2022	7.29	Call	Bond Future	0.0100	0.0000	0.0000	0.0000	(100.000)	0	0	0
2022/02/02	R186	03/02/2022	7.29	Put	Bond Future	1,548.2500	1.5482	1,413.6300	1.4136	(8.695)	0	0	0
2022/02/02	R186	05/05/2022	9.18	Call	Bond Future	5,386.3900	5.3864	5,521.5000	5.5215	2.508	0	0	0
2022/02/02	R186	05/05/2022	9.18	Put	Bond Future	73.2500	0.0733	75.5200	0.0755	3.099	0	0	454
2022/02/02	R186	05/05/2022	8.32	Call	Bond Future	2,441.8900	2.4419	2,566.8100	2.5668	5.116	0	0	0
2022/02/02	R186	05/05/2022	8.32	Put	Bond Future	469.4700	0.4695	461.5500	0.4616	(1.687)	0	0	0
2022/02/02	R186	05/05/2022	8.14	Call	Bond Future	1,924.9500	1.9250	2,037.9800	2.0380	5.872	0	0	454
2022/02/02	R186	05/05/2022	8.14	Put	Bond Future	668.5300	0.6685	648.7200	0.6487	(2.963)	0	0	0
2022/02/02	R186	05/05/2022	7.28	Call	Bond Future	342.4600	0.3425	392.1800	0.3922	14.518	0	0	435
2022/02/02	R186	05/05/2022	7.28	Put	Bond Future	2,589.8200	2.5898	2,506.7000	2.5067	(3.209)	0	0	0
2022/02/02	R186	05/05/2022	7.48	Call	Bond Future	572.7200	0.5727	639.4900	0.6395	11.658	0	0	3,600
2022/02/02	R186	05/05/2022	7.48	Put	Bond Future	1,992.8400	1.9928	1,926.7700	1.9268	(3.315)	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
2022/02/02	R186	05/05/2022			Bond Future	7.8277	114.2075	7.7949	114.3404	(0.419)	0.0000	0.0000	73,948
2022/02/02	R186	05/05/2022	8.64	Call	Bond Future	3,473.6300	3.4736	3,607.8800	3.6079	3.865	0	0	0
2022/02/02	R186	05/05/2022	8.64	Put	Bond Future	242.7900	0.2428	244.2000	0.2442	0.581	0	0	4,035
2022/02/02	R186	05/05/2022	8.94	Call	Bond Future	4,520.3400	4.5203	4,655.7600	4.6558	2.996	0	0	0
2022/02/02	R186	05/05/2022	8.94	Put	Bond Future	126.3400	0.1263	128.9200	0.1289	2.042	0	0	454
2022/02/02	R186	05/05/2022	8.31	Call	Bond Future	2,411.6100	2.4116	2,536.2200	2.5362	5.167	0	0	0
2022/02/02	R186	05/05/2022	8.31	Put	Bond Future	478.8100	0.4788	470.5800	0.4706	(1.719)	0	0	0
2022/02/02	R186	05/05/2022	8.35	Call	Bond Future	2,533.3700	2.5334	2,659.7000	2.6597	4.987	0	0	454
2022/02/02	R186	05/05/2022	8.35	Put	Bond Future	442.1900	0.4422	435.6800	0.4357	(1.472)	0	0	0
2022/02/02	R186	05/05/2022	7.88	Call	Bond Future	1,285.7400	1.2857	1,377.6400	1.3776	7.148	0	0	435
2022/02/02	R186	05/05/2022	7.88	Put	Bond Future	1,074.0400	1.0740	1,033.1000	1.0331	(3.812)	0	0	0
2022/02/02	R186	05/05/2022	8.30	Call	Bond Future	2,381.6500	2.3816	2,505.5900	2.5056	5.204	0	0	0
2022/02/02	R186	05/05/2022	8.30	Put	Bond Future	488.4900	0.4885	479.5900	0.4796	(1.822)	0	0	0
2022/02/02	R186	05/05/2022	6.73	Call	Bond Future	66.4100	0.0664	65.5500	0.0655	(1.295)	0	0	3,600
2022/02/02	R186	05/05/2022	6.73	Put	Bond Future	4,628.4400	4.6284	4,494.7400	4.4947	(2.889)	0	0	0
2022/02/02	R186	04/08/2022	8.15	Call	Bond Future	1,867.3000	1.8673	1,979.7300	1.9797	6.021	0	0	0
2022/02/02	R186	04/08/2022	8.15	Put	Bond Future	1,373.8200	1.3738	1,351.9600	1.3520	(1.591)	0	0	0
2022/02/02	R186	04/08/2022	9.78	Call	Bond Future	6,650.2000	6.6502	6,786.1200	6.7861	2.044	0	0	0
2022/02/02	R186	04/08/2022	9.78	Put	Bond Future	175.3000	0.1753	176.9300	0.1769	0.930	0	0	3,600
2022/02/02	R186	04/08/2022	7.96	Call	Bond Future	1,472.4400	1.4724	1,579.2900	1.5793	7.257	0	0	3,600
2022/02/02	R186	04/08/2022			Bond Future	8.0206	110.3930	7.9855	110.5273	(0.438)	0.0000	0.0000	0
2022/02/02	R186	04/08/2022	8.14	Call	Bond Future	1,845.5400	1.8455	1,957.5400	1.9575	6.069	0	0	0
2022/02/02	R186	04/08/2022	8.14	Put	Bond Future	1,390.0900	1.3901	1,367.8000	1.3678	(1.603)	0	0	0
2022/02/02	R186	04/08/2022	6.96	Call	Bond Future	225.8700	0.2259	224.2400	0.2242	(0.722)	0	0	3,600
2022/02/02	R186	04/08/2022	6.96	Put	Bond Future	4,376.4700	4.3765	4,240.5500	4.2406	(3.106)	0	0	0
2022/02/02	R186	04/08/2022	7.96	Put	Bond Future	1,704.2800	1.7043	1,676.8400	1.6768	(1.610)	0	0	0
2022/02/02	R186	04/08/2022	8.13	Call	Bond Future	1,823.6100	1.8236	1,935.4700	1.9355	6.134	0	0	0
2022/02/02	R186	04/08/2022	8.13	Put	Bond Future	1,406.2000	1.4062	1,383.7700	1.3838	(1.595)	0	0	0
2022/02/02	R186	03/11/2022	8.53	Call	Bond Future	2,665.2800	2.6653	2,721.3700	2.7214	2.104	0	0	0
2022/02/02	R186	03/11/2022	8.53	Put	Bond Future	1,438.0600	1.4381	1,359.5900	1.3596	(5.457)	0	0	0
2022/02/02	R186	03/11/2022	8.54	Call	Bond Future	2,688.1100	2.6881	2,744.6100	2.7446	2.102	0	0	0
2022/02/02	R186	03/11/2022	8.54	Put	Bond Future	1,425.3400	1.4253	1,347.2800	1.3473	(5.477)	0	0	0
2022/02/02	R186	03/11/2022			Bond Future	8.1873	111.9451	8.1500	112.0797	(0.455)	0.0000	0.0000	0
2022/02/02	R186	03/11/2022	8.55	Call	Bond Future	2,711.3900	2.7114	2,767.9300	2.7679	2.085	0	0	0
2022/02/02	R186	03/11/2022	8.55	Put	Bond Future	1,413.0900	1.4131	1,335.0700	1.3351	(5.521)	0	0	0
2022/02/02	R186	02/02/2023	8.32	Call	Bond Future	0.0000	0.0000	2,164.4900	2.1645	100.000	0	0	0
2022/02/02	R186	02/02/2023	8.32	Put	Bond Future	202.8300	0.2028	2,231.5100	2.2315	1000.187	0	0	0
2022/02/02	R186	02/02/2023	8.33	Call	Bond Future	0.0000	0.0000	2,182.7200	2.1827	100.000	0	0	0
2022/02/02	R186	02/02/2023	8.33	Put	Bond Future	168.8900	0.1689	2,215.8000	2.2158	1211.978	0	0	0
2022/02/02	R186	02/02/2023			Bond Future	8.3798	108.2471	8.3398	108.3830	(0.478)	0.0000	0.0000	0
2022/02/02	R186	02/02/2023	8.34	Call	Bond Future	0.0000	0.0000	2,200.6000	2.2006	100.000	0	0	0
2022/02/02	R186	02/02/2023	8.34	Put	Bond Future	134.9600	0.1350	2,199.7500	2.1997	1529.927	0	0	0
2022/02/02	R197	03/02/2022			Bond Future	321.7013	321.7013	321.9042	321.9042	0.063	0.0000	0.0000	981
2022/02/02	R197	05/05/2022			Bond Future	325.7963	325.7963	325.9919	325.9919	0.060	0.0000	0.0000	807
2022/02/02	R197	04/08/2022			Bond Future	321.6715	321.6715	321.8687	321.8687	0.061	0.0000	0.0000	0
2022/02/02	R197	03/11/2022			Bond Future	326.2639	326.2639	326.4594	326.4594	0.060	0.0000	0.0000	0
2022/02/02	R197	02/02/2023			Bond Future	322.3787	322.3787	322.5741	322.5741	0.061	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	% Movement in MTM	Today's High	Today's Low	Open Interest
2022/02/02	R202	03/02/2022			Bond Future	243.4572	243.4572	244.2884	244.2884	0.341	0.0000	0.0000	6,620
2022/02/02	R202	05/05/2022			Bond Future	246.5561	246.5561	247.3906	247.3906	0.338	0.0000	0.0000	6,392
2022/02/02	R202	04/08/2022			Bond Future	245.3307	245.3307	246.1755	246.1755	0.344	0.0000	0.0000	91
2022/02/02	R202	03/11/2022			Bond Future	248.8321	248.8321	249.6854	249.6854	0.343	0.0000	0.0000	0
2022/02/02	R202	02/02/2023			Bond Future	247.8577	247.8577	248.7214	248.7214	0.348	0.0000	0.0000	0
2022/02/02	R209	03/02/2022	11.02	Call	Bond Future	4,885.5700	4.8856	5,182.1600	5.1822	6.071	0	0	0
2022/02/02	R209	03/02/2022	11.02	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/02/02	R209	03/02/2022	11.03	Call	Bond Future	4,938.4500	4.9385	5,235.0400	5.2350	6.006	0	0	0
2022/02/02	R209	03/02/2022	11.03	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/02/02	R209	03/02/2022			Bond Future	10.1424	73.3300	10.0918	73.6266	(0.498)	0.0000	0.0000	5,461
2022/02/02	R209	03/02/2022	11.04	Call	Bond Future	4,991.2800	4.9913	5,287.8700	5.2879	5.942	0	0	0
2022/02/02	R209	03/02/2022	11.04	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/02/02	R209	05/05/2022	11.43	Call	Bond Future	6,328.3600	6.3284	6,618.5400	6.6185	4.585	0	0	0
2022/02/02	R209	05/05/2022	11.43	Put	Bond Future	251.5100	0.2515	243.6700	0.2437	(3.117)	0	0	0
2022/02/02	R209	05/05/2022	11.44	Call	Bond Future	6,374.3100	6.3743	6,664.4500	6.6645	4.552	0	0	0
2022/02/02	R209	05/05/2022	11.44	Put	Bond Future	247.1400	0.2471	239.2600	0.2393	(3.188)	0	0	0
2022/02/02	R209	05/05/2022	9.75	Call	Bond Future	509.1200	0.5091	621.7100	0.6217	22.115	0	0	8,525
2022/02/02	R209	05/05/2022	9.75	Put	Bond Future	3,746.2300	3.7462	3,560.8000	3.5608	(4.950)	0	0	0
2022/02/02	R209	05/05/2022	10.25	Call	Bond Future	1,613.4200	1.6134	1,796.0600	1.7961	11.320	0	0	0
2022/02/02	R209	05/05/2022	10.25	Put	Bond Future	1,890.6100	1.8906	1,775.2300	1.7752	(6.103)	0	0	9,000
2022/02/02	R209	05/05/2022	10.75	Call	Bond Future	3,338.6900	3.3387	3,601.2100	3.6012	7.863	0	0	0
2022/02/02	R209	05/05/2022	10.75	Put	Bond Future	819.8200	0.8198	784.3200	0.7843	(4.330)	0	0	3,050
2022/02/02	R209	05/05/2022			Bond Future	10.2983	71.1027	10.2464	71.4007	(0.504)	0.0000	0.0000	18,308
2022/02/02	R209	05/05/2022	12.00	Call	Bond Future	8,945.5700	8.9456	9,240.7200	9.2407	3.299	0	0	0
2022/02/02	R209	05/05/2022	12.00	Put	Bond Future	87.9200	0.0879	85.0500	0.0851	(3.264)	0	0	12,050
2022/02/02	R209	05/05/2022	11.45	Call	Bond Future	6,420.3500	6.4203	6,710.3900	6.7104	4.518	0	0	0
2022/02/02	R209	05/05/2022	11.45	Put	Bond Future	242.9100	0.2429	234.9300	0.2349	(3.285)	0	0	0
2022/02/02	R209	04/08/2022	10.57	Put	Bond Future	2,142.7700	2.1428	2,014.1600	2.0142	(6.002)	0	0	0
2022/02/02	R209	04/08/2022	10.58	Call	Bond Future	2,796.0300	2.7960	2,970.2400	2.9702	6.231	0	0	0
2022/02/02	R209	04/08/2022	10.58	Put	Bond Future	2,118.5800	2.1186	1,991.0400	1.9910	(6.020)	0	0	0
2022/02/02	R209	04/08/2022			Bond Future	10.4580	72.0192	10.4042	72.3210	(0.514)	0.0000	0.0000	1,550
2022/02/02	R209	04/08/2022	10.59	Call	Bond Future	2,827.4000	2.8274	3,002.6500	3.0026	6.198	0	0	0
2022/02/02	R209	04/08/2022	10.59	Put	Bond Future	2,094.8300	2.0948	1,968.3300	1.9683	(6.039)	0	0	0
2022/02/02	R209	04/08/2022	10.57	Call	Bond Future	2,765.0300	2.7650	2,938.1700	2.9382	6.262	0	0	0
2022/02/02	R209	03/11/2022	11.03	Call	Bond Future	4,212.8000	4.2128	4,470.2300	4.4702	6.111	0	0	0
2022/02/02	R209	03/11/2022	11.03	Put	Bond Future	1,933.2300	1.9332	1,885.7900	1.8858	(2.454)	0	0	0
2022/02/02	R209	03/11/2022			Bond Future	10.6038	69.8876	10.5483	70.1925	(0.523)	0.0000	0.0000	0
2022/02/02	R209	03/11/2022	11.01	Call	Bond Future	4,144.2800	4.1443	4,399.5700	4.3996	6.160	0	0	0
2022/02/02	R209	03/11/2022	11.01	Put	Bond Future	1,969.3200	1.9693	1,919.7400	1.9197	(2.518)	0	0	0
2022/02/02	R209	03/11/2022	11.02	Call	Bond Future	4,178.4900	4.1785	4,434.8600	4.4349	6.135	0	0	0
2022/02/02	R209	03/11/2022	11.02	Put	Bond Future	1,951.2000	1.9512	1,902.7000	1.9027	(2.486)	0	0	0
2022/02/02	R209	02/02/2023	10.80	Put	Bond Future	0.0000	0.0000	3,074.1200	3.0741	100.000	0	0	0
2022/02/02	R209	02/02/2023	10.78	Call	Bond Future	115.3700	0.1154	3,547.8200	3.5478	2975.167	0	0	0
2022/02/02	R209	02/02/2023	10.79	Call	Bond Future	168.8000	0.1688	3,576.4100	3.5764	2018.726	0	0	0
2022/02/02	R209	02/02/2023			Bond Future	10.7584	70.8810	10.7010	71.1898	(0.534)	0.0000	0.0000	0
2022/02/02	R209	02/02/2023	10.80	Call	Bond Future	222.1600	0.2222	3,605.0900	3.6051	1522.745	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
2022/02/02	R209	02/02/2023	10.78	Put	Bond Future	0.0000	0.0000	3,123.6400	3.1236	100.000	0	0	0
2022/02/02	R209	02/02/2023	10.79	Put	Bond Future	0.0000	0.0000	3,098.8000	3.0988	100.000	0	0	0
2022/02/02	R210	03/02/2022			Bond Future	214.1812	214.1812	214.3244	214.3244	0.067	0.0000	0.0000	1,126
2022/02/02	R210	05/05/2022			Bond Future	214.0349	214.0349	214.1733	214.1733	0.065	0.0000	0.0000	1,039
2022/02/02	R210	04/08/2022			Bond Future	216.8463	216.8463	216.9860	216.9860	0.064	0.0000	0.0000	266
2022/02/02	R210	03/11/2022			Bond Future	217.0156	217.0156	217.1541	217.1541	0.064	0.0000	0.0000	0
2022/02/02	R210	02/02/2023			Bond Future	220.1463	220.1463	220.2856	220.2856	0.063	0.0000	0.0000	0
2022/02/02	R213	03/02/2022	8.63	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	200
2022/02/02	R213	03/02/2022	8.63	Put	Bond Future	4,987.3300	4.9873	4,845.7500	4.8457	(2.839)	0	0	0
2022/02/02	R213	03/02/2022	8.80	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	102
2022/02/02	R213	03/02/2022	8.80	Put	Bond Future	4,009.9800	4.0100	3,868.4000	3.8684	(3.531)	0	0	0
2022/02/02	R213	03/02/2022	10.60	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	430
2022/02/02	R213	03/02/2022	10.67	Call	Bond Future	5,892.2800	5.8923	6,033.8600	6.0339	2.403	0	0	0
2022/02/02	R213	03/02/2022	10.67	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	220
2022/02/02	R213	03/02/2022	10.00	Call	Bond Future	2,515.9800	2.5160	2,657.5500	2.6575	5.627	0	0	0
2022/02/02	R213	03/02/2022	10.00	Put	Bond Future	0.0100	0.0000	0.0000	0.0000	(100.000)	0	0	430
2022/02/02	R213	03/02/2022	9.98	Call	Bond Future	2,412.3500	2.4124	2,553.9200	2.5539	5.869	0	0	0
2022/02/02	R213	03/02/2022	9.98	Put	Bond Future	0.0100	0.0000	0.0000	0.0000	(100.000)	0	0	0
2022/02/02	R213	03/02/2022	9.22	Put	Bond Future	1,653.1400	1.6531	1,511.3200	1.5113	(8.579)	0	0	0
2022/02/02	R213	03/02/2022	9.58	Put	Bond Future	112.1900	0.1122	35.7900	0.0358	(68.099)	0	0	200
2022/02/02	R213	03/02/2022			Bond Future	9.5234	88.0194	9.4971	88.1610	(0.276)	0.0000	0.0000	17,934
2022/02/02	R213	03/02/2022	9.15	Call	Bond Future	0.0200	0.0000	0.0000	0.0000	(100.000)	0	0	220
2022/02/02	R213	03/02/2022	9.15	Put	Bond Future	2,040.1600	2.0402	1,898.5600	1.8986	(6.941)	0	0	0
2022/02/02	R213	03/02/2022	10.25	Call	Bond Future	3,797.2200	3.7972	3,938.8000	3.9388	3.729	0	0	0
2022/02/02	R213	03/02/2022	10.25	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	102
2022/02/02	R213	03/02/2022	10.60	Call	Bond Future	5,548.0200	5.5480	5,689.6000	5.6896	2.552	0	0	0
2022/02/02	R213	03/02/2022	10.15	Call	Bond Future	3,287.8300	3.2878	3,429.4100	3.4294	4.306	0	0	0
2022/02/02	R213	03/02/2022	10.15	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	200
2022/02/02	R213	03/02/2022	10.17	Call	Bond Future	3,390.0400	3.3900	3,531.6200	3.5316	4.176	0	0	0
2022/02/02	R213	03/02/2022	10.17	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	220
2022/02/02	R213	03/02/2022	9.96	Call	Bond Future	2,308.5700	2.3086	2,450.1300	2.4501	6.132	0	0	0
2022/02/02	R213	03/02/2022	9.96	Put	Bond Future	0.0200	0.0000	0.0000	0.0000	(100.000)	0	0	0
2022/02/02	R213	03/02/2022	9.97	Call	Bond Future	2,360.4900	2.3605	2,502.0500	2.5021	5.997	0	0	0
2022/02/02	R213	03/02/2022	9.97	Put	Bond Future	0.0200	0.0000	0.0000	0.0000	(100.000)	0	0	0
2022/02/02	R213	03/02/2022	9.22	Call	Bond Future	0.2500	0.0003	0.0100	0.0000	(96.000)	0	0	430
2022/02/02	R213	03/02/2022	9.58	Call	Bond Future	416.2900	0.4163	481.4700	0.4815	15.657	0	0	0
2022/02/02	R213	03/02/2022	9.76	Call	Bond Future	1,265.5600	1.2656	1,403.0200	1.4030	10.862	0	0	0
2022/02/02	R213	03/02/2022	9.76	Put	Bond Future	4.2700	0.0043	0.1500	0.0002	(96.487)	0	0	102
2022/02/02	R213	05/05/2022	10.63	Call	Bond Future	5,020.2900	5.0203	5,131.1600	5.1312	2.208	0	0	0
2022/02/02	R213	05/05/2022	10.65	Put	Bond Future	339.2200	0.3392	310.2400	0.3102	(8.543)	0	0	0
2022/02/02	R213	05/05/2022			Bond Future	9.7032	85.5655	9.6763	85.7061	(0.277)	0.0000	0.0000	22,864
2022/02/02	R213	05/05/2022	10.63	Put	Bond Future	351.3000	0.3513	321.5200	0.3215	(8.477)	0	0	0
2022/02/02	R213	05/05/2022	10.64	Call	Bond Future	5,062.7400	5.0627	5,174.0100	5.1740	2.198	0	0	0
2022/02/02	R213	05/05/2022	10.64	Put	Bond Future	345.2100	0.3452	315.8300	0.3158	(8.511)	0	0	0
2022/02/02	R213	05/05/2022	10.65	Call	Bond Future	5,105.2400	5.1052	5,216.9100	5.2169	2.187	0	0	0
2022/02/02	R213	04/08/2022	9.88	Call	Bond Future	2,180.8900	2.1809	2,247.7100	2.2477	3.064	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
2022/02/02	R213	04/08/2022	9.89	Call	Bond Future	2,207.1000	2.2071	2,274.4400	2.2744	3.051	0	0	0
2022/02/02	R213	04/08/2022	9.90	Put	Bond Future	2,212.7200	2.2127	2,138.2800	2.1383	(3.364)	0	0	0
2022/02/02	R213	04/08/2022			Bond Future	9.8959	86.6332	9.8678	86.7755	(0.284)	0.0000	0.0000	0
2022/02/02	R213	04/08/2022	9.88	Put	Bond Future	2,261.4800	2.2615	2,186.0100	2.1860	(3.337)	0	0	0
2022/02/02	R213	04/08/2022	9.89	Put	Bond Future	2,236.9900	2.2370	2,162.0400	2.1620	(3.350)	0	0	0
2022/02/02	R213	04/08/2022	9.90	Call	Bond Future	2,233.4800	2.2335	2,301.3300	2.3013	3.038	0	0	0
2022/02/02	R213	03/11/2022	10.38	Call	Bond Future	3,524.8000	3.5248	3,638.6300	3.6386	3.229	0	0	0
2022/02/02	R213	03/11/2022	10.38	Put	Bond Future	1,988.1600	1.9882	1,959.0000	1.9590	(1.467)	0	0	0
2022/02/02	R213	03/11/2022	10.39	Call	Bond Future	3,554.4300	3.5544	3,669.1500	3.6692	3.228	0	0	0
2022/02/02	R213	03/11/2022	10.39	Put	Bond Future	1,969.7500	1.9697	1,941.4800	1.9415	(1.435)	0	0	0
2022/02/02	R213	03/11/2022	10.37	Call	Bond Future	3,495.5500	3.4956	3,607.9300	3.6079	3.215	0	0	0
2022/02/02	R213	03/11/2022	10.37	Put	Bond Future	2,006.9900	2.0070	1,976.3800	1.9764	(1.525)	0	0	200
2022/02/02	R213	03/11/2022	9.19	Call	Bond Future	0.0000	0.0000	959.3700	0.9594	100.000	0	0	476
2022/02/02	R213	03/11/2022	9.19	Put	Bond Future	0.0000	0.0000	5,264.0100	5.2640	100.000	0	0	0
2022/02/02	R213	03/11/2022			Bond Future	10.0641	84.3327	10.0350	84.4757	(0.288)	0.0000	0.0000	0
2022/02/02	R213	03/11/2022	10.40	Call	Bond Future	3,584.1800	3.5842	3,699.7800	3.6998	3.225	0	0	0
2022/02/02	R213	03/11/2022	10.40	Put	Bond Future	1,951.4900	1.9515	1,924.1000	1.9241	(1.404)	0	0	0
2022/02/02	R213	03/11/2022	9.98	Call	Bond Future	2,439.3200	2.4393	2,528.9500	2.5290	3.674	0	0	0
2022/02/02	R213	03/11/2022	9.98	Put	Bond Future	2,854.3700	2.8544	2,801.0100	2.8010	(1.869)	0	0	200
2022/02/02	R213	03/11/2022	10.19	Call	Bond Future	0.0000	0.0000	3,082.7600	3.0828	100.000	0	0	0
2022/02/02	R213	03/11/2022	10.19	Put	Bond Future	0.0000	0.0000	2,322.8400	2.3228	100.000	0	0	476
2022/02/02	R213	03/11/2022	9.13	Call	Bond Future	837.9200	0.8379	875.2000	0.8752	4.449	0	0	200
2022/02/02	R213	03/11/2022	9.13	Put	Bond Future	5,601.8200	5.6018	5,496.1100	5.4961	(1.887)	0	0	0
2022/02/02	R213	03/11/2022	9.84	Call	Bond Future	0.0000	0.0000	2,191.1600	2.1912	100.000	0	0	0
2022/02/02	R213	03/11/2022	9.84	Put	Bond Future	0.0000	0.0000	3,160.3700	3.1604	100.000	0	0	476
2022/02/02	R213	02/02/2023	10.22	Put	Bond Future	124.9000	0.1249	3,019.4200	3.0194	2317.470	0	0	0
2022/02/02	R213	02/02/2023	10.23	Call	Bond Future	0.0000	0.0000	3,064.2500	3.0643	100.000	0	0	0
2022/02/02	R213	02/02/2023	10.35	Call	Bond Future	0.0000	0.0000	3,374.3100	3.3743	100.000	0	0	0
2022/02/02	R213	02/02/2023	10.35	Put	Bond Future	0.0000	0.0000	2,735.9000	2.7359	100.000	0	0	476
2022/02/02	R213	02/02/2023	10.01	Call	Bond Future	0.0000	0.0000	2,536.6000	2.5366	100.000	0	0	0
2022/02/02	R213	02/02/2023			Bond Future	10.2461	85.5652	10.2159	85.7097	(0.295)	0.0000	0.0000	0
2022/02/02	R213	02/02/2023	10.22	Call	Bond Future	0.0000	0.0000	3,039.0300	3.0390	100.000	0	0	0
2022/02/02	R213	02/02/2023	10.23	Put	Bond Future	77.0900	0.0771	2,996.8300	2.9968	3787.443	0	0	0
2022/02/02	R213	02/02/2023	9.16	Call	Bond Future	0.0000	0.0000	996.3000	0.9963	100.000	0	0	476
2022/02/02	R213	02/02/2023	9.16	Put	Bond Future	0.0000	0.0000	6,250.0400	6.2500	100.000	0	0	0
2022/02/02	R213	02/02/2023	10.01	Put	Bond Future	0.0000	0.0000	3,529.1800	3.5292	100.000	0	0	476
2022/02/02	R213	02/02/2023	10.21	Call	Bond Future	0.0000	0.0000	3,014.2600	3.0143	100.000	0	0	0
2022/02/02	R213	02/02/2023	10.21	Put	Bond Future	172.7500	0.1727	3,042.5000	3.0425	1661.216	0	0	0
2022/02/02	R214	03/02/2022	11.39	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/02/02	R214	03/02/2022	11.40	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/02/02	R214	03/02/2022	11.41	Call	Bond Future	5,423.7300	5.4237	5,791.6700	5.7917	6.784	0	0	0
2022/02/02	R214	03/02/2022			Bond Future	10.4570	70.4673	10.3967	70.8352	(0.577)	0.0000	0.0000	11,604
2022/02/02	R214	03/02/2022	11.39	Call	Bond Future	5,317.0400	5.3170	5,684.9800	5.6850	6.920	0	0	0
2022/02/02	R214	03/02/2022	11.40	Call	Bond Future	5,370.4200	5.3704	5,738.3600	5.7384	6.851	0	0	0
2022/02/02	R214	03/02/2022	11.41	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/02/02	R214	05/05/2022	11.73	Put	Bond Future	282.9300	0.2829	273.5000	0.2735	(3.333)	0	0	0
2022/02/02	R214	05/05/2022	11.74	Put	Bond Future	278.2800	0.2783	268.7400	0.2687	(3.428)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing	% Movement in MTM	Today's High	Today's Low	Open Interest
2022/02/02	R214	05/05/2022	11.75	Call	Bond Future	6,553.2200		6.5532	6,914.0200	6.9140	5.506	0	0	0
2022/02/02	R214	05/05/2022			Bond Future	10.6084		68.0493	10.5464	68.4196	(0.585)	0.0000	0.0000	16,762
2022/02/02	R214	05/05/2022	11.73	Call	Bond Future	6,460.6300		6.4606	6,821.5300	6.8215	5.586	0	0	0
2022/02/02	R214	05/05/2022	11.74	Call	Bond Future	6,506.9500		6.5070	6,867.7400	6.8677	5.545	0	0	0
2022/02/02	R214	05/05/2022	11.75	Put	Bond Future	273.6500		0.2736	264.1200	0.2641	(3.483)	0	0	0
2022/02/02	R214	04/08/2022	10.98	Put	Bond Future	1,997.6400		1.9976	1,872.5800	1.8726	(6.260)	0	0	0
2022/02/02	R214	04/08/2022	10.99	Call	Bond Future	3,245.5700		3.2456	3,496.6500	3.4967	7.736	0	0	0
2022/02/02	R214	04/08/2022			Bond Future	10.7677		68.8961	10.7034	69.2711	(0.597)	0.0000	0.0000	1,337
2022/02/02	R214	04/08/2022	10.97	Call	Bond Future	3,178.2600		3.1783	3,426.9500	3.4269	7.825	0	0	0
2022/02/02	R214	04/08/2022	10.97	Put	Bond Future	2,020.4800		2.0205	1,894.2200	1.8942	(6.249)	0	0	0
2022/02/02	R214	04/08/2022	10.98	Call	Bond Future	3,211.8300		3.2118	3,461.7200	3.4617	7.780	0	0	0
2022/02/02	R214	04/08/2022	10.99	Put	Bond Future	1,975.0300		1.9750	1,851.1600	1.8512	(6.272)	0	0	0
2022/02/02	R214	03/11/2022	11.34	Call	Bond Future	4,409.0000		4.4090	4,668.5400	4.6685	5.887	0	0	0
2022/02/02	R214	03/11/2022	11.36	Put	Bond Future	1,976.8300		1.9768	1,858.9800	1.8590	(5.962)	0	0	0
2022/02/02	R214	03/11/2022			Bond Future	10.9065		66.5970	10.8401	66.9762	(0.609)	0.0000	0.0000	0
2022/02/02	R214	03/11/2022	11.34	Put	Bond Future	2,013.4300		2.0134	1,893.7600	1.8938	(5.944)	0	0	0
2022/02/02	R214	03/11/2022	11.35	Call	Bond Future	4,444.2500		4.4443	4,704.7000	4.7047	5.860	0	0	0
2022/02/02	R214	03/11/2022	11.35	Put	Bond Future	1,995.0500		1.9950	1,876.2900	1.8763	(5.953)	0	0	0
2022/02/02	R214	03/11/2022	11.36	Call	Bond Future	4,479.6000		4.4796	4,740.9600	4.7410	5.834	0	0	0
2022/02/02	R214	02/02/2023	11.07	Call	Bond Future	92.5600		0.0926	3,752.8100	3.7528	3954.462	0	0	0
2022/02/02	R214	02/02/2023	11.07	Put	Bond Future	0.0000		0.0000	3,276.0900	3.2761	100.000	0	0	0
2022/02/02	R214	02/02/2023	11.08	Call	Bond Future	148.0800		0.1481	3,782.5500	3.7825	2454.396	0	0	0
2022/02/02	R214	02/02/2023	11.08	Put	Bond Future	0.0000		0.0000	3,250.3100	3.2503	100.000	0	0	0
2022/02/02	R214	02/02/2023			Bond Future	11.0534		67.5727	10.9847	67.9569	(0.621)	0.0000	0.0000	0
2022/02/02	R214	02/02/2023	11.09	Call	Bond Future	203.5400		0.2035	3,812.6700	3.8127	1773.180	0	0	0
2022/02/02	R214	02/02/2023	11.09	Put	Bond Future	0.0000		0.0000	3,224.9700	3.2250	100.000	0	0	0
2022/02/02	R248	03/02/2022	9.80	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2022/02/02	R248	03/02/2022	9.80	Put	Bond Future	5,155.4700		5.1555	4,803.6000	4.8036	(6.825)	0	0	0
2022/02/02	R248	03/02/2022	10.00	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2022/02/02	R248	03/02/2022	10.00	Put	Bond Future	3,467.1300		3.4671	3,115.2600	3.1153	(10.149)	0	0	0
2022/02/02	R248	03/02/2022	10.20	Put	Bond Future	1,835.5500		1.8356	1,481.2500	1.4813	(19.302)	0	0	0
2022/02/02	R248	03/02/2022	11.47	Call	Bond Future	7,434.7800		7.4348	7,786.6500	7.7866	4.733	0	0	0
2022/02/02	R248	03/02/2022	11.48	Call	Bond Future	7,500.8100		7.5008	7,852.6800	7.8527	4.691	0	0	0
2022/02/02	R248	03/02/2022	11.49	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2022/02/02	R248	03/02/2022	10.90	Call	Bond Future	3,500.2300		3.5002	3,852.0600	3.8521	10.052	0	0	900
2022/02/02	R248	03/02/2022	10.90	Put	Bond Future	0.0400		0.0000	0.0000	0.0000	(100.000)	0	0	0
2022/02/02	R248	03/02/2022	10.40	Call	Bond Future	228.0500		0.2280	298.2300	0.2982	30.774	0	0	100
2022/02/02	R248	03/02/2022	10.50	Call	Bond Future	669.6700		0.6697	899.6100	0.8996	34.336	0	0	0
2022/02/02	R248	03/02/2022	10.50	Put	Bond Future	144.5900		0.1446	22.6600	0.0227	(84.328)	0	0	0
2022/02/02	R248	03/02/2022			Bond Future	10.4319		88.8973	10.3867	89.2492	(0.433)	0.0000	0.0000	122,900
2022/02/02	R248	03/02/2022	10.20	Call	Bond Future	3.4600		0.0035	1.0300	0.0010	(70.231)	0	0	900
2022/02/02	R248	03/02/2022	11.47	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2022/02/02	R248	03/02/2022	11.48	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2022/02/02	R248	03/02/2022	11.49	Call	Bond Future	7,566.7300		7.5667	7,918.6000	7.9186	4.650	0	0	0
2022/02/02	R248	03/02/2022	10.70	Call	Bond Future	2,040.0100		2.0400	2,387.7100	2.3877	17.044	0	0	0
2022/02/02	R248	03/02/2022	10.70	Put	Bond Future	4.1900		0.0042	0.0200	0.0000	(99.523)	0	0	0
2022/02/02	R248	03/02/2022	11.00	Call	Bond Future	4,215.5400		4.2155	4,567.4100	4.5674	8.347	0	0	1,400

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing	% Movement in MTM	Today's High	Today's Low	Open Interest
2022/02/02	R248	03/02/2022	11.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/02/02	R248	03/02/2022	10.30	Call	Bond Future	41.8300	0.0418	36.9000	0.0369	(11.786)	0	0	1,300
2022/02/02	R248	03/02/2022	10.30	Put	Bond Future	1,075.7300	1.0757	718.9300	0.7189	(33.168)	0	0	0
2022/02/02	R248	03/02/2022	10.40	Put	Bond Future	476.3100	0.4763	194.6200	0.1946	(59.140)	0	0	0
2022/02/02	R248	05/05/2022	11.79	Call	Bond Future	8,654.0500	8.6540	9,009.5300	9.0095	4.108	0	0	0
2022/02/02	R248	05/05/2022	11.79	Put	Bond Future	299.8200	0.2998	301.6900	0.3017	0.624	0	0	0
2022/02/02	R248	05/05/2022	11.80	Call	Bond Future	8,711.7900	8.7118	9,067.2300	9.0672	4.080	0	0	0
2022/02/02	R248	05/05/2022			Bond Future	10.5806	85.5692	10.5341	85.9228	(0.440)	0.0000	0.0000	190,151
2022/02/02	R248	05/05/2022	11.80	Put	Bond Future	294.6500	0.2946	296.4800	0.2965	0.621	0	0	0
2022/02/02	R248	05/05/2022	11.81	Call	Bond Future	8,769.5400	8.7695	9,125.0000	9.1250	4.053	0	0	0
2022/02/02	R248	05/05/2022	11.81	Put	Bond Future	289.5700	0.2896	291.4200	0.2914	0.639	0	0	0
2022/02/02	R248	04/08/2022	10.98	Call	Bond Future	4,154.7900	4.1548	4,421.9400	4.4219	6.430	0	0	0
2022/02/02	R248	04/08/2022	10.98	Put	Bond Future	2,396.7700	2.3968	2,305.9200	2.3059	(3.791)	0	0	0
2022/02/02	R248	04/08/2022	10.99	Call	Bond Future	4,198.1100	4.1981	4,466.3200	4.4663	6.389	0	0	0
2022/02/02	R248	04/08/2022	10.99	Put	Bond Future	2,369.0800	2.3691	2,279.2900	2.2793	(3.790)	0	0	0
2022/02/02	R248	04/08/2022			Bond Future	10.7372	86.6343	10.6888	86.9923	(0.450)	0.0000	0.0000	6,016
2022/02/02	R248	04/08/2022	11.00	Call	Bond Future	4,241.3800	4.2414	4,510.8800	4.5109	6.354	0	0	0
2022/02/02	R248	04/08/2022	11.00	Put	Bond Future	2,341.4400	2.3414	2,252.9400	2.2529	(3.780)	0	0	0
2022/02/02	R248	03/11/2022	11.30	Put	Bond Future	2,505.1000	2.5051	2,512.7100	2.5127	0.304	0	0	0
2022/02/02	R248	03/11/2022	11.31	Put	Bond Future	2,481.9300	2.4819	2,490.8900	2.4909	0.361	0	0	0
2022/02/02	R248	03/11/2022	11.32	Call	Bond Future	5,575.9500	5.5760	5,947.9300	5.9479	6.671	0	0	0
2022/02/02	R248	03/11/2022			Bond Future	10.8733	83.4521	10.8234	83.8138	(0.459)	0.0000	0.0000	0
2022/02/02	R248	03/11/2022	11.30	Call	Bond Future	5,486.9900	5.4870	5,856.2700	5.8563	6.730	0	0	0
2022/02/02	R248	03/11/2022	11.31	Call	Bond Future	5,531.4200	5.5314	5,902.0500	5.9021	6.700	0	0	0
2022/02/02	R248	03/11/2022	11.32	Put	Bond Future	2,458.9600	2.4590	2,469.2700	2.4693	0.419	0	0	0
2022/02/02	R248	02/02/2023	11.08	Call	Bond Future	438.3700	0.4384	4,806.2300	4.8062	996.387	0	0	0
2022/02/02	R248	02/02/2023	11.08	Put	Bond Future	0.0000	0.0000	4,001.5800	4.0016	100.000	0	0	0
2022/02/02	R248	02/02/2023			Bond Future	11.0175	84.6748	10.9658	85.0411	(0.470)	0.0000	0.0000	0
2022/02/02	R248	02/02/2023	11.06	Call	Bond Future	298.4500	0.2984	4,730.4700	4.7305	1485.013	0	0	0
2022/02/02	R248	02/02/2023	11.06	Put	Bond Future	0.0000	0.0000	4,065.7400	4.0657	100.000	0	0	0
2022/02/02	R248	02/02/2023	11.07	Call	Bond Future	368.4700	0.3685	4,768.4600	4.7685	1194.124	0	0	0
2022/02/02	R248	02/02/2023	11.07	Put	Bond Future	0.0000	0.0000	4,033.7100	4.0337	100.000	0	0	0

Total

1642659