



Johannesburg  
Stock Exchange

One Exchange Square,  
Gwen Lane,  
Sandown, South Africa  
Private Bag X991174  
Sandton 2146

Tel: +27 11 520 7000  
Fax: +27 11 520 8584

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

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

## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 22/02/2022 TO 22/02/2022

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
2022/02/22	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/02/22	0908	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/02/22	0957	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/02/22	0986	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/02/22	1386	28/02/2031		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/02/22	1409	28/02/2041		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/02/22	2025	05/05/2022		Bond Future	158.7617	158.7617	158.7645	158.7645	0.002	0.0000	0.0000	5,471
2022/02/22	2025	04/08/2022		Bond Future	159.1806	159.1806	159.3076	159.3076	0.080	0.0000	0.0000	1,130
2022/02/22	2025	03/11/2022		Bond Future	161.5653	161.5653	161.6061	161.6061	0.025	0.0000	0.0000	0
2022/02/22	2025	02/02/2023		Bond Future	162.3208	162.3208	162.3427	162.3427	0.014	0.0000	0.0000	0
2022/02/22	2029	05/05/2022		Bond Future	116.6012	116.6012	116.4749	116.4749	(0.108)	0.0000	0.0000	2,746
2022/02/22	2029	04/08/2022		Bond Future	118.0960	118.0960	118.0595	118.0595	(0.031)	0.0000	0.0000	1,844
2022/02/22	2029	03/11/2022		Bond Future	118.6367	118.6367	118.5348	118.5348	(0.086)	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
2022/02/22	2029	02/02/2023			Bond Future	120.4055	120.4055	120.2878	120.2878	(0.098)	0.0000	0.0000	0
2022/02/22	2030	05/05/2022	8.14	Call	Bond Future	58.9500	0.0589	43.1900	0.0432	(26.735)	0	0	1,800
2022/02/22	2030	05/05/2022	8.14	Put	Bond Future	6,047.8500	6.0478	6,393.3100	6.3933	5.712	0	0	0
2022/02/22	2030	05/05/2022	8.47	Call	Bond Future	198.5400	0.1985	154.7500	0.1547	(22.056)	0	0	1,073
2022/02/22	2030	05/05/2022	10.21	Call	Bond Future	5,058.0600	5.0581	4,733.1700	4.7332	(6.423)	0	0	0
2022/02/22	2030	05/05/2022	10.21	Put	Bond Future	216.1500	0.2161	252.4800	0.2525	16.808	0	0	0
2022/02/22	2030	05/05/2022	9.95	Call	Bond Future	3,941.7600	3.9418	3,640.0000	3.6400	(7.655)	0	0	0
2022/02/22	2030	05/05/2022	9.65	Put	Bond Future	686.3100	0.6863	785.6700	0.7857	14.477	0	0	5,000
2022/02/22	2030	05/05/2022	8.81	Put	Bond Future	2,861.5600	2.8616	3,125.9300	3.1259	9.239	0	0	0
2022/02/22	2030	05/05/2022	8.89	Put	Bond Future	2,560.0000	2.5600	2,808.9200	2.8089	9.723	0	0	0
2022/02/22	2030	05/05/2022	9.15	Call	Bond Future	1,210.8700	1.2109	1,044.9700	1.0450	(13.701)	0	0	7,500
2022/02/22	2030	05/05/2022	9.15	Put	Bond Future	1,716.3700	1.7164	1,911.6900	1.9117	11.380	0	0	0
2022/02/22	2030	05/05/2022			Bond Future	9.2469	95.3877	9.3165	95.0265	0.753	0.0000	0.0000	74,420
2022/02/22	2030	05/05/2022	7.73	Call	Bond Future	11.5800	0.0116	7.9300	0.0079	(31.520)	0	0	200
2022/02/22	2030	05/05/2022	7.73	Put	Bond Future	8,341.8100	8.3418	8,699.3800	8.6994	4.286	0	0	0
2022/02/22	2030	05/05/2022	8.47	Put	Bond Future	4,352.2200	4.3522	4,669.6500	4.6696	7.294	0	0	0
2022/02/22	2030	05/05/2022	11.04	Call	Bond Future	8,791.2000	8.7912	8,435.9700	8.4360	(4.041)	0	0	0
2022/02/22	2030	05/05/2022	11.04	Put	Bond Future	32.0100	0.0320	38.0000	0.0380	18.713	0	0	1,800
2022/02/22	2030	05/05/2022	9.95	Put	Bond Future	374.6700	0.3747	434.1300	0.4341	15.870	0	0	1,073
2022/02/22	2030	05/05/2022	10.19	Call	Bond Future	4,970.4000	4.9704	4,646.9800	4.6470	(6.507)	0	0	0
2022/02/22	2030	05/05/2022	10.19	Put	Bond Future	225.7200	0.2257	263.5200	0.2635	16.746	0	0	0
2022/02/22	2030	05/05/2022	10.20	Call	Bond Future	5,014.2000	5.0142	4,690.0300	4.6900	(6.465)	0	0	0
2022/02/22	2030	05/05/2022	10.20	Put	Bond Future	220.8900	0.2209	257.9400	0.2579	16.773	0	0	200
2022/02/22	2030	05/05/2022	9.35	Call	Bond Future	1,747.4800	1.7475	1,540.2100	1.5402	(11.861)	0	0	0
2022/02/22	2030	05/05/2022	9.35	Put	Bond Future	1,213.1100	1.2131	1,367.0600	1.3671	12.691	0	0	1,073
2022/02/22	2030	05/05/2022	9.60	Call	Bond Future	2,570.3100	2.5703	2,316.6100	2.3166	(9.870)	0	0	0
2022/02/22	2030	05/05/2022	9.60	Put	Bond Future	756.6600	0.7567	864.1800	0.8642	14.210	0	0	5,000
2022/02/22	2030	05/05/2022	9.65	Call	Bond Future	2,753.1200	2.7531	2,491.2600	2.4913	(9.511)	0	0	0
2022/02/22	2030	05/05/2022	8.81	Call	Bond Future	554.0400	0.5540	457.1900	0.4572	(17.481)	0	0	200
2022/02/22	2030	05/05/2022	8.89	Call	Bond Future	680.4100	0.6804	568.1100	0.5681	(16.505)	0	0	1,800
2022/02/22	2030	04/08/2022	9.56	Call	Bond Future	2,429.2800	2.4293	2,264.5500	2.2646	(6.781)	0	0	0
2022/02/22	2030	04/08/2022	9.56	Put	Bond Future	1,862.9900	1.8630	1,989.7500	1.9897	6.804	0	0	0
2022/02/22	2030	04/08/2022	10.95	Call	Bond Future	7,508.3500	7.5084	7,246.5400	7.2465	(3.487)	0	0	0
2022/02/22	2030	04/08/2022	10.95	Put	Bond Future	343.7700	0.3438	373.4500	0.3734	8.634	0	0	800
2022/02/22	2030	04/08/2022			Bond Future	9.4467	92.5816	9.5049	92.2901	0.616	0.0000	0.0000	26,505
2022/02/22	2030	04/08/2022	9.05	Call	Bond Future	1,232.1100	1.2321	1,124.3500	1.1244	(8.746)	0	0	800
2022/02/22	2030	04/08/2022	9.05	Put	Bond Future	3,249.1800	3.2492	3,432.9100	3.4329	5.655	0	0	0
2022/02/22	2030	04/08/2022	9.54	Call	Bond Future	2,373.8400	2.3738	2,211.2700	2.2113	(6.848)	0	0	0
2022/02/22	2030	04/08/2022	9.54	Put	Bond Future	1,907.1600	1.9072	2,036.0800	2.0361	6.760	0	0	0
2022/02/22	2030	04/08/2022	9.55	Call	Bond Future	2,401.4800	2.4015	2,237.8300	2.2378	(6.815)	0	0	0
2022/02/22	2030	04/08/2022	9.55	Put	Bond Future	1,884.9800	1.8850	2,012.8200	2.0128	6.782	0	0	0
2022/02/22	2030	04/08/2022	8.30	Call	Bond Future	311.7100	0.3117	273.1600	0.2732	(12.367)	0	0	800
2022/02/22	2030	04/08/2022	8.30	Put	Bond Future	6,297.2800	6.2973	6,550.2200	6.5502	4.017	0	0	0
2022/02/22	2030	03/11/2022	10.10	Call	Bond Future	3,976.6700	3.9767	3,746.6300	3.7466	(5.785)	0	0	0
2022/02/22	2030	03/11/2022	10.10	Put	Bond Future	1,582.6700	1.5827	1,701.0800	1.7011	7.482	0	0	0
2022/02/22	2030	03/11/2022			Bond Future	9.5990	93.9510	9.6709	93.6026	0.749	0.0000	0.0000	0
2022/02/22	2030	03/11/2022	10.09	Call	Bond Future	3,944.8200	3.9448	3,715.6800	3.7157	(5.809)	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
2022/02/22	2030	03/11/2022	10.09	Put	Bond Future	1,597.8300	1.5978	1,717.1400	1.7171	7.467	0	0	0
2022/02/22	2030	03/11/2022	10.08	Call	Bond Future	3,913.0600	3.9131	3,684.8200	3.6848	(5.833)	0	0	0
2022/02/22	2030	03/11/2022	10.08	Put	Bond Future	1,613.1100	1.6131	1,733.3200	1.7333	7.452	0	0	0
2022/02/22	2030	02/02/2023	10.01	Put	Bond Future	2,476.7400	2.4767	2,631.2000	2.6312	6.236	0	0	0
2022/02/22	2030	02/02/2023	9.94	Put	Bond Future	2,614.3800	2.6144	2,775.0700	2.7751	6.146	0	0	102
2022/02/22	2030	02/02/2023	9.99	Call	Bond Future	3,524.0800	3.5241	3,315.2700	3.3153	(5.925)	0	0	0
2022/02/22	2030	02/02/2023	10.00	Call	Bond Future	3,550.7200	3.5507	3,341.0400	3.3410	(5.905)	0	0	0
2022/02/22	2030	02/02/2023	9.20	Call	Bond Future	1,730.1300	1.7301	1,595.6400	1.5956	(7.773)	0	0	0
2022/02/22	2030	02/02/2023	9.20	Put	Bond Future	4,472.4900	4.4725	4,703.0300	4.7030	5.155	0	0	0
2022/02/22	2030	02/02/2023	9.66	Call	Bond Future	2,697.1600	2.6972	2,518.6100	2.5186	(6.620)	0	0	0
2022/02/22	2030	02/02/2023	9.66	Put	Bond Future	3,231.6100	3.2316	3,418.0900	3.4181	5.770	0	0	102
2022/02/22	2030	02/02/2023	9.80	Call	Bond Future	3,034.6200	3.0346	2,843.0100	2.8430	(6.314)	0	0	0
2022/02/22	2030	02/02/2023	8.81	Put	Bond Future	5,761.8900	5.7619	6,028.8900	6.0289	4.634	0	0	0
2022/02/22	2030	02/02/2023			Bond Future	9.7735	91.3271	9.8514	90.9620	0.798	0.0000	0.0000	0
2022/02/22	2030	02/02/2023	10.01	Call	Bond Future	3,578.5200	3.5785	3,367.9500	3.3680	(5.884)	0	0	0
2022/02/22	2030	02/02/2023	9.94	Call	Bond Future	3,391.8800	3.3919	3,187.5400	3.1875	(6.024)	0	0	0
2022/02/22	2030	02/02/2023	9.99	Put	Bond Future	2,514.8000	2.5148	2,671.0200	2.6710	6.212	0	0	0
2022/02/22	2030	02/02/2023	10.00	Put	Bond Future	2,495.1800	2.4952	2,650.5300	2.6505	6.226	0	0	0
2022/02/22	2030	02/02/2023	9.80	Put	Bond Future	2,910.1100	2.9101	3,083.5300	3.0835	5.959	0	0	0
2022/02/22	2030	02/02/2023	8.81	Call	Bond Future	1,094.9800	1.0950	996.9500	0.9969	(8.953)	0	0	102
2022/02/22	2032	05/05/2022	10.29	Put	Bond Future	481.7400	0.4817	550.2200	0.5502	14.215	0	0	0
2022/02/22	2032	05/05/2022	11.18	Call	Bond Future	8,471.4900	8.4715	8,107.4800	8.1075	(4.297)	0	0	0
2022/02/22	2032	05/05/2022	11.18	Put	Bond Future	67.6100	0.0676	78.7000	0.0787	16.403	0	0	780
2022/02/22	2032	05/05/2022	10.98	Call	Bond Future	7,465.9700	7.4660	7,108.2600	7.1083	(4.791)	0	0	0
2022/02/22	2032	05/05/2022	10.98	Put	Bond Future	108.6400	0.1086	126.0300	0.1260	16.007	0	0	993
2022/02/22	2032	05/05/2022	11.02	Put	Bond Future	98.8700	0.0989	114.7900	0.1148	16.102	0	0	0
2022/02/22	2032	05/05/2022	11.03	Call	Bond Future	7,717.2300	7.7172	7,357.7000	7.3577	(4.659)	0	0	0
2022/02/22	2032	05/05/2022	11.03	Put	Bond Future	96.6000	0.0966	112.1700	0.1122	16.118	0	0	0
2022/02/22	2032	05/05/2022			Bond Future	9.6626	92.0147	9.7263	91.6396	0.659	0.0000	0.0000	138,255
2022/02/22	2032	05/05/2022	9.58	Call	Bond Future	1,375.6000	1.3756	1,199.0700	1.1991	(12.833)	0	0	780
2022/02/22	2032	05/05/2022	9.58	Put	Bond Future	1,865.1300	1.8651	2,063.7000	2.0637	10.646	0	0	0
2022/02/22	2032	05/05/2022	10.18	Call	Bond Future	3,590.5300	3.5905	3,298.5000	3.2985	(8.133)	0	0	780
2022/02/22	2032	05/05/2022	10.18	Put	Bond Future	601.8700	0.6019	684.9400	0.6849	13.802	0	0	0
2022/02/22	2032	05/05/2022	10.29	Call	Bond Future	4,088.9000	4.0889	3,782.2800	3.7823	(7.499)	0	0	993
2022/02/22	2032	05/05/2022	11.04	Call	Bond Future	7,767.5000	7.7675	7,407.6200	7.4076	(4.633)	0	0	0
2022/02/22	2032	05/05/2022	11.04	Put	Bond Future	94.3500	0.0944	109.5700	0.1096	16.131	0	0	0
2022/02/22	2032	05/05/2022	11.02	Call	Bond Future	7,666.9300	7.6669	7,307.7500	7.3077	(4.685)	0	0	0
2022/02/22	2032	04/08/2022	10.22	Call	Bond Future	3,610.8600	3.6109	3,407.1700	3.4072	(5.641)	0	0	0
2022/02/22	2032	04/08/2022	9.72	Call	Bond Future	1,996.2700	1.9963	1,850.0000	1.8500	(7.327)	0	0	800
2022/02/22	2032	04/08/2022	9.72	Put	Bond Future	2,714.6800	2.7147	2,875.6800	2.8757	5.931	0	0	0
2022/02/22	2032	04/08/2022	10.20	Put	Bond Future	1,530.8000	1.5308	1,636.4400	1.6364	6.901	0	0	0
2022/02/22	2032	04/08/2022	10.21	Put	Bond Future	1,511.5200	1.5115	1,616.1200	1.6161	6.920	0	0	0
2022/02/22	2032	04/08/2022	8.97	Call	Bond Future	499.5900	0.4996	443.1400	0.4431	(11.299)	0	0	800
2022/02/22	2032	04/08/2022	8.97	Put	Bond Future	5,703.4500	5.7035	5,954.2700	5.9543	4.398	0	0	0
2022/02/22	2032	04/08/2022			Bond Future	9.8447	93.1717	9.8984	92.8644	0.546	0.0000	0.0000	140
2022/02/22	2032	04/08/2022	10.22	Put	Bond Future	1,492.6700	1.4927	1,596.2500	1.5963	6.939	0	0	0
2022/02/22	2032	04/08/2022	11.60	Call	Bond Future	9,632.2100	9.6322	9,347.1800	9.3472	(2.959)	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
2022/02/22	2032	04/08/2022	11.60	Put	Bond Future	272.6300	0.2726	294.8700	0.2949	8.158	0	0	800
2022/02/22	2032	04/08/2022	11.89	Call	Bond Future	10,970.7700	10.9708	10,679.2900	10.6793	(2.657)	0	0	0
2022/02/22	2032	04/08/2022	11.89	Put	Bond Future	191.9400	0.1919	207.7300	0.2077	8.227	0	0	0
2022/02/22	2032	04/08/2022	10.20	Call	Bond Future	3,537.8000	3.5378	3,336.1700	3.3362	(5.699)	0	0	0
2022/02/22	2032	04/08/2022	10.21	Call	Bond Future	3,574.1400	3.5741	3,371.4700	3.3715	(5.670)	0	0	0
2022/02/22	2032	03/11/2022	10.16	Call	Bond Future	3,374.0400	3.3740	3,166.3300	3.1663	(6.156)	0	0	0
2022/02/22	2032	03/11/2022	10.16	Put	Bond Future	2,455.7400	2.4557	2,611.1700	2.6112	6.329	0	0	180
2022/02/22	2032	03/11/2022	10.56	Put	Bond Future	1,680.0600	1.6801	1,795.5000	1.7955	6.871	0	0	180
2022/02/22	2032	03/11/2022	9.31	Put	Bond Future	5,161.5600	5.1616	5,415.2700	5.4153	4.915	0	0	0
2022/02/22	2032	03/11/2022	9.36	Call	Bond Future	1,327.6200	1.3276	1,212.4300	1.2124	(8.676)	0	0	454
2022/02/22	2032	03/11/2022	9.36	Put	Bond Future	4,962.1700	4.9622	5,210.1200	5.2101	4.997	0	0	0
2022/02/22	2032	03/11/2022	10.11	Put	Bond Future	2,575.5100	2.5755	2,736.4100	2.7364	6.247	0	0	454
2022/02/22	2032	03/11/2022			Bond Future	9.9943	90.3968	10.0596	90.0336	0.653	0.0000	0.0000	0
2022/02/22	2032	03/11/2022	10.66	Call	Bond Future	5,145.8200	5.1458	4,889.4100	4.8894	(4.983)	0	0	0
2022/02/22	2032	03/11/2022	10.66	Put	Bond Future	1,530.3500	1.5303	1,637.0800	1.6371	6.974	0	0	0
2022/02/22	2032	03/11/2022	10.49	Call	Bond Future	4,504.4100	4.5044	4,263.1200	4.2631	(5.357)	0	0	0
2022/02/22	2032	03/11/2022	10.49	Put	Bond Future	1,793.6100	1.7936	1,915.4600	1.9155	6.794	0	0	454
2022/02/22	2032	03/11/2022	10.56	Call	Bond Future	4,764.8900	4.7649	4,517.1900	4.5172	(5.198)	0	0	0
2022/02/22	2032	03/11/2022	9.31	Call	Bond Future	1,232.3400	1.2323	1,122.9100	1.1229	(8.880)	0	0	180
2022/02/22	2032	03/11/2022	10.11	Call	Bond Future	3,217.9700	3.2180	3,015.7300	3.0157	(6.285)	0	0	0
2022/02/22	2032	02/02/2023	10.50	Call	Bond Future	4,319.1400	4.3191	4,088.3100	4.0883	(5.344)	0	0	0
2022/02/22	2032	02/02/2023	10.50	Put	Bond Future	2,496.3100	2.4963	2,645.1400	2.6451	5.962	0	0	454
2022/02/22	2032	02/02/2023	10.40	Call	Bond Future	4,003.5500	4.0036	3,782.1000	3.7821	(5.531)	0	0	0
2022/02/22	2032	02/02/2023	10.40	Put	Bond Future	2,710.8000	2.7108	2,869.0100	2.8690	5.836	0	0	0
2022/02/22	2032	02/02/2023			Bond Future	10.1594	91.7262	10.2296	91.3465	0.691	0.0000	0.0000	0
2022/02/22	2032	02/02/2023	10.38	Call	Bond Future	3,941.7100	3.9417	3,722.1600	3.7222	(5.570)	0	0	0
2022/02/22	2032	02/02/2023	10.38	Put	Bond Future	2,755.4800	2.7555	2,915.5900	2.9156	5.811	0	0	0
2022/02/22	2032	02/02/2023	10.39	Call	Bond Future	3,972.5800	3.9726	3,752.0700	3.7521	(5.551)	0	0	0
2022/02/22	2032	02/02/2023	10.39	Put	Bond Future	2,733.0700	2.7331	2,892.2200	2.8922	5.823	0	0	0
2022/02/22	2032	02/02/2023	9.31	Call	Bond Future	1,335.4700	1.3355	1,225.5400	1.2255	(8.232)	0	0	454
2022/02/22	2032	02/02/2023	9.31	Put	Bond Future	6,105.7700	6.1058	6,375.5000	6.3755	4.418	0	0	0
2022/02/22	2032	02/02/2023	10.16	Call	Bond Future	3,291.0200	3.2910	3,093.0700	3.0931	(6.015)	0	0	0
2022/02/22	2032	02/02/2023	10.16	Put	Bond Future	3,287.9300	3.2879	3,469.6400	3.4696	5.527	0	0	454
2022/02/22	2033	05/05/2022			Bond Future	113.9041	113.9041	113.6182	113.6182	(0.251)	0.0000	0.0000	2,371
2022/02/22	2033	04/08/2022			Bond Future	115.3645	115.3645	115.1638	115.1638	(0.174)	0.0000	0.0000	4,967
2022/02/22	2033	03/11/2022			Bond Future	115.7823	115.7823	115.5156	115.5156	(0.230)	0.0000	0.0000	0
2022/02/22	2033	02/02/2023			Bond Future	117.5083	117.5083	117.2237	117.2237	(0.242)	0.0000	0.0000	0
2022/02/22	2037	05/05/2022	11.82	Call	Bond Future	9,874.0400	9.8740	9,360.1000	9.3601	(5.205)	0	0	0
2022/02/22	2037	05/05/2022	11.83	Call	Bond Future	9,929.0700	9.9291	9,414.7800	9.4148	(5.180)	0	0	0
2022/02/22	2037	05/05/2022	11.84	Put	Bond Future	76.3100	0.0763	92.1800	0.0922	20.797	0	0	0
2022/02/22	2037	05/05/2022			Bond Future	10.2449	89.1772	10.3234	88.6467	0.766	0.0000	0.0000	85,502
2022/02/22	2037	05/05/2022	11.82	Put	Bond Future	79.8900	0.0799	96.4600	0.0965	20.741	0	0	0
2022/02/22	2037	05/05/2022	11.83	Put	Bond Future	78.1000	0.0781	94.3200	0.0943	20.768	0	0	0
2022/02/22	2037	05/05/2022	11.84	Call	Bond Future	9,984.0400	9.9840	9,469.4000	9.4694	(5.155)	0	0	0
2022/02/22	2037	04/08/2022	11.95	Call	Bond Future	9,763.7400	9.7637	9,344.4100	9.3444	(4.295)	0	0	0
2022/02/22	2037	04/08/2022	11.95	Put	Bond Future	457.2700	0.4573	505.8400	0.5058	10.622	0	0	1,050

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
2022/02/22	2037	04/08/2022	10.91	Put	Bond Future	1,550.6600	1.5507	1,695.0400	1.6950	9.311	0	0	0
2022/02/22	2037	04/08/2022	10.89	Call	Bond Future	4,622.1500	4.6221	4,301.4700	4.3015	(6.938)	0	0	0
2022/02/22	2037	04/08/2022	10.89	Put	Bond Future	1,588.1200	1.5881	1,735.3400	1.7353	9.270	0	0	0
2022/02/22	2037	04/08/2022	10.90	Call	Bond Future	4,666.0000	4.6660	4,343.9000	4.3439	(6.903)	0	0	0
2022/02/22	2037	04/08/2022			Bond Future	10.4189	86.0426	10.4900	85.5747	0.682	0.0000	0.0000	49,265
2022/02/22	2037	04/08/2022	10.91	Call	Bond Future	4,710.0000	4.7100	4,386.4800	4.3865	(6.869)	0	0	0
2022/02/22	2037	04/08/2022	11.21	Call	Bond Future	6,094.7100	6.0947	5,733.7300	5.7337	(5.923)	0	0	1,050
2022/02/22	2037	04/08/2022	11.21	Put	Bond Future	1,088.9000	1.0889	1,195.8200	1.1958	9.819	0	0	0
2022/02/22	2037	04/08/2022	11.42	Call	Bond Future	7,113.2700	7.1133	6,731.3100	6.7313	(5.370)	0	0	0
2022/02/22	2037	04/08/2022	11.42	Put	Bond Future	851.0800	0.8511	937.0200	0.9370	10.098	0	0	50
2022/02/22	2037	04/08/2022	10.10	Call	Bond Future	1,775.7900	1.7758	1,591.3200	1.5913	(10.388)	0	0	50
2022/02/22	2037	04/08/2022	10.10	Put	Bond Future	3,923.3100	3.9233	4,206.7400	4.2067	7.224	0	0	0
2022/02/22	2037	04/08/2022	10.90	Put	Bond Future	1,569.2800	1.5693	1,715.0800	1.7151	9.291	0	0	50
2022/02/22	2037	03/11/2022	11.32	Call	Bond Future	6,430.7100	6.4307	6,052.2200	6.0522	(5.886)	0	0	0
2022/02/22	2037	03/11/2022	11.30	Put	Bond Future	1,714.1400	1.7141	1,861.8200	1.8618	8.615	0	0	0
2022/02/22	2037	03/11/2022	11.31	Call	Bond Future	6,386.3700	6.3864	6,009.0100	6.0090	(5.909)	0	0	0
2022/02/22	2037	03/11/2022	11.31	Put	Bond Future	1,698.7900	1.6988	1,845.3500	1.8453	8.627	0	0	0
2022/02/22	2037	03/11/2022			Bond Future	10.5554	87.3160	10.6367	86.7921	0.770	0.0000	0.0000	0
2022/02/22	2037	03/11/2022	11.32	Put	Bond Future	1,683.5900	1.6836	1,829.0200	1.8290	8.638	0	0	0
2022/02/22	2037	03/11/2022	11.30	Call	Bond Future	6,342.1100	6.3421	5,965.8700	5.9659	(5.932)	0	0	0
2022/02/22	2037	02/02/2023	11.03	Call	Bond Future	4,991.5900	4.9916	4,664.2100	4.6642	(6.559)	0	0	0
2022/02/22	2037	02/02/2023	11.03	Put	Bond Future	2,982.4500	2.9825	3,197.3400	3.1973	7.205	0	0	0
2022/02/22	2037	02/02/2023	11.04	Call	Bond Future	5,028.9000	5.0289	4,700.2200	4.7002	(6.536)	0	0	0
2022/02/22	2037	02/02/2023	11.04	Put	Bond Future	2,958.7200	2.9587	3,172.3100	3.1723	7.219	0	0	0
2022/02/22	2037	02/02/2023			Bond Future	10.7068	84.3445	10.7929	83.8023	0.804	0.0000	0.0000	0
2022/02/22	2037	02/02/2023	11.05	Call	Bond Future	5,066.6200	5.0666	4,736.6500	4.7367	(6.513)	0	0	0
2022/02/22	2037	02/02/2023	11.05	Put	Bond Future	2,935.4700	2.9355	3,147.7700	3.1478	7.232	0	0	0
2022/02/22	2038	05/05/2022			Bond Future	131.1244	131.1244	131.1131	131.1131	(0.009)	0.0000	0.0000	4,174
2022/02/22	2038	04/08/2022			Bond Future	130.9869	130.9869	131.0780	131.0780	0.070	0.0000	0.0000	2,669
2022/02/22	2038	03/11/2022			Bond Future	132.9499	132.9499	132.9695	132.9695	0.015	0.0000	0.0000	0
2022/02/22	2038	02/02/2023			Bond Future	133.0724	133.0724	133.0763	133.0763	0.003	0.0000	0.0000	0
2022/02/22	2040	05/05/2022	10.57	Call	Bond Future	2,795.8000	2.7958	2,508.2900	2.5083	(10.284)	0	0	1,200
2022/02/22	2040	05/05/2022	10.57	Put	Bond Future	1,464.7200	1.4647	1,636.6200	1.6366	11.736	0	0	0
2022/02/22	2040	05/05/2022	11.91	Put	Bond Future	92.9800	0.0930	107.5900	0.1076	15.713	0	0	0
2022/02/22	2040	05/05/2022	11.92	Call	Bond Future	10,315.4100	10.3154	9,870.3000	9.8703	(4.315)	0	0	0
2022/02/22	2040	05/05/2022	11.92	Put	Bond Future	90.8400	0.0908	105.1400	0.1051	15.742	0	0	0
2022/02/22	2040	05/05/2022	13.04	Call	Bond Future	16,561.9700	16.5620	16,103.3000	16.1033	(2.769)	0	0	0
2022/02/22	2040	05/05/2022	13.04	Put	Bond Future	4.1200	0.0041	4.8600	0.0049	17.961	0	0	1,200
2022/02/22	2040	05/05/2022			Bond Future	10.3863	91.3029	10.4492	90.8435	0.606	0.0000	0.0000	62,476
2022/02/22	2040	05/05/2022	9.82	Call	Bond Future	475.1000	0.4751	386.0000	0.3860	(18.754)	0	0	1,200
2022/02/22	2040	05/05/2022	9.82	Put	Bond Future	4,782.9400	4.7829	5,153.2500	5.1533	7.742	0	0	0
2022/02/22	2040	05/05/2022	11.90	Call	Bond Future	10,198.5600	10.1986	9,754.0900	9.7541	(4.358)	0	0	0
2022/02/22	2040	05/05/2022	11.90	Put	Bond Future	95.1300	0.0951	110.0700	0.1101	15.705	0	0	0
2022/02/22	2040	05/05/2022	11.91	Call	Bond Future	10,257.0200	10.2570	9,812.2200	9.8122	(4.337)	0	0	0
2022/02/22	2040	04/08/2022	11.05	Call	Bond Future	5,141.2700	5.1413	4,865.8500	4.8658	(5.357)	0	0	0
2022/02/22	2040	04/08/2022	11.05	Put	Bond Future	1,715.7600	1.7158	1,834.6400	1.8346	6.929	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
2022/02/22	2040	04/08/2022	12.24	Put	Bond Future	443.3500	0.4434	477.9300	0.4779	7.800	0	0	460
2022/02/22	2040	04/08/2022	9.70	Put	Bond Future	7,151.8500	7.1518	7,468.4200	7.4684	4.426	0	0	0
2022/02/22	2040	04/08/2022			Bond Future	10.5555	87.9447	10.6109	87.5504	0.525	0.0000	0.0000	39,528
2022/02/22	2040	04/08/2022	11.04	Call	Bond Future	5,093.8000	5.0938	4,819.5300	4.8195	(5.384)	0	0	0
2022/02/22	2040	04/08/2022	11.04	Put	Bond Future	1,735.4800	1.7355	1,855.5100	1.8555	6.916	0	0	0
2022/02/22	2040	04/08/2022	12.24	Call	Bond Future	11,299.9500	11.2999	10,940.2300	10.9402	(3.183)	0	0	0
2022/02/22	2040	04/08/2022	9.70	Call	Bond Future	694.9800	0.6950	617.2500	0.6173	(11.184)	0	0	460
2022/02/22	2040	04/08/2022	10.70	Call	Bond Future	3,591.7800	3.5918	3,361.5900	3.3616	(6.409)	0	0	460
2022/02/22	2040	04/08/2022	10.70	Put	Bond Future	2,568.7100	2.5687	2,732.8200	2.7328	6.389	0	0	0
2022/02/22	2040	04/08/2022	11.03	Call	Bond Future	5,046.2500	5.0463	4,773.1400	4.7731	(5.412)	0	0	0
2022/02/22	2040	04/08/2022	11.03	Put	Bond Future	1,755.2100	1.7552	1,876.4000	1.8764	6.905	0	0	0
2022/02/22	2040	03/11/2022	11.39	Call	Bond Future	6,583.7100	6.5837	6,261.2200	6.2612	(4.898)	0	0	0
2022/02/22	2040	03/11/2022	11.40	Call	Bond Future	6,630.6400	6.6306	6,307.1500	6.3072	(4.879)	0	0	0
2022/02/22	2040	03/11/2022	11.41	Put	Bond Future	1,846.6200	1.8466	1,972.5200	1.9725	6.818	0	0	0
2022/02/22	2040	03/11/2022			Bond Future	10.6885	89.2465	10.7531	88.7961	0.604	0.0000	0.0000	0
2022/02/22	2040	03/11/2022	11.39	Put	Bond Future	1,880.6300	1.8806	2,008.5200	2.0085	6.800	0	0	0
2022/02/22	2040	03/11/2022	11.40	Put	Bond Future	1,863.4200	1.8634	1,990.3100	1.9903	6.810	0	0	0
2022/02/22	2040	03/11/2022	11.41	Call	Bond Future	6,677.9100	6.6779	6,353.4300	6.3534	(4.859)	0	0	0
2022/02/22	2040	02/02/2023	11.12	Call	Bond Future	5,206.5700	5.2066	4,925.5700	4.9256	(5.397)	0	0	0
2022/02/22	2040	02/02/2023	11.12	Put	Bond Future	3,293.1900	3.2932	3,480.0700	3.4801	5.675	0	0	0
2022/02/22	2040	02/02/2023			Bond Future	10.8355	86.0532	10.9041	85.5853	0.634	0.0000	0.0000	0
2022/02/22	2040	02/02/2023	11.10	Call	Bond Future	5,129.1700	5.1292	4,850.4700	4.8505	(5.434)	0	0	0
2022/02/22	2040	02/02/2023	11.10	Put	Bond Future	3,348.1200	3.3481	3,537.3000	3.5373	5.650	0	0	0
2022/02/22	2040	02/02/2023	11.11	Call	Bond Future	5,167.8100	5.1678	4,887.9600	4.8880	(5.415)	0	0	0
2022/02/22	2040	02/02/2023	11.11	Put	Bond Future	3,320.5500	3.3206	3,508.5800	3.5086	5.663	0	0	0
2022/02/22	2044	05/05/2022	11.91	Call	Bond Future	10,046.5900	10.0466	9,521.3100	9.5213	(5.228)	0	0	0
2022/02/22	2044	05/05/2022	11.91	Put	Bond Future	109.7500	0.1097	130.6300	0.1306	19.025	0	0	0
2022/02/22	2044	05/05/2022	11.92	Call	Bond Future	10,105.2000	10.1052	9,579.4900	9.5795	(5.202)	0	0	0
2022/02/22	2044	05/05/2022	11.92	Put	Bond Future	107.2800	0.1073	127.7300	0.1277	19.062	0	0	0
2022/02/22	2044	05/05/2022			Bond Future	10.4449	87.9148	10.5180	87.3686	0.700	0.0000	0.0000	47,670
2022/02/22	2044	05/05/2022	11.93	Call	Bond Future	10,163.7500	10.1638	9,637.5900	9.6376	(5.177)	0	0	0
2022/02/22	2044	05/05/2022	11.93	Put	Bond Future	104.8400	0.1048	124.8400	0.1248	19.077	0	0	0
2022/02/22	2044	04/08/2022	11.08	Call	Bond Future	5,075.9900	5.0760	4,740.9800	4.7410	(6.600)	0	0	0
2022/02/22	2044	04/08/2022	11.08	Put	Bond Future	1,715.2800	1.7153	1,865.1800	1.8652	8.739	0	0	0
2022/02/22	2044	04/08/2022	11.09	Call	Bond Future	5,123.7500	5.1238	4,787.2700	4.7873	(6.567)	0	0	0
2022/02/22	2044	04/08/2022	11.09	Put	Bond Future	1,694.6200	1.6946	1,843.0500	1.8431	8.759	0	0	0
2022/02/22	2044	04/08/2022			Bond Future	10.6054	84.6392	10.6719	84.1543	0.627	0.0000	0.0000	21,683
2022/02/22	2044	04/08/2022	11.10	Call	Bond Future	5,171.8500	5.1718	4,833.9100	4.8339	(6.534)	0	0	0
2022/02/22	2044	04/08/2022	11.10	Put	Bond Future	1,674.4000	1.6744	1,821.3700	1.8214	8.777	0	0	0
2022/02/22	2044	03/11/2022	11.40	Put	Bond Future	1,988.0600	1.9881	2,147.0400	2.1470	7.997	0	0	0
2022/02/22	2044	03/11/2022	11.41	Call	Bond Future	6,616.4500	6.6164	6,233.8000	6.2338	(5.783)	0	0	0
2022/02/22	2044	03/11/2022	11.41	Put	Bond Future	1,969.9800	1.9700	2,127.7400	2.1277	8.008	0	0	0
2022/02/22	2044	03/11/2022			Bond Future	10.7315	85.8921	10.8072	85.3517	0.705	0.0000	0.0000	0
2022/02/22	2044	03/11/2022	11.39	Call	Bond Future	6,521.9900	6.5220	6,141.7900	6.1418	(5.830)	0	0	0
2022/02/22	2044	03/11/2022	11.39	Put	Bond Future	2,006.3100	2.0063	2,166.5200	2.1665	7.985	0	0	0
2022/02/22	2044	03/11/2022	11.40	Call	Bond Future	6,569.1800	6.5692	6,187.7500	6.1877	(5.806)	0	0	0
2022/02/22	2044	02/02/2023	11.14	Call	Bond Future	5,264.8200	5.2648	4,932.1800	4.9322	(6.318)	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
2022/02/22	2044	02/02/2023	11.14	Put	Bond Future	3,407.3200	3.4073	3,633.5200	3.6335	6.639	0	0	0
2022/02/22	2044	02/02/2023	11.15	Call	Bond Future	5,304.1000	5.3041	4,970.0900	4.9701	(6.297)	0	0	0
2022/02/22	2044	02/02/2023	11.15	Put	Bond Future	3,379.0000	3.3790	3,603.8300	3.6038	6.654	0	0	0
2022/02/22	2044	02/02/2023			Bond Future	10.8705	82.7747	10.9505	82.2159	0.736	0.0000	0.0000	0
2022/02/22	2044	02/02/2023	11.16	Call	Bond Future	5,343.8100	5.3438	5,008.4300	5.0084	(6.276)	0	0	0
2022/02/22	2044	02/02/2023	11.16	Put	Bond Future	3,351.2000	3.3512	3,574.6600	3.5747	6.668	0	0	0
2022/02/22	2046	05/05/2022			Bond Future	119.7141	119.7141	119.7036	119.7036	(0.009)	0.0000	0.0000	14,004
2022/02/22	2046	04/08/2022			Bond Future	121.2488	121.2488	121.3324	121.3324	0.069	0.0000	0.0000	2,969
2022/02/22	2046	03/11/2022			Bond Future	121.1356	121.1356	121.1537	121.1537	0.015	0.0000	0.0000	0
2022/02/22	2046	02/02/2023			Bond Future	122.9421	122.9421	122.9460	122.9460	0.003	0.0000	0.0000	0
2022/02/22	2050	05/05/2022			Bond Future	124.2297	124.2297	124.2188	124.2188	(0.009)	0.0000	0.0000	8,572
2022/02/22	2050	04/08/2022			Bond Future	123.8017	123.8017	123.8878	123.8878	0.070	0.0000	0.0000	1,194
2022/02/22	2050	03/11/2022			Bond Future	125.6568	125.6568	125.6754	125.6754	0.015	0.0000	0.0000	0
2022/02/22	2050	02/02/2023			Bond Future	125.4628	125.4628	125.4665	125.4665	0.003	0.0000	0.0000	0
2022/02/22	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/02/22	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/02/22	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/02/22	AL37	05/05/2022			Index Future	829.4990	829.4990	829.5330	829.5330	0.004	0.0000	0.0000	0
2022/02/22	AL37	04/08/2022			Index Future	839.8170	839.8170	840.4880	840.4880	0.080	0.0000	0.0000	0
2022/02/22	AL37	03/11/2022			Index Future	852.2910	852.2910	852.5180	852.5180	0.027	0.0000	0.0000	0
2022/02/22	AL37	02/02/2023			Index Future	864.7900	864.7900	864.9200	864.9200	0.015	0.0000	0.0000	0
2022/02/22	AL7T	05/05/2022			Index Future	964.2220	964.2220	960.5140	960.5140	(0.385)	0.0000	0.0000	0
2022/02/22	AL7T	04/08/2022			Index Future	976.2160	976.2160	973.1980	973.1980	(0.309)	0.0000	0.0000	0
2022/02/22	AL7T	03/11/2022			Index Future	990.7150	990.7150	987.1290	987.1290	(0.362)	0.0000	0.0000	0
2022/02/22	AL7T	02/02/2023			Index Future	1,005.2450	1,005.2450	1,001.4880	1,001.4880	(0.374)	0.0000	0.0000	0
2022/02/22	ALBI	05/05/2022			Index Future	858.9610	858.9610	855.5510	855.5510	(0.397)	0.0000	0.0000	129
2022/02/22	ALBI	04/08/2022			Index Future	869.6450	869.6450	866.8480	866.8480	(0.322)	0.0000	0.0000	90
2022/02/22	ALBI	03/11/2022			Index Future	882.5610	882.5610	879.2560	879.2560	(0.374)	0.0000	0.0000	0
2022/02/22	ALBI	02/02/2023			Index Future	895.5050	895.5050	892.0470	892.0470	(0.386)	0.0000	0.0000	0
2022/02/22	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/02/22	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/02/22	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/02/22	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/02/22	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 Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2022/02/22	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/02/22	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/02/22	C040	06/10/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/02/22	C040	31/01/2040			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/02/22	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/02/22	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/02/22	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/02/22	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/02/22	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/02/22	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/02/22	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2022/02/22	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/02/22	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/02/22	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/02/22	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/02/22	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/02/22	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/02/22	C303	28/02/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/02/22	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/02/22	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/02/22	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/02/22	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/02/22	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/02/22	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 Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2022/02/22	ES33	05/05/2022			Bond Future	11.0377	78.5391	11.1058	78.1752	0.617	0.0000	0.0000	87
2022/02/22	ES33	04/08/2022			Bond Future	11.2528	79.5460	11.3119	79.2391	0.525	0.0000	0.0000	263
2022/02/22	ES33	03/11/2022			Bond Future	11.4399	76.9567	11.5101	76.6015	0.614	0.0000	0.0000	0
2022/02/22	ES33	02/02/2023			Bond Future	11.6471	78.1060	11.7223	77.7360	0.645	0.0000	0.0000	0
2022/02/22	ES42	05/05/2022			Bond Future	11.4773	77.1949	11.5453	76.7697	0.592	0.0000	0.0000	1,190
2022/02/22	ES42	04/08/2022			Bond Future	11.6721	78.1845	11.7327	77.8155	0.519	0.0000	0.0000	3,579
2022/02/22	ES42	03/11/2022			Bond Future	11.8431	75.0979	11.9134	74.6799	0.594	0.0000	0.0000	0
2022/02/22	ES42	02/02/2023			Bond Future	12.0245	76.2208	12.0993	75.7871	0.623	0.0000	0.0000	0
2022/02/22	GOVI	05/05/2022	788.25	Call	GOVI	592,440.0000	59.2440	558,310.0000	55.8310	(5.761)	0	0	0
2022/02/22	GOVI	05/05/2022	788.25	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/02/22	GOVI	05/05/2022			GOVI	847.4940	847.4940	844.0810	844.0810	(0.403)	0.0000	0.0000	989
2022/02/22	GOVI	05/05/2022	788.23	Call	GOVI	592,640.0000	59.2640	558,510.0000	55.8510	(5.759)	0	0	0
2022/02/22	GOVI	05/05/2022	788.23	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/02/22	GOVI	05/05/2022	788.24	Call	GOVI	592,540.0000	59.2540	558,410.0000	55.8410	(5.760)	0	0	0
2022/02/22	GOVI	05/05/2022	788.24	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/02/22	GOVI	04/08/2022	819.28	Call	GOVI	387,560.0000	38.7560	359,470.0000	35.9470	(7.248)	0	0	0
2022/02/22	GOVI	04/08/2022	819.28	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/02/22	GOVI	04/08/2022			GOVI	858.0360	858.0360	855.2270	855.2270	(0.327)	0.0000	0.0000	0
2022/02/22	GOVI	04/08/2022	819.26	Call	GOVI	387,760.0000	38.7760	359,670.0000	35.9670	(7.244)	0	0	0
2022/02/22	GOVI	04/08/2022	819.26	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/02/22	GOVI	04/08/2022	819.27	Call	GOVI	387,660.0000	38.7660	359,570.0000	35.9570	(7.246)	0	0	0
2022/02/22	GOVI	04/08/2022	819.27	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/02/22	GOVI	03/11/2022	820.41	Call	GOVI	503,700.0000	50.3700	470,590.0000	47.0590	(6.573)	0	0	0
2022/02/22	GOVI	03/11/2022	820.41	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/02/22	GOVI	03/11/2022	820.42	Call	GOVI	503,600.0000	50.3600	470,490.0000	47.0490	(6.575)	0	0	0
2022/02/22	GOVI	03/11/2022	820.42	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/02/22	GOVI	03/11/2022			GOVI	870.7800	870.7800	867.4690	867.4690	(0.380)	0.0000	0.0000	0
2022/02/22	GOVI	03/11/2022	820.43	Call	GOVI	503,500.0000	50.3500	470,390.0000	47.0390	(6.576)	0	0	0
2022/02/22	GOVI	03/11/2022	820.43	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/02/22	GOVI	02/02/2023	850.82	Call	GOVI	327,310.0000	32.7310	292,680.0000	29.2680	(10.580)	0	0	0
2022/02/22	GOVI	02/02/2023	850.82	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/02/22	GOVI	02/02/2023	850.83	Call	GOVI	327,210.0000	32.7210	292,580.0000	29.2580	(10.583)	0	0	0
2022/02/22	GOVI	02/02/2023	850.83	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/02/22	GOVI	02/02/2023			GOVI	883.5510	883.5510	880.0880	880.0880	(0.392)	0.0000	0.0000	0
2022/02/22	GOVI	02/02/2023	850.84	Call	GOVI	327,110.0000	32.7110	292,480.0000	29.2480	(10.587)	0	0	0
2022/02/22	GOVI	02/02/2023	850.84	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/02/22	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2022/02/22	IGOV	05/05/2022			Index Future	316.8890	316.8890	316.5300	316.5300	(0.113)	0.0000	0.0000	499
2022/02/22	IGOV	04/08/2022			Index Future	320.9080	320.9080	320.7870	320.7870	(0.038)	0.0000	0.0000	0
2022/02/22	IGOV	03/11/2022			Index Future	325.7510	325.7510	325.4550	325.4550	(0.091)	0.0000	0.0000	0
2022/02/22	IGOV	02/02/2023			Index Future	330.6030	330.6030	330.2640	330.2640	(0.103)	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
2022/02/22	IS05	15/03/2022			Interest Rate Swap	90.1300	90.1300	90.1300	90.1300	0.000	0.0000	0.0000	0
2022/02/22	IS05	21/06/2022			Interest Rate Swap	90.2900	90.2900	90.2900	90.2900	0.000	0.0000	0.0000	0
2022/02/22	IS05	20/09/2022			Interest Rate Swap	93.5000	93.5000	93.5000	93.5000	0.000	0.0000	0.0000	0
2022/02/22	IS05	20/12/2022			Interest Rate Swap	94.0600	94.0600	94.0600	94.0600	0.000	0.0000	0.0000	0
2022/02/22	IS05	22/03/2023			Interest Rate Swap	86.5400	86.5400	86.5400	86.5400	0.000	0.0000	0.0000	0
2022/02/22	IS05	20/06/2023			Interest Rate Swap	92.1700	92.1700	92.1700	92.1700	0.000	0.0000	0.0000	0
2022/02/22	IS05	19/09/2023			Interest Rate Swap	94.8800	94.8800	94.8800	94.8800	0.000	0.0000	0.0000	0
2022/02/22	IS10	17/12/2025			Interest Rate Swap	80.2800	80.2800	80.2800	80.2800	0.000	0.0000	0.0000	0
2022/02/22	IS10	16/03/2026			Interest Rate Swap	76.8200	76.8200	76.8200	76.8200	0.000	0.0000	0.0000	0
2022/02/22	IS10	15/06/2026			Interest Rate Swap	75.2400	75.2400	75.2400	75.2400	0.000	0.0000	0.0000	0
2022/02/22	IS10	21/09/2026			Interest Rate Swap	77.2700	77.2700	77.2700	77.2700	0.000	0.0000	0.0000	0
2022/02/22	IS10	21/12/2026			Interest Rate Swap	81.3000	81.3000	81.3000	81.3000	0.000	0.0000	0.0000	0
2022/02/22	IS10	15/03/2027			Interest Rate Swap	79.8000	79.8000	79.8000	79.8000	0.000	0.0000	0.0000	0
2022/02/22	IS10	21/06/2027			Interest Rate Swap	81.8600	81.8600	81.8600	81.8600	0.000	0.0000	0.0000	0
2022/02/22	IS10	20/09/2027			Interest Rate Swap	87.6100	87.6100	87.6100	87.6100	0.000	0.0000	0.0000	0
2022/02/22	IS10	20/12/2027			Interest Rate Swap	87.9400	87.9400	87.9400	87.9400	0.000	0.0000	0.0000	0
2022/02/22	IS10	22/03/2028			Interest Rate Swap	80.8900	80.8900	80.8900	80.8900	0.000	0.0000	0.0000	0
2022/02/22	IS10	20/06/2028			Interest Rate Swap	88.6800	88.6800	88.6800	88.6800	0.000	0.0000	0.0000	0
2022/02/22	IS10	19/09/2028			Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0.000	0.0000	0.0000	0
2022/02/22	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2022/02/22	JBAF	16/03/2022			Jibar Tradeable Future	4.2250	95.7750	4.2250	95.7750	0.000	0.0000	0.0000	0
2022/02/22	JBAF	20/04/2022			Jibar Tradeable Future	4.5450	95.4550	4.5650	95.4350	0.440	0.0000	0.0000	0
2022/02/22	JBAF	18/05/2022			Jibar Tradeable Future	4.5900	95.4100	4.6100	95.3900	0.436	0.0000	0.0000	0
2022/02/22	JBAF	15/06/2022			Jibar Tradeable Future	4.8850	95.1150	4.9250	95.0750	0.819	0.0000	0.0000	72
2022/02/22	JBAF	20/07/2022			Jibar Tradeable Future	4.9600	95.0400	4.9800	95.0200	0.403	0.0000	0.0000	0
2022/02/22	JBAF	17/08/2022			Jibar Tradeable Future	5.2500	94.7500	5.2900	94.7100	0.762	0.0000	0.0000	0
2022/02/22	JBAF	21/09/2022			Jibar Tradeable Future	5.3000	94.7000	5.3600	94.6400	1.132	0.0000	0.0000	0
2022/02/22	JBAF	21/12/2022			Jibar Tradeable Future	5.7650	94.2350	5.8550	94.1450	1.561	0.0000	0.0000	68
2022/02/22	JBAF	15/03/2023			Jibar Tradeable Future	6.1000	93.9000	6.2000	93.8000	1.639	0.0000	0.0000	0
2022/02/22	JBAF	21/06/2023			Jibar Tradeable Future	6.2800	93.7200	6.3800	93.6200	1.592	0.0000	0.0000	0
2022/02/22	JBAF	20/09/2023			Jibar Tradeable Future	6.4250	93.5750	6.5250	93.4750	1.556	0.0000	0.0000	75
2022/02/22	JBAF	20/12/2023			Jibar Tradeable Future	6.5650	93.4350	6.6650	93.3350	1.523	0.0000	0.0000	0
2022/02/22	R023	05/05/2022	6.31	Call	Bond Future	816.1400	0.8161	794.2000	0.7942	(2.688)	0	0	0
2022/02/22	R023	05/05/2022	6.31	Put	Bond Future	15.4100	0.0154	16.4900	0.0165	7.008	0	0	0
2022/02/22	R023	05/05/2022			Bond Future	5.2955	103.3977	5.3245	103.3747	0.547	0.0000	0.0000	14,778
2022/02/22	R023	05/05/2022	6.29	Call	Bond Future	801.4600	0.8015	779.5900	0.7796	(2.729)	0	0	0
2022/02/22	R023	05/05/2022	6.29	Put	Bond Future	16.4200	0.0164	17.5700	0.0176	7.004	0	0	0
2022/02/22	R023	05/05/2022	6.30	Call	Bond Future	808.7700	0.8088	786.8600	0.7869	(2.709)	0	0	0
2022/02/22	R023	05/05/2022	6.30	Put	Bond Future	15.8800	0.0159	16.9900	0.0170	6.990	0	0	0
2022/02/22	R023	04/08/2022	6.05	Call	Bond Future	411.2800	0.4113	455.0600	0.4551	10.645	0	0	0
2022/02/22	R023	04/08/2022	6.05	Put	Bond Future	81.8100	0.0818	67.1300	0.0671	(17.944)	0	0	0
2022/02/22	R023	04/08/2022			Bond Future	5.4478	104.6740	5.3414	104.7325	(1.954)	0.0000	0.0000	2,360
2022/02/22	R023	04/08/2022	6.03	Call	Bond Future	402.5800	0.4026	446.0100	0.4460	10.788	0	0	0
2022/02/22	R023	04/08/2022	6.03	Put	Bond Future	84.0200	0.0840	68.9900	0.0690	(17.889)	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
2022/02/22	R023	04/08/2022	6.04	Call	Bond Future	407.0400	0.4070	450.6400	0.4506	10.711	0	0	0
2022/02/22	R023	04/08/2022	6.04	Put	Bond Future	83.0200	0.0830	68.1600	0.0682	(17.899)	0	0	0
2022/02/22	R023	03/11/2022	6.25	Call	Bond Future	445.2800	0.4453	446.1100	0.4461	0.186	0	0	0
2022/02/22	R023	03/11/2022	6.25	Put	Bond Future	23.7600	0.0238	23.4700	0.0235	(1.221)	0	0	0
2022/02/22	R023	03/11/2022	6.26	Call	Bond Future	448.1300	0.4481	448.9500	0.4490	0.183	0	0	0
2022/02/22	R023	03/11/2022	6.26	Put	Bond Future	23.5500	0.0236	23.2500	0.0233	(1.274)	0	0	0
2022/02/22	R023	03/11/2022			Bond Future	4.8820	102.3419	4.8784	102.3430	(0.074)	0.0000	0.0000	0
2022/02/22	R023	03/11/2022	6.27	Call	Bond Future	450.8100	0.4508	451.6400	0.4516	0.184	0	0	0
2022/02/22	R023	03/11/2022	6.27	Put	Bond Future	23.1600	0.0232	22.8700	0.0229	(1.252)	0	0	0
2022/02/22	R035	05/05/2022	10.72	Call	Bond Future	4,815.0000	4.8150	4,382.7100	4.3827	(8.978)	0	0	1,200
2022/02/22	R035	05/05/2022	10.72	Put	Bond Future	500.5700	0.5006	593.0300	0.5930	18.471	0	0	0
2022/02/22	R035	05/05/2022	11.63	Call	Bond Future	9,812.5400	9.8125	9,302.6800	9.3027	(5.196)	0	0	0
2022/02/22	R035	05/05/2022	11.63	Put	Bond Future	68.6800	0.0687	83.5700	0.0836	21.680	0	0	0
2022/02/22	R035	05/05/2022	11.64	Call	Bond Future	9,867.8600	9.8679	9,357.6700	9.3577	(5.170)	0	0	0
2022/02/22	R035	05/05/2022	11.64	Put	Bond Future	67.0700	0.0671	81.6300	0.0816	21.709	0	0	0
2022/02/22	R035	05/05/2022			Bond Future	10.0527	93.3069	10.1315	92.7821	0.783	0.0000	0.0000	74,213
2022/02/22	R035	05/05/2022	10.82	Call	Bond Future	5,343.7900	5.3438	4,896.2400	4.8962	(8.375)	0	0	0
2022/02/22	R035	05/05/2022	10.82	Put	Bond Future	407.8300	0.4078	485.0300	0.4850	18.929	0	0	1,200
2022/02/22	R035	05/05/2022	11.65	Call	Bond Future	9,923.1500	9.9232	9,412.6400	9.4126	(5.145)	0	0	0
2022/02/22	R035	05/05/2022	11.65	Put	Bond Future	65.4900	0.0655	79.7300	0.0797	21.744	0	0	0
2022/02/22	R035	05/05/2022	12.64	Call	Bond Future	15,218.6200	15.2186	14,694.9100	14.6949	(3.441)	0	0	0
2022/02/22	R035	05/05/2022	12.64	Put	Bond Future	4.1700	0.0042	5.2100	0.0052	24.940	0	0	1,200
2022/02/22	R035	04/08/2022	11.13	Put	Bond Future	955.7800	0.9558	1,050.4400	1.0504	9.904	0	0	100
2022/02/22	R035	04/08/2022	10.64	Call	Bond Future	4,293.5700	4.2936	3,989.0300	3.9890	(7.093)	0	0	0
2022/02/22	R035	04/08/2022	10.64	Put	Bond Future	1,697.0100	1.6970	1,851.2600	1.8513	9.090	0	0	100
2022/02/22	R035	04/08/2022	10.72	Call	Bond Future	4,638.2500	4.6382	4,322.3400	4.3223	(6.811)	0	0	0
2022/02/22	R035	04/08/2022	10.72	Put	Bond Future	1,544.0400	1.5440	1,686.9200	1.6869	9.254	0	0	0
2022/02/22	R035	04/08/2022	10.73	Call	Bond Future	4,682.0500	4.6820	4,364.7600	4.3648	(6.777)	0	0	0
2022/02/22	R035	04/08/2022	10.73	Put	Bond Future	1,525.9100	1.5259	1,667.4100	1.6674	9.273	0	0	0
2022/02/22	R035	04/08/2022	9.53	Call	Bond Future	873.1500	0.8731	761.5500	0.7616	(12.781)	0	0	400
2022/02/22	R035	04/08/2022	9.53	Put	Bond Future	5,615.3200	5.6153	5,962.5100	5.9625	6.183	0	0	0
2022/02/22	R035	04/08/2022	9.84	Call	Bond Future	1,561.5700	1.5616	1,394.5300	1.3945	(10.697)	0	0	100
2022/02/22	R035	04/08/2022	9.84	Put	Bond Future	4,169.9200	4.1699	4,461.6700	4.4617	6.997	0	0	0
2022/02/22	R035	04/08/2022	10.53	Put	Bond Future	1,929.9900	1.9300	2,100.8600	2.1009	8.853	0	0	0
2022/02/22	R035	04/08/2022			Bond Future	10.2328	94.4405	10.3035	93.9817	0.691	0.0000	0.0000	48,495
2022/02/22	R035	04/08/2022	10.74	Call	Bond Future	4,725.7600	4.7258	4,407.1000	4.4071	(6.743)	0	0	0
2022/02/22	R035	04/08/2022	10.74	Put	Bond Future	1,507.7600	1.5078	1,647.8900	1.6479	9.294	0	0	0
2022/02/22	R035	04/08/2022	11.13	Call	Bond Future	6,538.4700	6.5385	6,174.3400	6.1743	(5.569)	0	0	0
2022/02/22	R035	04/08/2022	12.18	Call	Bond Future	11,791.5900	11.7916	11,363.2700	11.3633	(3.632)	0	0	0
2022/02/22	R035	04/08/2022	12.18	Put	Bond Future	282.0800	0.2821	312.5500	0.3125	10.802	0	0	400
2022/02/22	R035	04/08/2022	10.53	Call	Bond Future	3,835.6800	3.8357	3,547.7600	3.5478	(7.506)	0	0	400
2022/02/22	R035	03/11/2022	11.15	Call	Bond Future	6,307.3800	6.3074	5,931.1800	5.9312	(5.964)	0	0	0
2022/02/22	R035	03/11/2022	11.15	Put	Bond Future	1,562.3900	1.5624	1,703.2500	1.7032	9.016	0	0	0
2022/02/22	R035	03/11/2022	10.57	Call	Bond Future	3,951.0900	3.9511	3,652.6600	3.6527	(7.553)	0	0	0
2022/02/22	R035	03/11/2022	10.57	Put	Bond Future	2,721.9800	2.7220	2,940.6100	2.9406	8.032	0	0	582
2022/02/22	R035	03/11/2022	10.99	Call	Bond Future	5,609.5700	5.6096	5,252.2800	5.2523	(6.369)	0	0	0
2022/02/22	R035	03/11/2022	10.99	Put	Bond Future	1,814.3700	1.8144	1,974.1400	1.9741	8.806	0	0	582

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
2022/02/22	R035	03/11/2022			Bond Future	10.3749	91.3708	10.4565	90.8538	0.787	0.0000	0.0000	0
2022/02/22	R035	03/11/2022	11.13	Call	Bond Future	6,219.0400	6.2190	5,845.1000	5.8451	(6.013)	0	0	0
2022/02/22	R035	03/11/2022	11.13	Put	Bond Future	1,591.9600	1.5920	1,735.0800	1.7351	8.990	0	0	0
2022/02/22	R035	03/11/2022	11.14	Call	Bond Future	6,263.2900	6.2633	5,888.2200	5.8882	(5.988)	0	0	0
2022/02/22	R035	03/11/2022	11.14	Put	Bond Future	1,577.2300	1.5772	1,719.2200	1.7192	9.002	0	0	0
2022/02/22	R035	03/11/2022	9.82	Call	Bond Future	1,674.9700	1.6750	1,500.4800	1.5005	(10.418)	0	0	582
2022/02/22	R035	03/11/2022	9.82	Put	Bond Future	5,304.4000	5.3044	5,646.9700	5.6470	6.458	0	0	0
2022/02/22	R035	02/02/2023	10.88	Call	Bond Future	5,011.5900	5.0116	4,686.1400	4.6861	(6.494)	0	0	0
2022/02/22	R035	02/02/2023	10.88	Put	Bond Future	2,878.3300	2.8783	3,088.7000	3.0887	7.309	0	0	0
2022/02/22	R035	02/02/2023	9.81	Call	Bond Future	1,834.2200	1.8342	1,660.6200	1.6606	(9.465)	0	0	582
2022/02/22	R035	02/02/2023	9.81	Put	Bond Future	6,466.0700	6.4661	6,828.2900	6.8283	5.602	0	0	0
2022/02/22	R035	02/02/2023	10.66	Call	Bond Future	4,227.8800	4.2279	3,931.5700	3.9316	(7.008)	0	0	0
2022/02/22	R035	02/02/2023	10.66	Put	Bond Future	3,428.0600	3.4281	3,667.5700	3.6676	6.987	0	0	582
2022/02/22	R035	02/02/2023			Bond Future	10.5303	92.7522	10.6170	92.2164	0.824	0.0000	0.0000	0
2022/02/22	R035	02/02/2023	10.87	Call	Bond Future	4,974.5400	4.9745	4,650.3600	4.6504	(6.517)	0	0	0
2022/02/22	R035	02/02/2023	10.87	Put	Bond Future	2,901.2700	2.9013	3,112.9100	3.1129	7.295	0	0	0
2022/02/22	R035	02/02/2023	11.06	Call	Bond Future	5,700.7200	5.7007	5,353.1500	5.3532	(6.097)	0	0	0
2022/02/22	R035	02/02/2023	11.06	Put	Bond Future	2,497.5900	2.4976	2,685.8400	2.6858	7.537	0	0	582
2022/02/22	R035	02/02/2023	10.86	Call	Bond Future	4,937.2400	4.9372	4,614.3400	4.6143	(6.540)	0	0	0
2022/02/22	R035	02/02/2023	10.86	Put	Bond Future	2,924.0200	2.9240	3,136.9400	3.1369	7.282	0	0	0
2022/02/22	R186	05/05/2022	7.28	Call	Bond Future	262.2200	0.2622	258.2300	0.2582	(1.522)	0	0	435
2022/02/22	R186	05/05/2022	7.28	Put	Bond Future	2,504.9200	2.5049	2,497.2400	2.4972	(0.307)	0	0	0
2022/02/22	R186	05/05/2022	7.48	Call	Bond Future	469.4600	0.4695	464.4900	0.4645	(1.059)	0	0	3,600
2022/02/22	R186	05/05/2022	7.48	Put	Bond Future	1,884.9200	1.8849	1,876.2600	1.8763	(0.459)	0	0	0
2022/02/22	R186	05/05/2022	9.18	Call	Bond Future	5,359.4600	5.3595	5,361.4500	5.3614	0.037	0	0	0
2022/02/22	R186	05/05/2022	9.18	Put	Bond Future	41.6600	0.0417	39.9600	0.0400	(4.081)	0	0	454
2022/02/22	R186	05/05/2022	8.32	Call	Bond Future	2,347.8600	2.3479	2,345.0000	2.3450	(0.122)	0	0	0
2022/02/22	R186	05/05/2022	8.32	Put	Bond Future	370.7800	0.3708	364.2300	0.3642	(1.767)	0	0	0
2022/02/22	R186	05/05/2022	8.14	Call	Bond Future	1,817.7000	1.8177	1,813.6500	1.8137	(0.223)	0	0	454
2022/02/22	R186	05/05/2022	8.14	Put	Bond Future	556.6200	0.5566	548.8800	0.5489	(1.391)	0	0	0
2022/02/22	R186	05/05/2022			Bond Future	7.8265	114.2122	7.8256	114.2159	(0.012)	0.0000	0.0000	73,161
2022/02/22	R186	05/05/2022	6.73	Call	Bond Future	39.0600	0.0391	37.7600	0.0378	(3.328)	0	0	3,600
2022/02/22	R186	05/05/2022	6.73	Put	Bond Future	4,596.4300	4.5964	4,591.4400	4.5914	(0.109)	0	0	0
2022/02/22	R186	05/05/2022	8.64	Call	Bond Future	3,407.5400	3.4075	3,406.8700	3.4069	(0.020)	0	0	0
2022/02/22	R186	05/05/2022	8.64	Put	Bond Future	172.0400	0.1720	167.6800	0.1677	(2.534)	0	0	4,035
2022/02/22	R186	05/05/2022	8.94	Call	Bond Future	4,478.5600	4.4786	4,479.5700	4.4796	0.023	0	0	0
2022/02/22	R186	05/05/2022	8.94	Put	Bond Future	79.9000	0.0799	77.2200	0.0772	(3.354)	0	0	454
2022/02/22	R186	05/05/2022	8.31	Call	Bond Future	2,316.7900	2.3168	2,313.8600	2.3139	(0.126)	0	0	0
2022/02/22	R186	05/05/2022	8.31	Put	Bond Future	379.3300	0.3793	372.7100	0.3727	(1.745)	0	0	0
2022/02/22	R186	05/05/2022	8.35	Call	Bond Future	2,441.8000	2.4418	2,439.1500	2.4391	(0.109)	0	0	454
2022/02/22	R186	05/05/2022	8.35	Put	Bond Future	345.9600	0.3460	339.6200	0.3396	(1.833)	0	0	0
2022/02/22	R186	05/05/2022	7.88	Call	Bond Future	1,167.6300	1.1676	1,162.3800	1.1624	(0.450)	0	0	435
2022/02/22	R186	05/05/2022	7.88	Put	Bond Future	951.2700	0.9513	942.3300	0.9423	(0.940)	0	0	0
2022/02/22	R186	05/05/2022	8.30	Call	Bond Future	2,286.0300	2.2860	2,283.0300	2.2830	(0.131)	0	0	0
2022/02/22	R186	05/05/2022	8.30	Put	Bond Future	388.2100	0.3882	381.5200	0.3815	(1.723)	0	0	0
2022/02/22	R186	04/08/2022	8.15	Call	Bond Future	1,832.3000	1.8323	1,878.9700	1.8790	2.547	0	0	0
2022/02/22	R186	04/08/2022	8.15	Put	Bond Future	1,369.5900	1.3696	1,323.9900	1.3240	(3.329)	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
2022/02/22	R186	04/08/2022	9.78	Call	Bond Future	6,610.7000	6.6107	6,693.9700	6.6940	1.260	0	0	0
2022/02/22	R186	04/08/2022	9.78	Put	Bond Future	166.5700	0.1666	157.5700	0.1576	(5.403)	0	0	3,600
2022/02/22	R186	04/08/2022	7.96	Call	Bond Future	1,444.6200	1.4446	1,484.6000	1.4846	2.768	0	0	3,600
2022/02/22	R186	04/08/2022			Bond Future	8.0286	110.3623	8.0045	110.4545	(0.301)	0.0000	0.0000	8
2022/02/22	R186	04/08/2022	8.14	Call	Bond Future	1,810.7000	1.8107	1,857.0200	1.8570	2.558	0	0	0
2022/02/22	R186	04/08/2022	8.14	Put	Bond Future	1,386.0200	1.3860	1,340.0700	1.3401	(3.315)	0	0	0
2022/02/22	R186	04/08/2022	6.96	Call	Bond Future	183.3000	0.1833	192.0100	0.1920	4.752	0	0	3,600
2022/02/22	R186	04/08/2022	6.96	Put	Bond Future	4,364.6700	4.3647	4,281.1100	4.2811	(1.914)	0	0	0
2022/02/22	R186	04/08/2022	7.96	Put	Bond Future	1,707.2300	1.7072	1,654.9400	1.6549	(3.063)	0	0	0
2022/02/22	R186	04/08/2022	8.13	Call	Bond Future	1,789.2400	1.7892	1,835.2100	1.8352	2.569	0	0	0
2022/02/22	R186	04/08/2022	8.13	Put	Bond Future	1,402.6000	1.4026	1,356.3000	1.3563	(3.301)	0	0	0
2022/02/22	R186	03/11/2022	8.53	Call	Bond Future	2,640.2000	2.6402	2,655.6000	2.6556	0.583	0	0	0
2022/02/22	R186	03/11/2022	8.53	Put	Bond Future	1,364.5700	1.3646	1,348.8900	1.3489	(1.149)	0	0	0
2022/02/22	R186	03/11/2022	8.54	Call	Bond Future	2,663.2000	2.6632	2,678.6900	2.6787	0.582	0	0	0
2022/02/22	R186	03/11/2022	8.54	Put	Bond Future	1,352.0200	1.3520	1,336.4300	1.3364	(1.153)	0	0	0
2022/02/22	R186	03/11/2022			Bond Future	8.1739	111.9935	8.1653	112.0246	(0.105)	0.0000	0.0000	0
2022/02/22	R186	03/11/2022	8.55	Call	Bond Future	2,686.2800	2.6863	2,701.8600	2.7019	0.580	0	0	0
2022/02/22	R186	03/11/2022	8.55	Put	Bond Future	1,339.5700	1.3396	1,324.0700	1.3241	(1.157)	0	0	0
2022/02/22	R186	02/02/2023	8.32	Call	Bond Future	2,109.2900	2.1093	2,115.1800	2.1152	0.279	0	0	0
2022/02/22	R186	02/02/2023	8.32	Put	Bond Future	2,209.2700	2.2093	2,197.2600	2.1973	(0.544)	0	0	0
2022/02/22	R186	02/02/2023	8.33	Call	Bond Future	2,127.4000	2.1274	2,133.3300	2.1333	0.279	0	0	0
2022/02/22	R186	02/02/2023	8.33	Put	Bond Future	2,193.4400	2.1934	2,181.4700	2.1815	(0.546)	0	0	0
2022/02/22	R186	02/02/2023			Bond Future	8.3495	108.3500	8.3442	108.3679	(0.063)	0.0000	0.0000	0
2022/02/22	R186	02/02/2023	8.34	Call	Bond Future	2,145.5900	2.1456	2,151.5600	2.1516	0.278	0	0	0
2022/02/22	R186	02/02/2023	8.34	Put	Bond Future	2,177.7000	2.1777	2,165.7700	2.1658	(0.548)	0	0	0
2022/02/22	R197	05/05/2022			Bond Future	326.5983	326.5983	326.5510	326.5510	(0.014)	0.0000	0.0000	747
2022/02/22	R197	04/08/2022			Bond Future	322.3839	322.3839	322.5898	322.5898	0.064	0.0000	0.0000	0
2022/02/22	R197	03/11/2022			Bond Future	327.2165	327.2165	327.2459	327.2459	0.009	0.0000	0.0000	0
2022/02/22	R197	02/02/2023			Bond Future	323.5045	323.5045	323.4948	323.4948	(0.003)	0.0000	0.0000	0
2022/02/22	R202	05/05/2022			Bond Future	250.8092	250.8092	249.6004	249.6004	(0.482)	0.0000	0.0000	6,398
2022/02/22	R202	04/08/2022			Bond Future	249.5624	249.5624	248.5323	248.5323	(0.413)	0.0000	0.0000	91
2022/02/22	R202	03/11/2022			Bond Future	253.3015	253.3015	252.1186	252.1186	(0.467)	0.0000	0.0000	0
2022/02/22	R202	02/02/2023			Bond Future	252.5146	252.5146	251.2834	251.2834	(0.488)	0.0000	0.0000	0
2022/02/22	R209	05/05/2022	9.50	Call	Bond Future	434.3300	0.4343	350.7900	0.3508	(19.234)	0	0	2,975
2022/02/22	R209	05/05/2022	9.50	Put	Bond Future	3,731.0000	3.7310	4,046.5600	4.0466	8.458	0	0	0
2022/02/22	R209	05/05/2022	9.75	Call	Bond Future	882.7300	0.8827	743.9000	0.7439	(15.727)	0	0	8,525
2022/02/22	R209	05/05/2022	9.75	Put	Bond Future	2,634.6100	2.6346	2,894.8800	2.8949	9.879	0	0	0
2022/02/22	R209	05/05/2022	10.25	Call	Bond Future	2,337.4800	2.3375	2,084.1200	2.0841	(10.839)	0	0	0
2022/02/22	R209	05/05/2022	10.25	Put	Bond Future	1,129.4400	1.1294	1,275.1800	1.2752	12.904	0	0	11,000
2022/02/22	R209	05/05/2022	10.75	Call	Bond Future	4,438.3800	4.4384	4,104.5700	4.1046	(7.521)	0	0	0
2022/02/22	R209	05/05/2022	10.75	Put	Bond Future	434.2800	0.4343	499.5700	0.4996	15.034	0	0	1,050
2022/02/22	R209	05/05/2022	11.43	Call	Bond Future	7,662.3200	7.6623	7,280.3100	7.2803	(4.986)	0	0	0
2022/02/22	R209	05/05/2022	11.43	Put	Bond Future	100.2400	0.1002	117.3300	0.1173	17.049	0	0	0
2022/02/22	R209	05/05/2022	11.44	Call	Bond Future	7,710.3700	7.7104	7,328.0000	7.3280	(4.959)	0	0	0
2022/02/22	R209	05/05/2022	11.44	Put	Bond Future	97.9700	0.0980	114.7000	0.1147	17.077	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
2022/02/22	R209	05/05/2022			Bond Future	10.0425	72.5879	10.1105	72.1888	0.677	0.0000	0.0000	21,972
2022/02/22	R209	05/05/2022	11.45	Call	Bond Future	7,758.4000	7.7584	7,375.6600	7.3757	(4.933)	0	0	0
2022/02/22	R209	05/05/2022	11.45	Put	Bond Future	95.7300	0.0957	112.0900	0.1121	17.090	0	0	0
2022/02/22	R209	05/05/2022	12.00	Call	Bond Future	10,369.0100	10.3690	9,974.6300	9.9746	(3.803)	0	0	0
2022/02/22	R209	05/05/2022	12.00	Put	Bond Future	26.1300	0.0261	30.8500	0.0308	18.064	0	0	12,050
2022/02/22	R209	04/08/2022	10.58	Call	Bond Future	3,665.1300	3.6651	3,434.7600	3.4348	(6.285)	0	0	0
2022/02/22	R209	04/08/2022	10.58	Put	Bond Future	1,506.3700	1.5064	1,623.0100	1.6230	7.743	0	0	0
2022/02/22	R209	04/08/2022	10.57	Put	Bond Future	1,524.5800	1.5246	1,642.3500	1.6424	7.725	0	0	0
2022/02/22	R209	04/08/2022			Bond Future	10.1970	73.5006	10.2574	73.1535	0.593	0.0000	0.0000	1,550
2022/02/22	R209	04/08/2022	10.59	Call	Bond Future	3,702.2400	3.7022	3,470.7400	3.4707	(6.253)	0	0	0
2022/02/22	R209	04/08/2022	10.59	Put	Bond Future	1,488.3600	1.4884	1,603.8700	1.6039	7.761	0	0	0
2022/02/22	R209	04/08/2022	10.57	Call	Bond Future	3,628.1500	3.6281	3,398.9100	3.3989	(6.318)	0	0	0
2022/02/22	R209	03/11/2022	11.03	Call	Bond Future	5,261.1200	5.2611	4,978.4000	4.9784	(5.374)	0	0	0
2022/02/22	R209	03/11/2022	11.03	Put	Bond Future	1,427.7600	1.4278	1,537.6400	1.5376	7.696	0	0	0
2022/02/22	R209	03/11/2022	9.50	Call	Bond Future	936.3400	0.9363	837.8600	0.8379	(10.518)	0	0	0
2022/02/22	R209	03/11/2022	9.50	Put	Bond Future	5,811.9600	5.8120	6,106.0800	6.1061	5.061	0	0	0
2022/02/22	R209	03/11/2022	10.50	Put	Bond Future	2,413.5700	2.4136	2,579.3400	2.5793	6.868	0	0	0
2022/02/22	R209	03/11/2022	9.25	Call	Bond Future	628.3400	0.6283	555.9800	0.5560	(11.516)	0	0	6,000
2022/02/22	R209	03/11/2022	9.25	Put	Bond Future	7,073.4700	7.0735	7,393.7100	7.3937	4.527	0	0	0
2022/02/22	R209	03/11/2022			Bond Future	10.3244	71.4414	10.3942	71.0488	0.676	0.0000	0.0000	2,750
2022/02/22	R209	03/11/2022	11.50	Call	Bond Future	7,137.1400	7.1371	6,818.6800	6.8187	(4.462)	0	0	0
2022/02/22	R209	03/11/2022	11.50	Put	Bond Future	910.1900	0.9102	984.3300	0.9843	8.146	0	0	0
2022/02/22	R209	03/11/2022	11.00	Call	Bond Future	5,145.5800	5.1456	4,865.5800	4.8656	(5.442)	0	0	0
2022/02/22	R209	03/11/2022	11.00	Put	Bond Future	1,469.2200	1.4692	1,581.8200	1.5818	7.664	0	0	6,000
2022/02/22	R209	03/11/2022	11.01	Call	Bond Future	5,184.0900	5.1841	4,903.1800	4.9032	(5.419)	0	0	0
2022/02/22	R209	03/11/2022	11.01	Put	Bond Future	1,455.3400	1.4553	1,567.0300	1.5670	7.674	0	0	0
2022/02/22	R209	03/11/2022	11.02	Call	Bond Future	5,222.4600	5.2225	4,940.6400	4.9406	(5.396)	0	0	0
2022/02/22	R209	03/11/2022	11.02	Put	Bond Future	1,441.3800	1.4414	1,552.1600	1.5522	7.686	0	0	0
2022/02/22	R209	03/11/2022	10.00	Call	Bond Future	1,977.8700	1.9779	1,814.1800	1.8142	(8.276)	0	0	0
2022/02/22	R209	03/11/2022	10.00	Put	Bond Future	3,843.2200	3.8432	4,072.1300	4.0721	5.956	0	0	6,000
2022/02/22	R209	03/11/2022	10.50	Call	Bond Future	3,395.5800	3.3956	3,168.7500	3.1688	(6.680)	0	0	0
2022/02/22	R209	02/02/2023	10.79	Call	Bond Future	4,319.9900	4.3200	4,072.0200	4.0720	(5.740)	0	0	0
2022/02/22	R209	02/02/2023	10.80	Put	Bond Future	2,519.6500	2.5197	2,677.8800	2.6779	6.280	0	0	0
2022/02/22	R209	02/02/2023	10.78	Call	Bond Future	4,287.1100	4.2871	4,040.1400	4.0401	(5.761)	0	0	0
2022/02/22	R209	02/02/2023			Bond Future	10.4626	72.4919	10.5365	72.0847	0.706	0.0000	0.0000	0
2022/02/22	R209	02/02/2023	10.79	Put	Bond Future	2,540.3100	2.5403	2,699.5300	2.6995	6.268	0	0	0
2022/02/22	R209	02/02/2023	10.80	Call	Bond Future	4,352.6900	4.3527	4,103.7300	4.1037	(5.720)	0	0	0
2022/02/22	R209	02/02/2023	10.78	Put	Bond Future	2,560.8600	2.5609	2,721.0800	2.7211	6.256	0	0	0
2022/02/22	R210	05/05/2022			Bond Future	216.6544	216.6544	216.0119	216.0119	(0.297)	0.0000	0.0000	1,039
2022/02/22	R210	04/08/2022			Bond Future	219.4319	219.4319	218.9508	218.9508	(0.219)	0.0000	0.0000	266
2022/02/22	R210	03/11/2022			Bond Future	219.7936	219.7936	219.1851	219.1851	(0.277)	0.0000	0.0000	0
2022/02/22	R210	02/02/2023			Bond Future	223.0711	223.0711	222.4269	222.4269	(0.289)	0.0000	0.0000	0
2022/02/22	R213	05/05/2022	10.63	Call	Bond Future	5,856.1700	5.8562	5,542.5800	5.5426	(5.355)	0	0	0
2022/02/22	R213	05/05/2022	10.65	Put	Bond Future	155.3100	0.1553	179.0400	0.1790	15.279	0	0	0
2022/02/22	R213	05/05/2022			Bond Future	9.5086	86.5902	9.5725	86.2519	0.672	0.0000	0.0000	24,260
2022/02/22	R213	05/05/2022	10.63	Put	Bond Future	162.4200	0.1624	187.1600	0.1872	15.232	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
2022/02/22	R213	05/05/2022	10.64	Call	Bond Future	5,901.1200	5.9011	5,587.0200	5.5870	(5.323)	0	0	0
2022/02/22	R213	05/05/2022	10.64	Put	Bond Future	158.8300	0.1588	183.0600	0.1831	15.255	0	0	0
2022/02/22	R213	05/05/2022	10.65	Call	Bond Future	5,946.0900	5.9461	5,631.4900	5.6315	(5.291)	0	0	0
2022/02/22	R213	04/08/2022	9.88	Call	Bond Future	2,676.9200	2.6769	2,513.5000	2.5135	(6.105)	0	0	0
2022/02/22	R213	04/08/2022	9.89	Call	Bond Future	2,706.7700	2.7068	2,542.3500	2.5424	(6.074)	0	0	0
2022/02/22	R213	04/08/2022	9.90	Put	Bond Future	1,705.2100	1.7052	1,814.9200	1.8149	6.434	0	0	0
2022/02/22	R213	04/08/2022			Bond Future	9.6979	87.6440	9.7515	87.3689	0.553	0.0000	0.0000	0
2022/02/22	R213	04/08/2022	9.88	Put	Bond Future	1,746.7100	1.7467	1,858.4100	1.8584	6.395	0	0	0
2022/02/22	R213	04/08/2022	9.89	Put	Bond Future	1,725.8600	1.7259	1,836.5600	1.8366	6.414	0	0	0
2022/02/22	R213	04/08/2022	9.90	Call	Bond Future	2,736.7700	2.7368	2,571.3600	2.5714	(6.044)	0	0	0
2022/02/22	R213	03/11/2022	10.38	Call	Bond Future	4,167.1700	4.1672	3,946.7300	3.9467	(5.290)	0	0	0
2022/02/22	R213	03/11/2022	10.38	Put	Bond Future	1,544.7100	1.5447	1,651.3700	1.6514	6.905	0	0	0
2022/02/22	R213	03/11/2022	10.39	Call	Bond Future	4,200.2400	4.2002	3,978.9700	3.9790	(5.268)	0	0	0
2022/02/22	R213	03/11/2022	10.39	Put	Bond Future	1,529.7400	1.5297	1,635.5700	1.6356	6.918	0	0	0
2022/02/22	R213	03/11/2022	10.37	Call	Bond Future	4,133.9300	4.1339	3,914.3300	3.9143	(5.312)	0	0	0
2022/02/22	R213	03/11/2022	10.37	Put	Bond Future	1,559.5500	1.5596	1,667.0500	1.6671	6.893	0	0	200
2022/02/22	R213	03/11/2022	9.19	Call	Bond Future	1,165.7600	1.1658	1,063.9700	1.0640	(8.732)	0	0	476
2022/02/22	R213	03/11/2022	9.19	Put	Bond Future	4,527.5700	4.5276	4,752.8800	4.7529	4.976	0	0	0
2022/02/22	R213	03/11/2022			Bond Future	9.8453	85.4185	9.9108	85.0914	0.666	0.0000	0.0000	0
2022/02/22	R213	03/11/2022	10.40	Call	Bond Future	4,233.4100	4.2334	4,011.3200	4.0113	(5.246)	0	0	0
2022/02/22	R213	03/11/2022	10.40	Put	Bond Future	1,514.9000	1.5149	1,619.9100	1.6199	6.932	0	0	0
2022/02/22	R213	03/11/2022	9.98	Call	Bond Future	2,949.2800	2.9493	2,765.5200	2.7655	(6.231)	0	0	0
2022/02/22	R213	03/11/2022	9.98	Put	Bond Future	2,278.5100	2.2785	2,421.8500	2.4219	6.291	0	0	200
2022/02/22	R213	03/11/2022	10.19	Call	Bond Future	3,561.2000	3.5612	3,357.4200	3.3574	(5.722)	0	0	0
2022/02/22	R213	03/11/2022	10.19	Put	Bond Future	1,858.4500	1.8584	1,981.7700	1.9818	6.636	0	0	476
2022/02/22	R213	03/11/2022	9.13	Call	Bond Future	1,067.0900	1.0671	971.3900	0.9714	(8.968)	0	0	200
2022/02/22	R213	03/11/2022	9.13	Put	Bond Future	4,745.1700	4.7452	4,976.5700	4.9766	4.877	0	0	0
2022/02/22	R213	03/11/2022	9.84	Call	Bond Future	2,572.3100	2.5723	2,402.5700	2.4026	(6.599)	0	0	0
2022/02/22	R213	03/11/2022	9.84	Put	Bond Future	2,598.6900	2.5987	2,756.0500	2.7561	6.055	0	0	476
2022/02/22	R213	02/02/2023	10.22	Put	Bond Future	2,561.6500	2.5617	2,707.2900	2.7073	5.685	0	0	0
2022/02/22	R213	02/02/2023	10.23	Call	Bond Future	3,606.9300	3.6069	3,409.4700	3.4095	(5.474)	0	0	0
2022/02/22	R213	02/02/2023	10.35	Call	Bond Future	3,952.2700	3.9523	3,744.9000	3.7449	(5.247)	0	0	0
2022/02/22	R213	02/02/2023	10.35	Put	Bond Future	2,315.8300	2.3158	2,450.7300	2.4507	5.825	0	0	476
2022/02/22	R213	02/02/2023	10.01	Call	Bond Future	3,024.7100	3.0247	2,846.2400	2.8462	(5.900)	0	0	0
2022/02/22	R213	02/02/2023			Bond Future	10.0089	86.7077	10.0795	86.3655	0.706	0.0000	0.0000	0
2022/02/22	R213	02/02/2023	10.22	Call	Bond Future	3,579.2900	3.5793	3,382.6600	3.3827	(5.494)	0	0	0
2022/02/22	R213	02/02/2023	10.23	Put	Bond Future	2,541.4800	2.5415	2,686.2900	2.6863	5.698	0	0	0
2022/02/22	R213	02/02/2023	9.16	Call	Bond Future	1,264.2900	1.2643	1,163.0800	1.1631	(8.005)	0	0	476
2022/02/22	R213	02/02/2023	9.16	Put	Bond Future	5,520.0000	5.5200	5,761.0600	5.7611	4.367	0	0	0
2022/02/22	R213	02/02/2023	10.01	Put	Bond Future	3,019.2600	3.0193	3,183.0600	3.1831	5.425	0	0	476
2022/02/22	R213	02/02/2023	10.21	Call	Bond Future	3,552.0600	3.5521	3,356.2900	3.3563	(5.511)	0	0	0
2022/02/22	R213	02/02/2023	10.21	Put	Bond Future	2,582.2700	2.5823	2,728.7700	2.7288	5.673	0	0	0
2022/02/22	R214	05/05/2022	11.73	Put	Bond Future	108.8100	0.1088	127.5000	0.1275	17.177	0	0	0
2022/02/22	R214	05/05/2022	11.74	Put	Bond Future	106.3100	0.1063	124.6100	0.1246	17.214	0	0	0
2022/02/22	R214	05/05/2022	11.75	Call	Bond Future	7,828.8700	7.8289	7,432.0700	7.4321	(5.068)	0	0	0
2022/02/22	R214	05/05/2022			Bond Future	10.3691	69.4947	10.4370	69.0800	0.654	0.0000	0.0000	16,514
2022/02/22	R214	05/05/2022	11.73	Call	Bond Future	7,731.9300	7.7319	7,335.9200	7.3359	(5.122)	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
2022/02/22	R214	05/05/2022	11.74	Call	Bond Future	7,780.4000	7.7804	7,384.0000	7.3840	(5.095)	0	0	0
2022/02/22	R214	05/05/2022	11.75	Put	Bond Future	103.8800	0.1039	121.7800	0.1218	17.231	0	0	0
2022/02/22	R214	04/08/2022	10.98	Put	Bond Future	1,476.7600	1.4768	1,591.6400	1.5916	7.779	0	0	0
2022/02/22	R214	04/08/2022	10.99	Call	Bond Future	4,172.0000	4.1720	3,919.9300	3.9199	(6.042)	0	0	0
2022/02/22	R214	04/08/2022			Bond Future	10.5233	70.3383	10.5846	69.9724	0.582	0.0000	0.0000	1,337
2022/02/22	R214	04/08/2022	10.97	Call	Bond Future	4,094.1000	4.0941	3,844.2500	3.8443	(6.103)	0	0	0
2022/02/22	R214	04/08/2022	10.97	Put	Bond Future	1,494.1900	1.4942	1,610.1900	1.6102	7.763	0	0	0
2022/02/22	R214	04/08/2022	10.98	Call	Bond Future	4,133.0800	4.1331	3,882.1100	3.8821	(6.072)	0	0	0
2022/02/22	R214	04/08/2022	10.99	Put	Bond Future	1,459.3300	1.4593	1,573.1100	1.5731	7.797	0	0	0
2022/02/22	R214	03/11/2022	11.34	Call	Bond Future	5,461.9200	5.4619	5,168.5900	5.1686	(5.370)	0	0	0
2022/02/22	R214	03/11/2022	11.36	Put	Bond Future	1,526.6500	1.5266	1,641.1300	1.6411	7.499	0	0	0
2022/02/22	R214	03/11/2022			Bond Future	10.6455	68.1081	10.7153	67.6985	0.656	0.0000	0.0000	0
2022/02/22	R214	03/11/2022	11.34	Put	Bond Future	1,555.2400	1.5552	1,671.5400	1.6715	7.478	0	0	0
2022/02/22	R214	03/11/2022	11.35	Call	Bond Future	5,501.1900	5.5012	5,206.9500	5.2070	(5.349)	0	0	0
2022/02/22	R214	03/11/2022	11.35	Put	Bond Future	1,540.8800	1.5409	1,656.2700	1.6563	7.489	0	0	0
2022/02/22	R214	03/11/2022	11.36	Call	Bond Future	5,540.5300	5.5405	5,245.3800	5.2454	(5.327)	0	0	0
2022/02/22	R214	02/02/2023	11.07	Call	Bond Future	4,438.3100	4.4383	4,183.0600	4.1831	(5.751)	0	0	0
2022/02/22	R214	02/02/2023	11.07	Put	Bond Future	2,780.0100	2.7800	2,948.7200	2.9487	6.069	0	0	0
2022/02/22	R214	02/02/2023	11.08	Call	Bond Future	4,471.6700	4.4717	4,215.4000	4.2154	(5.731)	0	0	0
2022/02/22	R214	02/02/2023	11.08	Put	Bond Future	2,757.8500	2.7579	2,925.5400	2.9255	6.080	0	0	0
2022/02/22	R214	02/02/2023			Bond Future	10.7773	69.1385	10.8511	68.7145	0.684	0.0000	0.0000	0
2022/02/22	R214	02/02/2023	11.09	Call	Bond Future	4,505.3900	4.5054	4,248.1000	4.2481	(5.711)	0	0	0
2022/02/22	R214	02/02/2023	11.09	Put	Bond Future	2,736.1100	2.7361	2,902.7800	2.9028	6.091	0	0	0
2022/02/22	R248	05/05/2022	11.79	Call	Bond Future	10,111.9600	10.1120	9,603.6300	9.6036	(5.027)	0	0	0
2022/02/22	R248	05/05/2022	11.79	Put	Bond Future	115.2500	0.1153	135.7800	0.1358	17.813	0	0	0
2022/02/22	R248	05/05/2022	11.80	Call	Bond Future	10,172.1600	10.1722	9,663.3700	9.6634	(5.002)	0	0	0
2022/02/22	R248	05/05/2022			Bond Future	10.3672	87.2117	10.4351	86.6828	0.655	0.0000	0.0000	190,768
2022/02/22	R248	05/05/2022	11.80	Put	Bond Future	112.5400	0.1125	132.6100	0.1326	17.834	0	0	0
2022/02/22	R248	05/05/2022	11.81	Call	Bond Future	10,232.3700	10.2324	9,723.1500	9.7232	(4.977)	0	0	0
2022/02/22	R248	05/05/2022	11.81	Put	Bond Future	109.9200	0.1099	129.5600	0.1296	17.868	0	0	0
2022/02/22	R248	04/08/2022	10.99	Call	Bond Future	5,285.5000	5.2855	4,962.4100	4.9624	(6.113)	0	0	0
2022/02/22	R248	04/08/2022	10.99	Put	Bond Future	1,820.3700	1.8204	1,964.9900	1.9650	7.945	0	0	0
2022/02/22	R248	04/08/2022	10.40	Put	Bond Future	3,636.0500	3.6361	3,879.2800	3.8793	6.689	0	0	0
2022/02/22	R248	04/08/2022	10.98	Call	Bond Future	5,236.3100	5.2363	4,914.6300	4.9146	(6.143)	0	0	0
2022/02/22	R248	04/08/2022	10.98	Put	Bond Future	1,842.1900	1.8422	1,988.2200	1.9882	7.927	0	0	0
2022/02/22	R248	04/08/2022			Bond Future	10.5191	88.2704	10.5807	87.8027	0.586	0.0000	0.0000	6,019
2022/02/22	R248	04/08/2022	11.00	Call	Bond Future	5,334.8300	5.3348	5,010.3400	5.0103	(6.082)	0	0	0
2022/02/22	R248	04/08/2022	11.00	Put	Bond Future	1,798.7900	1.7988	1,942.0100	1.9420	7.962	0	0	0
2022/02/22	R248	04/08/2022	9.70	Call	Bond Future	740.6700	0.7407	648.1900	0.6482	(12.486)	0	0	2,400
2022/02/22	R248	04/08/2022	9.70	Put	Bond Future	7,411.8000	7.4118	7,787.0300	7.7870	5.063	0	0	0
2022/02/22	R248	04/08/2022	10.40	Call	Bond Future	2,718.5500	2.7186	2,494.0700	2.4941	(8.257)	0	0	2,400
2022/02/22	R248	03/11/2022	11.31	Put	Bond Future	1,987.8300	1.9878	2,138.7300	2.1387	7.591	0	0	0
2022/02/22	R248	03/11/2022	11.32	Call	Bond Future	6,806.6100	6.8066	6,433.5900	6.4336	(5.480)	0	0	0
2022/02/22	R248	03/11/2022	11.30	Put	Bond Future	2,006.4000	2.0064	2,158.4900	2.1585	7.580	0	0	0
2022/02/22	R248	03/11/2022			Bond Future	10.6392	85.1723	10.7095	84.6495	0.660	0.0000	0.0000	0
2022/02/22	R248	03/11/2022	11.31	Call	Bond Future	6,757.4900	6.7575	6,385.6600	6.3857	(5.502)	0	0	0
2022/02/22	R248	03/11/2022	11.32	Put	Bond Future	1,969.4500	1.9694	2,119.1600	2.1192	7.602	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
2022/02/22	R248	03/11/2022	11.30	Call	Bond Future	6,708.4600	6.7085	6,337.8200	6.3378	(5.525)	0	0	0
2022/02/22	R248	02/02/2023	11.08	Call	Bond Future	5,655.4100	5.6554	5,327.2100	5.3272	(5.803)	0	0	0
2022/02/22	R248	02/02/2023	11.08	Put	Bond Future	3,430.8900	3.4309	3,643.5800	3.6436	6.199	0	0	0
2022/02/22	R248	02/02/2023			Bond Future	10.7690	86.4609	10.8433	85.9201	0.690	0.0000	0.0000	0
2022/02/22	R248	02/02/2023	11.07	Call	Bond Future	5,613.2600	5.6133	5,286.3700	5.2864	(5.824)	0	0	0
2022/02/22	R248	02/02/2023	11.07	Put	Bond Future	3,458.6400	3.4586	3,672.6400	3.6726	6.187	0	0	0
2022/02/22	R248	02/02/2023	11.06	Call	Bond Future	5,571.2100	5.5712	5,245.6300	5.2456	(5.844)	0	0	0
2022/02/22	R248	02/02/2023	11.06	Put	Bond Future	3,486.6100	3.4866	3,701.9200	3.7019	6.175	0	0	0

**Total**

**1233136**