



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 01/03/2022 TO 01/03/2022

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
2022/03/01	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/03/01	0908	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/03/01	0957	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/03/01	0986	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/03/01	1386	28/02/2031		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/03/01	1409	28/02/2041		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/03/01	2025	05/05/2022		Bond Future	159.1367	159.1367	159.0993	159.0993	(0.024)	0.0000	0.0000	5,471
2022/03/01	2025	04/08/2022		Bond Future	159.6772	159.6772	159.6823	159.6823	0.003	0.0000	0.0000	1,130
2022/03/01	2025	03/11/2022		Bond Future	161.9761	161.9761	162.0099	162.0099	0.021	0.0000	0.0000	0
2022/03/01	2025	02/02/2023		Bond Future	162.7117	162.7117	162.9520	162.9520	0.148	0.0000	0.0000	0
2022/03/01	2029	05/05/2022		Bond Future	117.0272	117.0272	117.0354	117.0354	0.007	0.0000	0.0000	2,746
2022/03/01	2029	04/08/2022		Bond Future	118.6153	118.6153	118.6553	118.6553	0.034	0.0000	0.0000	1,844
2022/03/01	2029	03/11/2022		Bond Future	119.0933	119.0933	119.1551	119.1551	0.052	0.0000	0.0000	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
2022/03/01	2029	02/02/2023			Bond Future	120.8528	120.8528	121.0673	121.0673	0.178	0.0000	0.0000	0
2022/03/01	2030	05/05/2022	8.14	Call	Bond Future	11.6900	0.0117	7.9600	0.0080	(31.908)	0	0	1,800
2022/03/01	2030	05/05/2022	8.14	Put	Bond Future	7,597.9500	7.5979	7,930.7200	7.9307	4.380	0	0	0
2022/03/01	2030	05/05/2022	8.47	Call	Bond Future	54.6700	0.0547	40.1100	0.0401	(26.633)	0	0	1,073
2022/03/01	2030	05/05/2022	10.21	Call	Bond Future	3,651.2000	3.6512	3,374.0000	3.3740	(7.592)	0	0	0
2022/03/01	2030	05/05/2022	10.21	Put	Bond Future	406.6500	0.4066	465.9500	0.4659	14.583	0	0	0
2022/03/01	2030	05/05/2022	9.95	Call	Bond Future	2,654.5900	2.6546	2,410.5600	2.4106	(9.193)	0	0	0
2022/03/01	2030	05/05/2022	9.65	Put	Bond Future	1,196.7100	1.1967	1,340.3100	1.3403	12.000	0	0	5,000
2022/03/01	2030	05/05/2022	8.81	Put	Bond Future	4,110.4300	4.1104	4,403.0900	4.4031	7.120	0	0	0
2022/03/01	2030	05/05/2022	8.89	Put	Bond Future	3,745.4200	3.7454	4,027.7600	4.0278	7.538	0	0	0
2022/03/01	2030	05/05/2022	9.15	Call	Bond Future	569.8500	0.5698	474.1600	0.4742	(16.792)	0	0	7,500
2022/03/01	2030	05/05/2022	9.15	Put	Bond Future	2,672.7100	2.6727	2,913.5200	2.9135	9.010	0	0	0
2022/03/01	2030	05/05/2022			Bond Future	9.5574	93.7904	9.6237	93.4539	0.694	0.0000	0.0000	76,024
2022/03/01	2030	05/05/2022	7.73	Call	Bond Future	1.5500	0.0016	0.9700	0.0010	(37.419)	0	0	200
2022/03/01	2030	05/05/2022	7.73	Put	Bond Future	9,929.1400	9.9291	10,265.0600	10.2651	3.383	0	0	0
2022/03/01	2030	05/05/2022	8.47	Put	Bond Future	5,805.7100	5.8057	6,127.6500	6.1276	5.545	0	0	0
2022/03/01	2030	05/05/2022	11.04	Call	Bond Future	7,223.1000	7.2231	6,897.0100	6.8970	(4.515)	0	0	0
2022/03/01	2030	05/05/2022	11.04	Put	Bond Future	61.2700	0.0613	71.6800	0.0717	16.990	0	0	1,800
2022/03/01	2030	05/05/2022	9.95	Put	Bond Future	684.8600	0.6849	777.3300	0.7773	13.502	0	0	1,073
2022/03/01	2030	05/05/2022	10.19	Call	Bond Future	3,571.1700	3.5712	3,296.1500	3.2962	(7.701)	0	0	0
2022/03/01	2030	05/05/2022	10.19	Put	Bond Future	423.8500	0.4238	485.3300	0.4853	14.505	0	0	0
2022/03/01	2030	05/05/2022	10.20	Call	Bond Future	3,611.1200	3.6111	3,335.0000	3.3350	(7.646)	0	0	0
2022/03/01	2030	05/05/2022	10.20	Put	Bond Future	415.1700	0.4152	475.5500	0.4755	14.543	0	0	200
2022/03/01	2030	05/05/2022	9.35	Call	Bond Future	920.3300	0.9203	786.6100	0.7866	(14.530)	0	0	0
2022/03/01	2030	05/05/2022	9.35	Put	Bond Future	1,983.3200	1.9833	2,186.1000	2.1861	10.224	0	0	1,073
2022/03/01	2030	05/05/2022	9.60	Call	Bond Future	1,523.2200	1.5232	1,339.9100	1.3399	(12.034)	0	0	0
2022/03/01	2030	05/05/2022	9.60	Put	Bond Future	1,306.9300	1.3069	1,460.1200	1.4601	11.721	0	0	5,000
2022/03/01	2030	05/05/2022	9.65	Call	Bond Future	1,666.1600	1.6662	1,473.2600	1.4733	(11.578)	0	0	0
2022/03/01	2030	05/05/2022	8.81	Call	Bond Future	205.5500	0.2055	161.7100	0.1617	(21.328)	0	0	200
2022/03/01	2030	05/05/2022	8.89	Call	Bond Future	268.4700	0.2685	214.3100	0.2143	(20.174)	0	0	1,800
2022/03/01	2030	04/08/2022	9.56	Call	Bond Future	1,609.8800	1.6099	1,469.7100	1.4697	(8.707)	0	0	0
2022/03/01	2030	04/08/2022	9.56	Put	Bond Future	2,591.0700	2.5911	2,766.6100	2.7666	6.775	0	0	0
2022/03/01	2030	04/08/2022	10.95	Call	Bond Future	6,135.4100	6.1354	5,867.1400	5.8671	(4.372)	0	0	0
2022/03/01	2030	04/08/2022	10.95	Put	Bond Future	518.3100	0.5183	565.7500	0.5658	9.153	0	0	800
2022/03/01	2030	04/08/2022			Bond Future	9.7585	91.0341	9.8229	90.7184	0.660	0.0000	0.0000	25,263
2022/03/01	2030	04/08/2022	9.05	Call	Bond Future	715.5700	0.7156	635.3600	0.6354	(11.209)	0	0	800
2022/03/01	2030	04/08/2022	9.05	Put	Bond Future	4,280.1200	4.2801	4,515.6200	4.5156	5.502	0	0	0
2022/03/01	2030	04/08/2022	9.54	Call	Bond Future	1,566.2300	1.5662	1,428.5000	1.4285	(8.794)	0	0	0
2022/03/01	2030	04/08/2022	9.54	Put	Bond Future	2,647.0300	2.6470	2,825.0100	2.8250	6.724	0	0	0
2022/03/01	2030	04/08/2022	9.55	Call	Bond Future	1,587.9600	1.5880	1,449.0200	1.4490	(8.750)	0	0	0
2022/03/01	2030	04/08/2022	9.55	Put	Bond Future	2,618.9400	2.6189	2,795.7100	2.7957	6.750	0	0	0
2022/03/01	2030	04/08/2022	8.30	Call	Bond Future	141.5700	0.1416	119.4500	0.1195	(15.625)	0	0	800
2022/03/01	2030	04/08/2022	8.30	Put	Bond Future	7,674.6200	7.6746	7,968.2100	7.9682	3.825	0	0	0
2022/03/01	2030	03/11/2022	10.10	Call	Bond Future	2,981.0700	2.9811	2,808.2200	2.8082	(5.798)	0	0	0
2022/03/01	2030	03/11/2022	10.10	Put	Bond Future	2,212.2600	2.2123	2,343.1800	2.3432	5.918	0	0	0
2022/03/01	2030	03/11/2022			Bond Future	9.9373	92.3258	10.0014	92.0221	0.645	0.0000	0.0000	0
2022/03/01	2030	03/11/2022	10.09	Call	Bond Future	2,953.6600	2.9537	2,781.6800	2.7817	(5.823)	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
2022/03/01	2030	03/11/2022	10.09	Put	Bond Future	2,231.8600	2.2319	2,363.6500	2.3637	5.905	0	0	0
2022/03/01	2030	03/11/2022	10.08	Call	Bond Future	2,926.3600	2.9264	2,755.2600	2.7553	(5.847)	0	0	0
2022/03/01	2030	03/11/2022	10.08	Put	Bond Future	2,251.6000	2.2516	2,384.2700	2.3843	5.892	0	0	0
2022/03/01	2030	02/02/2023	10.01	Put	Bond Future	3,222.6200	3.2226	3,316.8200	3.3168	2.923	0	0	0
2022/03/01	2030	02/02/2023	9.94	Put	Bond Future	3,388.9300	3.3889	3,486.5400	3.4865	2.880	0	0	102
2022/03/01	2030	02/02/2023	9.99	Call	Bond Future	2,616.7200	2.6167	2,522.1700	2.5222	(3.613)	0	0	0
2022/03/01	2030	02/02/2023	10.00	Call	Bond Future	2,639.2500	2.6393	2,544.2100	2.5442	(3.601)	0	0	0
2022/03/01	2030	02/02/2023	9.20	Call	Bond Future	1,163.1900	1.1632	1,107.3700	1.1074	(4.799)	0	0	0
2022/03/01	2030	02/02/2023	9.20	Put	Bond Future	5,567.3800	5.5674	5,701.2900	5.7013	2.405	0	0	0
2022/03/01	2030	02/02/2023	9.66	Call	Bond Future	1,926.5400	1.9265	1,848.2700	1.8483	(4.063)	0	0	0
2022/03/01	2030	02/02/2023	9.66	Put	Bond Future	4,122.8200	4.1228	4,234.2800	4.2343	2.703	0	0	102
2022/03/01	2030	02/02/2023	9.80	Call	Bond Future	2,204.3800	2.2044	2,119.1700	2.1192	(3.865)	0	0	0
2022/03/01	2030	02/02/2023	8.81	Put	Bond Future	7,018.8100	7.0188	7,170.1700	7.1702	2.156	0	0	0
2022/03/01	2030	02/02/2023			Bond Future	10.1316	89.6652	10.1731	89.4755	0.409	0.0000	0.0000	0
2022/03/01	2030	02/02/2023	10.01	Call	Bond Future	2,662.5700	2.6626	2,567.0400	2.5670	(3.588)	0	0	0
2022/03/01	2030	02/02/2023	9.94	Call	Bond Future	2,504.6000	2.5046	2,412.4800	2.4125	(3.678)	0	0	0
2022/03/01	2030	02/02/2023	9.99	Put	Bond Future	3,269.2700	3.2693	3,364.4500	3.3644	2.911	0	0	0
2022/03/01	2030	02/02/2023	10.00	Put	Bond Future	3,245.5400	3.2455	3,340.2300	3.3402	2.918	0	0	0
2022/03/01	2030	02/02/2023	9.80	Put	Bond Future	3,741.7000	3.7417	3,846.2200	3.8462	2.793	0	0	0
2022/03/01	2030	02/02/2023	8.81	Call	Bond Future	690.0700	0.6901	651.7000	0.6517	(5.560)	0	0	102
2022/03/01	2032	05/05/2022	10.29	Put	Bond Future	860.1300	0.8601	944.8500	0.9448	9.850	0	0	0
2022/03/01	2032	05/05/2022	11.18	Call	Bond Future	6,725.4200	6.7254	6,450.2300	6.4502	(4.092)	0	0	0
2022/03/01	2032	05/05/2022	11.18	Put	Bond Future	123.9500	0.1239	138.4900	0.1385	11.731	0	0	780
2022/03/01	2032	05/05/2022	10.98	Call	Bond Future	5,755.3700	5.7554	5,488.5000	5.4885	(4.637)	0	0	0
2022/03/01	2032	05/05/2022	10.98	Put	Bond Future	200.4500	0.2005	223.3100	0.2233	11.404	0	0	993
2022/03/01	2032	05/05/2022	11.02	Put	Bond Future	182.3600	0.1824	203.2800	0.2033	11.472	0	0	0
2022/03/01	2032	05/05/2022	11.03	Call	Bond Future	5,996.2900	5.9963	5,727.0300	5.7270	(4.490)	0	0	0
2022/03/01	2032	05/05/2022	11.03	Put	Bond Future	178.0700	0.1781	198.5400	0.1985	11.495	0	0	0
2022/03/01	2032	05/05/2022			Bond Future	9.9719	90.2123	10.0224	89.9226	0.506	0.0000	0.0000	139,583
2022/03/01	2032	05/05/2022	9.58	Call	Bond Future	627.3900	0.6274	541.4400	0.5414	(13.700)	0	0	780
2022/03/01	2032	05/05/2022	9.58	Put	Bond Future	2,919.3300	2.9193	3,123.1100	3.1231	6.980	0	0	0
2022/03/01	2032	05/05/2022	10.18	Call	Bond Future	2,246.4500	2.2465	2,057.4100	2.0574	(8.415)	0	0	780
2022/03/01	2032	05/05/2022	10.18	Put	Bond Future	1,060.2000	1.0602	1,160.8900	1.1609	9.497	0	0	0
2022/03/01	2032	05/05/2022	10.29	Call	Bond Future	2,664.8800	2.6649	2,459.8700	2.4599	(7.693)	0	0	993
2022/03/01	2032	05/05/2022	11.04	Call	Bond Future	6,044.6200	6.0446	5,774.9000	5.7749	(4.462)	0	0	0
2022/03/01	2032	05/05/2022	11.04	Put	Bond Future	173.8800	0.1739	193.8900	0.1939	11.508	0	0	0
2022/03/01	2032	05/05/2022	11.02	Call	Bond Future	5,948.0100	5.9480	5,679.2000	5.6792	(4.519)	0	0	0
2022/03/01	2032	04/08/2022	10.22	Call	Bond Future	2,489.4700	2.4895	2,340.0400	2.3400	(6.002)	0	0	0
2022/03/01	2032	04/08/2022	9.72	Call	Bond Future	1,215.6400	1.2156	1,120.0600	1.1201	(7.863)	0	0	800
2022/03/01	2032	04/08/2022	9.72	Put	Bond Future	3,691.0200	3.6910	3,864.4400	3.8644	4.698	0	0	0
2022/03/01	2032	04/08/2022	10.20	Put	Bond Future	2,178.8500	2.1788	2,300.4900	2.3005	5.583	0	0	0
2022/03/01	2032	04/08/2022	10.21	Put	Bond Future	2,153.3200	2.1533	2,273.9200	2.2739	5.601	0	0	0
2022/03/01	2032	04/08/2022	8.97	Call	Bond Future	222.5400	0.2225	195.3300	0.1953	(12.227)	0	0	800
2022/03/01	2032	04/08/2022	8.97	Put	Bond Future	7,183.3700	7.1834	7,425.1600	7.4252	3.366	0	0	0
2022/03/01	2032	04/08/2022			Bond Future	10.1551	91.4147	10.2034	91.1457	0.475	0.0000	0.0000	140
2022/03/01	2032	04/08/2022	10.22	Put	Bond Future	2,128.2500	2.1282	2,247.8200	2.2478	5.618	0	0	0
2022/03/01	2032	04/08/2022	11.60	Call	Bond Future	8,007.6200	8.0076	7,766.5600	7.7666	(3.010)	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
2022/03/01	2032	04/08/2022	11.60	Put	Bond Future	405.0100	0.4050	432.9500	0.4330	6.899	0	0	800
2022/03/01	2032	04/08/2022	11.89	Call	Bond Future	9,305.7900	9.3058	9,056.6500	9.0566	(2.677)	0	0	0
2022/03/01	2032	04/08/2022	11.89	Put	Bond Future	283.9300	0.2839	303.7900	0.3038	6.995	0	0	0
2022/03/01	2032	04/08/2022	10.20	Call	Bond Future	2,428.8800	2.4289	2,281.5200	2.2815	(6.067)	0	0	0
2022/03/01	2032	04/08/2022	10.21	Call	Bond Future	2,458.9700	2.4590	2,310.5700	2.3106	(6.035)	0	0	0
2022/03/01	2032	03/11/2022	10.16	Call	Bond Future	2,411.7200	2.4117	2,288.5900	2.2886	(5.105)	0	0	0
2022/03/01	2032	03/11/2022	10.16	Put	Bond Future	3,329.7800	3.3298	3,463.3900	3.4634	4.013	0	0	180
2022/03/01	2032	03/11/2022	10.56	Put	Bond Future	2,341.3100	2.3413	2,444.0400	2.4440	4.388	0	0	180
2022/03/01	2032	03/11/2022	9.31	Put	Bond Future	6,523.4700	6.5235	6,724.0600	6.7241	3.075	0	0	0
2022/03/01	2032	03/11/2022	9.36	Call	Bond Future	825.4900	0.8255	765.7300	0.7657	(7.239)	0	0	454
2022/03/01	2032	03/11/2022	9.36	Put	Bond Future	6,296.4000	6.2964	6,493.3800	6.4934	3.128	0	0	0
2022/03/01	2032	03/11/2022	10.11	Put	Bond Future	3,478.4300	3.4784	3,616.0700	3.6161	3.957	0	0	454
2022/03/01	2032	03/11/2022			Bond Future	10.3279	88.5604	10.3753	88.3037	0.459	0.0000	0.0000	0
2022/03/01	2032	03/11/2022	10.66	Call	Bond Future	3,923.4700	3.9235	3,762.4000	3.7624	(4.105)	0	0	0
2022/03/01	2032	03/11/2022	10.66	Put	Bond Future	2,144.3600	2.1444	2,240.0300	2.2400	4.461	0	0	0
2022/03/01	2032	03/11/2022	10.49	Call	Bond Future	3,363.8500	3.3638	3,214.9700	3.2150	(4.426)	0	0	0
2022/03/01	2032	03/11/2022	10.49	Put	Bond Future	2,489.4100	2.4894	2,597.2700	2.5973	4.333	0	0	454
2022/03/01	2032	03/11/2022	10.56	Call	Bond Future	3,589.7800	3.5898	3,435.7700	3.4358	(4.290)	0	0	0
2022/03/01	2032	03/11/2022	9.31	Call	Bond Future	757.8900	0.7579	701.7400	0.7017	(7.409)	0	0	180
2022/03/01	2032	03/11/2022	10.11	Call	Bond Future	2,284.5300	2.2845	2,165.4300	2.1654	(5.213)	0	0	0
2022/03/01	2032	02/02/2023	10.50	Call	Bond Future	3,210.3000	3.2103	3,131.1200	3.1311	(2.466)	0	0	0
2022/03/01	2032	02/02/2023	10.50	Put	Bond Future	3,263.2800	3.2633	3,329.4800	3.3295	2.029	0	0	454
2022/03/01	2032	02/02/2023	10.40	Call	Bond Future	2,942.3200	2.9423	2,867.0000	2.8670	(2.560)	0	0	0
2022/03/01	2032	02/02/2023	10.40	Put	Bond Future	3,525.3800	3.5254	3,595.4400	3.5954	1.987	0	0	0
2022/03/01	2032	02/02/2023			Bond Future	10.5100	89.8504	10.5376	89.7050	0.263	0.0000	0.0000	0
2022/03/01	2032	02/02/2023	10.38	Call	Bond Future	2,890.1500	2.8901	2,815.6100	2.8156	(2.579)	0	0	0
2022/03/01	2032	02/02/2023	10.38	Put	Bond Future	3,579.7300	3.5797	3,650.5700	3.6506	1.979	0	0	0
2022/03/01	2032	02/02/2023	10.39	Call	Bond Future	2,916.1800	2.9162	2,841.2400	2.8412	(2.570)	0	0	0
2022/03/01	2032	02/02/2023	10.39	Put	Bond Future	3,552.4800	3.5525	3,622.9200	3.6229	1.983	0	0	0
2022/03/01	2032	02/02/2023	9.31	Call	Bond Future	829.8600	0.8299	797.2400	0.7972	(3.931)	0	0	454
2022/03/01	2032	02/02/2023	9.31	Put	Bond Future	7,475.9700	7.4760	7,588.7300	7.5887	1.508	0	0	0
2022/03/01	2032	02/02/2023	10.16	Call	Bond Future	2,350.0900	2.3501	2,284.2600	2.2843	(2.801)	0	0	0
2022/03/01	2032	02/02/2023	10.16	Put	Bond Future	4,222.8100	4.2228	4,302.3600	4.3024	1.884	0	0	454
2022/03/01	2033	05/05/2022			Bond Future	112.6773	112.6773	112.7959	112.7959	0.105	0.0000	0.0000	2,371
2022/03/01	2033	04/08/2022			Bond Future	114.2062	114.2062	114.3569	114.3569	0.132	0.0000	0.0000	4,967
2022/03/01	2033	03/11/2022			Bond Future	114.5390	114.5390	114.7121	114.7121	0.151	0.0000	0.0000	0
2022/03/01	2033	02/02/2023			Bond Future	116.2310	116.2310	116.5528	116.5528	0.277	0.0000	0.0000	0
2022/03/01	2037	05/05/2022	11.82	Call	Bond Future	7,536.8000	7.5368	7,320.8800	7.3209	(2.865)	0	0	0
2022/03/01	2037	05/05/2022	11.83	Call	Bond Future	7,589.8200	7.5898	7,373.6600	7.3737	(2.848)	0	0	0
2022/03/01	2037	05/05/2022	11.84	Put	Bond Future	165.6700	0.1657	176.1700	0.1762	6.338	0	0	0
2022/03/01	2037	05/05/2022			Bond Future	10.6104	86.7466	10.6453	86.5197	0.329	0.0000	0.0000	85,445
2022/03/01	2037	05/05/2022	11.82	Put	Bond Future	173.2400	0.1732	184.2200	0.1842	6.338	0	0	0
2022/03/01	2037	05/05/2022	11.83	Put	Bond Future	169.4400	0.1694	180.1800	0.1802	6.339	0	0	0
2022/03/01	2037	05/05/2022	11.84	Call	Bond Future	7,642.8100	7.6428	7,426.4100	7.4264	(2.831)	0	0	0
2022/03/01	2037	04/08/2022	11.95	Call	Bond Future	7,650.7100	7.6507	7,473.1500	7.4732	(2.321)	0	0	0
2022/03/01	2037	04/08/2022	11.95	Put	Bond Future	740.6600	0.7407	769.6600	0.7697	3.915	0	0	1,050

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
2022/03/01	2037	04/08/2022	10.91	Put	Bond Future	2,373.1200	2.3731	2,456.4300	2.4564	3.511	0	0	0
2022/03/01	2037	04/08/2022	10.89	Call	Bond Future	3,063.6300	3.0636	2,941.8800	2.9419	(3.974)	0	0	0
2022/03/01	2037	04/08/2022	10.89	Put	Bond Future	2,426.0200	2.4260	2,510.8300	2.5108	3.496	0	0	0
2022/03/01	2037	04/08/2022	10.90	Call	Bond Future	3,099.6400	3.0996	2,977.1300	2.9771	(3.952)	0	0	0
2022/03/01	2037	04/08/2022			Bond Future	10.7889	83.6462	10.8215	83.4396	0.302	0.0000	0.0000	49,271
2022/03/01	2037	04/08/2022	10.91	Call	Bond Future	3,136.0400	3.1360	3,012.7900	3.0128	(3.930)	0	0	0
2022/03/01	2037	04/08/2022	11.21	Call	Bond Future	4,314.4000	4.3144	4,170.7200	4.1707	(3.330)	0	0	1,050
2022/03/01	2037	04/08/2022	11.21	Put	Bond Future	1,705.0100	1.7050	1,767.8900	1.7679	3.688	0	0	0
2022/03/01	2037	04/08/2022	11.42	Call	Bond Future	5,215.7600	5.2158	5,060.1900	5.0602	(2.983)	0	0	0
2022/03/01	2037	04/08/2022	11.42	Put	Bond Future	1,349.9900	1.3500	1,400.9800	1.4010	3.777	0	0	50
2022/03/01	2037	04/08/2022	10.10	Call	Bond Future	932.5300	0.9325	874.7000	0.8747	(6.201)	0	0	50
2022/03/01	2037	04/08/2022	10.10	Put	Bond Future	5,476.4700	5.4765	5,625.2000	5.6252	2.716	0	0	0
2022/03/01	2037	04/08/2022	10.90	Put	Bond Future	2,399.3400	2.3993	2,483.3900	2.4834	3.503	0	0	50
2022/03/01	2037	03/11/2022	11.32	Call	Bond Future	4,658.6100	4.6586	4,531.4500	4.5314	(2.730)	0	0	0
2022/03/01	2037	03/11/2022	11.30	Put	Bond Future	2,435.8300	2.4358	2,504.1000	2.5041	2.803	0	0	0
2022/03/01	2037	03/11/2022	11.31	Call	Bond Future	4,619.8800	4.6199	4,493.2300	4.4932	(2.741)	0	0	0
2022/03/01	2037	03/11/2022	11.31	Put	Bond Future	2,414.8300	2.4148	2,482.6000	2.4826	2.806	0	0	0
2022/03/01	2037	03/11/2022			Bond Future	10.9472	84.8335	10.9786	84.6391	0.287	0.0000	0.0000	0
2022/03/01	2037	03/11/2022	11.32	Put	Bond Future	2,394.0200	2.3940	2,461.2800	2.4613	2.810	0	0	0
2022/03/01	2037	03/11/2022	11.30	Call	Bond Future	4,581.2700	4.5813	4,455.1200	4.4551	(2.754)	0	0	0
2022/03/01	2037	02/02/2023	11.03	Call	Bond Future	3,529.7700	3.5298	3,480.2600	3.4803	(1.403)	0	0	0
2022/03/01	2037	02/02/2023	11.03	Put	Bond Future	4,051.3300	4.0513	4,089.8400	4.0898	0.951	0	0	0
2022/03/01	2037	02/02/2023	11.04	Call	Bond Future	3,560.7800	3.5608	3,511.0300	3.5110	(1.397)	0	0	0
2022/03/01	2037	02/02/2023	11.04	Put	Bond Future	4,021.3000	4.0213	4,059.5700	4.0596	0.952	0	0	0
2022/03/01	2037	02/02/2023			Bond Future	11.1158	81.8138	11.1304	81.7258	0.131	0.0000	0.0000	0
2022/03/01	2037	02/02/2023	11.05	Call	Bond Future	3,592.2200	3.5922	3,542.2400	3.5422	(1.391)	0	0	0
2022/03/01	2037	02/02/2023	11.05	Put	Bond Future	3,991.7700	3.9918	4,029.8100	4.0298	0.953	0	0	0
2022/03/01	2038	05/05/2022			Bond Future	130.5555	130.5555	130.2317	130.2317	(0.248)	0.0000	0.0000	4,174
2022/03/01	2038	04/08/2022			Bond Future	130.5058	130.5058	130.2128	130.2128	(0.225)	0.0000	0.0000	2,669
2022/03/01	2038	03/11/2022			Bond Future	132.3853	132.3853	132.1113	132.1113	(0.207)	0.0000	0.0000	0
2022/03/01	2038	02/02/2023			Bond Future	132.4768	132.4768	132.3671	132.3671	(0.083)	0.0000	0.0000	0
2022/03/01	2040	05/05/2022	10.57	Call	Bond Future	1,441.9000	1.4419	1,341.1900	1.3412	(6.985)	0	0	1,200
2022/03/01	2040	05/05/2022	10.57	Put	Bond Future	2,514.1700	2.5142	2,622.3400	2.6223	4.302	0	0	0
2022/03/01	2040	05/05/2022	11.91	Put	Bond Future	191.2000	0.1912	200.7100	0.2007	4.974	0	0	0
2022/03/01	2040	05/05/2022	11.92	Call	Bond Future	8,008.2000	8.0082	7,808.6200	7.8086	(2.492)	0	0	0
2022/03/01	2040	05/05/2022	11.92	Put	Bond Future	186.9800	0.1870	196.2800	0.1963	4.974	0	0	0
2022/03/01	2040	05/05/2022	13.04	Call	Bond Future	14,163.7200	14.1637	13,955.2100	13.9552	(1.472)	0	0	0
2022/03/01	2040	05/05/2022	13.04	Put	Bond Future	9.2200	0.0092	9.5900	0.0096	4.013	0	0	1,200
2022/03/01	2040	05/05/2022			Bond Future	10.7211	88.8995	10.7509	88.6907	0.278	0.0000	0.0000	62,507
2022/03/01	2040	05/05/2022	9.82	Call	Bond Future	134.1300	0.1341	115.8300	0.1158	(13.643)	0	0	1,200
2022/03/01	2040	05/05/2022	9.82	Put	Bond Future	6,845.3200	6.8453	7,035.9000	7.0359	2.784	0	0	0
2022/03/01	2040	05/05/2022	11.90	Call	Bond Future	7,895.5800	7.8956	7,696.4400	7.6964	(2.522)	0	0	0
2022/03/01	2040	05/05/2022	11.90	Put	Bond Future	195.5000	0.1955	205.2400	0.2052	4.982	0	0	0
2022/03/01	2040	05/05/2022	11.91	Call	Bond Future	7,951.8900	7.9519	7,752.5200	7.7525	(2.507)	0	0	0
2022/03/01	2040	04/08/2022	11.05	Call	Bond Future	3,572.1500	3.5721	3,455.9400	3.4559	(3.253)	0	0	0
2022/03/01	2040	04/08/2022	11.05	Put	Bond Future	2,513.9300	2.5139	2,585.4200	2.5854	2.844	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
2022/03/01	2040	04/08/2022	12.24	Put	Bond Future	686.4500	0.6864	707.4500	0.7075	3.059	0	0	460
2022/03/01	2040	04/08/2022	9.70	Put	Bond Future	9,135.4300	9.1354	9,300.5300	9.3005	1.807	0	0	0
2022/03/01	2040	04/08/2022			Bond Future	10.8939	85.5774	10.9214	85.3897	0.252	0.0000	0.0000	40,532
2022/03/01	2040	04/08/2022	11.04	Call	Bond Future	3,531.9200	3.5319	3,416.3700	3.4164	(3.272)	0	0	0
2022/03/01	2040	04/08/2022	11.04	Put	Bond Future	2,540.8900	2.5409	2,613.0400	2.6130	2.840	0	0	0
2022/03/01	2040	04/08/2022	12.24	Call	Bond Future	9,175.7600	9.1758	9,009.0600	9.0091	(1.817)	0	0	0
2022/03/01	2040	04/08/2022	9.70	Call	Bond Future	311.2700	0.3113	288.6700	0.2887	(7.261)	0	0	460
2022/03/01	2040	04/08/2022	10.70	Call	Bond Future	2,305.0800	2.3051	2,213.5500	2.2135	(3.971)	0	0	460
2022/03/01	2040	04/08/2022	10.70	Put	Bond Future	3,649.3000	3.6493	3,745.4700	3.7455	2.635	0	0	0
2022/03/01	2040	04/08/2022	11.03	Call	Bond Future	3,491.8800	3.4919	3,376.9800	3.3770	(3.290)	0	0	0
2022/03/01	2040	04/08/2022	11.03	Put	Bond Future	2,568.1300	2.5681	2,640.9300	2.6409	2.835	0	0	0
2022/03/01	2040	03/11/2022	11.39	Call	Bond Future	4,955.3200	4.9553	4,840.8400	4.8408	(2.310)	0	0	0
2022/03/01	2040	03/11/2022	11.40	Call	Bond Future	4,996.5800	4.9966	4,881.6600	4.8817	(2.300)	0	0	0
2022/03/01	2040	03/11/2022	11.41	Put	Bond Future	2,660.8800	2.6609	2,720.4400	2.7204	2.238	0	0	0
2022/03/01	2040	03/11/2022			Bond Future	11.0470	86.7923	11.0731	86.6173	0.237	0.0000	0.0000	0
2022/03/01	2040	03/11/2022	11.39	Put	Bond Future	2,706.4500	2.7064	2,766.9000	2.7669	2.234	0	0	0
2022/03/01	2040	03/11/2022	11.40	Put	Bond Future	2,683.5700	2.6836	2,743.5800	2.7436	2.236	0	0	0
2022/03/01	2040	03/11/2022	11.41	Call	Bond Future	5,037.9600	5.0380	4,922.5900	4.9226	(2.290)	0	0	0
2022/03/01	2040	02/02/2023	11.12	Call	Bond Future	3,768.7100	3.7687	3,729.9300	3.7299	(1.029)	0	0	0
2022/03/01	2040	02/02/2023	11.12	Put	Bond Future	4,357.5800	4.3576	4,384.4500	4.3844	0.617	0	0	0
2022/03/01	2040	02/02/2023			Bond Future	11.2096	83.5509	11.2196	83.4853	0.090	0.0000	0.0000	0
2022/03/01	2040	02/02/2023	11.10	Call	Bond Future	3,703.6700	3.7037	3,665.2400	3.6652	(1.038)	0	0	0
2022/03/01	2040	02/02/2023	11.10	Put	Bond Future	4,424.8700	4.4249	4,452.0900	4.4521	0.615	0	0	0
2022/03/01	2040	02/02/2023	11.11	Call	Bond Future	3,736.2900	3.7363	3,697.6800	3.6977	(1.033)	0	0	0
2022/03/01	2040	02/02/2023	11.11	Put	Bond Future	4,391.2800	4.3913	4,418.3200	4.4183	0.616	0	0	0
2022/03/01	2044	05/05/2022	11.91	Call	Bond Future	7,744.3500	7.7443	7,442.2800	7.4423	(3.901)	0	0	0
2022/03/01	2044	05/05/2022	11.91	Put	Bond Future	228.5100	0.2285	249.6000	0.2496	9.229	0	0	0
2022/03/01	2044	05/05/2022	11.92	Call	Bond Future	7,800.5500	7.8005	7,498.0500	7.4980	(3.878)	0	0	0
2022/03/01	2044	05/05/2022	11.92	Put	Bond Future	223.6300	0.2236	244.2900	0.2443	9.238	0	0	0
2022/03/01	2044	05/05/2022			Bond Future	10.7749	85.4938	10.8201	85.1706	0.420	0.0000	0.0000	49,681
2022/03/01	2044	05/05/2022	11.93	Call	Bond Future	7,856.7600	7.8568	7,553.8300	7.5538	(3.856)	0	0	0
2022/03/01	2044	05/05/2022	11.93	Put	Bond Future	218.8500	0.2189	239.0800	0.2391	9.244	0	0	0
2022/03/01	2044	04/08/2022	11.08	Call	Bond Future	3,501.3400	3.5013	3,320.8800	3.3209	(5.154)	0	0	0
2022/03/01	2044	04/08/2022	11.08	Put	Bond Future	2,528.4200	2.5284	2,652.3400	2.6523	4.901	0	0	0
2022/03/01	2044	04/08/2022	11.09	Call	Bond Future	3,541.7700	3.5418	3,360.2200	3.3602	(5.126)	0	0	0
2022/03/01	2044	04/08/2022	11.09	Put	Bond Future	2,500.4300	2.5004	2,623.2600	2.6233	4.912	0	0	0
2022/03/01	2044	04/08/2022			Bond Future	10.9393	82.2515	10.9830	81.9471	0.400	0.0000	0.0000	21,683
2022/03/01	2044	04/08/2022	11.10	Call	Bond Future	3,582.3800	3.5824	3,399.7500	3.3998	(5.098)	0	0	0
2022/03/01	2044	04/08/2022	11.10	Put	Bond Future	2,472.7200	2.4727	2,594.4700	2.5945	4.924	0	0	0
2022/03/01	2044	03/11/2022	11.40	Put	Bond Future	2,844.8400	2.8448	2,953.7300	2.9537	3.828	0	0	0
2022/03/01	2044	03/11/2022	11.41	Call	Bond Future	4,994.4600	4.9945	4,808.6800	4.8087	(3.720)	0	0	0
2022/03/01	2044	03/11/2022	11.41	Put	Bond Future	2,820.9600	2.8210	2,929.0900	2.9291	3.833	0	0	0
2022/03/01	2044	03/11/2022			Bond Future	11.0846	83.4192	11.1278	83.1253	0.389	0.0000	0.0000	0
2022/03/01	2044	03/11/2022	11.39	Call	Bond Future	4,911.6400	4.9116	4,727.3700	4.7274	(3.752)	0	0	0
2022/03/01	2044	03/11/2022	11.39	Put	Bond Future	2,868.9300	2.8689	2,978.5700	2.9786	3.822	0	0	0
2022/03/01	2044	03/11/2022	11.40	Call	Bond Future	4,952.9900	4.9530	4,767.9700	4.7680	(3.736)	0	0	0
2022/03/01	2044	02/02/2023	11.14	Call	Bond Future	3,826.4600	3.8265	3,725.6000	3.7256	(2.636)	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
2022/03/01	2044	02/02/2023	11.14	Put	Bond Future	4,489.8500	4.4899	4,579.7900	4.5798	2.003	0	0	0
2022/03/01	2044	02/02/2023	11.15	Call	Bond Future	3,859.6700	3.8597	3,758.3100	3.7583	(2.626)	0	0	0
2022/03/01	2044	02/02/2023	11.15	Put	Bond Future	4,455.4600	4.4555	4,544.9000	4.5449	2.007	0	0	0
2022/03/01	2044	02/02/2023			Bond Future	11.2387	80.2538	11.2674	80.0630	0.255	0.0000	0.0000	0
2022/03/01	2044	02/02/2023	11.16	Call	Bond Future	3,893.0200	3.8930	3,791.1500	3.7912	(2.617)	0	0	0
2022/03/01	2044	02/02/2023	11.16	Put	Bond Future	4,421.3000	4.4213	4,510.2300	4.5102	2.011	0	0	0
2022/03/01	2046	05/05/2022			Bond Future	118.8935	118.8935	118.4992	118.4992	(0.332)	0.0000	0.0000	14,004
2022/03/01	2046	04/08/2022			Bond Future	120.5069	120.5069	120.1395	120.1395	(0.305)	0.0000	0.0000	2,969
2022/03/01	2046	03/11/2022			Bond Future	120.3104	120.3104	119.9588	119.9588	(0.292)	0.0000	0.0000	0
2022/03/01	2046	02/02/2023			Bond Future	122.0883	122.0883	121.8850	121.8850	(0.167)	0.0000	0.0000	0
2022/03/01	2050	05/05/2022			Bond Future	122.4648	122.4648	122.7064	122.7064	0.197	0.0000	0.0000	8,622
2022/03/01	2050	04/08/2022			Bond Future	122.1029	122.1029	122.3806	122.3806	0.227	0.0000	0.0000	1,194
2022/03/01	2050	03/11/2022			Bond Future	123.8612	123.8612	124.1649	124.1649	0.245	0.0000	0.0000	0
2022/03/01	2050	02/02/2023			Bond Future	123.6189	123.6189	124.0848	124.0848	0.377	0.0000	0.0000	0
2022/03/01	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/03/01	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/03/01	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/03/01	AL37	05/05/2022			Index Future	823.5000	823.5000	822.2980	822.2980	(0.146)	0.0000	0.0000	0
2022/03/01	AL37	04/08/2022			Index Future	834.3460	834.3460	833.3450	833.3450	(0.120)	0.0000	0.0000	0
2022/03/01	AL37	03/11/2022			Index Future	846.2620	846.2620	845.3980	845.3980	(0.102)	0.0000	0.0000	0
2022/03/01	AL37	02/02/2023			Index Future	858.5600	858.5600	858.7500	858.7500	0.022	0.0000	0.0000	0
2022/03/01	AL7T	05/05/2022			Index Future	946.8140	946.8140	943.6660	943.6660	(0.332)	0.0000	0.0000	0
2022/03/01	AL7T	04/08/2022			Index Future	959.2840	959.2840	956.3440	956.3440	(0.306)	0.0000	0.0000	0
2022/03/01	AL7T	03/11/2022			Index Future	972.9850	972.9850	970.1760	970.1760	(0.289)	0.0000	0.0000	0
2022/03/01	AL7T	02/02/2023			Index Future	987.1240	987.1240	985.4980	985.4980	(0.165)	0.0000	0.0000	0
2022/03/01	ALBI	05/05/2022			Index Future	841.5200	841.5200	839.2020	839.2020	(0.275)	0.0000	0.0000	129
2022/03/01	ALBI	04/08/2022			Index Future	852.6030	852.6030	850.4760	850.4760	(0.249)	0.0000	0.0000	90
2022/03/01	ALBI	03/11/2022			Index Future	864.7800	864.7800	862.7760	862.7760	(0.232)	0.0000	0.0000	0
2022/03/01	ALBI	02/02/2023			Index Future	877.3470	877.3470	876.4030	876.4030	(0.108)	0.0000	0.0000	0
2022/03/01	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/03/01	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/03/01	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/03/01	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/03/01	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
2022/03/01	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/03/01	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/03/01	C040	06/10/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/03/01	C040	31/01/2040			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/03/01	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/03/01	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/03/01	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/03/01	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/03/01	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/03/01	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/03/01	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2022/03/01	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/03/01	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/03/01	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/03/01	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/03/01	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/03/01	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/03/01	C303	28/02/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/03/01	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/03/01	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/03/01	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/03/01	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/03/01	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/03/01	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
2022/03/01	ES33	05/05/2022			Bond Future	11.3951	76.6566	11.4295	76.4782	0.303	0.0000	0.0000	87
2022/03/01	ES33	04/08/2022			Bond Future	11.6139	77.6969	11.6457	77.5370	0.274	0.0000	0.0000	263
2022/03/01	ES33	03/11/2022			Bond Future	11.8252	75.0347	11.8556	74.8860	0.257	0.0000	0.0000	0
2022/03/01	ES33	02/02/2023			Bond Future	12.0514	76.1447	12.0627	76.0912	0.093	0.0000	0.0000	0
2022/03/01	ES42	05/05/2022			Bond Future	11.8157	75.1158	11.8503	74.9080	0.293	0.0000	0.0000	1,190
2022/03/01	ES42	04/08/2022			Bond Future	12.0147	76.1363	12.0472	75.9465	0.271	0.0000	0.0000	3,579
2022/03/01	ES42	03/11/2022			Bond Future	12.2075	72.9740	12.2390	72.7950	0.258	0.0000	0.0000	0
2022/03/01	ES42	02/02/2023			Bond Future	12.4058	74.0547	12.4212	73.9694	0.124	0.0000	0.0000	0
2022/03/01	GOVI	05/05/2022	788.25	Call	GOVI	418,450.0000	41.8450	395,130.0000	39.5130	(5.573)	0	0	0
2022/03/01	GOVI	05/05/2022	788.25	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/03/01	GOVI	05/05/2022			GOVI	830.0950	830.0950	827.7630	827.7630	(0.281)	0.0000	0.0000	989
2022/03/01	GOVI	05/05/2022	788.23	Call	GOVI	418,650.0000	41.8650	395,330.0000	39.5330	(5.570)	0	0	0
2022/03/01	GOVI	05/05/2022	788.23	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/03/01	GOVI	05/05/2022	788.24	Call	GOVI	418,550.0000	41.8550	395,230.0000	39.5230	(5.572)	0	0	0
2022/03/01	GOVI	05/05/2022	788.24	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/03/01	GOVI	04/08/2022	819.28	Call	GOVI	217,480.0000	21.7480	196,040.0000	19.6040	(9.858)	0	0	0
2022/03/01	GOVI	04/08/2022	819.28	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/03/01	GOVI	04/08/2022			GOVI	841.0280	841.0280	838.8840	838.8840	(0.255)	0.0000	0.0000	0
2022/03/01	GOVI	04/08/2022	819.26	Call	GOVI	217,680.0000	21.7680	196,240.0000	19.6240	(9.849)	0	0	0
2022/03/01	GOVI	04/08/2022	819.26	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/03/01	GOVI	04/08/2022	819.27	Call	GOVI	217,580.0000	21.7580	196,140.0000	19.6140	(9.854)	0	0	0
2022/03/01	GOVI	04/08/2022	819.27	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/03/01	GOVI	03/11/2022	820.41	Call	GOVI	326,300.0000	32.6300	306,070.0000	30.6070	(6.200)	0	0	0
2022/03/01	GOVI	03/11/2022	820.41	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/03/01	GOVI	03/11/2022	820.42	Call	GOVI	326,200.0000	32.6200	305,970.0000	30.5970	(6.202)	0	0	0
2022/03/01	GOVI	03/11/2022	820.42	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/03/01	GOVI	03/11/2022			GOVI	853.0400	853.0400	851.0170	851.0170	(0.237)	0.0000	0.0000	0
2022/03/01	GOVI	03/11/2022	820.43	Call	GOVI	326,100.0000	32.6100	305,870.0000	30.5870	(6.204)	0	0	0
2022/03/01	GOVI	03/11/2022	820.43	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/03/01	GOVI	02/02/2023	850.82	Call	GOVI	146,160.0000	14.6160	136,370.0000	13.6370	(6.698)	0	0	0
2022/03/01	GOVI	02/02/2023	850.82	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/03/01	GOVI	02/02/2023	850.83	Call	GOVI	146,060.0000	14.6060	136,270.0000	13.6270	(6.703)	0	0	0
2022/03/01	GOVI	02/02/2023	850.83	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/03/01	GOVI	02/02/2023			GOVI	865.4360	865.4360	864.4570	864.4570	(0.113)	0.0000	0.0000	0
2022/03/01	GOVI	02/02/2023	850.84	Call	GOVI	145,960.0000	14.5960	136,170.0000	13.6170	(6.707)	0	0	0
2022/03/01	GOVI	02/02/2023	850.84	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/03/01	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2022/03/01	IGOV	05/05/2022			Index Future	315.7970	315.7970	315.6730	315.6730	(0.039)	0.0000	0.0000	499
2022/03/01	IGOV	04/08/2022			Index Future	320.0330	320.0330	319.9910	319.9910	(0.013)	0.0000	0.0000	0
2022/03/01	IGOV	03/11/2022			Index Future	324.6800	324.6800	324.6950	324.6950	0.005	0.0000	0.0000	0
2022/03/01	IGOV	02/02/2023			Index Future	329.4730	329.4730	329.8980	329.8980	0.129	0.0000	0.0000	0
2022/03/01	IS05	15/03/2022			Interest Rate Swap	90.1300	90.1300	90.1300	90.1300	0.000	0.0000	0.0000	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
2022/03/01	IS05	21/06/2022			Interest Rate Swap	90.2900	90.2900	90.2900	90.2900	0.000	0.0000	0.0000	0
2022/03/01	IS05	20/09/2022			Interest Rate Swap	93.5000	93.5000	93.5000	93.5000	0.000	0.0000	0.0000	0
2022/03/01	IS05	20/12/2022			Interest Rate Swap	94.0600	94.0600	94.0600	94.0600	0.000	0.0000	0.0000	0
2022/03/01	IS05	22/03/2023			Interest Rate Swap	86.5400	86.5400	86.5400	86.5400	0.000	0.0000	0.0000	0
2022/03/01	IS05	20/06/2023			Interest Rate Swap	92.1700	92.1700	92.1700	92.1700	0.000	0.0000	0.0000	0
2022/03/01	IS05	19/09/2023			Interest Rate Swap	94.8800	94.8800	94.8800	94.8800	0.000	0.0000	0.0000	0
2022/03/01	IS10	17/12/2025			Interest Rate Swap	80.2800	80.2800	80.2800	80.2800	0.000	0.0000	0.0000	0
2022/03/01	IS10	16/03/2026			Interest Rate Swap	76.8200	76.8200	76.8200	76.8200	0.000	0.0000	0.0000	0
2022/03/01	IS10	15/06/2026			Interest Rate Swap	75.2400	75.2400	75.2400	75.2400	0.000	0.0000	0.0000	0
2022/03/01	IS10	21/09/2026			Interest Rate Swap	77.2700	77.2700	77.2700	77.2700	0.000	0.0000	0.0000	0
2022/03/01	IS10	21/12/2026			Interest Rate Swap	81.3000	81.3000	81.3000	81.3000	0.000	0.0000	0.0000	0
2022/03/01	IS10	15/03/2027			Interest Rate Swap	79.8000	79.8000	79.8000	79.8000	0.000	0.0000	0.0000	0
2022/03/01	IS10	21/06/2027			Interest Rate Swap	81.8600	81.8600	81.8600	81.8600	0.000	0.0000	0.0000	0
2022/03/01	IS10	20/09/2027			Interest Rate Swap	87.6100	87.6100	87.6100	87.6100	0.000	0.0000	0.0000	0
2022/03/01	IS10	20/12/2027			Interest Rate Swap	87.9400	87.9400	87.9400	87.9400	0.000	0.0000	0.0000	0
2022/03/01	IS10	22/03/2028			Interest Rate Swap	80.8900	80.8900	80.8900	80.8900	0.000	0.0000	0.0000	0
2022/03/01	IS10	20/06/2028			Interest Rate Swap	88.6800	88.6800	88.6800	88.6800	0.000	0.0000	0.0000	0
2022/03/01	IS10	19/09/2028			Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0.000	0.0000	0.0000	0
2022/03/01	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2022/03/01	JBAF	16/03/2022			Jibar Tradeable Future	4.2450	95.7550	4.2350	95.7650	(0.236)	0.0000	0.0000	0
2022/03/01	JBAF	20/04/2022			Jibar Tradeable Future	4.5950	95.4050	4.5750	95.4250	(0.435)	0.0000	0.0000	0
2022/03/01	JBAF	18/05/2022			Jibar Tradeable Future	4.6400	95.3600	4.6200	95.3800	(0.431)	0.0000	0.0000	0
2022/03/01	JBAF	15/06/2022			Jibar Tradeable Future	4.9850	95.0150	4.9550	95.0450	(0.602)	0.0000	0.0000	72
2022/03/01	JBAF	20/07/2022			Jibar Tradeable Future	5.0400	94.9600	5.0100	94.9900	(0.595)	0.0000	0.0000	0
2022/03/01	JBAF	17/08/2022			Jibar Tradeable Future	5.3700	94.6300	5.3400	94.6600	(0.559)	0.0000	0.0000	0
2022/03/01	JBAF	21/09/2022			Jibar Tradeable Future	5.4300	94.5700	5.3900	94.6100	(0.737)	0.0000	0.0000	0
2022/03/01	JBAF	21/12/2022			Jibar Tradeable Future	5.9850	94.0150	5.9450	94.0550	(0.668)	0.0000	0.0000	68
2022/03/01	JBAF	15/03/2023			Jibar Tradeable Future	6.2400	93.7600	6.1900	93.8100	(0.801)	0.0000	0.0000	0
2022/03/01	JBAF	21/06/2023			Jibar Tradeable Future	6.4900	93.5100	6.4300	93.5700	(0.924)	0.0000	0.0000	0
2022/03/01	JBAF	20/09/2023			Jibar Tradeable Future	6.6050	93.3950	6.5550	93.4450	(0.757)	0.0000	0.0000	75
2022/03/01	JBAF	20/12/2023			Jibar Tradeable Future	6.7550	93.2450	6.7050	93.2950	(0.740)	0.0000	0.0000	0
2022/03/01	R023	05/05/2022	6.31	Call	Bond Future	707.6200	0.7076	701.8000	0.7018	(0.822)	0	0	0
2022/03/01	R023	05/05/2022	6.31	Put	Bond Future	17.2700	0.0173	17.1800	0.0172	(0.521)	0	0	0
2022/03/01	R023	05/05/2022			Bond Future	5.4346	103.2874	5.4418	103.2816	0.133	0.0000	0.0000	14,778
2022/03/01	R023	05/05/2022	6.29	Call	Bond Future	693.0700	0.6931	687.2500	0.6872	(0.840)	0	0	0
2022/03/01	R023	05/05/2022	6.29	Put	Bond Future	18.4100	0.0184	18.3200	0.0183	(0.489)	0	0	0
2022/03/01	R023	05/05/2022	6.30	Call	Bond Future	700.3400	0.7003	694.5200	0.6945	(0.831)	0	0	0
2022/03/01	R023	05/05/2022	6.30	Put	Bond Future	17.8300	0.0178	17.7400	0.0177	(0.505)	0	0	0
2022/03/01	R023	04/08/2022	6.05	Call	Bond Future	383.4900	0.3835	399.3000	0.3993	4.123	0	0	0
2022/03/01	R023	04/08/2022	6.05	Put	Bond Future	88.6000	0.0886	81.9400	0.0819	(7.517)	0	0	0
2022/03/01	R023	04/08/2022			Bond Future	5.5109	104.6394	5.4699	104.6619	(0.743)	0.0000	0.0000	2,360
2022/03/01	R023	04/08/2022	6.03	Call	Bond Future	375.0000	0.3750	390.6600	0.3907	4.176	0	0	0
2022/03/01	R023	04/08/2022	6.03	Put	Bond Future	91.0200	0.0910	84.2100	0.0842	(7.482)	0	0	0
2022/03/01	R023	04/08/2022	6.04	Call	Bond Future	379.3600	0.3794	395.0900	0.3951	4.146	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
2022/03/01	R023	04/08/2022	6.04	Put	Bond Future	89.9200	0.0899	83.1800	0.0832	(7.496)	0	0	0
2022/03/01	R023	03/11/2022	6.25	Call	Bond Future	363.6000	0.3636	397.2400	0.3972	9.252	0	0	0
2022/03/01	R023	03/11/2022	6.25	Put	Bond Future	37.3500	0.0373	30.1700	0.0302	(19.224)	0	0	0
2022/03/01	R023	03/11/2022	6.26	Call	Bond Future	366.0900	0.3661	399.8200	0.3998	9.214	0	0	0
2022/03/01	R023	03/11/2022	6.26	Put	Bond Future	36.7800	0.0368	29.6900	0.0297	(19.277)	0	0	0
2022/03/01	R023	03/11/2022			Bond Future	5.1902	102.2466	5.0581	102.2874	(2.546)	0.0000	0.0000	0
2022/03/01	R023	03/11/2022	6.27	Call	Bond Future	368.8200	0.3688	402.6200	0.4026	9.164	0	0	0
2022/03/01	R023	03/11/2022	6.27	Put	Bond Future	36.4400	0.0364	29.4200	0.0294	(19.265)	0	0	0
2022/03/01	R035	05/05/2022	10.72	Call	Bond Future	2,994.5000	2.9945	2,833.1500	2.8331	(5.388)	0	0	0
2022/03/01	R035	05/05/2022	10.72	Put	Bond Future	1,082.5100	1.0825	1,145.9500	1.1459	5.860	0	0	0
2022/03/01	R035	05/05/2022	11.63	Call	Bond Future	7,507.8600	7.5079	7,293.7300	7.2937	(2.852)	0	0	0
2022/03/01	R035	05/05/2022	11.63	Put	Bond Future	166.4400	0.1664	177.1000	0.1771	6.405	0	0	0
2022/03/01	R035	05/05/2022	11.64	Call	Bond Future	7,561.0200	7.5610	7,346.6500	7.3466	(2.835)	0	0	0
2022/03/01	R035	05/05/2022	11.64	Put	Bond Future	162.6700	0.1627	173.0900	0.1731	6.406	0	0	0
2022/03/01	R035	05/05/2022			Bond Future	10.4186	90.9044	10.4536	90.6797	0.335	0.0000	0.0000	75,106
2022/03/01	R035	05/05/2022	10.82	Call	Bond Future	3,436.6900	3.4367	3,265.7800	3.2658	(4.973)	0	0	0
2022/03/01	R035	05/05/2022	10.82	Put	Bond Future	903.1700	0.9032	957.0500	0.9570	5.966	0	0	0
2022/03/01	R035	05/05/2022	11.65	Call	Bond Future	7,614.2600	7.6143	7,399.6400	7.3996	(2.819)	0	0	0
2022/03/01	R035	05/05/2022	11.65	Put	Bond Future	159.0400	0.1590	169.2100	0.1692	6.395	0	0	0
2022/03/01	R035	05/05/2022	12.64	Call	Bond Future	12,821.2400	12.8212	12,597.0200	12.5970	(1.749)	0	0	0
2022/03/01	R035	05/05/2022	12.64	Put	Bond Future	9.2300	0.0092	9.8000	0.0098	6.176	0	0	0
2022/03/01	R035	04/08/2022	11.13	Put	Bond Future	1,500.3300	1.5003	1,556.2900	1.5563	3.730	0	0	100
2022/03/01	R035	04/08/2022	10.64	Call	Bond Future	2,804.3200	2.8043	2,689.6200	2.6896	(4.090)	0	0	0
2022/03/01	R035	04/08/2022	10.64	Put	Bond Future	2,572.8500	2.5729	2,661.3800	2.6614	3.441	0	0	100
2022/03/01	R035	04/08/2022	10.72	Call	Bond Future	3,086.0200	3.0860	2,965.3500	2.9654	(3.910)	0	0	0
2022/03/01	R035	04/08/2022	10.72	Put	Bond Future	2,356.9000	2.3569	2,439.4600	2.4395	3.503	0	0	0
2022/03/01	R035	04/08/2022	10.73	Call	Bond Future	3,122.1800	3.1222	3,000.7700	3.0008	(3.889)	0	0	0
2022/03/01	R035	04/08/2022	10.73	Put	Bond Future	2,331.1300	2.3311	2,412.9500	2.4129	3.510	0	0	0
2022/03/01	R035	04/08/2022	9.53	Call	Bond Future	382.3700	0.3824	352.4700	0.3525	(7.820)	0	0	400
2022/03/01	R035	04/08/2022	9.53	Put	Bond Future	7,489.6300	7.4896	7,662.9600	7.6630	2.314	0	0	0
2022/03/01	R035	04/08/2022	9.84	Call	Bond Future	793.7700	0.7938	742.6600	0.7427	(6.439)	0	0	100
2022/03/01	R035	04/08/2022	9.84	Put	Bond Future	5,767.2100	5.7672	5,919.3300	5.9193	2.638	0	0	0
2022/03/01	R035	04/08/2022	10.53	Put	Bond Future	2,897.1300	2.8971	2,994.2000	2.9942	3.351	0	0	0
2022/03/01	R035	04/08/2022			Bond Future	10.6030	92.0754	10.6355	91.8722	0.306	0.0000	0.0000	48,495
2022/03/01	R035	04/08/2022	10.74	Call	Bond Future	3,158.2700	3.1583	3,036.1300	3.0361	(3.867)	0	0	0
2022/03/01	R035	04/08/2022	10.74	Put	Bond Future	2,305.3600	2.3054	2,386.4500	2.3865	3.517	0	0	0
2022/03/01	R035	04/08/2022	11.13	Call	Bond Future	4,717.9300	4.7179	4,570.6600	4.5707	(3.121)	0	0	0
2022/03/01	R035	04/08/2022	12.18	Call	Bond Future	9,598.8900	9.5989	9,413.5900	9.4136	(1.930)	0	0	0
2022/03/01	R035	04/08/2022	12.18	Put	Bond Future	454.4700	0.4545	472.4000	0.4724	3.945	0	0	400
2022/03/01	R035	04/08/2022	10.53	Call	Bond Future	2,437.7300	2.4377	2,331.5700	2.3316	(4.355)	0	0	400
2022/03/01	R035	03/11/2022	11.15	Call	Bond Future	4,635.3500	4.6354	4,510.6900	4.5107	(2.689)	0	0	0
2022/03/01	R035	03/11/2022	11.15	Put	Bond Future	2,343.4600	2.3435	2,408.9100	2.4089	2.793	0	0	0
2022/03/01	R035	03/11/2022	10.57	Call	Bond Future	2,669.7000	2.6697	2,577.0400	2.5770	(3.471)	0	0	0
2022/03/01	R035	03/11/2022	10.57	Put	Bond Future	3,893.6900	3.8937	3,991.1400	3.9911	2.503	0	0	582
2022/03/01	R035	03/11/2022	10.99	Call	Bond Future	4,035.2400	4.0352	3,918.7100	3.9187	(2.888)	0	0	0
2022/03/01	R035	03/11/2022	10.99	Put	Bond Future	2,693.1400	2.6931	2,766.7200	2.7667	2.732	0	0	582
2022/03/01	R035	03/11/2022			Bond Future	10.7682	88.9177	10.7993	88.7276	0.289	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
2022/03/01	R035	03/11/2022	11.13	Call	Bond Future	4,558.7600	4.5588	4,435.0800	4.4351	(2.713)	0	0	0
2022/03/01	R035	03/11/2022	11.13	Put	Bond Future	2,384.7800	2.3848	2,451.2100	2.4512	2.786	0	0	0
2022/03/01	R035	03/11/2022	11.14	Call	Bond Future	4,597.1400	4.5971	4,472.9700	4.4730	(2.701)	0	0	0
2022/03/01	R035	03/11/2022	11.14	Put	Bond Future	2,364.1800	2.3642	2,430.1200	2.4301	2.789	0	0	0
2022/03/01	R035	03/11/2022	9.82	Call	Bond Future	974.5700	0.9746	926.8600	0.9269	(4.895)	0	0	582
2022/03/01	R035	03/11/2022	9.82	Put	Bond Future	7,057.1000	7.0571	7,199.5000	7.1995	2.018	0	0	0
2022/03/01	R035	02/02/2023	10.88	Call	Bond Future	3,548.0300	3.5480	3,503.4500	3.5035	(1.256)	0	0	0
2022/03/01	R035	02/02/2023	10.88	Put	Bond Future	3,915.9800	3.9160	3,949.0800	3.9491	0.845	0	0	0
2022/03/01	R035	02/02/2023	9.81	Call	Bond Future	1,086.4500	1.0864	1,065.0700	1.0651	(1.968)	0	0	582
2022/03/01	R035	02/02/2023	9.81	Put	Bond Future	8,219.5100	8.2195	8,275.8100	8.2758	0.685	0	0	0
2022/03/01	R035	02/02/2023	10.66	Call	Bond Future	2,904.6900	2.9047	2,864.7400	2.8647	(1.375)	0	0	0
2022/03/01	R035	02/02/2023	10.66	Put	Bond Future	4,606.0800	4.6061	4,643.8100	4.6438	0.819	0	0	582
2022/03/01	R035	02/02/2023			Bond Future	10.9415	90.2510	10.9546	90.1733	0.119	0.0000	0.0000	0
2022/03/01	R035	02/02/2023	10.87	Call	Bond Future	3,517.1700	3.5172	3,472.7900	3.4728	(1.262)	0	0	0
2022/03/01	R035	02/02/2023	10.87	Put	Bond Future	3,945.1100	3.9451	3,978.4100	3.9784	0.844	0	0	0
2022/03/01	R035	02/02/2023	11.06	Call	Bond Future	4,130.5300	4.1305	4,082.3500	4.0824	(1.166)	0	0	0
2022/03/01	R035	02/02/2023	11.06	Put	Bond Future	3,428.6100	3.4286	3,458.1100	3.4581	0.860	0	0	582
2022/03/01	R035	02/02/2023	10.86	Call	Bond Future	3,486.0800	3.4861	3,441.9000	3.4419	(1.267)	0	0	0
2022/03/01	R035	02/02/2023	10.86	Put	Bond Future	3,974.0700	3.9741	4,007.5700	4.0076	0.843	0	0	0
2022/03/01	R186	05/05/2022	7.28	Call	Bond Future	124.1600	0.1242	104.1200	0.1041	(16.140)	0	0	435
2022/03/01	R186	05/05/2022	7.28	Put	Bond Future	3,203.0400	3.2030	3,350.3300	3.3503	4.598	0	0	0
2022/03/01	R186	05/05/2022	7.48	Call	Bond Future	251.4500	0.2514	216.9000	0.2169	(13.740)	0	0	3,600
2022/03/01	R186	05/05/2022	7.48	Put	Bond Future	2,503.0900	2.5031	2,635.8700	2.6359	5.305	0	0	0
2022/03/01	R186	05/05/2022	9.18	Call	Bond Future	4,553.2300	4.5532	4,393.2500	4.3932	(3.514)	0	0	0
2022/03/01	R186	05/05/2022	9.18	Put	Bond Future	71.6100	0.0716	78.9600	0.0790	10.264	0	0	454
2022/03/01	R186	05/05/2022	8.32	Call	Bond Future	1,722.6400	1.7226	1,604.7700	1.6048	(6.842)	0	0	0
2022/03/01	R186	05/05/2022	8.32	Put	Bond Future	581.7400	0.5817	631.2000	0.6312	8.502	0	0	0
2022/03/01	R186	05/05/2022	8.14	Call	Bond Future	1,264.4300	1.2644	1,163.4200	1.1634	(7.989)	0	0	454
2022/03/01	R186	05/05/2022	8.14	Put	Bond Future	839.5300	0.8395	905.8500	0.9058	7.900	0	0	0
2022/03/01	R186	05/05/2022			Bond Future	8.0339	113.3760	8.0756	113.2087	0.519	0.0000	0.0000	72,914
2022/03/01	R186	05/05/2022	6.73	Call	Bond Future	9.8800	0.0099	7.5300	0.0075	(23.785)	0	0	3,600
2022/03/01	R186	05/05/2022	6.73	Put	Bond Future	5,403.4300	5.4034	5,568.4100	5.5684	3.053	0	0	0
2022/03/01	R186	05/05/2022	8.64	Call	Bond Future	2,684.8600	2.6849	2,544.2300	2.5442	(5.238)	0	0	0
2022/03/01	R186	05/05/2022	8.64	Put	Bond Future	285.5400	0.2855	312.2400	0.3122	9.351	0	0	4,035
2022/03/01	R186	05/05/2022	8.94	Call	Bond Future	3,698.3900	3.6984	3,544.5800	3.5446	(4.159)	0	0	0
2022/03/01	R186	05/05/2022	8.94	Put	Bond Future	135.9100	0.1359	149.4300	0.1494	9.948	0	0	454
2022/03/01	R186	05/05/2022	8.31	Call	Bond Future	1,695.4400	1.6954	1,578.4500	1.5784	(6.900)	0	0	0
2022/03/01	R186	05/05/2022	8.31	Put	Bond Future	594.1600	0.5942	644.5000	0.6445	8.472	0	0	0
2022/03/01	R186	05/05/2022	8.35	Call	Bond Future	1,805.7100	1.8057	1,685.3000	1.6853	(6.668)	0	0	454
2022/03/01	R186	05/05/2022	8.35	Put	Bond Future	546.0500	0.5460	592.9700	0.5930	8.593	0	0	0
2022/03/01	R186	05/05/2022	7.88	Call	Bond Future	738.6200	0.7386	665.0200	0.6650	(9.965)	0	0	435
2022/03/01	R186	05/05/2022	7.88	Put	Bond Future	1,358.4400	1.3584	1,452.1700	1.4522	6.900	0	0	0
2022/03/01	R186	05/05/2022	8.30	Call	Bond Future	1,668.2600	1.6683	1,552.1400	1.5521	(6.961)	0	0	0
2022/03/01	R186	05/05/2022	8.30	Put	Bond Future	606.6200	0.6066	657.8300	0.6578	8.442	0	0	0
2022/03/01	R186	04/08/2022	8.15	Call	Bond Future	1,399.3900	1.3994	1,329.1900	1.3292	(5.016)	0	0	0
2022/03/01	R186	04/08/2022	8.15	Put	Bond Future	1,699.5000	1.6995	1,768.5600	1.7686	4.064	0	0	0
2022/03/01	R186	04/08/2022	9.78	Call	Bond Future	5,892.7400	5.8927	5,764.7500	5.7648	(2.172)	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
2022/03/01	R186	04/08/2022	9.78	Put	Bond Future	211.4300	0.2114	222.7000	0.2227	5.330	0	0	3,600
2022/03/01	R186	04/08/2022	7.96	Call	Bond Future	1,068.9000	1.0689	1,009.3800	1.0094	(5.568)	0	0	3,600
2022/03/01	R186	04/08/2022			Bond Future	8.2291	109.5994	8.2659	109.4602	0.447	0.0000	0.0000	8
2022/03/01	R186	04/08/2022	8.14	Call	Bond Future	1,380.7500	1.3807	1,311.1000	1.3111	(5.044)	0	0	0
2022/03/01	R186	04/08/2022	8.14	Put	Bond Future	1,718.8900	1.7189	1,788.5000	1.7885	4.050	0	0	0
2022/03/01	R186	04/08/2022	6.96	Call	Bond Future	100.9000	0.1009	90.1300	0.0901	(10.674)	0	0	3,600
2022/03/01	R186	04/08/2022	6.96	Put	Bond Future	5,045.0900	5.0451	5,173.5800	5.1736	2.547	0	0	0
2022/03/01	R186	04/08/2022	7.96	Put	Bond Future	2,094.3300	2.0943	2,174.0700	2.1741	3.807	0	0	0
2022/03/01	R186	04/08/2022	8.13	Call	Bond Future	1,362.2500	1.3622	1,293.1600	1.2932	(5.072)	0	0	0
2022/03/01	R186	04/08/2022	8.13	Put	Bond Future	1,738.4300	1.7384	1,808.6000	1.8086	4.036	0	0	0
2022/03/01	R186	03/11/2022	8.53	Call	Bond Future	2,153.9700	2.1540	2,084.5600	2.0846	(3.222)	0	0	0
2022/03/01	R186	03/11/2022	8.53	Put	Bond Future	1,718.1000	1.7181	1,770.1500	1.7701	3.030	0	0	0
2022/03/01	R186	03/11/2022	8.54	Call	Bond Future	2,174.5800	2.1746	2,104.8100	2.1048	(3.208)	0	0	0
2022/03/01	R186	03/11/2022	8.54	Put	Bond Future	1,703.1600	1.7032	1,754.8500	1.7549	3.035	0	0	0
2022/03/01	R186	03/11/2022			Bond Future	8.4077	111.1538	8.4417	111.0323	0.405	0.0000	0.0000	0
2022/03/01	R186	03/11/2022	8.55	Call	Bond Future	2,195.2900	2.1953	2,125.1600	2.1252	(3.195)	0	0	0
2022/03/01	R186	03/11/2022	8.55	Put	Bond Future	1,688.3400	1.6883	1,739.6700	1.7397	3.040	0	0	0
2022/03/01	R186	02/02/2023	8.32	Call	Bond Future	1,711.0600	1.7111	1,715.8900	1.7159	0.282	0	0	0
2022/03/01	R186	02/02/2023	8.32	Put	Bond Future	2,678.3900	2.6784	2,665.0900	2.6651	(0.497)	0	0	0
2022/03/01	R186	02/02/2023	8.33	Call	Bond Future	1,726.9600	1.7270	1,731.8400	1.7318	0.283	0	0	0
2022/03/01	R186	02/02/2023	8.33	Put	Bond Future	2,660.3500	2.6604	2,647.1000	2.6471	(0.498)	0	0	0
2022/03/01	R186	02/02/2023			Bond Future	8.6066	107.4826	8.6012	107.5008	(0.063)	0.0000	0.0000	0
2022/03/01	R186	02/02/2023	8.34	Call	Bond Future	1,742.5400	1.7425	1,747.4600	1.7475	0.282	0	0	0
2022/03/01	R186	02/02/2023	8.34	Put	Bond Future	2,642.0000	2.6420	2,628.7900	2.6288	(0.500)	0	0	0
2022/03/01	R197	05/05/2022			Bond Future	328.1509	328.1509	328.1571	328.1571	0.002	0.0000	0.0000	747
2022/03/01	R197	04/08/2022			Bond Future	324.1918	324.1918	324.2859	324.2859	0.029	0.0000	0.0000	0
2022/03/01	R197	03/11/2022			Bond Future	328.8607	328.8607	329.0146	329.0146	0.047	0.0000	0.0000	0
2022/03/01	R197	02/02/2023			Bond Future	325.1116	325.1116	325.6840	325.6840	0.176	0.0000	0.0000	0
2022/03/01	R202	05/05/2022			Bond Future	249.1113	249.1113	249.1323	249.1323	0.008	0.0000	0.0000	6,398
2022/03/01	R202	04/08/2022			Bond Future	248.0234	248.0234	248.1115	248.1115	0.036	0.0000	0.0000	91
2022/03/01	R202	03/11/2022			Bond Future	251.5945	251.5945	251.7285	251.7285	0.053	0.0000	0.0000	0
2022/03/01	R202	02/02/2023			Bond Future	250.7390	250.7390	251.1936	251.1936	0.181	0.0000	0.0000	0
2022/03/01	R209	05/05/2022	9.50	Call	Bond Future	113.6200	0.1136	96.4400	0.0964	(15.121)	0	0	2,975
2022/03/01	R209	05/05/2022	9.50	Put	Bond Future	5,489.6500	5.4897	5,669.4900	5.6695	3.276	0	0	0
2022/03/01	R209	05/05/2022	9.75	Call	Bond Future	303.3500	0.3034	266.5600	0.2666	(12.128)	0	0	8,525
2022/03/01	R209	05/05/2022	9.75	Put	Bond Future	4,134.5900	4.1346	4,294.8200	4.2948	3.875	0	0	0
2022/03/01	R209	05/05/2022	10.25	Call	Bond Future	1,156.5900	1.1566	1,064.0100	1.0640	(8.005)	0	0	0
2022/03/01	R209	05/05/2022	10.25	Put	Bond Future	2,027.9100	2.0279	2,132.3500	2.1324	5.150	0	0	11,000
2022/03/01	R209	05/05/2022	10.75	Call	Bond Future	2,781.7100	2.7817	2,635.9400	2.6359	(5.240)	0	0	0
2022/03/01	R209	05/05/2022	10.75	Put	Bond Future	856.9700	0.8570	908.2200	0.9082	5.980	0	0	1,050
2022/03/01	R209	05/05/2022	11.43	Call	Bond Future	5,695.2800	5.6953	5,512.0100	5.5120	(3.218)	0	0	0
2022/03/01	R209	05/05/2022	11.43	Put	Bond Future	212.5600	0.2126	226.3100	0.2263	6.469	0	0	0
2022/03/01	R209	05/05/2022	11.44	Call	Bond Future	5,740.8900	5.7409	5,557.3200	5.5573	(3.198)	0	0	0
2022/03/01	R209	05/05/2022	11.44	Put	Bond Future	207.8500	0.2079	221.3000	0.2213	6.471	0	0	0
2022/03/01	R209	05/05/2022			Bond Future	10.4028	70.5085	10.4377	70.3115	0.336	0.0000	0.0000	21,199

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
2022/03/01	R209	05/05/2022	11.45	Call	Bond Future	5,786.5500	5.7865	5,602.6800	5.6027	(3.178)	0	0	0
2022/03/01	R209	05/05/2022	11.45	Put	Bond Future	203.2400	0.2032	216.3900	0.2164	6.470	0	0	0
2022/03/01	R209	05/05/2022	12.00	Call	Bond Future	8,319.5100	8.3195	8,126.0400	8.1260	(2.325)	0	0	0
2022/03/01	R209	05/05/2022	12.00	Put	Bond Future	55.9900	0.0560	59.5400	0.0595	6.340	0	0	12,050
2022/03/01	R209	04/08/2022	10.58	Call	Bond Future	2,383.3600	2.3834	2,282.5600	2.2826	(4.229)	0	0	0
2022/03/01	R209	04/08/2022	10.58	Put	Bond Future	2,276.8400	2.2768	2,356.5200	2.3565	3.500	0	0	0
2022/03/01	R209	04/08/2022	10.57	Put	Bond Future	2,302.0500	2.3021	2,382.4200	2.3824	3.491	0	0	0
2022/03/01	R209	04/08/2022			Bond Future	10.5607	71.4483	10.5934	71.2678	0.310	0.0000	0.0000	1,550
2022/03/01	R209	04/08/2022	10.59	Call	Bond Future	2,413.3200	2.4133	2,311.8300	2.3118	(4.205)	0	0	0
2022/03/01	R209	04/08/2022	10.59	Put	Bond Future	2,251.6800	2.2517	2,330.6700	2.3307	3.508	0	0	0
2022/03/01	R209	04/08/2022	10.57	Call	Bond Future	2,353.3800	2.3534	2,253.2700	2.2533	(4.254)	0	0	0
2022/03/01	R209	03/11/2022	11.03	Call	Bond Future	3,838.4400	3.8384	3,728.9400	3.7289	(2.853)	0	0	0
2022/03/01	R209	03/11/2022	11.03	Put	Bond Future	2,129.4500	2.1294	2,190.4200	2.1904	2.863	0	0	0
2022/03/01	R209	03/11/2022	9.50	Call	Bond Future	508.7500	0.5088	479.2700	0.4793	(5.795)	0	0	0
2022/03/01	R209	03/11/2022	9.50	Put	Bond Future	7,508.7400	7.5087	7,649.7300	7.6497	1.878	0	0	0
2022/03/01	R209	03/11/2022	10.50	Put	Bond Future	3,435.6600	3.4357	3,523.6100	3.5236	2.560	0	0	0
2022/03/01	R209	03/11/2022	9.25	Call	Bond Future	324.2600	0.3243	303.6300	0.3036	(6.362)	0	0	6,000
2022/03/01	R209	03/11/2022	9.25	Put	Bond Future	8,893.7600	8.8938	9,043.6000	9.0436	1.685	0	0	0
2022/03/01	R209	03/11/2022			Bond Future	10.7086	69.3170	10.7402	69.1466	0.295	0.0000	0.0000	2,750
2022/03/01	R209	03/11/2022	11.50	Call	Bond Future	5,499.8100	5.4998	5,371.4900	5.3715	(2.333)	0	0	0
2022/03/01	R209	03/11/2022	11.50	Put	Bond Future	1,397.2300	1.3972	1,439.3800	1.4394	3.017	0	0	0
2022/03/01	R209	03/11/2022	11.00	Call	Bond Future	3,738.9700	3.7390	3,630.8500	3.6308	(2.892)	0	0	0
2022/03/01	R209	03/11/2022	11.00	Put	Bond Future	2,186.9800	2.1870	2,249.3300	2.2493	2.851	0	0	6,000
2022/03/01	R209	03/11/2022	11.01	Call	Bond Future	3,772.1000	3.7721	3,663.5100	3.6635	(2.879)	0	0	0
2022/03/01	R209	03/11/2022	11.01	Put	Bond Future	2,167.7200	2.1677	2,229.6000	2.2296	2.855	0	0	0
2022/03/01	R209	03/11/2022	11.02	Call	Bond Future	3,805.3300	3.8053	3,696.2800	3.6963	(2.866)	0	0	0
2022/03/01	R209	03/11/2022	11.02	Put	Bond Future	2,148.6200	2.1486	2,210.0400	2.2100	2.859	0	0	0
2022/03/01	R209	03/11/2022	10.00	Call	Bond Future	1,218.2900	1.2183	1,163.3500	1.1633	(4.510)	0	0	0
2022/03/01	R209	03/11/2022	10.00	Put	Bond Future	5,208.0100	5.2080	5,323.5400	5.3235	2.218	0	0	6,000
2022/03/01	R209	03/11/2022	10.50	Call	Bond Future	2,293.3000	2.2933	2,210.7800	2.2108	(3.598)	0	0	0
2022/03/01	R209	02/02/2023	10.79	Call	Bond Future	3,060.3700	3.0604	3,013.9900	3.0140	(1.516)	0	0	0
2022/03/01	R209	02/02/2023	10.80	Put	Bond Future	3,419.8600	3.4199	3,456.0900	3.4561	1.059	0	0	0
2022/03/01	R209	02/02/2023	10.78	Call	Bond Future	3,032.9800	3.0330	2,986.8200	2.9868	(1.522)	0	0	0
2022/03/01	R209	02/02/2023			Bond Future	10.8625	70.3266	10.8782	70.2438	0.144	0.0000	0.0000	0
2022/03/01	R209	02/02/2023	10.79	Put	Bond Future	3,446.0000	3.4460	3,482.4600	3.4825	1.058	0	0	0
2022/03/01	R209	02/02/2023	10.80	Call	Bond Future	3,087.5900	3.0876	3,040.9800	3.0410	(1.510)	0	0	0
2022/03/01	R209	02/02/2023	10.78	Put	Bond Future	3,472.0400	3.4720	3,508.7200	3.5087	1.056	0	0	0
2022/03/01	R210	05/05/2022			Bond Future	217.2746	217.2746	217.2266	217.2266	(0.022)	0.0000	0.0000	1,039
2022/03/01	R210	04/08/2022			Bond Future	220.2231	220.2231	220.2335	220.2335	0.005	0.0000	0.0000	266
2022/03/01	R210	03/11/2022			Bond Future	220.4652	220.4652	220.5148	220.5148	0.022	0.0000	0.0000	0
2022/03/01	R210	02/02/2023			Bond Future	223.7228	223.7228	224.0547	224.0547	0.148	0.0000	0.0000	0
2022/03/01	R213	05/05/2022	10.63	Call	Bond Future	4,346.8000	4.3468	4,095.6900	4.0957	(5.777)	0	0	0
2022/03/01	R213	05/05/2022	10.65	Put	Bond Future	292.0000	0.2920	327.3500	0.3273	12.106	0	0	0
2022/03/01	R213	05/05/2022			Bond Future	9.8238	84.9383	9.8796	84.6504	0.567	0.0000	0.0000	25,193
2022/03/01	R213	05/05/2022	10.63	Put	Bond Future	305.0100	0.3050	341.7800	0.3418	12.055	0	0	0
2022/03/01	R213	05/05/2022	10.64	Call	Bond Future	4,388.7300	4.3887	4,136.9100	4.1369	(5.738)	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
2022/03/01	R213	05/05/2022	10.64	Put	Bond Future	298.4000	0.2984	334.4600	0.3345	12.084	0	0	0
2022/03/01	R213	05/05/2022	10.65	Call	Bond Future	4,430.8200	4.4308	4,178.2900	4.1783	(5.699)	0	0	0
2022/03/01	R213	04/08/2022	9.88	Call	Bond Future	1,775.5400	1.7755	1,647.8800	1.6479	(7.190)	0	0	0
2022/03/01	R213	04/08/2022	9.89	Call	Bond Future	1,799.3400	1.7993	1,670.6300	1.6706	(7.153)	0	0	0
2022/03/01	R213	04/08/2022	9.90	Put	Bond Future	2,401.4400	2.4014	2,540.4700	2.5405	5.789	0	0	0
2022/03/01	R213	04/08/2022			Bond Future	10.0147	86.0344	10.0684	85.7656	0.536	0.0000	0.0000	0
2022/03/01	R213	04/08/2022	9.88	Put	Bond Future	2,455.0100	2.4550	2,596.1500	2.5962	5.749	0	0	0
2022/03/01	R213	04/08/2022	9.89	Put	Bond Future	2,428.1100	2.4281	2,568.2000	2.5682	5.770	0	0	0
2022/03/01	R213	04/08/2022	9.90	Call	Bond Future	1,823.3200	1.8233	1,693.5500	1.6935	(7.117)	0	0	0
2022/03/01	R213	03/11/2022	10.38	Call	Bond Future	3,110.7400	3.1107	2,960.0300	2.9600	(4.845)	0	0	0
2022/03/01	R213	03/11/2022	10.38	Put	Bond Future	2,171.3300	2.1713	2,278.1900	2.2782	4.921	0	0	0
2022/03/01	R213	03/11/2022	10.39	Call	Bond Future	3,139.2500	3.1393	2,987.8100	2.9878	(4.824)	0	0	0
2022/03/01	R213	03/11/2022	10.39	Put	Bond Future	2,151.8000	2.1518	2,257.9300	2.2579	4.932	0	0	0
2022/03/01	R213	03/11/2022	10.37	Call	Bond Future	3,082.0700	3.0821	2,932.1000	2.9321	(4.866)	0	0	0
2022/03/01	R213	03/11/2022	10.37	Put	Bond Future	2,190.7400	2.1907	2,298.3400	2.2983	4.912	0	0	200
2022/03/01	R213	03/11/2022	9.19	Call	Bond Future	718.8800	0.7189	661.1200	0.6611	(8.035)	0	0	476
2022/03/01	R213	03/11/2022	9.19	Put	Bond Future	5,763.7400	5.7637	5,963.5500	5.9636	3.467	0	0	0
2022/03/01	R213	03/11/2022			Bond Future	10.1860	83.7355	10.2389	83.4779	0.520	0.0000	0.0000	0
2022/03/01	R213	03/11/2022	10.40	Call	Bond Future	3,167.8800	3.1679	3,015.7000	3.0157	(4.804)	0	0	0
2022/03/01	R213	03/11/2022	10.40	Put	Bond Future	2,132.4200	2.1324	2,237.8100	2.2378	4.942	0	0	0
2022/03/01	R213	03/11/2022	9.98	Call	Bond Future	2,086.6100	2.0866	1,967.0800	1.9671	(5.728)	0	0	0
2022/03/01	R213	03/11/2022	9.98	Put	Bond Future	3,098.8900	3.0989	3,236.9300	3.2369	4.454	0	0	200
2022/03/01	R213	03/11/2022	10.19	Call	Bond Future	2,594.2700	2.5943	2,458.0300	2.4580	(5.252)	0	0	0
2022/03/01	R213	03/11/2022	10.19	Put	Bond Future	2,574.5700	2.5746	2,695.9000	2.6959	4.713	0	0	476
2022/03/01	R213	03/11/2022	9.13	Call	Bond Future	649.4600	0.6495	595.8700	0.5959	(8.251)	0	0	200
2022/03/01	R213	03/11/2022	9.13	Put	Bond Future	6,010.5900	6.0106	6,214.5700	6.2146	3.394	0	0	0
2022/03/01	R213	03/11/2022	9.84	Call	Bond Future	1,782.8300	1.7828	1,674.6200	1.6746	(6.070)	0	0	0
2022/03/01	R213	03/11/2022	9.84	Put	Bond Future	3,492.2600	3.4923	3,641.6200	3.6416	4.277	0	0	476
2022/03/01	R213	02/02/2023	10.22	Put	Bond Future	3,336.1200	3.3361	3,412.1500	3.4121	2.279	0	0	0
2022/03/01	R213	02/02/2023	10.23	Call	Bond Future	2,658.1500	2.6581	2,580.4400	2.5804	(2.923)	0	0	0
2022/03/01	R213	02/02/2023	10.35	Call	Bond Future	2,952.5300	2.9525	2,870.0400	2.8700	(2.794)	0	0	0
2022/03/01	R213	02/02/2023	10.35	Put	Bond Future	3,035.0000	3.0350	3,105.8600	3.1059	2.335	0	0	476
2022/03/01	R213	02/02/2023	10.01	Call	Bond Future	2,170.4800	2.1705	2,101.7100	2.1017	(3.168)	0	0	0
2022/03/01	R213	02/02/2023			Bond Future	10.3674	84.9888	10.3999	84.8355	0.313	0.0000	0.0000	0
2022/03/01	R213	02/02/2023	10.22	Call	Bond Future	2,634.8500	2.6349	2,557.5300	2.5575	(2.935)	0	0	0
2022/03/01	R213	02/02/2023	10.23	Put	Bond Future	3,311.6100	3.3116	3,387.2500	3.3873	2.284	0	0	0
2022/03/01	R213	02/02/2023	9.16	Call	Bond Future	797.4000	0.7974	762.4700	0.7625	(4.380)	0	0	476
2022/03/01	R213	02/02/2023	9.16	Put	Bond Future	6,772.0200	6.7720	6,890.4400	6.8904	1.749	0	0	0
2022/03/01	R213	02/02/2023	10.01	Put	Bond Future	3,883.9400	3.8839	3,968.5200	3.9685	2.178	0	0	476
2022/03/01	R213	02/02/2023	10.21	Call	Bond Future	2,611.6500	2.6117	2,534.7400	2.5347	(2.945)	0	0	0
2022/03/01	R213	02/02/2023	10.21	Put	Bond Future	3,360.7700	3.3608	3,437.2100	3.4372	2.274	0	0	0
2022/03/01	R214	05/05/2022	11.73	Put	Bond Future	226.7000	0.2267	241.3600	0.2414	6.467	0	0	0
2022/03/01	R214	05/05/2022	11.74	Put	Bond Future	221.7700	0.2218	236.1200	0.2361	6.471	0	0	0
2022/03/01	R214	05/05/2022	11.75	Call	Bond Future	5,900.8800	5.9009	5,710.6300	5.7106	(3.224)	0	0	0
2022/03/01	R214	05/05/2022			Bond Future	10.7094	67.4536	10.7443	67.2494	0.326	0.0000	0.0000	16,386
2022/03/01	R214	05/05/2022	11.73	Call	Bond Future	5,808.7600	5.8088	5,619.1400	5.6191	(3.264)	0	0	0
2022/03/01	R214	05/05/2022	11.74	Call	Bond Future	5,854.8000	5.8548	5,664.8700	5.6649	(3.244)	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
2022/03/01	R214	05/05/2022	11.75	Put	Bond Future	216.9500	0.2170	230.9800	0.2310	6.467	0	0	0
2022/03/01	R214	04/08/2022	10.98	Put	Bond Future	2,182.4400	2.1824	2,258.9200	2.2589	3.504	0	0	0
2022/03/01	R214	04/08/2022	10.99	Call	Bond Future	2,854.9300	2.8549	2,741.9500	2.7419	(3.957)	0	0	0
2022/03/01	R214	04/08/2022			Bond Future	10.8674	68.3219	10.9004	68.1331	0.304	0.0000	0.0000	1,337
2022/03/01	R214	04/08/2022	10.97	Call	Bond Future	2,789.9900	2.7900	2,678.3600	2.6784	(4.001)	0	0	0
2022/03/01	R214	04/08/2022	10.97	Put	Bond Future	2,206.4600	2.2065	2,283.6200	2.2836	3.497	0	0	0
2022/03/01	R214	04/08/2022	10.98	Call	Bond Future	2,822.3800	2.8224	2,710.0700	2.7101	(3.979)	0	0	0
2022/03/01	R214	04/08/2022	10.99	Put	Bond Future	2,158.6400	2.1586	2,234.4500	2.2344	3.512	0	0	0
2022/03/01	R214	03/11/2022	11.34	Call	Bond Future	4,078.4800	4.0785	3,962.6100	3.9626	(2.841)	0	0	0
2022/03/01	R214	03/11/2022	11.36	Put	Bond Future	2,218.8900	2.2189	2,281.6300	2.2816	2.828	0	0	0
2022/03/01	R214	03/11/2022			Bond Future	11.0082	66.0225	11.0402	65.8429	0.291	0.0000	0.0000	0
2022/03/01	R214	03/11/2022	11.34	Put	Bond Future	2,257.4500	2.2575	2,321.1300	2.3211	2.821	0	0	0
2022/03/01	R214	03/11/2022	11.35	Call	Bond Future	4,112.6500	4.1126	3,996.3100	3.9963	(2.829)	0	0	0
2022/03/01	R214	03/11/2022	11.35	Put	Bond Future	2,237.9900	2.2380	2,301.2000	2.3012	2.824	0	0	0
2022/03/01	R214	03/11/2022	11.36	Call	Bond Future	4,147.1200	4.1471	4,030.3100	4.0303	(2.817)	0	0	0
2022/03/01	R214	02/02/2023	11.07	Call	Bond Future	3,213.9500	3.2139	3,160.3400	3.1603	(1.668)	0	0	0
2022/03/01	R214	02/02/2023	11.07	Put	Bond Future	3,681.0600	3.6811	3,724.2000	3.7242	1.172	0	0	0
2022/03/01	R214	02/02/2023	11.08	Call	Bond Future	3,242.2600	3.2423	3,188.3900	3.1884	(1.661)	0	0	0
2022/03/01	R214	02/02/2023	11.08	Put	Bond Future	3,653.8500	3.6538	3,696.7300	3.6967	1.174	0	0	0
2022/03/01	R214	02/02/2023			Bond Future	11.1545	67.0131	11.1722	66.9163	0.158	0.0000	0.0000	0
2022/03/01	R214	02/02/2023	11.09	Call	Bond Future	3,270.6800	3.2707	3,216.5600	3.2166	(1.655)	0	0	0
2022/03/01	R214	02/02/2023	11.09	Put	Bond Future	3,626.8100	3.6268	3,669.4400	3.6694	1.175	0	0	0
2022/03/01	R248	05/05/2022	11.79	Call	Bond Future	7,724.1300	7.7241	7,446.4200	7.4464	(3.595)	0	0	0
2022/03/01	R248	05/05/2022	11.79	Put	Bond Future	249.2600	0.2493	269.0800	0.2691	7.952	0	0	0
2022/03/01	R248	05/05/2022	11.80	Call	Bond Future	7,781.6700	7.7817	7,503.5400	7.5035	(3.574)	0	0	0
2022/03/01	R248	05/05/2022			Bond Future	10.6979	84.6899	10.7380	84.3923	0.375	0.0000	0.0000	190,760
2022/03/01	R248	05/05/2022	11.80	Put	Bond Future	243.8900	0.2439	263.2900	0.2633	7.954	0	0	0
2022/03/01	R248	05/05/2022	11.81	Call	Bond Future	7,839.2900	7.8393	7,560.7600	7.5608	(3.553)	0	0	0
2022/03/01	R248	05/05/2022	11.81	Put	Bond Future	238.6800	0.2387	257.6800	0.2577	7.960	0	0	0
2022/03/01	R248	04/08/2022	10.99	Call	Bond Future	3,657.5200	3.6575	3,491.3900	3.4914	(4.542)	0	0	0
2022/03/01	R248	04/08/2022	10.99	Put	Bond Future	2,682.7400	2.6827	2,795.2300	2.7952	4.193	0	0	0
2022/03/01	R248	04/08/2022	10.40	Put	Bond Future	5,035.3300	5.0353	5,211.7800	5.2118	3.504	0	0	0
2022/03/01	R248	04/08/2022	10.98	Call	Bond Future	3,616.1900	3.6162	3,451.0400	3.4510	(4.567)	0	0	0
2022/03/01	R248	04/08/2022	10.98	Put	Bond Future	2,712.4200	2.7124	2,825.8900	2.8259	4.183	0	0	0
2022/03/01	R248	04/08/2022			Bond Future	10.8540	85.7800	10.8926	85.5014	0.355	0.0000	0.0000	6,019
2022/03/01	R248	04/08/2022	11.00	Call	Bond Future	3,699.0400	3.6990	3,531.9200	3.5319	(4.518)	0	0	0
2022/03/01	R248	04/08/2022	11.00	Put	Bond Future	2,653.3500	2.6533	2,764.8500	2.7649	4.202	0	0	0
2022/03/01	R248	04/08/2022	9.70	Call	Bond Future	340.3900	0.3404	307.6700	0.3077	(9.613)	0	0	2,400
2022/03/01	R248	04/08/2022	9.70	Put	Bond Future	9,501.8700	9.5019	9,747.7700	9.7478	2.588	0	0	0
2022/03/01	R248	04/08/2022	10.40	Call	Bond Future	1,627.4800	1.6275	1,525.3100	1.5253	(6.278)	0	0	2,400
2022/03/01	R248	03/11/2022	11.31	Put	Bond Future	2,876.3100	2.8763	2,973.8400	2.9738	3.391	0	0	0
2022/03/01	R248	03/11/2022	11.32	Call	Bond Future	5,111.9600	5.1120	4,941.1200	4.9411	(3.342)	0	0	0
2022/03/01	R248	03/11/2022	11.30	Put	Bond Future	2,901.0400	2.9010	2,999.2800	2.9993	3.386	0	0	0
2022/03/01	R248	03/11/2022			Bond Future	10.9931	82.5955	11.0310	82.3279	0.345	0.0000	0.0000	0
2022/03/01	R248	03/11/2022	11.31	Call	Bond Future	5,069.2400	5.0692	4,899.1000	4.8991	(3.356)	0	0	0
2022/03/01	R248	03/11/2022	11.32	Put	Bond Future	2,851.5300	2.8515	2,948.3600	2.9484	3.396	0	0	0
2022/03/01	R248	03/11/2022	11.30	Call	Bond Future	5,026.3700	5.0264	4,856.9400	4.8569	(3.371)	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
2022/03/01	R248	02/02/2023	11.08	Call	Bond Future	4,137.0200	4.1370	4,047.0000	4.0470	(2.176)	0	0	0
2022/03/01	R248	02/02/2023	11.08	Put	Bond Future	4,538.5300	4.5385	4,613.1600	4.6132	1.644	0	0	0
2022/03/01	R248	02/02/2023			Bond Future	11.1377	83.8349	11.1615	83.6703	0.214	0.0000	0.0000	0
2022/03/01	R248	02/02/2023	11.07	Call	Bond Future	4,101.1200	4.1011	4,011.5300	4.0115	(2.185)	0	0	0
2022/03/01	R248	02/02/2023	11.07	Put	Bond Future	4,572.5300	4.5725	4,647.5900	4.6476	1.642	0	0	0
2022/03/01	R248	02/02/2023	11.06	Call	Bond Future	4,065.3500	4.0654	3,976.1800	3.9762	(2.193)	0	0	0
2022/03/01	R248	02/02/2023	11.06	Put	Bond Future	4,606.7800	4.6068	4,682.2600	4.6823	1.638	0	0	0

Total **1234941**