



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 01/02/2022 TO 01/02/2022

Deal Date	Contract Details	Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing	% Movement in MTM	Today's High	Today's Low	Open Interest
2022/02/01	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/02/01	0908	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/02/01	0957	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/02/01	0986	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/02/01	1386	28/02/2031		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/02/01	1409	28/02/2041		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/02/01	2025	03/02/2022		Bond Future	155.4434	155.4434	155.7999	155.7999	0.229	0.0000	0.0000	1,790
2022/02/01	2025	05/05/2022		Bond Future	157.3982	157.3982	157.7831	157.7831	0.245	0.0000	0.0000	5,456
2022/02/01	2025	04/08/2022		Bond Future	157.8971	157.8971	158.2386	158.2386	0.216	0.0000	0.0000	161
2022/02/01	2025	03/11/2022		Bond Future	159.9617	159.9617	160.4967	160.4967	0.335	0.0000	0.0000	0
2022/02/01	2025	02/02/2023		Bond Future	159.9600	159.9600	161.1568	161.1568	0.748	0.0000	0.0000	0
2022/02/01	2029	03/02/2022		Bond Future	114.0664	114.0664	114.3827	114.3827	0.277	0.0000	0.0000	1,952
2022/02/01	2029	05/05/2022		Bond Future	114.2949	114.2949	114.6327	114.6327	0.296	0.0000	0.0000	2,746

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2022/02/01	2029	04/08/2022			Bond Future	115.8312		116.1384		0.265	0.0000	0.0000	1,844
2022/02/01	2029	03/11/2022			Bond Future	116.1186		116.5676		0.387	0.0000	0.0000	0
2022/02/01	2029	02/02/2023			Bond Future	116.1200		118.2490		1.833	0.0000	0.0000	0
2022/02/01	2030	03/02/2022	8.39	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	101
2022/02/01	2030	03/02/2022	8.39	Put	Bond Future	5,430.6800	5.4307	4,809.5300	4.8095	(11.438)	0	0	0
2022/02/01	2030	03/02/2022	8.80	Put	Bond Future	3,148.3500	3.1483	2,527.2000	2.5272	(19.729)	0	0	0
2022/02/01	2030	03/02/2022	8.85	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	1,000
2022/02/01	2030	03/02/2022	8.85	Put	Bond Future	2,874.6700	2.8747	2,253.5200	2.2535	(21.608)	0	0	0
2022/02/01	2030	03/02/2022	9.80	Call	Bond Future	2,141.4800	2.1415	2,761.2600	2.7613	28.942	0	0	950
2022/02/01	2030	03/02/2022	9.80	Put	Bond Future	1.3700	0.0014	0.0000	0.0000	(100.000)	0	0	0
2022/02/01	2030	03/02/2022	9.90	Put	Bond Future	0.2100	0.0002	0.0000	0.0000	(100.000)	0	0	8,000
2022/02/01	2030	03/02/2022	9.45	Call	Bond Future	500.9100	0.5009	971.6300	0.9716	93.973	0	0	0
2022/02/01	2030	03/02/2022	9.45	Put	Bond Future	168.1500	0.1682	17.7200	0.0177	(89.462)	0	0	0
2022/02/01	2030	03/02/2022	9.40	Call	Bond Future	339.5900	0.3396	733.5700	0.7336	116.016	0	0	0
2022/02/01	2030	03/02/2022	9.40	Put	Bond Future	268.8000	0.2688	41.6300	0.0416	(84.513)	0	0	0
2022/02/01	2030	03/02/2022	9.10	Call	Bond Future	4.2800	0.0043	15.7900	0.0158	268.925	0	0	0
2022/02/01	2030	03/02/2022	9.10	Put	Bond Future	1,525.4500	1.5254	915.8100	0.9158	(39.965)	0	0	0
2022/02/01	2030	03/02/2022	9.20	Call	Bond Future	29.4000	0.0294	98.4600	0.0985	234.898	0	0	950
2022/02/01	2030	03/02/2022	9.20	Put	Bond Future	1,016.0500	1.0161	463.9600	0.4640	(54.337)	0	0	0
2022/02/01	2030	03/02/2022	9.35	Call	Bond Future	213.2500	0.2132	517.3000	0.5173	142.579	0	0	0
2022/02/01	2030	03/02/2022	9.35	Put	Bond Future	405.3800	0.4054	88.2800	0.0883	(78.223)	0	0	101
2022/02/01	2030	03/02/2022			Bond Future	9.3865	92.5072	9.2688	93.1283	(1.254)	0.0000	0.0000	45,756
2022/02/01	2030	03/02/2022	8.80	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/02/01	2030	03/02/2022	9.90	Call	Bond Future	2,648.3300	2.6483	3,269.2700	3.2693	23.446	0	0	0
2022/02/01	2030	03/02/2022	10.85	Call	Bond Future	7,295.5100	7.2955	7,916.6600	7.9167	8.514	0	0	0
2022/02/01	2030	03/02/2022	10.85	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	1,000
2022/02/01	2030	03/02/2022	9.60	Call	Bond Future	1,142.3500	1.1423	1,734.9000	1.7349	51.871	0	0	1,000
2022/02/01	2030	03/02/2022	9.60	Put	Bond Future	29.3900	0.0294	0.7900	0.0008	(97.312)	0	0	0
2022/02/01	2030	03/02/2022	9.78	Call	Bond Future	2,040.0000	2.0400	2,659.2200	2.6592	30.354	0	0	0
2022/02/01	2030	03/02/2022	9.78	Put	Bond Future	1.9400	0.0019	0.0100	0.0000	(99.485)	0	0	101
2022/02/01	2030	03/02/2022	9.43	Call	Bond Future	432.4200	0.4324	874.4900	0.8745	102.232	0	0	0
2022/02/01	2030	03/02/2022	9.43	Put	Bond Future	204.3300	0.2043	25.2500	0.0252	(87.643)	0	0	0
2022/02/01	2030	03/02/2022	9.44	Call	Bond Future	466.0200	0.4660	922.7900	0.9228	98.015	0	0	0
2022/02/01	2030	03/02/2022	9.44	Put	Bond Future	185.5800	0.1856	21.2000	0.0212	(88.576)	0	0	0
2022/02/01	2030	05/05/2022	10.21	Call	Bond Future	3,705.3700	3.7054	4,207.8800	4.2079	13.562	0	0	0
2022/02/01	2030	05/05/2022	10.21	Put	Bond Future	603.7300	0.6037	463.0900	0.4631	(23.295)	0	0	0
2022/02/01	2030	05/05/2022	9.95	Call	Bond Future	2,751.8900	2.7519	3,195.8700	3.1959	16.134	0	0	0
2022/02/01	2030	05/05/2022	9.65	Put	Bond Future	1,484.1800	1.4842	1,199.7300	1.1997	(19.165)	0	0	5,000
2022/02/01	2030	05/05/2022	8.81	Put	Bond Future	4,354.9800	4.3550	3,819.9000	3.8199	(12.287)	0	0	0
2022/02/01	2030	05/05/2022	8.89	Put	Bond Future	4,002.5400	4.0025	3,486.7600	3.4868	(12.886)	0	0	0
2022/02/01	2030	05/05/2022	9.15	Call	Bond Future	720.6000	0.7206	920.8200	0.9208	27.785	0	0	7,500
2022/02/01	2030	05/05/2022	9.15	Put	Bond Future	2,966.3700	2.9664	2,523.4400	2.5234	(14.932)	0	0	0
2022/02/01	2030	05/05/2022	8.14	Call	Bond Future	37.3100	0.0373	56.2100	0.0562	50.657	0	0	1,800
2022/02/01	2030	05/05/2022	8.14	Put	Bond Future	7,766.4800	7.7665	7,142.2300	7.1422	(8.038)	0	0	0
2022/02/01	2030	05/05/2022	8.47	Call	Bond Future	105.3000	0.1053	151.8500	0.1519	44.207	0	0	1,073
2022/02/01	2030	05/05/2022			Bond Future	9.5855	93.6475	9.4594	94.2906	(1.316)	0.0000	0.0000	71,396
2022/02/01	2030	05/05/2022	11.04	Call	Bond Future	7,159.1600	7.1592	7,763.1600	7.7632	8.437	0	0	0

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2022/02/01	2030	05/05/2022	11.04	Put	Bond Future	140.2400	0.1402	101.0900	0.1011	(27.916)	0	0	1,800
2022/02/01	2030	05/05/2022	9.95	Put	Bond Future	925.0700	0.9251	725.9000	0.7259	(21.530)	0	0	1,073
2022/02/01	2030	05/05/2022	10.19	Call	Bond Future	3,628.7500	3.6288	4,127.2800	4.1273	13.738	0	0	0
2022/02/01	2030	05/05/2022	10.19	Put	Bond Future	624.3400	0.6243	479.7200	0.4797	(23.164)	0	0	0
2022/02/01	2030	05/05/2022	10.20	Call	Bond Future	3,667.0000	3.6670	4,167.5300	4.1675	13.650	0	0	0
2022/02/01	2030	05/05/2022	10.20	Put	Bond Future	613.9600	0.6140	471.3400	0.4713	(23.230)	0	0	200
2022/02/01	2030	05/05/2022	9.35	Call	Bond Future	1,084.9100	1.0849	1,347.9100	1.3479	24.242	0	0	0
2022/02/01	2030	05/05/2022	9.35	Put	Bond Future	2,290.8100	2.2908	1,910.6600	1.9107	(16.595)	0	0	1,073
2022/02/01	2030	05/05/2022	9.60	Call	Bond Future	1,674.6500	1.6747	2,017.7400	2.0177	20.487	0	0	0
2022/02/01	2030	05/05/2022	9.60	Put	Bond Future	1,601.2700	1.6013	1,301.2100	1.3012	(18.739)	0	0	5,000
2022/02/01	2030	05/05/2022	9.65	Call	Bond Future	1,810.7200	1.8107	2,169.4200	2.1694	19.810	0	0	0
2022/02/01	2030	05/05/2022	8.81	Call	Bond Future	307.1900	0.3072	415.2600	0.4153	35.180	0	0	200
2022/02/01	2030	05/05/2022	8.89	Call	Bond Future	382.6800	0.3827	510.0500	0.5101	33.284	0	0	1,800
2022/02/01	2030	05/05/2022	7.73	Call	Bond Future	8.6900	0.0087	13.7900	0.0138	58.688	0	0	200
2022/02/01	2030	05/05/2022	7.73	Put	Bond Future	10,079.1900	10.0792	9,441.1400	9.4411	(6.330)	0	0	0
2022/02/01	2030	05/05/2022	8.47	Put	Bond Future	5,999.2500	5.9992	5,402.6500	5.4026	(9.945)	0	0	0
2022/02/01	2030	04/08/2022	9.56	Call	Bond Future	1,662.8000	1.6628	1,938.4200	1.9384	16.576	0	0	0
2022/02/01	2030	04/08/2022	9.56	Put	Bond Future	2,800.6200	2.8006	2,453.3700	2.4534	(12.399)	0	0	0
2022/02/01	2030	04/08/2022	10.95	Call	Bond Future	6,075.6400	6.0756	6,592.6600	6.5927	8.510	0	0	0
2022/02/01	2030	04/08/2022	10.95	Put	Bond Future	615.1700	0.6152	509.3200	0.5093	(17.207)	0	0	800
2022/02/01	2030	04/08/2022			Bond Future	9.7904	90.8775	9.6638	91.5004	(1.293)	0.0000	0.0000	24,189
2022/02/01	2030	04/08/2022	9.05	Call	Bond Future	767.4200	0.7674	931.6700	0.9317	21.403	0	0	800
2022/02/01	2030	04/08/2022	9.05	Put	Bond Future	4,488.6000	4.4886	4,029.9800	4.0300	(10.217)	0	0	0
2022/02/01	2030	04/08/2022	9.54	Call	Bond Future	1,619.9100	1.6199	1,891.0400	1.8910	16.737	0	0	0
2022/02/01	2030	04/08/2022	9.54	Put	Bond Future	2,857.3400	2.8573	2,505.6000	2.5056	(12.310)	0	0	0
2022/02/01	2030	04/08/2022	9.55	Call	Bond Future	1,641.4000	1.6414	1,914.7800	1.9148	16.655	0	0	0
2022/02/01	2030	04/08/2022	9.55	Put	Bond Future	2,829.0100	2.8290	2,479.5200	2.4795	(12.354)	0	0	0
2022/02/01	2030	04/08/2022	8.30	Call	Bond Future	186.4000	0.1864	240.3500	0.2404	28.943	0	0	800
2022/02/01	2030	04/08/2022	8.30	Put	Bond Future	7,876.0800	7.8761	7,307.1600	7.3072	(7.223)	0	0	0
2022/02/01	2030	03/11/2022	10.10	Call	Bond Future	2,889.2400	2.8892	3,304.6600	3.3047	14.378	0	0	0
2022/02/01	2030	03/11/2022	10.10	Put	Bond Future	2,401.5900	2.4016	2,074.3400	2.0743	(13.626)	0	0	0
2022/02/01	2030	03/11/2022			Bond Future	9.9966	92.0447	9.8405	92.7873	(1.562)	0.0000	0.0000	0
2022/02/01	2030	03/11/2022	10.09	Call	Bond Future	2,863.1900	2.8632	3,276.5400	3.2765	14.437	0	0	0
2022/02/01	2030	03/11/2022	10.09	Put	Bond Future	2,422.5500	2.4225	2,093.2300	2.0932	(13.594)	0	0	0
2022/02/01	2030	03/11/2022	10.08	Call	Bond Future	2,837.5700	2.8376	3,248.8500	3.2488	14.494	0	0	0
2022/02/01	2030	03/11/2022	10.08	Put	Bond Future	2,443.9700	2.4440	2,112.5800	2.1126	(13.559)	0	0	0
2022/02/01	2030	02/02/2023	10.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/02/01	2030	02/02/2023	10.01	Put	Bond Future	0.0000	0.0000	124.1300	0.1241	100.000	0	0	0
2022/02/01	2030	02/02/2023	9.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/02/01	2030	02/02/2023			Bond Future	10.0000	10.0000	10.0369	90.1012	0.369	0.0000	0.0000	0
2022/02/01	2030	02/02/2023	10.00	Put	Bond Future	0.0000	0.0000	170.3700	0.1704	100.000	0	0	0
2022/02/01	2030	02/02/2023	10.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/02/01	2030	02/02/2023	9.99	Put	Bond Future	0.0000	0.0000	216.6300	0.2166	100.000	0	0	0
2022/02/01	2032	03/02/2022	8.91	Put	Bond Future	5,600.9500	5.6010	4,902.9500	4.9030	(12.462)	0	0	0
2022/02/01	2032	03/02/2022	11.13	Call	Bond Future	7,304.5300	7.3045	8,002.5300	8.0025	9.556	0	0	0
2022/02/01	2032	03/02/2022	11.13	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	210
2022/02/01	2032	03/02/2022	10.53	Call	Bond Future	4,059.0900	4.0591	4,757.0900	4.7571	17.196	0	0	0

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2022/02/01	2032	03/02/2022	10.53	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	210
2022/02/01	2032	03/02/2022	10.65	Call	Bond Future	4,721.7400	4.7217	5,419.7400	5.4197	14.783	0	0	0
2022/02/01	2032	03/02/2022	10.65	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/02/01	2032	03/02/2022	10.66	Call	Bond Future	4,776.6500	4.7767	5,474.6500	5.4747	14.613	0	0	0
2022/02/01	2032	03/02/2022	10.66	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	97
2022/02/01	2032	03/02/2022	10.43	Call	Bond Future	3,501.6100	3.5016	4,199.5800	4.1996	19.933	0	0	0
2022/02/01	2032	03/02/2022	10.43	Put	Bond Future	0.0300	0.0000	0.0000	0.0000	(100.000)	0	0	0
2022/02/01	2032	03/02/2022	10.45	Put	Bond Future	0.0200	0.0000	0.0000	0.0000	(100.000)	0	0	198
2022/02/01	2032	03/02/2022	10.35	Put	Bond Future	0.1700	0.0002	0.0000	0.0000	(100.000)	0	0	400
2022/02/01	2032	03/02/2022	10.42	Call	Bond Future	3,445.6000	3.4456	4,143.5600	4.1436	20.257	0	0	0
2022/02/01	2032	03/02/2022	10.42	Put	Bond Future	0.0400	0.0000	0.0000	0.0000	(100.000)	0	0	0
2022/02/01	2032	03/02/2022	9.81	Call	Bond Future	302.6600	0.3027	698.9000	0.6989	130.919	0	0	0
2022/02/01	2032	03/02/2022	9.81	Put	Bond Future	368.1800	0.3682	66.4200	0.0664	(81.960)	0	0	198
2022/02/01	2032	03/02/2022	9.90	Put	Bond Future	159.1600	0.1592	14.4300	0.0144	(90.934)	0	0	900
2022/02/01	2032	03/02/2022	9.58	Call	Bond Future	10.6000	0.0106	40.4800	0.0405	281.887	0	0	400
2022/02/01	2032	03/02/2022	9.58	Put	Bond Future	1,449.3400	1.4493	781.2200	0.7812	(46.098)	0	0	0
2022/02/01	2032	03/02/2022	9.67	Call	Bond Future	54.1800	0.0542	176.0700	0.1761	224.972	0	0	0
2022/02/01	2032	03/02/2022			Bond Future	9.8211	93.0029	9.7035	93.7009	(1.197)	0.0000	0.0000	41,034
2022/02/01	2032	03/02/2022	8.91	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	198
2022/02/01	2032	03/02/2022	9.14	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	97
2022/02/01	2032	03/02/2022	9.14	Put	Bond Future	4,144.3500	4.1444	3,446.3500	3.4463	(16.842)	0	0	0
2022/02/01	2032	03/02/2022	9.57	Call	Bond Future	8.5700	0.0086	33.1200	0.0331	286.464	0	0	0
2022/02/01	2032	03/02/2022	9.57	Put	Bond Future	1,507.6500	1.5076	834.2000	0.8342	(44.669)	0	0	0
2022/02/01	2032	03/02/2022	10.90	Call	Bond Future	6,080.3200	6.0803	6,778.3200	6.7783	11.480	0	0	0
2022/02/01	2032	03/02/2022	10.90	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	900
2022/02/01	2032	03/02/2022	10.95	Call	Bond Future	6,348.5200	6.3485	7,046.5200	7.0465	10.995	0	0	0
2022/02/01	2032	03/02/2022	10.95	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	400
2022/02/01	2032	03/02/2022	10.44	Call	Bond Future	3,557.5700	3.5576	4,255.5500	4.2556	19.620	0	0	0
2022/02/01	2032	03/02/2022	10.44	Put	Bond Future	0.0200	0.0000	0.0000	0.0000	(100.000)	0	0	0
2022/02/01	2032	03/02/2022	10.45	Call	Bond Future	3,613.4900	3.6135	4,311.4700	4.3115	19.316	0	0	0
2022/02/01	2032	03/02/2022	10.14	Call	Bond Future	1,864.2200	1.8642	2,555.1600	2.5552	37.063	0	0	0
2022/02/01	2032	03/02/2022	10.14	Put	Bond Future	7.1200	0.0071	0.0600	0.0001	(99.157)	0	0	97
2022/02/01	2032	03/02/2022	10.35	Call	Bond Future	3,052.2400	3.0522	3,750.0700	3.7501	22.863	0	0	0
2022/02/01	2032	03/02/2022	9.90	Call	Bond Future	623.5000	0.6235	1,176.7700	1.1768	88.736	0	0	900
2022/02/01	2032	03/02/2022	10.04	Call	Bond Future	1,310.2900	1.3103	1,979.0700	1.9791	51.041	0	0	100
2022/02/01	2032	03/02/2022	10.04	Put	Bond Future	29.9600	0.0300	0.7400	0.0007	(97.530)	0	0	0
2022/02/01	2032	03/02/2022	9.62	Call	Bond Future	23.2300	0.0232	83.4800	0.0835	259.363	0	0	210
2022/02/01	2032	03/02/2022	9.62	Put	Bond Future	1,221.1600	1.2212	583.4100	0.5834	(52.225)	0	0	0
2022/02/01	2032	03/02/2022	9.67	Put	Bond Future	952.2800	0.9523	376.1700	0.3762	(60.498)	0	0	0
2022/02/01	2032	05/05/2022	11.18	Call	Bond Future	6,649.1900	6.6492	7,301.4800	7.3015	9.810	0	0	0
2022/02/01	2032	05/05/2022	11.18	Put	Bond Future	258.5000	0.2585	190.1200	0.1901	(26.453)	0	0	780
2022/02/01	2032	05/05/2022	10.98	Call	Bond Future	5,713.9000	5.7139	6,340.9100	6.3409	10.973	0	0	0
2022/02/01	2032	05/05/2022	10.98	Put	Bond Future	369.7600	0.3698	276.1000	0.2761	(25.330)	0	0	993
2022/02/01	2032	05/05/2022	11.02	Put	Bond Future	344.8900	0.3449	256.7800	0.2568	(25.547)	0	0	0
2022/02/01	2032	05/05/2022	11.03	Call	Bond Future	5,946.1800	5.9462	6,580.1100	6.5801	10.661	0	0	0
2022/02/01	2032	05/05/2022	11.03	Put	Bond Future	338.7400	0.3387	252.0000	0.2520	(25.607)	0	0	0
2022/02/01	2032	05/05/2022	10.29	Put	Bond Future	1,160.0300	1.1600	915.1400	0.9151	(21.111)	0	0	0
2022/02/01	2032	05/05/2022			Bond Future	10.0086	90.0016	9.8836	90.7222	(1.249)	0.0000	0.0000	133,377

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing	% Movement in MTM	Today's High	Today's Low	Open Interest
2022/02/01	2032	05/05/2022	11.04	Call	Bond Future	5,992.7500	5.9927	6,628.0100	6.6280	10.600	0	0	0
2022/02/01	2032	05/05/2022	11.04	Put	Bond Future	332.7900	0.3328	247.3800	0.2474	(25.665)	0	0	0
2022/02/01	2032	05/05/2022	11.02	Call	Bond Future	5,899.7600	5.8998	6,532.3200	6.5323	10.722	0	0	0
2022/02/01	2032	05/05/2022	9.58	Call	Bond Future	766.7400	0.7667	989.2100	0.9892	29.015	0	0	780
2022/02/01	2032	05/05/2022	9.58	Put	Bond Future	3,269.4600	3.2695	2,771.2600	2.7713	(15.238)	0	0	0
2022/02/01	2032	05/05/2022	10.18	Call	Bond Future	2,360.3400	2.3603	2,800.7900	2.8008	18.660	0	0	780
2022/02/01	2032	05/05/2022	10.18	Put	Bond Future	1,384.8700	1.3849	1,104.6500	1.1047	(20.234)	0	0	0
2022/02/01	2032	05/05/2022	10.29	Call	Bond Future	2,754.0000	2.7540	3,229.7800	3.2298	17.276	0	0	993
2022/02/01	2032	04/08/2022	10.22	Call	Bond Future	2,505.2300	2.5052	2,881.1900	2.8812	15.007	0	0	0
2022/02/01	2032	04/08/2022	9.72	Call	Bond Future	1,247.7000	1.2477	1,492.6400	1.4926	19.631	0	0	800
2022/02/01	2032	04/08/2022	9.72	Put	Bond Future	3,947.9500	3.9480	3,491.0100	3.4910	(11.574)	0	0	0
2022/02/01	2032	04/08/2022	10.20	Put	Bond Future	2,421.2400	2.4212	2,090.2500	2.0903	(13.670)	0	0	0
2022/02/01	2032	04/08/2022	10.21	Put	Bond Future	2,394.9500	2.3950	2,066.5000	2.0665	(13.714)	0	0	0
2022/02/01	2032	04/08/2022	8.97	Call	Bond Future	279.8800	0.2799	361.8200	0.3618	29.277	0	0	800
2022/02/01	2032	04/08/2022	8.97	Put	Bond Future	7,465.5800	7.4656	6,845.6400	6.8456	(8.304)	0	0	0
2022/02/01	2032	04/08/2022			Bond Future	10.1955	91.1898	10.0700	91.8917	(1.230)	0.0000	0.0000	0
2022/02/01	2032	04/08/2022	10.22	Put	Bond Future	2,368.8800	2.3689	2,042.9600	2.0430	(13.758)	0	0	0
2022/02/01	2032	04/08/2022	11.60	Call	Bond Future	7,880.3400	7.8803	8,491.6400	8.4916	7.757	0	0	0
2022/02/01	2032	04/08/2022	11.60	Put	Bond Future	502.6000	0.5026	412.0200	0.4120	(18.022)	0	0	800
2022/02/01	2032	04/08/2022	11.89	Call	Bond Future	9,162.1200	9.1621	9,796.2500	9.7963	6.921	0	0	0
2022/02/01	2032	04/08/2022	11.89	Put	Bond Future	365.1300	0.3651	297.3800	0.2974	(18.555)	0	0	0
2022/02/01	2032	04/08/2022	10.20	Call	Bond Future	2,446.4000	2.4464	2,817.2900	2.8173	15.161	0	0	0
2022/02/01	2032	04/08/2022	10.21	Call	Bond Future	2,475.7300	2.4757	2,849.1600	2.8492	15.084	0	0	0
2022/02/01	2032	03/11/2022	9.31	Put	Bond Future	6,831.8500	6.8318	6,185.6600	6.1857	(9.458)	0	0	0
2022/02/01	2032	03/11/2022	10.16	Call	Bond Future	2,322.3900	2.3224	2,702.5300	2.7025	16.368	0	0	0
2022/02/01	2032	03/11/2022	10.16	Put	Bond Future	3,587.8400	3.5878	3,147.5600	3.1476	(12.271)	0	0	180
2022/02/01	2032	03/11/2022	10.56	Put	Bond Future	2,535.7300	2.5357	2,191.1200	2.1911	(13.590)	0	0	180
2022/02/01	2032	03/11/2022			Bond Future	10.3920	88.2130	10.2411	89.0334	(1.452)	0.0000	0.0000	0
2022/02/01	2032	03/11/2022	10.66	Call	Bond Future	3,756.1500	3.7562	4,254.1600	4.2542	13.259	0	0	0
2022/02/01	2032	03/11/2022	10.66	Put	Bond Future	2,324.4300	2.3244	2,002.0200	2.0020	(13.870)	0	0	0
2022/02/01	2032	03/11/2022	9.31	Call	Bond Future	718.8800	0.7189	893.1100	0.8931	24.236	0	0	180
2022/02/01	2032	03/11/2022	10.56	Call	Bond Future	3,436.8100	3.4368	3,912.6200	3.9126	13.845	0	0	0
2022/02/01	2032	02/02/2023	10.40	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/02/01	2032	02/02/2023	10.40	Put	Bond Future	0.0000	0.0000	134.3000	0.1343	100.000	0	0	0
2022/02/01	2032	02/02/2023			Bond Future	10.3900	10.3900	10.4253	90.2991	0.339	0.0000	0.0000	0
2022/02/01	2032	02/02/2023	10.38	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/02/01	2032	02/02/2023	10.38	Put	Bond Future	0.0000	0.0000	240.8200	0.2408	100.000	0	0	0
2022/02/01	2032	02/02/2023	10.39	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/02/01	2032	02/02/2023	10.39	Put	Bond Future	0.0000	0.0000	187.5400	0.1875	100.000	0	0	0
2022/02/01	2033	03/02/2022			Bond Future	111.3600	111.3600	111.9263	111.9263	0.509	0.0000	0.0000	2,527
2022/02/01	2033	05/05/2022			Bond Future	111.4767	111.4767	112.0672	112.0672	0.530	0.0000	0.0000	2,371
2022/02/01	2033	04/08/2022			Bond Future	112.9750	112.9750	113.5392	113.5392	0.499	0.0000	0.0000	4,967
2022/02/01	2033	03/11/2022			Bond Future	113.1438	113.1438	113.8495	113.8495	0.624	0.0000	0.0000	0
2022/02/01	2033	02/02/2023			Bond Future	113.1400	113.1400	115.4917	115.4917	2.079	0.0000	0.0000	0
2022/02/01	2037	03/02/2022	11.45	Call	Bond Future	5,966.7300	5.9667	6,986.4200	6.9864	17.090	0	0	0
2022/02/01	2037	03/02/2022	11.46	Call	Bond Future	6,026.1900	6.0262	7,045.8800	7.0459	16.921	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing	% Movement in MTM	Today's High	Today's Low	Open Interest
2022/02/01	2037	03/02/2022	11.47	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/02/01	2037	03/02/2022			Bond Future	10.5003	85.2467	10.3479	86.2664	(1.452)	0.0000	0.0000	58,529
2022/02/01	2037	03/02/2022	11.45	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/02/01	2037	03/02/2022	11.46	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/02/01	2037	03/02/2022	11.47	Call	Bond Future	6,085.5800	6.0856	7,105.2700	7.1053	16.756	0	0	0
2022/02/01	2037	05/05/2022	11.82	Call	Bond Future	7,278.2800	7.2783	8,213.1800	8.2132	12.845	0	0	0
2022/02/01	2037	05/05/2022	11.83	Call	Bond Future	7,329.0800	7.3291	8,265.6100	8.2656	12.778	0	0	0
2022/02/01	2037	05/05/2022	11.84	Put	Bond Future	351.9400	0.3519	244.5000	0.2445	(30.528)	0	0	0
2022/02/01	2037	05/05/2022			Bond Future	10.6796	86.2975	10.5193	87.3431	(1.501)	0.0000	0.0000	83,923
2022/02/01	2037	05/05/2022	11.82	Put	Bond Future	363.8000	0.3638	253.1400	0.2531	(30.418)	0	0	0
2022/02/01	2037	05/05/2022	11.83	Put	Bond Future	357.7800	0.3578	248.7500	0.2488	(30.474)	0	0	0
2022/02/01	2037	05/05/2022	11.84	Call	Bond Future	7,380.0000	7.3800	8,318.1200	8.3181	12.712	0	0	0
2022/02/01	2037	04/08/2022	11.95	Call	Bond Future	7,347.9000	7.3479	8,194.3300	8.1943	11.519	0	0	0
2022/02/01	2037	04/08/2022	11.95	Put	Bond Future	903.8400	0.9038	717.5700	0.7176	(20.609)	0	0	1,050
2022/02/01	2037	04/08/2022	10.91	Put	Bond Future	2,696.2600	2.6963	2,236.5000	2.2365	(17.052)	0	0	0
2022/02/01	2037	04/08/2022	10.89	Call	Bond Future	2,926.0900	2.9261	3,491.8800	3.4919	19.336	0	0	0
2022/02/01	2037	04/08/2022	10.89	Put	Bond Future	2,754.4700	2.7545	2,287.5600	2.2876	(16.951)	0	0	0
2022/02/01	2037	04/08/2022	10.90	Call	Bond Future	2,959.6700	2.9597	3,529.0400	3.5290	19.238	0	0	0
2022/02/01	2037	04/08/2022			Bond Future	10.8627	83.1802	10.7000	84.2129	(1.497)	0.0000	0.0000	49,415
2022/02/01	2037	04/08/2022	10.91	Call	Bond Future	2,993.1900	2.9932	3,566.1300	3.5661	19.141	0	0	0
2022/02/01	2037	04/08/2022	11.21	Call	Bond Future	4,101.5000	4.1015	4,774.2000	4.7742	16.401	0	0	1,050
2022/02/01	2037	04/08/2022	11.21	Put	Bond Future	1,958.1000	1.9581	1,598.1000	1.5981	(18.385)	0	0	0
2022/02/01	2037	04/08/2022	11.42	Call	Bond Future	4,970.7600	4.9708	5,703.0700	5.7031	14.732	0	0	0
2022/02/01	2037	04/08/2022	11.42	Put	Bond Future	1,570.9800	1.5710	1,270.5900	1.2706	(19.121)	0	0	50
2022/02/01	2037	04/08/2022	10.10	Call	Bond Future	896.9500	0.8969	1,165.9100	1.1659	29.986	0	0	50
2022/02/01	2037	04/08/2022	10.10	Put	Bond Future	5,906.8800	5.9069	5,143.1400	5.1431	(12.930)	0	0	0
2022/02/01	2037	04/08/2022	10.90	Put	Bond Future	2,725.3600	2.7254	2,262.0300	2.2620	(17.001)	0	0	50
2022/02/01	2037	03/11/2022	11.32	Call	Bond Future	4,310.8000	4.3108	5,021.2100	5.0212	16.480	0	0	0
2022/02/01	2037	03/11/2022	11.30	Put	Bond Future	2,677.3200	2.6773	2,232.4300	2.2324	(16.617)	0	0	0
2022/02/01	2037	03/11/2022	11.31	Call	Bond Future	4,274.2600	4.2743	4,981.6700	4.9817	16.550	0	0	0
2022/02/01	2037	03/11/2022	11.31	Put	Bond Future	2,654.1300	2.6541	2,212.2400	2.2122	(16.649)	0	0	0
2022/02/01	2037	03/11/2022			Bond Future	11.0420	84.2486	10.8566	85.3979	(1.679)	0.0000	0.0000	0
2022/02/01	2037	03/11/2022	11.32	Put	Bond Future	2,631.1300	2.6311	2,192.2400	2.1922	(16.681)	0	0	0
2022/02/01	2037	03/11/2022	11.30	Call	Bond Future	4,237.8400	4.2378	4,942.2500	4.9423	16.622	0	0	0
2022/02/01	2037	02/02/2023	11.03	Call	Bond Future	0.0000	0.0000	21.2500	0.0213	100.000	0	0	0
2022/02/01	2037	02/02/2023	11.03	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/02/01	2037	02/02/2023	11.04	Call	Bond Future	0.0000	0.0000	82.2900	0.0823	100.000	0	0	0
2022/02/01	2037	02/02/2023	11.04	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/02/01	2037	02/02/2023			Bond Future	11.0400	11.0400	11.0265	82.3567	(0.122)	0.0000	0.0000	0
2022/02/01	2037	02/02/2023	11.05	Call	Bond Future	0.0000	0.0000	143.2600	0.1433	100.000	0	0	0
2022/02/01	2037	02/02/2023	11.05	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/02/01	2038	03/02/2022			Bond Future	126.2975	126.2975	126.8081	126.8081	0.404	0.0000	0.0000	2,575
2022/02/01	2038	05/05/2022			Bond Future	127.8857	127.8857	128.4223	128.4223	0.420	0.0000	0.0000	4,174
2022/02/01	2038	04/08/2022			Bond Future	127.7859	127.7859	128.2901	128.2901	0.395	0.0000	0.0000	2,669
2022/02/01	2038	03/11/2022			Bond Future	129.4568	129.4568	130.1213	130.1213	0.513	0.0000	0.0000	0
2022/02/01	2038	02/02/2023			Bond Future	129.4600	129.4600	130.1365	130.1365	0.523	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
2022/02/01	2040	03/02/2022	11.57	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/02/01	2040	03/02/2022	11.58	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/02/01	2040	03/02/2022	11.59	Call	Bond Future	6,698.2300	6.6982	7,764.3000	7.7643	15.916	0	0	0
2022/02/01	2040	03/02/2022			Bond Future	10.5949	87.4931	10.4476	88.5592	(1.391)	0.0000	0.0000	20,779
2022/02/01	2040	03/02/2022	10.60	Call	Bond Future	434.7000	0.4347	1,142.5900	1.1426	162.846	0	0	2,000
2022/02/01	2040	03/02/2022	10.60	Put	Bond Future	398.3800	0.3984	40.2000	0.0402	(89.909)	0	0	0
2022/02/01	2040	03/02/2022	11.57	Call	Bond Future	6,571.7300	6.5717	7,637.8000	7.6378	16.222	0	0	0
2022/02/01	2040	03/02/2022	11.58	Call	Bond Future	6,635.0200	6.6350	7,701.0900	7.7011	16.067	0	0	0
2022/02/01	2040	03/02/2022	11.59	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/02/01	2040	05/05/2022	13.04	Call	Bond Future	13,872.9100	13.8729	14,948.8800	14.9489	7.756	0	0	0
2022/02/01	2040	05/05/2022	13.04	Put	Bond Future	46.3100	0.0463	29.4300	0.0294	(36.450)	0	0	1,200
2022/02/01	2040	05/05/2022	11.91	Put	Bond Future	366.9900	0.3670	255.6400	0.2556	(30.341)	0	0	0
2022/02/01	2040	05/05/2022	11.92	Call	Bond Future	7,854.2400	7.8542	8,837.3900	8.8374	12.517	0	0	0
2022/02/01	2040	05/05/2022	11.92	Put	Bond Future	360.9200	0.3609	251.2200	0.2512	(30.395)	0	0	0
2022/02/01	2040	05/05/2022	10.57	Call	Bond Future	1,575.3900	1.5754	2,056.5700	2.0566	30.544	0	0	1,200
2022/02/01	2040	05/05/2022	10.57	Put	Bond Future	2,975.5600	2.9756	2,363.8900	2.3639	(20.556)	0	0	0
2022/02/01	2040	05/05/2022			Bond Future	10.7679	88.5716	10.6130	89.6645	(1.439)	0.0000	0.0000	60,975
2022/02/01	2040	05/05/2022	11.90	Call	Bond Future	7,745.3400	7.7453	8,725.1700	8.7252	12.651	0	0	0
2022/02/01	2040	05/05/2022	11.90	Put	Bond Future	373.1600	0.3732	260.1400	0.2601	(30.287)	0	0	0
2022/02/01	2040	05/05/2022	11.91	Call	Bond Future	7,799.7800	7.7998	8,781.2800	8.7813	12.584	0	0	0
2022/02/01	2040	05/05/2022	9.82	Call	Bond Future	189.6400	0.1896	299.9600	0.3000	58.173	0	0	1,200
2022/02/01	2040	05/05/2022	9.82	Put	Bond Future	7,228.7300	7.2287	6,246.2000	6.2462	(13.592)	0	0	0
2022/02/01	2040	04/08/2022	12.24	Put	Bond Future	807.5300	0.8075	644.0100	0.6440	(20.249)	0	0	460
2022/02/01	2040	04/08/2022	11.05	Call	Bond Future	3,461.6200	3.4616	4,081.8300	4.0818	17.917	0	0	0
2022/02/01	2040	04/08/2022	11.05	Put	Bond Future	2,746.8000	2.7468	2,287.1400	2.2871	(16.734)	0	0	0
2022/02/01	2040	04/08/2022	9.70	Put	Bond Future	9,489.3100	9.4893	8,534.3400	8.5343	(10.064)	0	0	0
2022/02/01	2040	04/08/2022			Bond Future	10.9442	85.2340	10.7871	86.3139	(1.436)	0.0000	0.0000	39,528
2022/02/01	2040	04/08/2022	12.24	Call	Bond Future	8,953.4400	8.9534	9,869.7900	9.8698	10.235	0	0	0
2022/02/01	2040	04/08/2022	11.03	Call	Bond Future	3,384.9100	3.3849	3,997.8400	3.9978	18.108	0	0	0
2022/02/01	2040	04/08/2022	11.03	Put	Bond Future	2,804.5600	2.8046	2,337.6200	2.3376	(16.649)	0	0	0
2022/02/01	2040	04/08/2022	11.04	Call	Bond Future	3,423.3000	3.4233	4,039.8700	4.0399	18.011	0	0	0
2022/02/01	2040	04/08/2022	11.04	Put	Bond Future	2,775.6700	2.7757	2,312.3700	2.3124	(16.691)	0	0	0
2022/02/01	2040	04/08/2022	9.70	Call	Bond Future	321.7500	0.3217	446.6500	0.4466	38.819	0	0	460
2022/02/01	2040	04/08/2022	10.70	Call	Bond Future	2,264.4600	2.2645	2,750.5000	2.7505	21.464	0	0	460
2022/02/01	2040	04/08/2022	10.70	Put	Bond Future	3,952.0800	3.9521	3,358.2500	3.3582	(15.026)	0	0	0
2022/02/01	2040	03/11/2022	11.41	Put	Bond Future	2,811.6400	2.8116	2,358.0600	2.3581	(16.132)	0	0	0
2022/02/01	2040	03/11/2022	11.39	Call	Bond Future	4,646.1200	4.6461	5,386.1600	5.3862	15.928	0	0	0
2022/02/01	2040	03/11/2022	11.40	Call	Bond Future	4,685.5900	4.6856	5,428.7400	5.4287	15.860	0	0	0
2022/02/01	2040	03/11/2022			Bond Future	11.1165	86.3287	10.9377	87.5286	(1.608)	0.0000	0.0000	0
2022/02/01	2040	03/11/2022	11.41	Call	Bond Future	4,725.1900	4.7252	5,471.4400	5.4714	15.793	0	0	0
2022/02/01	2040	03/11/2022	11.39	Put	Bond Future	2,860.7800	2.8608	2,400.9900	2.4010	(16.072)	0	0	0
2022/02/01	2040	03/11/2022	11.40	Put	Bond Future	2,836.1100	2.8361	2,379.4300	2.3794	(16.102)	0	0	0
2022/02/01	2040	02/02/2023	11.12	Call	Bond Future	0.0000	0.0000	127.5600	0.1276	100.000	0	0	0
2022/02/01	2040	02/02/2023	11.12	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/02/01	2040	02/02/2023			Bond Future	11.1100	11.1100	11.1007	84.2674	(0.084)	0.0000	0.0000	0
2022/02/01	2040	02/02/2023	11.10	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/02/01	2040	02/02/2023	11.10	Put	Bond Future	0.0000	0.0000	4.7700	0.0048	100.000	0	0	0
2022/02/01	2040	02/02/2023	11.11	Call	Bond Future	0.0000	0.0000	61.4400	0.0614	100.000	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2022/02/01	2040	02/02/2023	11.11	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/02/01	2044	03/02/2022	11.59	Call	Bond Future	6,395.3800	6.3954	7,444.7700	7.4448	16.409	0	0	0
2022/02/01	2044	03/02/2022	11.59	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/02/01	2044	03/02/2022	11.60	Call	Bond Future	6,459.2800	6.4593	7,508.6700	7.5087	16.246	0	0	0
2022/02/01	2044	03/02/2022	11.60	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/02/01	2044	03/02/2022			Bond Future	10.6545	84.1396	10.5122	85.1890	(1.335)	0.0000	0.0000	22,584
2022/02/01	2044	03/02/2022	11.61	Call	Bond Future	6,523.0900	6.5231	7,572.4800	7.5725	16.087	0	0	0
2022/02/01	2044	03/02/2022	11.61	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/02/01	2044	05/05/2022	11.91	Call	Bond Future	7,613.8900	7.6139	8,568.7500	8.5688	12.541	0	0	0
2022/02/01	2044	05/05/2022	11.91	Put	Bond Future	415.0200	0.4150	294.5100	0.2945	(29.037)	0	0	0
2022/02/01	2044	05/05/2022	11.92	Call	Bond Future	7,668.3200	7.6683	8,624.9000	8.6249	12.474	0	0	0
2022/02/01	2044	05/05/2022	11.92	Put	Bond Future	408.3700	0.4084	289.5800	0.2896	(29.089)	0	0	0
2022/02/01	2044	05/05/2022			Bond Future	10.8193	85.1768	10.6698	86.2522	(1.381)	0.0000	0.0000	54,898
2022/02/01	2044	05/05/2022	11.93	Call	Bond Future	7,722.6800	7.7227	8,680.9800	8.6810	12.409	0	0	0
2022/02/01	2044	05/05/2022	11.93	Put	Bond Future	401.7400	0.4017	284.6700	0.2847	(29.141)	0	0	0
2022/02/01	2044	04/08/2022	11.08	Call	Bond Future	3,395.2400	3.3952	4,002.6000	4.0026	17.889	0	0	0
2022/02/01	2044	04/08/2022	11.08	Put	Bond Future	2,754.2500	2.7543	2,298.3100	2.2983	(16.554)	0	0	0
2022/02/01	2044	04/08/2022	11.09	Call	Bond Future	3,433.3300	3.4333	4,044.3700	4.0444	17.797	0	0	0
2022/02/01	2044	04/08/2022	11.09	Put	Bond Future	2,723.9200	2.7239	2,271.6600	2.2717	(16.603)	0	0	0
2022/02/01	2044	04/08/2022			Bond Future	10.9870	81.9195	10.8353	82.9828	(1.380)	0.0000	0.0000	21,683
2022/02/01	2044	04/08/2022	11.10	Call	Bond Future	3,471.6000	3.4716	4,086.3100	4.0863	17.707	0	0	0
2022/02/01	2044	04/08/2022	11.10	Put	Bond Future	2,693.8700	2.6939	2,245.2800	2.2453	(16.652)	0	0	0
2022/02/01	2044	03/11/2022	11.40	Put	Bond Future	2,965.8500	2.9658	2,507.0600	2.5071	(15.469)	0	0	0
2022/02/01	2044	03/11/2022	11.41	Call	Bond Future	4,666.0400	4.6660	5,389.3300	5.3893	15.501	0	0	0
2022/02/01	2044	03/11/2022	11.41	Put	Bond Future	2,940.0300	2.9400	2,484.3300	2.4843	(15.500)	0	0	0
2022/02/01	2044	03/11/2022			Bond Future	11.1504	82.9717	10.9783	84.1507	(1.543)	0.0000	0.0000	0
2022/02/01	2044	03/11/2022	11.39	Call	Bond Future	4,586.8300	4.5868	5,303.9300	5.3039	15.634	0	0	0
2022/02/01	2044	03/11/2022	11.39	Put	Bond Future	2,991.6100	2.9916	2,529.7200	2.5297	(15.440)	0	0	0
2022/02/01	2044	03/11/2022	11.40	Call	Bond Future	4,626.5100	4.6265	5,346.7100	5.3467	15.567	0	0	0
2022/02/01	2044	02/02/2023	11.14	Call	Bond Future	0.0000	0.0000	49.4000	0.0494	100.000	0	0	0
2022/02/01	2044	02/02/2023	11.14	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/02/01	2044	02/02/2023	11.15	Call	Bond Future	0.0000	0.0000	117.0000	0.1170	100.000	0	0	0
2022/02/01	2044	02/02/2023	11.15	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/02/01	2044	02/02/2023			Bond Future	11.1500	11.1500	11.1327	80.9666	(0.155)	0.0000	0.0000	0
2022/02/01	2044	02/02/2023	11.16	Call	Bond Future	0.0000	0.0000	184.5100	0.1845	100.000	0	0	0
2022/02/01	2044	02/02/2023	11.16	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/02/01	2046	03/02/2022			Bond Future	116.3544	116.3544	117.1578	117.1578	0.690	0.0000	0.0000	7,516
2022/02/01	2046	05/05/2022			Bond Future	115.9226	115.9226	116.7541	116.7541	0.717	0.0000	0.0000	14,004
2022/02/01	2046	04/08/2022			Bond Future	117.4809	117.4809	118.2877	118.2877	0.687	0.0000	0.0000	2,969
2022/02/01	2046	03/11/2022			Bond Future	117.0890	117.0890	118.0463	118.0463	0.818	0.0000	0.0000	0
2022/02/01	2046	02/02/2023			Bond Future	117.0900	117.0900	119.7495	119.7495	2.271	0.0000	0.0000	0
2022/02/01	2050	03/02/2022			Bond Future	117.5564	117.5564	118.6859	118.6859	0.961	0.0000	0.0000	5,054
2022/02/01	2050	05/05/2022			Bond Future	119.0348	119.0348	120.1967	120.1967	0.976	0.0000	0.0000	8,572
2022/02/01	2050	04/08/2022			Bond Future	118.6133	118.6133	119.7542	119.7542	0.962	0.0000	0.0000	1,194
2022/02/01	2050	03/11/2022			Bond Future	120.1644	120.1644	121.4636	121.4636	1.081	0.0000	0.0000	0

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2022/02/01	2050	02/02/2023			Bond Future	120.1600	120.1600	121.1478	121.1478	0.822	0.0000	0.0000	0
2022/02/01	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/02/01	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/02/01	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/02/01	AL37	03/02/2022			Index Future	816.2910	816.2910	819.1500	819.1500	0.350	0.0000	0.0000	0
2022/02/01	AL37	05/05/2022			Index Future	826.3350	826.3350	829.3560	829.3560	0.366	0.0000	0.0000	0
2022/02/01	AL37	04/08/2022			Index Future	837.1190	837.1190	839.9300	839.9300	0.336	0.0000	0.0000	0
2022/02/01	AL37	03/11/2022			Index Future	847.9830	847.9830	851.8210	851.8210	0.453	0.0000	0.0000	0
2022/02/01	AL37	02/02/2023			Index Future	847.9800	847.9800	863.9050	863.9050	1.878	0.0000	0.0000	0
2022/02/01	AL7T	03/02/2022			Index Future	933.8110	933.8110	940.5540	940.5540	0.722	0.0000	0.0000	0
2022/02/01	AL7T	05/05/2022			Index Future	945.3000	945.3000	952.2730	952.2730	0.738	0.0000	0.0000	0
2022/02/01	AL7T	04/08/2022			Index Future	957.6360	957.6360	964.4150	964.4150	0.708	0.0000	0.0000	0
2022/02/01	AL7T	03/11/2022			Index Future	970.0650	970.0650	978.0680	978.0680	0.825	0.0000	0.0000	0
2022/02/01	AL7T	02/02/2023			Index Future	970.0700	970.0700	991.9430	991.9430	2.255	0.0000	0.0000	0
2022/02/01	ALBI	03/02/2022			Index Future	830.0030	830.0030	837.2130	837.2130	0.869	0.0000	0.0000	89
2022/02/01	ALBI	05/05/2022			Index Future	840.2160	840.2160	847.6450	847.6450	0.884	0.0000	0.0000	128
2022/02/01	ALBI	04/08/2022			Index Future	851.1810	851.1810	858.4520	858.4520	0.854	0.0000	0.0000	90
2022/02/01	ALBI	03/11/2022			Index Future	862.2280	862.2280	870.6050	870.6050	0.972	0.0000	0.0000	0
2022/02/01	ALBI	02/02/2023			Index Future	862.2300	862.2300	882.9560	882.9560	2.404	0.0000	0.0000	0
2022/02/01	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/02/01	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/02/01	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/02/01	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/02/01	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/02/01	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/02/01	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/02/01	C040	06/10/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/02/01	C040	31/01/2040			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/02/01	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/02/01	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing	% Movement in MTM	Today's High	Today's Low	Open Interest
2022/02/01	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/02/01	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/02/01	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/02/01	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/02/01	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2022/02/01	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/02/01	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/02/01	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/02/01	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/02/01	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/02/01	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/02/01	C303	28/02/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/02/01	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/02/01	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/02/01	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/02/01	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/02/01	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/02/01	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/02/01	ES33	03/02/2022			Bond Future	11.2482	79.0529	11.0951	79.8689	(1.361)	0.0000	0.0000	0
2022/02/01	ES33	05/05/2022			Bond Future	11.4703	76.2681	11.3086	77.1063	(1.410)	0.0000	0.0000	87
2022/02/01	ES33	04/08/2022			Bond Future	11.6943	77.2936	11.5304	78.1192	(1.402)	0.0000	0.0000	263
2022/02/01	ES33	03/11/2022			Bond Future	11.9297	74.5250	11.7400	75.4539	(1.590)	0.0000	0.0000	0
2022/02/01	ES33	02/02/2023			Bond Future	11.9300	11.9300	11.9680	76.5436	0.319	0.0000	0.0000	0
2022/02/01	ES42	03/02/2022			Bond Future	11.6718	78.0159	11.5291	78.9003	(1.223)	0.0000	0.0000	0
2022/02/01	ES42	05/05/2022			Bond Future	11.8788	74.7382	11.7280	75.6457	(1.269)	0.0000	0.0000	1,190
2022/02/01	ES42	04/08/2022			Bond Future	12.0821	75.7438	11.9291	76.6395	(1.267)	0.0000	0.0000	3,579
2022/02/01	ES42	03/11/2022			Bond Future	12.2956	72.4756	12.1199	73.4753	(1.429)	0.0000	0.0000	0
2022/02/01	ES42	02/02/2023			Bond Future	12.3000	12.3000	12.3192	74.5374	0.156	0.0000	0.0000	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing	% Movement in MTM	Today's High	Today's Low	Open Interest
2022/02/01	GOVI	03/02/2022	792.76	Call	GOVI	262,660.0000	26.2660	332,910.0000	33.2910	26.746	0	0	0
2022/02/01	GOVI	03/02/2022	792.76	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/02/01	GOVI	03/02/2022			GOVI	819.0260	819.0260	826.0510	826.0510	0.858	0.0000	0.0000	37
2022/02/01	GOVI	03/02/2022	792.74	Call	GOVI	262,860.0000	26.2860	333,110.0000	33.3110	26.725	0	0	0
2022/02/01	GOVI	03/02/2022	792.74	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/02/01	GOVI	03/02/2022	792.75	Call	GOVI	262,760.0000	26.2760	333,010.0000	33.3010	26.735	0	0	0
2022/02/01	GOVI	03/02/2022	792.75	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/02/01	GOVI	05/05/2022	788.25	Call	GOVI	408,540.0000	40.8540	480,940.0000	48.0940	17.722	0	0	0
2022/02/01	GOVI	05/05/2022	788.25	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/02/01	GOVI	05/05/2022			GOVI	829.1040	829.1040	836.3440	836.3440	0.873	0.0000	0.0000	986
2022/02/01	GOVI	05/05/2022	788.23	Call	GOVI	408,740.0000	40.8740	481,140.0000	48.1140	17.713	0	0	0
2022/02/01	GOVI	05/05/2022	788.23	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/02/01	GOVI	05/05/2022	788.24	Call	GOVI	408,640.0000	40.8640	481,040.0000	48.1040	17.717	0	0	0
2022/02/01	GOVI	05/05/2022	788.24	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/02/01	GOVI	04/08/2022	819.28	Call	GOVI	206,440.0000	20.6440	277,270.0000	27.7270	34.310	0	0	0
2022/02/01	GOVI	04/08/2022	819.28	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/02/01	GOVI	04/08/2022			GOVI	839.9240	839.9240	847.0070	847.0070	0.843	0.0000	0.0000	0
2022/02/01	GOVI	04/08/2022	819.26	Call	GOVI	206,640.0000	20.6640	277,470.0000	27.7470	34.277	0	0	0
2022/02/01	GOVI	04/08/2022	819.26	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/02/01	GOVI	04/08/2022	819.27	Call	GOVI	206,540.0000	20.6540	277,370.0000	27.7370	34.294	0	0	0
2022/02/01	GOVI	04/08/2022	819.27	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/02/01	GOVI	03/11/2022	820.41	Call	GOVI	304,150.0000	30.4150	385,880.0000	38.5880	26.872	0	0	0
2022/02/01	GOVI	03/11/2022	820.41	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/02/01	GOVI	03/11/2022	820.42	Call	GOVI	304,050.0000	30.4050	385,780.0000	38.5780	26.880	0	0	0
2022/02/01	GOVI	03/11/2022	820.42	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/02/01	GOVI	03/11/2022			GOVI	850.8250	850.8250	858.9980	858.9980	0.961	0.0000	0.0000	0
2022/02/01	GOVI	03/11/2022	820.43	Call	GOVI	303,950.0000	30.3950	385,680.0000	38.5680	26.889	0	0	0
2022/02/01	GOVI	03/11/2022	820.43	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/02/01	GOVI	02/02/2023	850.82	Call	GOVI	0.0000	0.0000	203,640.0000	20.3640	100.000	0	0	0
2022/02/01	GOVI	02/02/2023	850.82	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/02/01	GOVI	02/02/2023	850.83	Call	GOVI	0.0000	0.0000	203,540.0000	20.3540	100.000	0	0	0
2022/02/01	GOVI	02/02/2023	850.83	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/02/01	GOVI	02/02/2023			GOVI	850.8300	850.8300	871.1840	871.1840	2.392	0.0000	0.0000	0
2022/02/01	GOVI	02/02/2023	850.84	Call	GOVI	0.0000	0.0000	203,440.0000	20.3440	100.000	0	0	0
2022/02/01	GOVI	02/02/2023	850.84	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/02/01	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2022/02/01	IGOV	03/02/2022			Index Future	306.5900	306.5900	307.8000	307.8000	0.395	0.0000	0.0000	0
2022/02/01	IGOV	05/05/2022			Index Future	310.4390	310.4390	311.7120	311.7120	0.410	0.0000	0.0000	498
2022/02/01	IGOV	04/08/2022			Index Future	314.5650	314.5650	315.7620	315.7620	0.381	0.0000	0.0000	0
2022/02/01	IGOV	03/11/2022			Index Future	318.7220	318.7220	320.3070	320.3070	0.497	0.0000	0.0000	0
2022/02/01	IGOV	02/02/2023			Index Future	318.7200	318.7200	324.9240	324.9240	1.947	0.0000	0.0000	0
2022/02/01	IS05	15/03/2022			Interest Rate Swap	90.1300	90.1300	90.1300	90.1300	0.000	0.0000	0.0000	0
2022/02/01	IS05	21/06/2022			Interest Rate Swap	90.2900	90.2900	90.2900	90.2900	0.000	0.0000	0.0000	0
2022/02/01	IS05	20/09/2022			Interest Rate Swap	93.5000	93.5000	93.5000	93.5000	0.000	0.0000	0.0000	0
2022/02/01	IS05	20/12/2022			Interest Rate Swap	94.0600	94.0600	94.0600	94.0600	0.000	0.0000	0.0000	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing	% Movement in MTM	Today's High	Today's Low	Open Interest
2022/02/01	IS05	22/03/2023			Interest Rate Swap	86.5400	86.5400	86.5400	86.5400	0.000	0.0000	0.0000	0
2022/02/01	IS05	20/06/2023			Interest Rate Swap	92.1700	92.1700	92.1700	92.1700	0.000	0.0000	0.0000	0
2022/02/01	IS05	19/09/2023			Interest Rate Swap	94.8800	94.8800	94.8800	94.8800	0.000	0.0000	0.0000	0
2022/02/01	IS10	17/12/2025			Interest Rate Swap	80.2800	80.2800	80.2800	80.2800	0.000	0.0000	0.0000	0
2022/02/01	IS10	16/03/2026			Interest Rate Swap	76.8200	76.8200	76.8200	76.8200	0.000	0.0000	0.0000	0
2022/02/01	IS10	15/06/2026			Interest Rate Swap	75.2400	75.2400	75.2400	75.2400	0.000	0.0000	0.0000	0
2022/02/01	IS10	21/09/2026			Interest Rate Swap	77.2700	77.2700	77.2700	77.2700	0.000	0.0000	0.0000	0
2022/02/01	IS10	21/12/2026			Interest Rate Swap	81.3000	81.3000	81.3000	81.3000	0.000	0.0000	0.0000	0
2022/02/01	IS10	15/03/2027			Interest Rate Swap	79.8000	79.8000	79.8000	79.8000	0.000	0.0000	0.0000	0
2022/02/01	IS10	21/06/2027			Interest Rate Swap	81.8600	81.8600	81.8600	81.8600	0.000	0.0000	0.0000	0
2022/02/01	IS10	20/09/2027			Interest Rate Swap	87.6100	87.6100	87.6100	87.6100	0.000	0.0000	0.0000	0
2022/02/01	IS10	20/12/2027			Interest Rate Swap	87.9400	87.9400	87.9400	87.9400	0.000	0.0000	0.0000	0
2022/02/01	IS10	22/03/2028			Interest Rate Swap	80.8900	80.8900	80.8900	80.8900	0.000	0.0000	0.0000	0
2022/02/01	IS10	20/06/2028			Interest Rate Swap	88.6800	88.6800	88.6800	88.6800	0.000	0.0000	0.0000	0
2022/02/01	IS10	19/09/2028			Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0.000	0.0000	0.0000	0
2022/02/01	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2022/02/01	JBAF	16/02/2022			Jibar Tradeable Future	4.1350	95.8650	4.1350	95.8650	0.000	0.0000	0.0000	0
2022/02/01	JBAF	16/03/2022			Jibar Tradeable Future	4.1850	95.8150	4.1850	95.8150	0.000	0.0000	0.0000	0
2022/02/01	JBAF	20/04/2022			Jibar Tradeable Future	4.4800	95.5200	4.4500	95.5500	(0.670)	0.0000	0.0000	0
2022/02/01	JBAF	18/05/2022			Jibar Tradeable Future	4.5300	95.4700	4.5000	95.5000	(0.662)	0.0000	0.0000	0
2022/02/01	JBAF	15/06/2022			Jibar Tradeable Future	4.8450	95.1550	4.7950	95.2050	(1.032)	0.0000	0.0000	72
2022/02/01	JBAF	20/07/2022			Jibar Tradeable Future	4.9100	95.0900	4.8600	95.1400	(1.018)	0.0000	0.0000	0
2022/02/01	JBAF	21/09/2022			Jibar Tradeable Future	5.2600	94.7400	5.2100	94.7900	(0.951)	0.0000	0.0000	0
2022/02/01	JBAF	21/12/2022			Jibar Tradeable Future	5.8100	94.1900	5.7500	94.2500	(1.033)	0.0000	0.0000	68
2022/02/01	JBAF	15/03/2023			Jibar Tradeable Future	6.2000	93.8000	6.1300	93.8700	(1.129)	0.0000	0.0000	0
2022/02/01	JBAF	21/06/2023			Jibar Tradeable Future	6.3900	93.6100	6.3050	93.6950	(1.330)	0.0000	0.0000	0
2022/02/01	JBAF	20/09/2023			Jibar Tradeable Future	6.6050	93.3950	6.5150	93.4850	(1.363)	0.0000	0.0000	75
2022/02/01	JBAF	20/12/2023			Jibar Tradeable Future	6.7750	93.2250	6.7300	93.2700	(0.664)	0.0000	0.0000	0
2022/02/01	R023	03/02/2022	5.08	Call	Bond Future	0.2200	0.0002	0.0300	0.0000	(86.364)	0	0	0
2022/02/01	R023	03/02/2022	5.08	Put	Bond Future	290.7000	0.2907	287.1400	0.2871	(1.225)	0	0	0
2022/02/01	R023	03/02/2022			Bond Future	5.3609	105.8615	5.3576	105.8649	(0.061)	0.0000	0.0000	12,368
2022/02/01	R023	03/02/2022	5.06	Call	Bond Future	0.1200	0.0001	0.0100	0.0000	(91.667)	0	0	0
2022/02/01	R023	03/02/2022	5.06	Put	Bond Future	311.3300	0.3113	307.8500	0.3079	(1.118)	0	0	0
2022/02/01	R023	03/02/2022	5.07	Call	Bond Future	0.1600	0.0002	0.0200	0.0000	(87.500)	0	0	0
2022/02/01	R023	03/02/2022	5.07	Put	Bond Future	301.0100	0.3010	297.5000	0.2975	(1.166)	0	0	0
2022/02/01	R023	05/05/2022	6.31	Call	Bond Future	681.6100	0.6816	697.8100	0.6978	2.377	0	0	0
2022/02/01	R023	05/05/2022	6.31	Put	Bond Future	37.0800	0.0371	34.0500	0.0340	(8.172)	0	0	0
2022/02/01	R023	05/05/2022			Bond Future	5.4924	103.2415	5.4682	103.2608	(0.442)	0.0000	0.0000	15,389
2022/02/01	R023	05/05/2022	6.29	Call	Bond Future	667.5600	0.6676	683.6500	0.6836	2.410	0	0	0
2022/02/01	R023	05/05/2022	6.29	Put	Bond Future	38.7200	0.0387	35.5800	0.0356	(8.110)	0	0	0
2022/02/01	R023	05/05/2022	6.30	Call	Bond Future	674.5800	0.6746	690.7300	0.6907	2.394	0	0	0
2022/02/01	R023	05/05/2022	6.30	Put	Bond Future	37.8900	0.0379	34.8100	0.0348	(8.129)	0	0	0
2022/02/01	R023	04/08/2022	6.05	Call	Bond Future	344.9800	0.3450	336.0600	0.3361	(2.586)	0	0	0
2022/02/01	R023	04/08/2022	6.05	Put	Bond Future	109.8900	0.1099	113.4900	0.1135	3.276	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing	% Movement in MTM	Today's High	Today's Low	Open Interest
2022/02/01	R023	04/08/2022			Bond Future	5.6200	104.5796	5.6428	104.5671	0.407	0.0000	0.0000	2,360
2022/02/01	R023	04/08/2022	6.03	Call	Bond Future	337.1300	0.3371	328.3000	0.3283	(2.619)	0	0	0
2022/02/01	R023	04/08/2022	6.03	Put	Bond Future	112.9500	0.1129	116.6400	0.1166	3.267	0	0	0
2022/02/01	R023	04/08/2022	6.04	Call	Bond Future	341.0500	0.3410	332.1700	0.3322	(2.604)	0	0	0
2022/02/01	R023	04/08/2022	6.04	Put	Bond Future	111.4100	0.1114	115.0500	0.1151	3.267	0	0	0
2022/02/01	R023	03/11/2022	6.25	Call	Bond Future	226.3300	0.2263	302.4200	0.3024	33.619	0	0	0
2022/02/01	R023	03/11/2022	6.25	Put	Bond Future	95.6400	0.0956	60.6900	0.0607	(36.543)	0	0	0
2022/02/01	R023	03/11/2022	6.26	Call	Bond Future	228.6000	0.2286	304.9700	0.3050	33.408	0	0	0
2022/02/01	R023	03/11/2022	6.26	Put	Bond Future	94.8500	0.0948	60.1800	0.0602	(36.552)	0	0	0
2022/02/01	R023	03/11/2022			Bond Future	5.8247	102.0510	5.4641	102.1621	(6.190)	0.0000	0.0000	0
2022/02/01	R023	03/11/2022	6.27	Call	Bond Future	230.5600	0.2306	307.2400	0.3072	33.258	0	0	0
2022/02/01	R023	03/11/2022	6.27	Put	Bond Future	93.7400	0.0937	59.3800	0.0594	(36.655)	0	0	0
2022/02/01	R035	03/02/2022	9.92	Call	Bond Future	0.3600	0.0004	2.2600	0.0023	527.778	0	0	200
2022/02/01	R035	03/02/2022	9.92	Put	Bond Future	2,586.9400	2.5869	1,678.5900	1.6786	(35.113)	0	0	0
2022/02/01	R035	03/02/2022	11.73	Call	Bond Future	8,701.0100	8.7010	9,611.2600	9.6113	10.461	0	0	0
2022/02/01	R035	03/02/2022	11.73	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	280
2022/02/01	R035	03/02/2022	11.28	Call	Bond Future	6,088.6700	6.0887	6,998.9200	6.9989	14.950	0	0	0
2022/02/01	R035	03/02/2022	11.28	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	200
2022/02/01	R035	03/02/2022	11.33	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	500
2022/02/01	R035	03/02/2022	11.39	Call	Bond Future	6,738.4100	6.7384	7,648.6600	7.6487	13.508	0	0	0
2022/02/01	R035	03/02/2022	11.39	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	683
2022/02/01	R035	03/02/2022	11.22	Call	Bond Future	5,731.1600	5.7312	6,641.4100	6.6414	15.882	0	0	0
2022/02/01	R035	03/02/2022	11.22	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/02/01	R035	03/02/2022	11.23	Call	Bond Future	5,790.9000	5.7909	6,701.1500	6.7012	15.719	0	0	0
2022/02/01	R035	03/02/2022	11.23	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/02/01	R035	03/02/2022	11.03	Call	Bond Future	4,584.3500	4.5844	5,494.6000	5.4946	19.856	0	0	0
2022/02/01	R035	03/02/2022	11.05	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	1,600
2022/02/01	R035	03/02/2022	11.11	Call	Bond Future	5,069.9500	5.0700	5,980.2000	5.9802	17.954	0	0	0
2022/02/01	R035	03/02/2022	10.35	Call	Bond Future	545.5100	0.5455	1,222.2800	1.2223	124.062	0	0	1,600
2022/02/01	R035	03/02/2022	10.35	Put	Bond Future	255.3500	0.2554	21.8700	0.0219	(91.435)	0	0	0
2022/02/01	R035	03/02/2022	10.61	Call	Bond Future	1,978.9500	1.9790	2,878.2700	2.8783	45.444	0	0	0
2022/02/01	R035	03/02/2022	10.61	Put	Bond Future	11.0000	0.0110	0.0700	0.0001	(99.364)	0	0	200
2022/02/01	R035	03/02/2022	10.65	Call	Bond Future	2,228.1400	2.2281	3,132.3400	3.1323	40.581	0	0	0
2022/02/01	R035	03/02/2022	10.24	Put	Bond Future	628.1600	0.6282	124.2000	0.1242	(80.228)	0	0	0
2022/02/01	R035	03/02/2022	10.26	Call	Bond Future	242.3900	0.2424	702.7000	0.7027	189.905	0	0	200
2022/02/01	R035	03/02/2022	10.26	Put	Bond Future	543.6800	0.5437	93.7400	0.0937	(82.758)	0	0	0
2022/02/01	R035	03/02/2022	10.34	Call	Bond Future	504.8800	0.5049	1,161.0700	1.1611	129.969	0	0	0
2022/02/01	R035	03/02/2022	10.34	Put	Bond Future	280.1600	0.2802	26.1000	0.0261	(90.684)	0	0	500
2022/02/01	R035	03/02/2022			Bond Future	10.3057	93.7919	10.1682	94.7022	(1.334)	0.0000	0.0000	12,403
2022/02/01	R035	03/02/2022	9.70	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	683
2022/02/01	R035	03/02/2022	9.70	Put	Bond Future	4,109.3500	4.1094	3,199.1000	3.1991	(22.151)	0	0	0
2022/02/01	R035	03/02/2022	10.10	Call	Bond Future	25.2900	0.0253	120.9400	0.1209	378.213	0	0	280
2022/02/01	R035	03/02/2022	10.10	Put	Bond Future	1,391.8700	1.3919	577.2700	0.5773	(58.526)	0	0	0
2022/02/01	R035	03/02/2022	11.88	Call	Bond Future	9,545.4100	9.5454	10,455.6600	10.4557	9.536	0	0	0
2022/02/01	R035	03/02/2022	11.88	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	1,800
2022/02/01	R035	03/02/2022	11.33	Call	Bond Future	6,384.9200	6.3849	7,295.1700	7.2952	14.256	0	0	0
2022/02/01	R035	03/02/2022	11.24	Call	Bond Future	5,850.5700	5.8506	6,760.8200	6.7608	15.558	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing	% Movement in MTM	Today's High	Today's Low	Open Interest
2022/02/01	R035	03/02/2022	11.24	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/02/01	R035	03/02/2022	11.03	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	280
2022/02/01	R035	03/02/2022	11.05	Call	Bond Future	4,706.1300	4.7061	5,616.3800	5.6164	19.342	0	0	0
2022/02/01	R035	03/02/2022	11.11	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	200
2022/02/01	R035	03/02/2022	10.65	Put	Bond Future	6.0700	0.0061	0.0200	0.0000	(99.671)	0	0	683
2022/02/01	R035	03/02/2022	10.24	Call	Bond Future	194.6900	0.1947	600.9800	0.6010	208.686	0	0	500
2022/02/01	R035	05/05/2022	11.63	Call	Bond Future	7,212.7600	7.2128	8,053.1100	8.0531	11.651	0	0	0
2022/02/01	R035	05/05/2022	11.63	Put	Bond Future	328.7400	0.3287	233.5400	0.2335	(28.959)	0	0	0
2022/02/01	R035	05/05/2022	11.64	Call	Bond Future	7,264.0200	7.2640	8,105.8200	8.1058	11.589	0	0	0
2022/02/01	R035	05/05/2022	11.64	Put	Bond Future	323.0700	0.3231	229.3200	0.2293	(29.018)	0	0	0
2022/02/01	R035	05/05/2022	10.72	Call	Bond Future	2,891.3900	2.8914	3,492.9800	3.4930	20.806	0	0	1,200
2022/02/01	R035	05/05/2022	10.72	Put	Bond Future	1,436.8000	1.4368	1,102.8400	1.1028	(23.243)	0	0	0
2022/02/01	R035	05/05/2022			Bond Future	10.4899	90.4470	10.3447	91.3826	(1.384)	0.0000	0.0000	70,742
2022/02/01	R035	05/05/2022	11.65	Call	Bond Future	7,315.3900	7.3154	8,158.6200	8.1586	11.527	0	0	0
2022/02/01	R035	05/05/2022	11.65	Put	Bond Future	317.5700	0.3176	225.2500	0.2252	(29.071)	0	0	0
2022/02/01	R035	05/05/2022	12.64	Call	Bond Future	12,406.0500	12.4061	13,324.0300	13.3240	7.399	0	0	0
2022/02/01	R035	05/05/2022	12.64	Put	Bond Future	51.4400	0.0514	33.8700	0.0339	(34.156)	0	0	1,200
2022/02/01	R035	05/05/2022	10.82	Call	Bond Future	3,303.4000	3.3034	3,943.9000	3.9439	19.389	0	0	0
2022/02/01	R035	05/05/2022	10.82	Put	Bond Future	1,227.2800	1.2273	932.2300	0.9322	(24.041)	0	0	1,200
2022/02/01	R035	04/08/2022	11.13	Put	Bond Future	1,670.8800	1.6709	1,376.6400	1.3766	(17.610)	0	0	100
2022/02/01	R035	04/08/2022	10.72	Call	Bond Future	2,890.6800	2.8907	3,394.6200	3.3946	17.433	0	0	0
2022/02/01	R035	04/08/2022	10.72	Put	Bond Future	2,636.2000	2.6362	2,220.3000	2.2203	(15.776)	0	0	0
2022/02/01	R035	04/08/2022	10.73	Call	Bond Future	2,924.3200	2.9243	3,431.4900	3.4315	17.343	0	0	0
2022/02/01	R035	04/08/2022	10.73	Put	Bond Future	2,607.9100	2.6079	2,195.2400	2.1952	(15.824)	0	0	0
2022/02/01	R035	04/08/2022	9.84	Call	Bond Future	708.0100	0.7080	913.7800	0.9138	29.063	0	0	100
2022/02/01	R035	04/08/2022	9.84	Put	Bond Future	6,156.0900	6.1561	5,442.0200	5.4420	(11.599)	0	0	0
2022/02/01	R035	04/08/2022	10.53	Put	Bond Future	3,226.3900	3.2264	2,747.3900	2.7474	(14.846)	0	0	0
2022/02/01	R035	04/08/2022	10.64	Call	Bond Future	2,630.2100	2.6302	3,107.9200	3.1079	18.162	0	0	0
2022/02/01	R035	04/08/2022	10.64	Put	Bond Future	2,873.3800	2.8734	2,431.2500	2.4313	(15.387)	0	0	100
2022/02/01	R035	04/08/2022	9.53	Call	Bond Future	374.4400	0.3744	500.8900	0.5009	33.770	0	0	400
2022/02/01	R035	04/08/2022	9.53	Put	Bond Future	7,956.3400	7.9563	7,162.9500	7.1629	(9.972)	0	0	0
2022/02/01	R035	04/08/2022			Bond Future	10.6790	91.6008	10.5322	92.5206	(1.374)	0.0000	0.0000	48,495
2022/02/01	R035	04/08/2022	11.13	Call	Bond Future	4,413.8400	4.4138	5,039.4400	5.0394	14.174	0	0	0
2022/02/01	R035	04/08/2022	12.18	Call	Bond Future	9,207.7800	9.2078	10,017.9400	10.0179	8.799	0	0	0
2022/02/01	R035	04/08/2022	12.18	Put	Bond Future	538.0000	0.5380	428.3200	0.4283	(20.387)	0	0	400
2022/02/01	R035	04/08/2022	10.74	Call	Bond Future	2,957.8800	2.9579	3,468.2800	3.4683	17.256	0	0	0
2022/02/01	R035	04/08/2022	10.74	Put	Bond Future	2,579.6100	2.5796	2,170.1700	2.1702	(15.872)	0	0	0
2022/02/01	R035	04/08/2022	10.53	Call	Bond Future	2,292.3500	2.2924	2,733.1900	2.7332	19.231	0	0	400
2022/02/01	R035	03/11/2022	11.15	Call	Bond Future	4,300.5500	4.3006	4,940.9800	4.9410	14.892	0	0	0
2022/02/01	R035	03/11/2022	11.15	Put	Bond Future	2,608.4900	2.6085	2,208.1200	2.2081	(15.349)	0	0	0
2022/02/01	R035	03/11/2022			Bond Future	10.8667	88.3179	10.6963	89.3587	(1.568)	0.0000	0.0000	0
2022/02/01	R035	03/11/2022	11.14	Call	Bond Future	4,264.3600	4.2644	4,902.1000	4.9021	14.955	0	0	0
2022/02/01	R035	03/11/2022	11.14	Put	Bond Future	2,631.2300	2.6312	2,228.1700	2.2282	(15.318)	0	0	0
2022/02/01	R035	03/11/2022	11.13	Call	Bond Future	4,228.0000	4.2280	4,863.0300	4.8630	15.020	0	0	0
2022/02/01	R035	03/11/2022	11.13	Put	Bond Future	2,653.8500	2.6538	2,248.0800	2.2481	(15.290)	0	0	0
2022/02/01	R035	02/02/2023	10.88	Call	Bond Future	0.0000	0.0000	48.2200	0.0482	100.000	0	0	0
2022/02/01	R035	02/02/2023	10.88	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/02/01	R035	02/02/2023			Bond Future	10.8700	10.8700	10.8720	90.6672	0.018	0.0000	0.0000	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing	% Movement in MTM	Today's High	Today's Low	Open Interest
2022/02/01	R035	02/02/2023	10.87	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/02/01	R035	02/02/2023	10.87	Put	Bond Future	0.0000	0.0000	11.7700	0.0118	100.000	0	0	0
2022/02/01	R035	02/02/2023	10.86	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/02/01	R035	02/02/2023	10.86	Put	Bond Future	0.0000	0.0000	71.8200	0.0718	100.000	0	0	0
2022/02/01	R186	03/02/2022	7.30	Call	Bond Future	0.0200	0.0000	0.0200	0.0000	0.000	0	0	0
2022/02/01	R186	03/02/2022	7.30	Put	Bond Future	1,901.1500	1.9012	1,504.7100	1.5047	(20.853)	0	0	0
2022/02/01	R186	03/02/2022			Bond Future	7.7413	112.4033	7.6485	112.7998	(1.199)	0.0000	0.0000	12,548
2022/02/01	R186	03/02/2022	7.28	Call	Bond Future	0.0100	0.0000	0.0100	0.0000	0.000	0	0	0
2022/02/01	R186	03/02/2022	7.28	Put	Bond Future	1,988.2500	1.9882	1,591.8100	1.5918	(19.939)	0	0	0
2022/02/01	R186	03/02/2022	7.29	Call	Bond Future	0.0100	0.0000	0.0100	0.0000	0.000	0	0	0
2022/02/01	R186	03/02/2022	7.29	Put	Bond Future	1,944.6900	1.9447	1,548.2500	1.5482	(20.386)	0	0	0
2022/02/01	R186	05/05/2022	9.18	Call	Bond Future	4,994.4800	4.9945	5,386.3900	5.3864	7.847	0	0	0
2022/02/01	R186	05/05/2022	9.18	Put	Bond Future	100.0000	0.1000	73.2500	0.0733	(26.750)	0	0	454
2022/02/01	R186	05/05/2022	8.32	Call	Bond Future	2,144.3300	2.1443	2,441.8900	2.4419	13.877	0	0	0
2022/02/01	R186	05/05/2022	8.32	Put	Bond Future	590.5700	0.5906	469.4700	0.4695	(20.506)	0	0	0
2022/02/01	R186	05/05/2022	8.14	Call	Bond Future	1,662.3800	1.6624	1,924.9500	1.9250	15.795	0	0	454
2022/02/01	R186	05/05/2022	8.14	Put	Bond Future	824.6200	0.8246	668.5300	0.6685	(18.929)	0	0	0
2022/02/01	R186	05/05/2022	7.28	Call	Bond Future	264.4000	0.2644	342.4600	0.3425	29.523	0	0	435
2022/02/01	R186	05/05/2022	7.28	Put	Bond Future	2,930.4200	2.9304	2,589.8200	2.5898	(11.623)	0	0	0
2022/02/01	R186	05/05/2022	7.48	Call	Bond Future	456.5400	0.4565	572.7200	0.5727	25.448	0	0	3,600
2022/02/01	R186	05/05/2022	7.48	Put	Bond Future	2,295.3200	2.2953	1,992.8400	1.9928	(13.178)	0	0	0
2022/02/01	R186	05/05/2022			Bond Future	7.9313	113.7889	7.8277	114.2075	(1.306)	0.0000	0.0000	73,948
2022/02/01	R186	05/05/2022	8.64	Call	Bond Future	3,127.6300	3.1276	3,473.6300	3.4736	11.063	0	0	0
2022/02/01	R186	05/05/2022	8.64	Put	Bond Future	315.4500	0.3155	242.7900	0.2428	(23.034)	0	0	4,035
2022/02/01	R186	05/05/2022	8.94	Call	Bond Future	4,144.1700	4.1442	4,520.3400	4.5203	9.077	0	0	0
2022/02/01	R186	05/05/2022	8.94	Put	Bond Future	168.8300	0.1688	126.3400	0.1263	(25.167)	0	0	454
2022/02/01	R186	05/05/2022	8.31	Call	Bond Future	2,115.8400	2.1158	2,411.6100	2.4116	13.979	0	0	0
2022/02/01	R186	05/05/2022	8.31	Put	Bond Future	601.7000	0.6017	478.8100	0.4788	(20.424)	0	0	0
2022/02/01	R186	05/05/2022	8.35	Call	Bond Future	2,230.5100	2.2305	2,533.3700	2.5334	13.578	0	0	454
2022/02/01	R186	05/05/2022	8.35	Put	Bond Future	557.9900	0.5580	442.1900	0.4422	(20.753)	0	0	0
2022/02/01	R186	05/05/2022	7.88	Call	Bond Future	1,080.4000	1.0804	1,285.7400	1.2857	19.006	0	0	435
2022/02/01	R186	05/05/2022	7.88	Put	Bond Future	1,287.3600	1.2874	1,074.0400	1.0740	(16.570)	0	0	0
2022/02/01	R186	05/05/2022	8.30	Call	Bond Future	2,087.7100	2.0877	2,381.6500	2.3816	14.080	0	0	0
2022/02/01	R186	05/05/2022	8.30	Put	Bond Future	613.2100	0.6132	488.4900	0.4885	(20.339)	0	0	0
2022/02/01	R186	05/05/2022	6.73	Call	Bond Future	47.4700	0.0475	66.4100	0.0664	39.899	0	0	3,600
2022/02/01	R186	05/05/2022	6.73	Put	Bond Future	5,028.1600	5.0282	4,628.4400	4.6284	(7.950)	0	0	0
2022/02/01	R186	04/08/2022	8.15	Call	Bond Future	1,662.5700	1.6626	1,867.3000	1.8673	12.314	0	0	0
2022/02/01	R186	04/08/2022	8.15	Put	Bond Future	1,558.6100	1.5586	1,373.8200	1.3738	(11.856)	0	0	0
2022/02/01	R186	04/08/2022	9.78	Call	Bond Future	6,296.1100	6.2961	6,650.2000	6.6502	5.624	0	0	0
2022/02/01	R186	04/08/2022	9.78	Put	Bond Future	210.7300	0.2107	175.3000	0.1753	(16.813)	0	0	3,600
2022/02/01	R186	04/08/2022	7.96	Call	Bond Future	1,295.8000	1.2958	1,472.4400	1.4724	13.632	0	0	3,600
2022/02/01	R186	04/08/2022			Bond Future	8.1227	110.0035	8.0206	110.3930	(1.257)	0.0000	0.0000	0
2022/02/01	R186	04/08/2022	8.14	Call	Bond Future	1,642.2700	1.6423	1,845.5400	1.8455	12.377	0	0	0
2022/02/01	R186	04/08/2022	8.14	Put	Bond Future	1,576.3400	1.5763	1,390.0900	1.3901	(11.815)	0	0	0
2022/02/01	R186	04/08/2022	6.96	Call	Bond Future	181.7200	0.1817	225.8700	0.2259	24.296	0	0	3,600
2022/02/01	R186	04/08/2022	6.96	Put	Bond Future	4,721.8400	4.7218	4,376.4700	4.3765	(7.314)	0	0	0
2022/02/01	R186	04/08/2022	7.96	Put	Bond Future	1,917.1600	1.9172	1,704.2800	1.7043	(11.104)	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
2022/02/01	R186	04/08/2022	8.13	Call	Bond Future	1,621.7900	1.6218	1,823.6100	1.8236	12.444	0	0	0
2022/02/01	R186	04/08/2022	8.13	Put	Bond Future	1,593.9000	1.5939	1,406.2000	1.4062	(11.776)	0	0	0
2022/02/01	R186	03/11/2022	8.53	Call	Bond Future	2,359.3700	2.3594	2,665.2800	2.6653	12.966	0	0	0
2022/02/01	R186	03/11/2022	8.53	Put	Bond Future	1,660.9500	1.6609	1,438.0600	1.4381	(13.419)	0	0	0
2022/02/01	R186	03/11/2022	8.54	Call	Bond Future	2,380.7600	2.3808	2,688.1100	2.6881	12.910	0	0	0
2022/02/01	R186	03/11/2022	8.54	Put	Bond Future	1,646.7900	1.6468	1,425.3400	1.4253	(13.447)	0	0	0
2022/02/01	R186	03/11/2022			Bond Future	8.3344	111.4163	8.1873	111.9451	(1.765)	0.0000	0.0000	0
2022/02/01	R186	03/11/2022	8.55	Call	Bond Future	2,402.6200	2.4026	2,711.3900	2.7114	12.851	0	0	0
2022/02/01	R186	03/11/2022	8.55	Put	Bond Future	1,633.1200	1.6331	1,413.0900	1.4131	(13.473)	0	0	0
2022/02/01	R186	02/02/2023	8.32	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/02/01	R186	02/02/2023	8.32	Put	Bond Future	0.0000	0.0000	202.8300	0.2028	100.000	0	0	0
2022/02/01	R186	02/02/2023	8.33	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/02/01	R186	02/02/2023	8.33	Put	Bond Future	0.0000	0.0000	168.8900	0.1689	100.000	0	0	0
2022/02/01	R186	02/02/2023			Bond Future	8.3300	8.3300	8.3798	108.2471	0.598	0.0000	0.0000	0
2022/02/01	R186	02/02/2023	8.34	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/02/01	R186	02/02/2023	8.34	Put	Bond Future	0.0000	0.0000	134.9600	0.1350	100.000	0	0	0
2022/02/01	R197	03/02/2022			Bond Future	321.4980	321.4980	321.7013	321.7013	0.063	0.0000	0.0000	981
2022/02/01	R197	05/05/2022			Bond Future	325.5409	325.5409	325.7963	325.7963	0.078	0.0000	0.0000	792
2022/02/01	R197	04/08/2022			Bond Future	321.5126	321.5126	321.6715	321.6715	0.049	0.0000	0.0000	0
2022/02/01	R197	03/11/2022			Bond Future	325.7166	325.7166	326.2639	326.2639	0.168	0.0000	0.0000	0
2022/02/01	R197	02/02/2023			Bond Future	325.7200	325.7200	322.3787	322.3787	(1.026)	0.0000	0.0000	0
2022/02/01	R202	03/02/2022			Bond Future	242.4915	242.4915	243.4572	243.4572	0.398	0.0000	0.0000	6,620
2022/02/01	R202	05/05/2022			Bond Future	245.5407	245.5407	246.5561	246.5561	0.414	0.0000	0.0000	6,392
2022/02/01	R202	04/08/2022			Bond Future	244.3773	244.3773	245.3307	245.3307	0.390	0.0000	0.0000	91
2022/02/01	R202	03/11/2022			Bond Future	247.5725	247.5725	248.8321	248.8321	0.509	0.0000	0.0000	0
2022/02/01	R202	02/02/2023			Bond Future	247.5700	247.5700	247.8577	247.8577	0.116	0.0000	0.0000	0
2022/02/01	R209	03/02/2022	11.02	Call	Bond Future	4,002.0500	4.0020	4,885.5700	4.8856	22.077	0	0	0
2022/02/01	R209	03/02/2022	11.02	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/02/01	R209	03/02/2022	11.03	Call	Bond Future	4,054.9300	4.0549	4,938.4500	4.9385	21.789	0	0	0
2022/02/01	R209	03/02/2022	11.03	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/02/01	R209	03/02/2022			Bond Future	10.2946	72.4465	10.1424	73.3300	(1.479)	0.0000	0.0000	5,461
2022/02/01	R209	03/02/2022	11.04	Call	Bond Future	4,107.7600	4.1078	4,991.2800	4.9913	21.509	0	0	0
2022/02/01	R209	03/02/2022	11.04	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/02/01	R209	05/05/2022	11.43	Call	Bond Future	5,535.2000	5.5352	6,328.3600	6.3284	14.329	0	0	0
2022/02/01	R209	05/05/2022	11.43	Put	Bond Future	363.8400	0.3638	251.5100	0.2515	(30.873)	0	0	0
2022/02/01	R209	05/05/2022	11.44	Call	Bond Future	5,579.4900	5.5795	6,374.3100	6.3743	14.245	0	0	0
2022/02/01	R209	05/05/2022	11.44	Put	Bond Future	357.8100	0.3578	247.1400	0.2471	(30.930)	0	0	0
2022/02/01	R209	05/05/2022	9.75	Call	Bond Future	339.7300	0.3397	509.1200	0.5091	49.860	0	0	8,525
2022/02/01	R209	05/05/2022	9.75	Put	Bond Future	4,482.3300	4.4823	3,746.2300	3.7462	(16.422)	0	0	0
2022/02/01	R209	05/05/2022	10.25	Call	Bond Future	1,218.6800	1.2187	1,613.4200	1.6134	32.391	0	0	0
2022/02/01	R209	05/05/2022	10.25	Put	Bond Future	2,401.3600	2.4014	1,890.6100	1.8906	(21.269)	0	0	9,000
2022/02/01	R209	05/05/2022	10.75	Call	Bond Future	2,725.0800	2.7251	3,338.6900	3.3387	22.517	0	0	0
2022/02/01	R209	05/05/2022	10.75	Put	Bond Future	1,111.7000	1.1117	819.8200	0.8198	(26.255)	0	0	3,050
2022/02/01	R209	05/05/2022			Bond Future	10.4580	70.1972	10.2983	71.1027	(1.527)	0.0000	0.0000	18,310
2022/02/01	R209	05/05/2022	12.00	Call	Bond Future	8,085.4400	8.0854	8,945.5700	8.9456	10.638	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
2022/02/01	R209	05/05/2022	12.00	Put	Bond Future	133.2800	0.1333	87.9200	0.0879	(34.034)	0	0	12,050
2022/02/01	R209	05/05/2022	11.45	Call	Bond Future	5,623.9000	5.6239	6,420.3500	6.4203	14.162	0	0	0
2022/02/01	R209	05/05/2022	11.45	Put	Bond Future	351.9500	0.3520	242.9100	0.2429	(30.982)	0	0	0
2022/02/01	R209	04/08/2022	10.57	Put	Bond Future	2,571.5900	2.5716	2,142.7700	2.1428	(16.675)	0	0	0
2022/02/01	R209	04/08/2022	10.58	Call	Bond Future	2,326.3600	2.3264	2,796.0300	2.7960	20.189	0	0	0
2022/02/01	R209	04/08/2022	10.58	Put	Bond Future	2,544.1900	2.5442	2,118.5800	2.1186	(16.729)	0	0	0
2022/02/01	R209	04/08/2022			Bond Future	10.6196	71.1240	10.4580	72.0192	(1.521)	0.0000	0.0000	1,550
2022/02/01	R209	04/08/2022	10.59	Call	Bond Future	2,354.5200	2.3545	2,827.4000	2.8274	20.084	0	0	0
2022/02/01	R209	04/08/2022	10.59	Put	Bond Future	2,517.2300	2.5172	2,094.8300	2.0948	(16.780)	0	0	0
2022/02/01	R209	04/08/2022	10.57	Call	Bond Future	2,298.5700	2.2986	2,765.0300	2.7650	20.293	0	0	0
2022/02/01	R209	03/11/2022	11.03	Call	Bond Future	3,606.0100	3.6060	4,212.8000	4.2128	16.827	0	0	0
2022/02/01	R209	03/11/2022	11.03	Put	Bond Future	2,319.0000	2.3190	1,933.2300	1.9332	(16.635)	0	0	0
2022/02/01	R209	03/11/2022			Bond Future	10.7869	68.8951	10.6038	69.8876	(1.698)	0.0000	0.0000	0
2022/02/01	R209	03/11/2022	11.01	Call	Bond Future	3,542.8400	3.5428	4,144.2800	4.1443	16.976	0	0	0
2022/02/01	R209	03/11/2022	11.01	Put	Bond Future	2,360.4400	2.3604	1,969.3200	1.9693	(16.570)	0	0	0
2022/02/01	R209	03/11/2022	11.02	Call	Bond Future	3,574.3700	3.5744	4,178.4900	4.1785	16.901	0	0	0
2022/02/01	R209	03/11/2022	11.02	Put	Bond Future	2,339.6400	2.3396	1,951.2000	1.9512	(16.603)	0	0	0
2022/02/01	R209	02/02/2023	10.80	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/02/01	R209	02/02/2023	10.78	Call	Bond Future	0.0000	0.0000	115.3700	0.1154	100.000	0	0	0
2022/02/01	R209	02/02/2023	10.79	Call	Bond Future	0.0000	0.0000	168.8000	0.1688	100.000	0	0	0
2022/02/01	R209	02/02/2023			Bond Future	10.7900	10.7900	10.7584	70.8810	(0.292)	0.0000	0.0000	0
2022/02/01	R209	02/02/2023	10.80	Call	Bond Future	0.0000	0.0000	222.1600	0.2222	100.000	0	0	0
2022/02/01	R209	02/02/2023	10.78	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/02/01	R209	02/02/2023	10.79	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/02/01	R210	03/02/2022			Bond Future	214.0908	214.0908	214.1812	214.1812	0.042	0.0000	0.0000	1,126
2022/02/01	R210	05/05/2022			Bond Future	213.9106	213.9106	214.0349	214.0349	0.058	0.0000	0.0000	1,039
2022/02/01	R210	04/08/2022			Bond Future	216.7860	216.7860	216.8463	216.8463	0.028	0.0000	0.0000	266
2022/02/01	R210	03/11/2022			Bond Future	216.6977	216.6977	217.0156	217.0156	0.147	0.0000	0.0000	0
2022/02/01	R210	02/02/2023			Bond Future	216.7000	216.7000	220.1463	220.1463	1.590	0.0000	0.0000	0
2022/02/01	R213	03/02/2022	8.63	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	200
2022/02/01	R213	03/02/2022	8.63	Put	Bond Future	5,617.0100	5.6170	4,987.3300	4.9873	(11.210)	0	0	0
2022/02/01	R213	03/02/2022	8.80	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	102
2022/02/01	R213	03/02/2022	8.80	Put	Bond Future	4,639.6600	4.6397	4,009.9800	4.0100	(13.572)	0	0	0
2022/02/01	R213	03/02/2022	10.60	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	430
2022/02/01	R213	03/02/2022	10.67	Call	Bond Future	5,262.6000	5.2626	5,892.2800	5.8923	11.965	0	0	0
2022/02/01	R213	03/02/2022	10.67	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	220
2022/02/01	R213	03/02/2022	10.00	Call	Bond Future	1,888.4800	1.8885	2,515.9800	2.5160	33.228	0	0	0
2022/02/01	R213	03/02/2022	10.00	Put	Bond Future	2.1900	0.0022	0.0100	0.0000	(99.543)	0	0	430
2022/02/01	R213	03/02/2022	9.98	Call	Bond Future	1,785.7800	1.7858	2,412.3500	2.4124	35.087	0	0	0
2022/02/01	R213	03/02/2022	9.98	Put	Bond Future	3.1200	0.0031	0.0100	0.0000	(99.679)	0	0	0
2022/02/01	R213	03/02/2022	9.22	Put	Bond Future	2,282.6400	2.2826	1,653.1400	1.6531	(27.578)	0	0	0
2022/02/01	R213	03/02/2022	9.58	Put	Bond Future	476.7400	0.4767	112.1900	0.1122	(76.467)	0	0	200
2022/02/01	R213	03/02/2022			Bond Future	9.6409	87.3897	9.5234	88.0194	(1.219)	0.0000	0.0000	17,934
2022/02/01	R213	03/02/2022	9.15	Call	Bond Future	0.0100	0.0000	0.0200	0.0000	100.000	0	0	220
2022/02/01	R213	03/02/2022	9.15	Put	Bond Future	2,669.8300	2.6698	2,040.1600	2.0402	(23.585)	0	0	0
2022/02/01	R213	03/02/2022	10.25	Call	Bond Future	3,167.5600	3.1676	3,797.2200	3.7972	19.878	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
2022/02/01	R213	03/02/2022	10.25	Put	Bond Future	0.0200	0.0000	0.0000	0.0000	(100.000)	0	0	102
2022/02/01	R213	03/02/2022	10.60	Call	Bond Future	4,918.3400	4.9183	5,548.0200	5.5480	12.803	0	0	0
2022/02/01	R213	03/02/2022	10.15	Call	Bond Future	2,658.2800	2.6583	3,287.8300	3.2878	23.683	0	0	0
2022/02/01	R213	03/02/2022	10.15	Put	Bond Future	0.1300	0.0001	0.0000	0.0000	(100.000)	0	0	200
2022/02/01	R213	03/02/2022	10.17	Call	Bond Future	2,760.4500	2.7605	3,390.0400	3.3900	22.808	0	0	0
2022/02/01	R213	03/02/2022	10.17	Put	Bond Future	0.0900	0.0001	0.0000	0.0000	(100.000)	0	0	220
2022/02/01	R213	03/02/2022	9.96	Call	Bond Future	1,683.2700	1.6833	2,308.5700	2.3086	37.148	0	0	0
2022/02/01	R213	03/02/2022	9.96	Put	Bond Future	4.4000	0.0044	0.0200	0.0000	(99.545)	0	0	0
2022/02/01	R213	03/02/2022	9.97	Call	Bond Future	1,734.5000	1.7345	2,360.4900	2.3605	36.091	0	0	0
2022/02/01	R213	03/02/2022	9.97	Put	Bond Future	3.7100	0.0037	0.0200	0.0000	(99.461)	0	0	0
2022/02/01	R213	03/02/2022	9.22	Call	Bond Future	0.0700	0.0001	0.2500	0.0003	257.143	0	0	430
2022/02/01	R213	03/02/2022	9.58	Call	Bond Future	151.1600	0.1512	416.2900	0.4163	175.397	0	0	0
2022/02/01	R213	03/02/2022	9.76	Call	Bond Future	713.4100	0.7134	1,265.5600	1.2656	77.396	0	0	0
2022/02/01	R213	03/02/2022	9.76	Put	Bond Future	81.8000	0.0818	4.2700	0.0043	(94.780)	0	0	102
2022/02/01	R213	05/05/2022	10.63	Call	Bond Future	4,480.7500	4.4807	5,020.2900	5.0203	12.041	0	0	0
2022/02/01	R213	05/05/2022	10.65	Put	Bond Future	447.1600	0.4472	339.2200	0.3392	(24.139)	0	0	0
2022/02/01	R213	05/05/2022			Bond Future	9.8284	84.9148	9.7032	85.5655	(1.273)	0.0000	0.0000	22,864
2022/02/01	R213	05/05/2022	10.63	Put	Bond Future	462.4000	0.4624	351.3000	0.3513	(24.027)	0	0	0
2022/02/01	R213	05/05/2022	10.64	Call	Bond Future	4,521.6100	4.5216	5,062.7400	5.0627	11.968	0	0	0
2022/02/01	R213	05/05/2022	10.64	Put	Bond Future	454.7200	0.4547	345.2100	0.3452	(24.083)	0	0	0
2022/02/01	R213	05/05/2022	10.65	Call	Bond Future	4,562.5400	4.5625	5,105.2400	5.1052	11.895	0	0	0
2022/02/01	R213	04/08/2022	9.88	Call	Bond Future	1,880.2400	1.8802	2,180.8900	2.1809	15.990	0	0	0
2022/02/01	R213	04/08/2022	9.89	Call	Bond Future	1,904.1500	1.9041	2,207.1000	2.2071	15.910	0	0	0
2022/02/01	R213	04/08/2022	9.90	Put	Bond Future	2,540.5100	2.5405	2,212.7200	2.2127	(12.903)	0	0	0
2022/02/01	R213	04/08/2022			Bond Future	10.0215	86.0002	9.8959	86.6332	(1.253)	0.0000	0.0000	0
2022/02/01	R213	04/08/2022	9.88	Put	Bond Future	2,593.8800	2.5939	2,261.4800	2.2615	(12.815)	0	0	0
2022/02/01	R213	04/08/2022	9.89	Put	Bond Future	2,567.0900	2.5671	2,236.9900	2.2370	(12.859)	0	0	0
2022/02/01	R213	04/08/2022	9.90	Call	Bond Future	1,928.2200	1.9282	2,233.4800	2.2335	15.831	0	0	0
2022/02/01	R213	03/11/2022	10.38	Call	Bond Future	3,095.0800	3.0951	3,524.8000	3.5248	13.884	0	0	0
2022/02/01	R213	03/11/2022	10.38	Put	Bond Future	2,301.8600	2.3019	1,988.1600	1.9882	(13.628)	0	0	0
2022/02/01	R213	03/11/2022	10.39	Call	Bond Future	3,122.6600	3.1227	3,554.4300	3.5544	13.827	0	0	0
2022/02/01	R213	03/11/2022	10.39	Put	Bond Future	2,281.4000	2.2814	1,969.7500	1.9697	(13.660)	0	0	0
2022/02/01	R213	03/11/2022	10.37	Call	Bond Future	3,067.9000	3.0679	3,495.5500	3.4956	13.940	0	0	0
2022/02/01	R213	03/11/2022	10.37	Put	Bond Future	2,322.7600	2.3228	2,006.9900	2.0070	(13.595)	0	0	200
2022/02/01	R213	03/11/2022			Bond Future	10.2160	83.5893	10.0641	84.3327	(1.487)	0.0000	0.0000	0
2022/02/01	R213	03/11/2022	10.40	Call	Bond Future	3,150.3500	3.1504	3,584.1800	3.5842	13.771	0	0	0
2022/02/01	R213	03/11/2022	10.40	Put	Bond Future	2,261.0800	2.2611	1,951.4900	1.9515	(13.692)	0	0	0
2022/02/01	R213	03/11/2022	9.13	Call	Bond Future	677.2400	0.6772	837.9200	0.8379	23.726	0	0	200
2022/02/01	R213	03/11/2022	9.13	Put	Bond Future	6,184.5600	6.1846	5,601.8200	5.6018	(9.422)	0	0	0
2022/02/01	R213	03/11/2022	9.98	Call	Bond Future	2,095.9700	2.0960	2,439.3200	2.4393	16.381	0	0	0
2022/02/01	R213	03/11/2022	9.98	Put	Bond Future	3,254.4400	3.2544	2,854.3700	2.8544	(12.293)	0	0	200
2022/02/01	R213	02/02/2023	10.22	Put	Bond Future	0.0000	0.0000	124.9000	0.1249	100.000	0	0	0
2022/02/01	R213	02/02/2023	10.23	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/02/01	R213	02/02/2023			Bond Future	10.2200	10.2200	10.2461	85.5652	0.256	0.0000	0.0000	0
2022/02/01	R213	02/02/2023	10.21	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/02/01	R213	02/02/2023	10.21	Put	Bond Future	0.0000	0.0000	172.7500	0.1727	100.000	0	0	0
2022/02/01	R213	02/02/2023	10.22	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/02/01	R213	02/02/2023	10.23	Put	Bond Future	0.0000	0.0000	77.0900	0.0771	100.000	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing	% Movement in MTM	Today's High	Today's Low	Open Interest
2022/02/01	R214	03/02/2022	11.39	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/02/01	R214	03/02/2022	11.40	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/02/01	R214	03/02/2022	11.41	Call	Bond Future	4,568.4000	4.5684	5,423.7300	5.4237	18.723	0	0	0
2022/02/01	R214	03/02/2022			Bond Future	10.5992	69.6119	10.4570	70.4673	(1.342)	0.0000	0.0000	11,604
2022/02/01	R214	03/02/2022	11.39	Call	Bond Future	4,461.7100	4.4617	5,317.0400	5.3170	19.170	0	0	0
2022/02/01	R214	03/02/2022	11.40	Call	Bond Future	4,515.0900	4.5151	5,370.4200	5.3704	18.944	0	0	0
2022/02/01	R214	03/02/2022	11.41	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/02/01	R214	05/05/2022	11.73	Put	Bond Future	396.5500	0.3966	282.9300	0.2829	(28.652)	0	0	0
2022/02/01	R214	05/05/2022	11.74	Put	Bond Future	390.3000	0.3903	278.2800	0.2783	(28.701)	0	0	0
2022/02/01	R214	05/05/2022	11.75	Call	Bond Future	5,787.3000	5.7873	6,553.2200	6.5532	13.234	0	0	0
2022/02/01	R214	05/05/2022			Bond Future	10.7575	67.1729	10.6084	68.0493	(1.385)	0.0000	0.0000	16,773
2022/02/01	R214	05/05/2022	11.73	Call	Bond Future	5,697.9000	5.6979	6,460.6300	6.4606	13.386	0	0	0
2022/02/01	R214	05/05/2022	11.74	Call	Bond Future	5,742.6200	5.7426	6,506.9500	6.5070	13.310	0	0	0
2022/02/01	R214	05/05/2022	11.75	Put	Bond Future	384.0800	0.3841	273.6500	0.2736	(28.752)	0	0	0
2022/02/01	R214	04/08/2022	10.98	Put	Bond Future	2,379.8800	2.3799	1,997.6400	1.9976	(16.061)	0	0	0
2022/02/01	R214	04/08/2022	10.99	Call	Bond Future	2,757.8900	2.7579	3,245.5700	3.2456	17.683	0	0	0
2022/02/01	R214	04/08/2022			Bond Future	10.9187	68.0292	10.7677	68.8961	(1.382)	0.0000	0.0000	1,337
2022/02/01	R214	04/08/2022	10.97	Call	Bond Future	2,696.5800	2.6966	3,178.2600	3.1783	17.863	0	0	0
2022/02/01	R214	04/08/2022	10.97	Put	Bond Future	2,405.7200	2.4057	2,020.4800	2.0205	(16.014)	0	0	0
2022/02/01	R214	04/08/2022	10.98	Call	Bond Future	2,727.1500	2.7271	3,211.8300	3.2118	17.772	0	0	0
2022/02/01	R214	04/08/2022	10.99	Put	Bond Future	2,354.2700	2.3543	1,975.0300	1.9750	(16.109)	0	0	0
2022/02/01	R214	03/11/2022	11.34	Call	Bond Future	3,818.4300	3.8184	4,409.0000	4.4090	15.466	0	0	0
2022/02/01	R214	03/11/2022	11.36	Put	Bond Future	2,340.5700	2.3406	1,976.8300	1.9768	(15.541)	0	0	0
2022/02/01	R214	03/11/2022			Bond Future	11.0771	65.6377	10.9065	66.5970	(1.540)	0.0000	0.0000	0
2022/02/01	R214	03/11/2022	11.34	Put	Bond Future	2,382.2000	2.3822	2,013.4300	2.0134	(15.480)	0	0	0
2022/02/01	R214	03/11/2022	11.35	Call	Bond Future	3,851.1600	3.8512	4,444.2500	4.4443	15.400	0	0	0
2022/02/01	R214	03/11/2022	11.35	Put	Bond Future	2,361.3000	2.3613	1,995.0500	1.9950	(15.511)	0	0	0
2022/02/01	R214	03/11/2022	11.36	Call	Bond Future	3,884.0000	3.8840	4,479.6000	4.4796	15.335	0	0	0
2022/02/01	R214	02/02/2023	11.07	Call	Bond Future	0.0000	0.0000	92.5600	0.0926	100.000	0	0	0
2022/02/01	R214	02/02/2023	11.07	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/02/01	R214	02/02/2023	11.08	Call	Bond Future	0.0000	0.0000	148.0800	0.1481	100.000	0	0	0
2022/02/01	R214	02/02/2023	11.08	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/02/01	R214	02/02/2023			Bond Future	11.0800	11.0800	11.0534	67.5727	(0.240)	0.0000	0.0000	0
2022/02/01	R214	02/02/2023	11.09	Call	Bond Future	0.0000	0.0000	203.5400	0.2035	100.000	0	0	0
2022/02/01	R214	02/02/2023	11.09	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/02/01	R248	03/02/2022	9.80	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/02/01	R248	03/02/2022	9.80	Put	Bond Future	6,435.5700	6.4356	5,155.4700	5.1555	(19.891)	0	0	0
2022/02/01	R248	03/02/2022	10.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/02/01	R248	03/02/2022	10.00	Put	Bond Future	4,747.2300	4.7472	3,467.1300	3.4671	(26.965)	0	0	0
2022/02/01	R248	03/02/2022	10.20	Put	Bond Future	3,112.4200	3.1124	1,835.5500	1.8356	(41.025)	0	0	0
2022/02/01	R248	03/02/2022	11.47	Call	Bond Future	6,154.6800	6.1547	7,434.7800	7.4348	20.799	0	0	0
2022/02/01	R248	03/02/2022	11.48	Call	Bond Future	6,220.7100	6.2207	7,500.8100	7.5008	20.578	0	0	0
2022/02/01	R248	03/02/2022	11.49	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/02/01	R248	03/02/2022	10.90	Call	Bond Future	2,233.9000	2.2339	3,500.2300	3.5002	56.687	0	0	900
2022/02/01	R248	03/02/2022	10.90	Put	Bond Future	13.8100	0.0138	0.0400	0.0000	(99.710)	0	0	0
2022/02/01	R248	03/02/2022	10.40	Call	Bond Future	31.2400	0.0312	228.0500	0.2280	629.994	0	0	100

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing	% Movement in MTM	Today's High	Today's Low	Open Interest
2022/02/01	R248	03/02/2022	10.50	Call	Bond Future	146.1700	0.1462	669.6700	0.6697	358.145	0	0	0
2022/02/01	R248	03/02/2022	10.50	Put	Bond Future	901.1900	0.9012	144.5900	0.1446	(83.956)	0	0	0
2022/02/01	R248	03/02/2022			Bond Future	10.5992	87.6172	10.4319	88.8973	(1.578)	0.0000	0.0000	122,900
2022/02/01	R248	03/02/2022	10.20	Call	Bond Future	0.2300	0.0002	3.4600	0.0035	1404.348	0	0	900
2022/02/01	R248	03/02/2022	11.47	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/02/01	R248	03/02/2022	11.48	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/02/01	R248	03/02/2022	11.49	Call	Bond Future	6,286.6300	6.2866	7,566.7300	7.5667	20.362	0	0	0
2022/02/01	R248	03/02/2022	10.70	Call	Bond Future	920.6600	0.9207	2,040.0100	2.0400	121.581	0	0	0
2022/02/01	R248	03/02/2022	10.70	Put	Bond Future	164.9400	0.1649	4.1900	0.0042	(97.460)	0	0	0
2022/02/01	R248	03/02/2022	11.00	Call	Bond Future	2,938.6300	2.9386	4,215.5400	4.2155	43.453	0	0	1,400
2022/02/01	R248	03/02/2022	11.00	Put	Bond Future	3.1900	0.0032	0.0000	0.0000	(100.000)	0	0	0
2022/02/01	R248	03/02/2022	10.30	Call	Bond Future	3.6700	0.0037	41.8300	0.0418	1039.782	0	0	1,300
2022/02/01	R248	03/02/2022	10.30	Put	Bond Future	2,317.6700	2.3177	1,075.7300	1.0757	(53.586)	0	0	0
2022/02/01	R248	03/02/2022	10.40	Put	Bond Future	1,559.6000	1.5596	476.3100	0.4763	(69.459)	0	0	0
2022/02/01	R248	05/05/2022	11.79	Call	Bond Future	7,495.2000	7.4952	8,654.0500	8.6540	15.461	0	0	0
2022/02/01	R248	05/05/2022	11.79	Put	Bond Future	449.8800	0.4499	299.8200	0.2998	(33.356)	0	0	0
2022/02/01	R248	05/05/2022	11.80	Call	Bond Future	7,550.7400	7.5507	8,711.7900	8.7118	15.377	0	0	0
2022/02/01	R248	05/05/2022			Bond Future	10.7559	84.2603	10.5806	85.5692	(1.630)	0.0000	0.0000	167,493
2022/02/01	R248	05/05/2022	11.80	Put	Bond Future	442.5100	0.4425	294.6500	0.2946	(33.414)	0	0	0
2022/02/01	R248	05/05/2022	11.81	Call	Bond Future	7,606.3300	7.6063	8,769.5400	8.7695	15.293	0	0	0
2022/02/01	R248	05/05/2022	11.81	Put	Bond Future	435.2700	0.4353	289.5700	0.2896	(33.473)	0	0	0
2022/02/01	R248	04/08/2022	10.98	Call	Bond Future	3,418.0400	3.4180	4,154.7900	4.1548	21.555	0	0	0
2022/02/01	R248	04/08/2022	10.98	Put	Bond Future	2,959.8300	2.9598	2,396.7700	2.3968	(19.023)	0	0	0
2022/02/01	R248	04/08/2022	10.99	Call	Bond Future	3,456.8500	3.4569	4,198.1100	4.1981	21.443	0	0	0
2022/02/01	R248	04/08/2022	10.99	Put	Bond Future	2,927.6300	2.9276	2,369.0800	2.3691	(19.079)	0	0	0
2022/02/01	R248	04/08/2022			Bond Future	10.9158	85.3345	10.7372	86.6343	(1.637)	0.0000	0.0000	6,016
2022/02/01	R248	04/08/2022	11.00	Call	Bond Future	3,495.6300	3.4956	4,241.3800	4.2414	21.334	0	0	0
2022/02/01	R248	04/08/2022	11.00	Put	Bond Future	2,895.5000	2.8955	2,341.4400	2.3414	(19.135)	0	0	0
2022/02/01	R248	03/11/2022	11.30	Put	Bond Future	3,055.7400	3.0557	2,505.1000	2.5051	(18.020)	0	0	0
2022/02/01	R248	03/11/2022	11.31	Put	Bond Future	3,028.7700	3.0288	2,481.9300	2.4819	(18.055)	0	0	0
2022/02/01	R248	03/11/2022	11.32	Call	Bond Future	4,700.2900	4.7003	5,575.9500	5.5760	18.630	0	0	0
2022/02/01	R248	03/11/2022			Bond Future	11.0729	82.0334	10.8733	83.4521	(1.802)	0.0000	0.0000	0
2022/02/01	R248	03/11/2022	11.30	Call	Bond Future	4,618.9000	4.6189	5,486.9900	5.4870	18.794	0	0	0
2022/02/01	R248	03/11/2022	11.31	Call	Bond Future	4,659.5300	4.6595	5,531.4200	5.5314	18.712	0	0	0
2022/02/01	R248	03/11/2022	11.32	Put	Bond Future	3,002.0300	3.0020	2,458.9600	2.4590	(18.090)	0	0	0
2022/02/01	R248	02/02/2023	11.08	Call	Bond Future	0.0000	0.0000	438.3700	0.4384	100.000	0	0	0
2022/02/01	R248	02/02/2023	11.08	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/02/01	R248	02/02/2023			Bond Future	11.0700	11.0700	11.0175	84.6748	(0.474)	0.0000	0.0000	0
2022/02/01	R248	02/02/2023	11.06	Call	Bond Future	0.0000	0.0000	298.4500	0.2984	100.000	0	0	0
2022/02/01	R248	02/02/2023	11.06	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/02/01	R248	02/02/2023	11.07	Call	Bond Future	0.0000	0.0000	368.4700	0.3685	100.000	0	0	0
2022/02/01	R248	02/02/2023	11.07	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0

Total

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