



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 17/03/2022 TO 17/03/2022

Deal Date	Contract Details	Strike	C/P	Product	Previous Days Closing Yield	Previous Days ClosingPrice	Today's Closing Yield	Today's Closing	% Movement in MTM	Today's High	Today's Low	Open Interest
2022/03/17	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/03/17	0908	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/03/17	0957	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/03/17	0986	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/03/17	1386	28/02/2031		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/03/17	1409	28/02/2041		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/03/17	2025	05/05/2022		Bond Future	159.9406	159.9406	160.1347	160.1347	0.121	0.0000	0.0000	5,520
2022/03/17	2025	04/08/2022		Bond Future	160.5369	160.5369	160.7320	160.7320	0.121	0.0000	0.0000	1,130
2022/03/17	2025	03/11/2022		Bond Future	162.9532	162.9532	163.1500	163.1500	0.121	0.0000	0.0000	0
2022/03/17	2025	02/02/2023		Bond Future	164.0617	164.0617	164.2598	164.2598	0.121	0.0000	0.0000	0
2022/03/17	2029	05/05/2022		Bond Future	117.9921	117.9921	118.3839	118.3839	0.332	0.0000	0.0000	2,745
2022/03/17	2029	04/08/2022		Bond Future	119.6275	119.6275	120.0237	120.0237	0.331	0.0000	0.0000	1,844
2022/03/17	2029	03/11/2022		Bond Future	120.1954	120.1954	120.5963	120.5963	0.334	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
2022/03/17	2029	02/02/2023			Bond Future	122.2396	122.2396	122.6464	122.6464	0.333	0.0000	0.0000	0
2022/03/17	2030	05/05/2022	8.14	Call	Bond Future	1.3400	0.0013	1.5900	0.0016	18.657	0	0	1,800
2022/03/17	2030	05/05/2022	8.14	Put	Bond Future	8,306.9900	8.3070	8,088.5200	8.0885	(2.630)	0	0	0
2022/03/17	2030	05/05/2022	8.47	Call	Bond Future	9.2800	0.0093	10.9200	0.0109	17.672	0	0	1,073
2022/03/17	2030	05/05/2022	10.21	Call	Bond Future	2,836.1300	2.8361	3,008.2200	3.0082	6.068	0	0	0
2022/03/17	2030	05/05/2022	10.21	Put	Bond Future	310.9700	0.3110	264.3400	0.2643	(14.995)	0	0	0
2022/03/17	2030	05/05/2022	9.95	Call	Bond Future	1,874.0800	1.8741	2,014.5000	2.0145	7.493	0	0	0
2022/03/17	2030	05/05/2022	9.65	Put	Bond Future	1,247.3000	1.2473	1,123.6400	1.1236	(9.914)	0	0	5,000
2022/03/17	2030	05/05/2022	8.81	Put	Bond Future	4,674.4500	4.6744	4,463.8200	4.4638	(4.506)	0	0	0
2022/03/17	2030	05/05/2022	8.89	Put	Bond Future	4,267.7200	4.2677	4,060.1800	4.0602	(4.863)	0	0	0
2022/03/17	2030	05/05/2022	9.15	Call	Bond Future	210.1200	0.2101	238.8400	0.2388	13.668	0	0	7,500
2022/03/17	2030	05/05/2022	9.15	Put	Bond Future	3,032.3700	3.0324	2,842.3700	2.8424	(6.266)	0	0	0
2022/03/17	2030	05/05/2022			Bond Future	9.6995	93.0710	9.6562	93.2897	(0.447)	0.0000	0.0000	70,210
2022/03/17	2030	05/05/2022	7.73	Call	Bond Future	0.0700	0.0001	0.0800	0.0001	14.286	0	0	200
2022/03/17	2030	05/05/2022	7.73	Put	Bond Future	10,647.0500	10.6470	10,428.3400	10.4283	(2.054)	0	0	0
2022/03/17	2030	05/05/2022	8.47	Put	Bond Future	6,479.7100	6.4797	6,262.6300	6.2626	(3.350)	0	0	0
2022/03/17	2030	05/05/2022	11.04	Call	Bond Future	6,468.5300	6.4685	6,681.5600	6.6816	3.293	0	0	0
2022/03/17	2030	05/05/2022	11.04	Put	Bond Future	26.0900	0.0261	20.4000	0.0204	(21.809)	0	0	1,800
2022/03/17	2030	05/05/2022	9.95	Put	Bond Future	623.7400	0.6237	545.4400	0.5454	(12.553)	0	0	1,073
2022/03/17	2030	05/05/2022	10.19	Call	Bond Future	2,757.0300	2.7570	2,927.0400	2.9270	6.166	0	0	0
2022/03/17	2030	05/05/2022	10.19	Put	Bond Future	329.1000	0.3291	280.3900	0.2804	(14.801)	0	0	0
2022/03/17	2030	05/05/2022	10.20	Call	Bond Future	2,796.4900	2.7965	2,967.5400	2.9675	6.117	0	0	0
2022/03/17	2030	05/05/2022	10.20	Put	Bond Future	319.9300	0.3199	272.2600	0.2723	(14.900)	0	0	200
2022/03/17	2030	05/05/2022	9.35	Call	Bond Future	426.5700	0.4266	477.5900	0.4776	11.961	0	0	0
2022/03/17	2030	05/05/2022	9.35	Put	Bond Future	2,208.9500	2.2090	2,041.2500	2.0413	(7.592)	0	0	1,073
2022/03/17	2030	05/05/2022	9.60	Call	Bond Future	879.2900	0.8793	966.5400	0.9665	9.923	0	0	0
2022/03/17	2030	05/05/2022	9.60	Put	Bond Future	1,382.3900	1.3824	1,250.9200	1.2509	(9.510)	0	0	5,000
2022/03/17	2030	05/05/2022	9.65	Call	Bond Future	997.3600	0.9974	1,092.4200	1.0924	9.531	0	0	0
2022/03/17	2030	05/05/2022	8.81	Call	Bond Future	50.1800	0.0502	58.2700	0.0583	16.122	0	0	200
2022/03/17	2030	05/05/2022	8.89	Call	Bond Future	71.3800	0.0714	82.5600	0.0826	15.663	0	0	1,800
2022/03/17	2030	04/08/2022	9.56	Call	Bond Future	1,145.6100	1.1456	1,222.8200	1.2228	6.740	0	0	0
2022/03/17	2030	04/08/2022	9.56	Put	Bond Future	2,828.7500	2.8288	2,685.1200	2.6851	(5.078)	0	0	0
2022/03/17	2030	04/08/2022	10.95	Call	Bond Future	5,398.7500	5.3988	5,579.6200	5.5796	3.350	0	0	0
2022/03/17	2030	04/08/2022	10.95	Put	Bond Future	483.6000	0.4836	443.6300	0.4436	(8.265)	0	0	800
2022/03/17	2030	04/08/2022			Bond Future	9.9022	90.3322	9.8568	90.5530	(0.458)	0.0000	0.0000	25,170
2022/03/17	2030	04/08/2022	9.05	Call	Bond Future	424.1300	0.4241	461.0500	0.4610	8.705	0	0	800
2022/03/17	2030	04/08/2022	9.05	Put	Bond Future	4,690.6300	4.6906	4,506.7100	4.5067	(3.921)	0	0	0
2022/03/17	2030	04/08/2022	9.54	Call	Bond Future	1,108.1800	1.1082	1,183.6300	1.1836	6.808	0	0	0
2022/03/17	2030	04/08/2022	9.54	Put	Bond Future	2,890.9300	2.8909	2,745.5400	2.7455	(5.029)	0	0	0
2022/03/17	2030	04/08/2022	9.55	Call	Bond Future	1,126.8000	1.1268	1,203.1300	1.2031	6.774	0	0	0
2022/03/17	2030	04/08/2022	9.55	Put	Bond Future	2,859.7300	2.8597	2,715.2200	2.7152	(5.053)	0	0	0
2022/03/17	2030	04/08/2022	8.30	Call	Bond Future	79.8000	0.0798	88.3500	0.0884	10.714	0	0	800
2022/03/17	2030	04/08/2022	8.30	Put	Bond Future	8,314.8000	8.3148	8,102.5100	8.1025	(2.553)	0	0	0
2022/03/17	2030	03/11/2022	10.10	Call	Bond Future	2,414.4900	2.4145	2,527.4300	2.5274	4.678	0	0	0
2022/03/17	2030	03/11/2022	10.10	Put	Bond Future	2,297.9900	2.2980	2,187.5000	2.1875	(4.808)	0	0	0
2022/03/17	2030	03/11/2022			Bond Future	10.0752	91.6735	10.0278	91.8969	(0.470)	0.0000	0.0000	0
2022/03/17	2030	03/11/2022	10.09	Call	Bond Future	2,389.5500	2.3896	2,501.7800	2.5018	4.697	0	0	0

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2022/03/17	2030	03/11/2022	10.09	Put	Bond Future	2,320.0600	2.3201	2,208.8600	2.2089	(4.793)	0	0	0
2022/03/17	2030	03/11/2022	10.08	Call	Bond Future	2,365.0300	2.3650	2,476.5500	2.4766	4.715	0	0	0
2022/03/17	2030	03/11/2022	10.08	Put	Bond Future	2,342.5800	2.3426	2,230.6700	2.2307	(4.777)	0	0	0
2022/03/17	2030	02/02/2023	10.01	Put	Bond Future	3,216.4800	3.2165	3,090.4200	3.0904	(3.919)	0	0	0
2022/03/17	2030	02/02/2023	9.94	Put	Bond Future	3,391.0500	3.3911	3,260.6300	3.2606	(3.846)	0	0	102
2022/03/17	2030	02/02/2023	9.99	Call	Bond Future	2,157.5400	2.1575	2,256.6300	2.2566	4.593	0	0	0
2022/03/17	2030	02/02/2023	10.00	Call	Bond Future	2,179.3400	2.1793	2,279.0600	2.2791	4.576	0	0	0
2022/03/17	2030	02/02/2023	9.20	Call	Bond Future	873.1400	0.8731	925.6500	0.9256	6.014	0	0	0
2022/03/17	2030	02/02/2023	9.20	Put	Bond Future	5,732.8200	5.7328	5,558.9400	5.5589	(3.033)	0	0	0
2022/03/17	2030	02/02/2023	9.66	Call	Bond Future	1,510.6800	1.5107	1,589.1800	1.5892	5.196	0	0	0
2022/03/17	2030	02/02/2023	9.66	Put	Bond Future	4,162.4500	4.1625	4,014.5600	4.0146	(3.553)	0	0	102
2022/03/17	2030	02/02/2023	9.80	Call	Bond Future	1,769.3800	1.7694	1,856.6000	1.8566	4.929	0	0	0
2022/03/17	2030	02/02/2023	8.81	Put	Bond Future	7,305.6000	7.3056	7,114.0700	7.1141	(2.622)	0	0	0
2022/03/17	2030	02/02/2023			Bond Future	10.2313	89.2098	10.1817	89.4361	(0.485)	0.0000	0.0000	0
2022/03/17	2030	02/02/2023	10.01	Call	Bond Future	2,200.9400	2.2009	2,301.2700	2.3013	4.559	0	0	0
2022/03/17	2030	02/02/2023	9.94	Call	Bond Future	2,051.2300	2.0512	2,147.2000	2.1472	4.679	0	0	0
2022/03/17	2030	02/02/2023	9.99	Put	Bond Future	3,265.5800	3.2656	3,138.2800	3.1383	(3.898)	0	0	0
2022/03/17	2030	02/02/2023	10.00	Put	Bond Future	3,241.1200	3.2411	3,114.4500	3.1144	(3.908)	0	0	0
2022/03/17	2030	02/02/2023	9.80	Put	Bond Future	3,762.1900	3.7622	3,623.0200	3.6230	(3.699)	0	0	0
2022/03/17	2030	02/02/2023	8.81	Call	Bond Future	521.3700	0.5214	556.2300	0.5562	6.686	0	0	102
2022/03/17	2032	05/05/2022	10.29	Put	Bond Future	771.8500	0.7719	659.6300	0.6596	(14.539)	0	0	0
2022/03/17	2032	05/05/2022	11.18	Call	Bond Future	6,060.7100	6.0607	6,349.3500	6.3493	4.762	0	0	0
2022/03/17	2032	05/05/2022	11.18	Put	Bond Future	68.4000	0.0684	53.0100	0.0530	(22.500)	0	0	780
2022/03/17	2032	05/05/2022	10.98	Call	Bond Future	5,067.3400	5.0673	5,345.9700	5.3460	5.499	0	0	0
2022/03/17	2032	05/05/2022	10.98	Put	Bond Future	121.5800	0.1216	96.1800	0.0962	(20.892)	0	0	993
2022/03/17	2032	05/05/2022	11.02	Put	Bond Future	108.4500	0.1085	85.4300	0.0854	(21.226)	0	0	0
2022/03/17	2032	05/05/2022	11.03	Call	Bond Future	5,314.4600	5.3145	5,596.0300	5.5960	5.298	0	0	0
2022/03/17	2032	05/05/2022	11.03	Put	Bond Future	105.4000	0.1054	82.9400	0.0829	(21.309)	0	0	0
2022/03/17	2032	05/05/2022			Bond Future	10.0783	89.6032	10.0251	89.9072	(0.528)	0.0000	0.0000	141,268
2022/03/17	2032	05/05/2022	9.58	Call	Bond Future	260.4900	0.2605	307.8400	0.3078	18.177	0	0	780
2022/03/17	2032	05/05/2022	9.58	Put	Bond Future	3,161.5900	3.1616	2,904.9100	2.9049	(8.119)	0	0	0
2022/03/17	2032	05/05/2022	10.18	Call	Bond Future	1,579.1400	1.5791	1,748.4600	1.7485	10.722	0	0	780
2022/03/17	2032	05/05/2022	10.18	Put	Bond Future	1,002.0500	1.0020	867.3400	0.8673	(13.443)	0	0	0
2022/03/17	2032	05/05/2022	10.29	Call	Bond Future	1,967.4400	1.9674	2,159.2500	2.1593	9.749	0	0	993
2022/03/17	2032	05/05/2022	11.04	Call	Bond Future	5,364.0100	5.3640	5,646.1300	5.6461	5.259	0	0	0
2022/03/17	2032	05/05/2022	11.04	Put	Bond Future	102.4300	0.1024	80.5200	0.0805	(21.390)	0	0	0
2022/03/17	2032	05/05/2022	11.02	Call	Bond Future	5,264.9400	5.2649	5,545.9500	5.5460	5.337	0	0	0
2022/03/17	2032	04/08/2022	10.20	Put	Bond Future	2,235.0600	2.2351	2,073.0900	2.0731	(7.247)	0	0	0
2022/03/17	2032	04/08/2022	10.21	Put	Bond Future	2,207.9800	2.2080	2,047.3300	2.0473	(7.276)	0	0	0
2022/03/17	2032	04/08/2022	10.22	Call	Bond Future	1,950.5800	1.9506	2,098.5800	2.0986	7.587	0	0	0
2022/03/17	2032	04/08/2022	9.40	Call	Bond Future	373.9000	0.3739	420.3200	0.4203	12.415	0	0	1,300
2022/03/17	2032	04/08/2022	9.40	Put	Bond Future	5,320.1500	5.3201	5,059.2300	5.0592	(4.904)	0	0	0
2022/03/17	2032	04/08/2022	9.72	Call	Bond Future	788.7800	0.7888	870.3800	0.8704	10.345	0	0	800
2022/03/17	2032	04/08/2022	9.72	Put	Bond Future	3,855.9600	3.8560	3,630.2200	3.6302	(5.854)	0	0	0
2022/03/17	2032	04/08/2022	8.97	Call	Bond Future	132.6600	0.1327	151.7700	0.1518	14.405	0	0	800
2022/03/17	2032	04/08/2022	8.97	Put	Bond Future	7,685.2900	7.6853	7,397.0600	7.3971	(3.750)	0	0	0
2022/03/17	2032	04/08/2022	8.97	Put	Bond Future								
2022/03/17	2032	04/08/2022			Bond Future	10.2616	90.8229	10.2062	91.1302	(0.540)	0.0000	0.0000	2,140

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2022/03/17	2032	04/08/2022	11.60	Call	Bond Future	7,347.4700	7.3475	7,618.4300	7.6184	3.688	0	0	0
2022/03/17	2032	04/08/2022	11.60	Put	Bond Future	336.6600	0.3367	300.2800	0.3003	(10.806)	0	0	800
2022/03/17	2032	04/08/2022	11.89	Call	Bond Future	8,655.5200	8.6555	8,937.3000	8.9373	3.255	0	0	0
2022/03/17	2032	04/08/2022	11.89	Put	Bond Future	225.4600	0.2255	199.9000	0.1999	(11.337)	0	0	0
2022/03/17	2032	04/08/2022	10.20	Call	Bond Future	1,893.2900	1.8933	2,038.6600	2.0387	7.678	0	0	0
2022/03/17	2032	04/08/2022	10.21	Call	Bond Future	1,921.8300	1.9218	2,068.5200	2.0685	7.633	0	0	0
2022/03/17	2032	04/08/2022	10.22	Put	Bond Future	2,181.1600	2.1812	2,021.8200	2.0218	(7.305)	0	0	0
2022/03/17	2032	04/08/2022	10.10	Call	Bond Future	1,620.1200	1.6201	1,752.1500	1.7522	8.149	0	0	1,300
2022/03/17	2032	04/08/2022	10.10	Put	Bond Future	2,520.6700	2.5207	2,345.3600	2.3454	(6.955)	0	0	0
2022/03/17	2032	03/11/2022	10.56	Put	Bond Future	2,256.4000	2.2564	2,116.1900	2.1162	(6.214)	0	0	180
2022/03/17	2032	03/11/2022	10.11	Put	Bond Future	3,476.0100	3.4760	3,288.5800	3.2886	(5.392)	0	0	454
2022/03/17	2032	03/11/2022	10.16	Call	Bond Future	1,860.7500	1.8607	1,989.9500	1.9900	6.943	0	0	0
2022/03/17	2032	03/11/2022	10.16	Put	Bond Future	3,321.2400	3.3212	3,139.2100	3.1392	(5.481)	0	0	180
2022/03/17	2032	03/11/2022	9.36	Call	Bond Future	539.9600	0.5400	592.6200	0.5926	9.753	0	0	454
2022/03/17	2032	03/11/2022	9.36	Put	Bond Future	6,553.3000	6.5533	6,294.7300	6.2947	(3.946)	0	0	0
2022/03/17	2032	03/11/2022	9.46	Put	Bond Future	6,066.0800	6.0661	5,815.0700	5.8151	(4.138)	0	0	0
2022/03/17	2032	03/11/2022	9.92	Call	Bond Future	1,320.6300	1.3206	1,423.9800	1.4240	7.826	0	0	750
2022/03/17	2032	03/11/2022	9.92	Put	Bond Future	4,115.5900	4.1156	3,907.7100	3.9077	(5.051)	0	0	0
2022/03/17	2032	03/11/2022	9.31	Put	Bond Future	6,803.3900	6.8034	6,541.2700	6.5413	(3.853)	0	0	0
2022/03/17	2032	03/11/2022			Bond Future	10.4282	88.0180	10.3706	88.3292	(0.553)	0.0000	0.0000	0
2022/03/17	2032	03/11/2022	10.67	Call	Bond Future	3,303.8400	3.3038	3,485.6900	3.4857	5.504	0	0	750
2022/03/17	2032	03/11/2022	10.67	Put	Bond Future	2,014.3400	2.0143	1,884.9600	1.8850	(6.423)	0	0	0
2022/03/17	2032	03/11/2022	11.55	Call	Bond Future	6,576.8600	6.5769	6,825.6700	6.8257	3.783	0	0	0
2022/03/17	2032	03/11/2022	11.55	Put	Bond Future	803.2700	0.8033	740.8500	0.7408	(7.771)	0	0	500
2022/03/17	2032	03/11/2022	12.30	Call	Bond Future	9,735.3800	9.7354	10,014.1100	10.0141	2.863	0	0	0
2022/03/17	2032	03/11/2022	12.30	Put	Bond Future	384.4900	0.3845	351.9900	0.3520	(8.453)	0	0	750
2022/03/17	2032	03/11/2022	10.49	Call	Bond Future	2,754.0200	2.7540	2,917.9500	2.9180	5.952	0	0	0
2022/03/17	2032	03/11/2022	10.49	Put	Bond Future	2,422.0100	2.4220	2,274.7100	2.2747	(6.082)	0	0	454
2022/03/17	2032	03/11/2022	10.56	Call	Bond Future	2,962.4400	2.9624	3,133.4600	3.1335	5.773	0	0	0
2022/03/17	2032	03/11/2022	10.66	Call	Bond Future	3,272.2500	3.2723	3,453.1300	3.4531	5.528	0	0	0
2022/03/17	2032	03/11/2022	10.66	Put	Bond Future	2,035.5700	2.0356	1,905.2200	1.9052	(6.404)	0	0	0
2022/03/17	2032	03/11/2022	10.11	Call	Bond Future	1,739.6800	1.7397	1,863.4800	1.8635	7.116	0	0	0
2022/03/17	2032	03/11/2022	10.21	Call	Bond Future	1,986.2100	1.9862	2,120.7800	2.1208	6.775	0	0	500
2022/03/17	2032	03/11/2022	10.21	Put	Bond Future	3,171.9800	3.1720	2,995.3200	2.9953	(5.569)	0	0	0
2022/03/17	2032	03/11/2022	9.46	Call	Bond Future	638.4200	0.6384	698.6400	0.6986	9.433	0	0	500
2022/03/17	2032	03/11/2022	9.31	Call	Bond Future	495.3800	0.4954	544.4900	0.5445	9.914	0	0	180
2022/03/17	2032	02/02/2023	10.67	Call	Bond Future	3,280.3300	3.2803	3,449.5400	3.4495	5.158	0	0	750
2022/03/17	2032	02/02/2023	10.67	Put	Bond Future	2,792.5400	2.7925	2,646.0000	2.6460	(5.248)	0	0	0
2022/03/17	2032	02/02/2023	11.69	Call	Bond Future	6,775.9400	6.7759	7,016.5600	7.0166	3.551	0	0	0
2022/03/17	2032	02/02/2023	11.69	Put	Bond Future	1,186.0800	1.1861	1,110.9500	1.1109	(6.334)	0	0	0
2022/03/17	2032	02/02/2023	10.40	Call	Bond Future	2,549.5300	2.5495	2,695.0300	2.6950	5.707	0	0	0
2022/03/17	2032	02/02/2023	10.40	Put	Bond Future	3,483.2500	3.4832	3,313.0000	3.3130	(4.888)	0	0	0
2022/03/17	2032	02/02/2023	10.50	Call	Bond Future	2,811.1500	2.8112	2,965.5700	2.9656	5.493	0	0	0
2022/03/17	2032	02/02/2023	10.50	Put	Bond Future	3,214.7900	3.2148	3,053.4600	3.0535	(5.018)	0	0	454
2022/03/17	2032	02/02/2023	10.22	Call	Bond Future	2,111.3700	2.1114	2,240.6000	2.2406	6.121	0	0	500
2022/03/17	2032	02/02/2023	10.22	Put	Bond Future	4,010.0000	4.0100	3,823.4800	3.8235	(4.651)	0	0	0
2022/03/17	2032	02/02/2023	9.47	Call	Bond Future	810.5700	0.8106	876.2600	0.8763	8.104	0	0	500
2022/03/17	2032	02/02/2023	9.47	Put	Bond Future	6,883.5900	6.8836	6,633.5300	6.6335	(3.633)	0	0	0

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2022/03/17	2032	02/02/2023	9.92	Call	Bond Future	1,475.7400	1.4757	1,577.7800	1.5778	6.914	0	0	750
2022/03/17	2032	02/02/2023	9.92	Put	Bond Future	5,013.9000	5.0139	4,800.1900	4.8002	(4.262)	0	0	0
2022/03/17	2032	02/02/2023			Bond Future	10.5767	89.4997	10.5167	89.8155	(0.568)	0.0000	0.0000	0
2022/03/17	2032	02/02/2023	12.75	Call	Bond Future	10,995.4600	10.9955	11,275.0100	11.2750	2.542	0	0	0
2022/03/17	2032	02/02/2023	12.75	Put	Bond Future	522.3900	0.5224	486.1900	0.4862	(6.930)	0	0	750
2022/03/17	2032	02/02/2023	11.84	Call	Bond Future	7,357.3300	7.3573	7,605.3400	7.6053	3.371	0	0	0
2022/03/17	2032	02/02/2023	11.84	Put	Bond Future	1,051.4100	1.0514	983.6700	0.9837	(6.443)	0	0	500
2022/03/17	2032	02/02/2023	10.39	Call	Bond Future	2,524.1500	2.5241	2,668.7500	2.6688	5.729	0	0	0
2022/03/17	2032	02/02/2023	10.39	Put	Bond Future	3,511.1100	3.5111	3,339.9600	3.3400	(4.875)	0	0	0
2022/03/17	2032	02/02/2023	10.16	Call	Bond Future	1,973.9300	1.9739	2,097.7000	2.0977	6.270	0	0	0
2022/03/17	2032	02/02/2023	10.16	Put	Bond Future	4,197.3100	4.1973	4,005.3300	4.0053	(4.574)	0	0	454
2022/03/17	2032	02/02/2023	10.38	Call	Bond Future	2,498.9100	2.4989	2,642.6100	2.6426	5.751	0	0	0
2022/03/17	2032	02/02/2023	10.38	Put	Bond Future	3,539.1500	3.5392	3,367.1000	3.3671	(4.861)	0	0	0
2022/03/17	2032	02/02/2023	9.31	Call	Bond Future	644.5800	0.6446	699.4700	0.6995	8.516	0	0	454
2022/03/17	2032	02/02/2023	9.31	Put	Bond Future	7,641.3500	7.6413	7,380.4900	7.3805	(3.414)	0	0	0
2022/03/17	2033	05/05/2022			Bond Future	112.9514	112.9514	112.9145	112.9145	(0.033)	0.0000	0.0000	2,719
2022/03/17	2033	04/08/2022			Bond Future	114.5170	114.5170	114.4787	114.4787	(0.033)	0.0000	0.0000	4,967
2022/03/17	2033	03/11/2022			Bond Future	114.9264	114.9264	114.8864	114.8864	(0.035)	0.0000	0.0000	0
2022/03/17	2033	02/02/2023			Bond Future	116.8809	116.8809	116.8393	116.8393	(0.036)	0.0000	0.0000	0
2022/03/17	2037	05/05/2022	11.82	Call	Bond Future	7,155.1400	7.1551	7,838.7300	7.8387	9.554	0	0	0
2022/03/17	2037	05/05/2022	11.83	Call	Bond Future	7,209.6000	7.2096	7,893.9700	7.8940	9.492	0	0	0
2022/03/17	2037	05/05/2022	11.84	Put	Bond Future	71.8200	0.0718	45.0600	0.0451	(37.260)	0	0	0
2022/03/17	2037	05/05/2022			Bond Future	10.6543	86.4617	10.5451	87.1736	(1.025)	0.0000	0.0000	85,127
2022/03/17	2037	05/05/2022	11.82	Put	Bond Future	76.4400	0.0764	48.1400	0.0481	(37.023)	0	0	0
2022/03/17	2037	05/05/2022	11.83	Put	Bond Future	74.0800	0.0741	46.5600	0.0466	(37.149)	0	0	0
2022/03/17	2037	05/05/2022	11.84	Call	Bond Future	7,264.1000	7.2641	7,949.2300	7.9492	9.432	0	0	0
2022/03/17	2037	04/08/2022	11.95	Call	Bond Future	7,210.3700	7.2104	7,826.0600	7.8261	8.539	0	0	0
2022/03/17	2037	04/08/2022	11.95	Put	Bond Future	563.9200	0.5639	458.7600	0.4588	(18.648)	0	0	1,050
2022/03/17	2037	04/08/2022	10.91	Put	Bond Future	2,180.4500	2.1804	1,862.3800	1.8624	(14.587)	0	0	0
2022/03/17	2037	04/08/2022	10.89	Call	Bond Future	2,610.4100	2.6104	3,007.3500	3.0074	15.206	0	0	0
2022/03/17	2037	04/08/2022	10.89	Put	Bond Future	2,236.4000	2.2364	1,912.4900	1.9125	(14.484)	0	0	0
2022/03/17	2037	04/08/2022	10.90	Call	Bond Future	2,644.9800	2.6450	3,044.8500	3.0449	15.118	0	0	0
2022/03/17	2037	04/08/2022			Bond Future	10.8306	83.3826	10.7171	84.1034	(1.047)	0.0000	0.0000	52,420
2022/03/17	2037	04/08/2022	10.91	Call	Bond Future	2,679.7700	2.6798	3,082.5500	3.0825	15.030	0	0	0
2022/03/17	2037	04/08/2022	11.21	Call	Bond Future	3,816.4100	3.8164	4,300.3500	4.3004	12.681	0	0	1,050
2022/03/17	2037	04/08/2022	11.21	Put	Bond Future	1,470.6200	1.4706	1,233.7100	1.2337	(16.110)	0	0	0
2022/03/17	2037	04/08/2022	11.42	Call	Bond Future	4,717.0300	4.7170	5,248.3800	5.2484	11.265	0	0	0
2022/03/17	2037	04/08/2022	11.42	Put	Bond Future	1,114.8600	1.1149	925.3600	0.9254	(16.998)	0	0	50
2022/03/17	2037	04/08/2022	10.10	Call	Bond Future	597.7800	0.5978	752.1000	0.7521	25.816	0	0	50
2022/03/17	2037	04/08/2022	10.10	Put	Bond Future	5,405.3200	5.4053	4,838.7900	4.8388	(10.481)	0	0	0
2022/03/17	2037	04/08/2022	10.90	Put	Bond Future	2,208.2800	2.2083	1,887.3000	1.8873	(14.535)	0	0	50
2022/03/17	2037	03/11/2022	11.32	Call	Bond Future	4,183.1300	4.1831	4,645.4900	4.6455	11.053	0	0	0
2022/03/17	2037	03/11/2022	11.30	Put	Bond Future	2,175.3600	2.1754	1,902.5900	1.9026	(12.539)	0	0	0
2022/03/17	2037	03/11/2022	11.31	Call	Bond Future	4,145.8900	4.1459	4,606.1300	4.6061	11.101	0	0	0
2022/03/17	2037	03/11/2022	11.31	Put	Bond Future	2,153.1100	2.1531	1,882.4600	1.8825	(12.570)	0	0	0
2022/03/17	2037	03/11/2022			Bond Future	10.9815	84.6212	10.8640	85.3521	(1.071)	0.0000	0.0000	0

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2022/03/17	2037	03/11/2022	11.32	Put	Bond Future	2,130.8100	2.1308	1,862.2800	1.8623	(12.602)	0	0	0
2022/03/17	2037	03/11/2022	11.30	Call	Bond Future	4,108.5300	4.1085	4,566.6500	4.5667	11.150	0	0	0
2022/03/17	2037	02/02/2023	11.03	Call	Bond Future	3,235.2000	3.2352	3,610.8900	3.6109	11.613	0	0	0
2022/03/17	2037	02/02/2023	11.03	Put	Bond Future	3,781.3200	3.7813	3,414.6400	3.4146	(9.697)	0	0	0
2022/03/17	2037	02/02/2023	11.04	Call	Bond Future	3,265.4500	3.2655	3,643.2000	3.6432	11.568	0	0	0
2022/03/17	2037	02/02/2023	11.04	Put	Bond Future	3,750.5300	3.7505	3,385.9100	3.3859	(9.722)	0	0	0
2022/03/17	2037	02/02/2023			Bond Future	11.1199	81.7893	10.9979	82.5317	(1.097)	0.0000	0.0000	0
2022/03/17	2037	02/02/2023	11.05	Call	Bond Future	3,296.1400	3.2961	3,675.9500	3.6760	11.523	0	0	0
2022/03/17	2037	02/02/2023	11.05	Put	Bond Future	3,720.2500	3.7202	3,357.6900	3.3577	(9.746)	0	0	0
2022/03/17	2038	05/05/2022			Bond Future	129.2717	129.2717	128.8800	128.8800	(0.303)	0.0000	0.0000	4,184
2022/03/17	2038	04/08/2022			Bond Future	129.2403	129.2403	128.8418	128.8418	(0.308)	0.0000	0.0000	2,669
2022/03/17	2038	03/11/2022			Bond Future	131.1860	131.1860	130.7805	130.7805	(0.309)	0.0000	0.0000	0
2022/03/17	2038	02/02/2023			Bond Future	131.5471	131.5471	131.1330	131.1330	(0.315)	0.0000	0.0000	0
2022/03/17	2040	05/05/2022	10.57	Call	Bond Future	984.0500	0.9841	1,165.0100	1.1650	18.389	0	0	1,200
2022/03/17	2040	05/05/2022	10.57	Put	Bond Future	2,193.1800	2.1932	1,893.4300	1.8934	(13.667)	0	0	0
2022/03/17	2040	05/05/2022	11.91	Put	Bond Future	74.2400	0.0742	54.1300	0.0541	(27.088)	0	0	0
2022/03/17	2040	05/05/2022	11.92	Call	Bond Future	7,756.5800	7.7566	8,217.6700	8.2177	5.945	0	0	0
2022/03/17	2040	05/05/2022	11.92	Put	Bond Future	72.2200	0.0722	52.6000	0.0526	(27.167)	0	0	0
2022/03/17	2040	05/05/2022	13.04	Call	Bond Future	14,019.2500	14.0192	14,499.3600	14.4994	3.425	0	0	0
2022/03/17	2040	05/05/2022	13.04	Put	Bond Future	1.6100	0.0016	1.0100	0.0010	(37.267)	0	0	1,200
2022/03/17	2040	05/05/2022			Bond Future	10.7406	88.7627	10.6723	89.2434	(0.636)	0.0000	0.0000	62,065
2022/03/17	2040	05/05/2022	9.82	Call	Bond Future	43.4500	0.0434	58.1800	0.0582	33.901	0	0	1,200
2022/03/17	2040	05/05/2022	9.82	Put	Bond Future	6,891.5000	6.8915	6,425.5200	6.4255	(6.762)	0	0	0
2022/03/17	2040	05/05/2022	11.90	Call	Bond Future	7,639.5400	7.6395	8,099.6300	8.0996	6.022	0	0	0
2022/03/17	2040	05/05/2022	11.90	Put	Bond Future	76.3200	0.0763	55.7000	0.0557	(27.018)	0	0	0
2022/03/17	2040	05/05/2022	11.91	Call	Bond Future	7,698.0700	7.6981	8,158.6700	8.1587	5.983	0	0	0
2022/03/17	2040	04/08/2022	11.05	Call	Bond Future	3,142.3100	3.1423	3,418.3800	3.4184	8.786	0	0	0
2022/03/17	2040	04/08/2022	11.05	Put	Bond Future	2,197.0900	2.1971	1,986.6100	1.9866	(9.580)	0	0	0
2022/03/17	2040	04/08/2022	12.24	Put	Bond Future	481.0000	0.4810	420.3000	0.4203	(12.620)	0	0	460
2022/03/17	2040	04/08/2022	9.70	Put	Bond Future	9,128.4300	9.1284	8,678.4200	8.6784	(4.930)	0	0	0
2022/03/17	2040	04/08/2022			Bond Future	10.9105	85.4644	10.8396	85.9510	(0.650)	0.0000	0.0000	42,392
2022/03/17	2040	04/08/2022	11.04	Call	Bond Future	3,103.3600	3.1034	3,377.5100	3.3775	8.834	0	0	0
2022/03/17	2040	04/08/2022	11.04	Put	Bond Future	2,225.3300	2.2253	2,012.9300	2.0129	(9.545)	0	0	0
2022/03/17	2040	04/08/2022	12.24	Call	Bond Future	8,857.3100	8.8573	9,283.1600	9.2832	4.808	0	0	0
2022/03/17	2040	04/08/2022	9.70	Call	Bond Future	191.2700	0.1913	227.8100	0.2278	19.104	0	0	460
2022/03/17	2040	04/08/2022	10.70	Call	Bond Future	1,918.4800	1.9185	2,123.7200	2.1237	10.698	0	0	460
2022/03/17	2040	04/08/2022	10.70	Put	Bond Future	3,375.7000	3.3757	3,094.3900	3.0944	(8.333)	0	0	0
2022/03/17	2040	04/08/2022	11.03	Call	Bond Future	3,064.6300	3.0646	3,336.8400	3.3368	8.882	0	0	0
2022/03/17	2040	04/08/2022	11.03	Put	Bond Future	2,253.8800	2.2539	2,039.5400	2.0395	(9.510)	0	0	0
2022/03/17	2040	03/11/2022	11.39	Call	Bond Future	4,517.1000	4.5171	4,822.8200	4.8228	6.768	0	0	0
2022/03/17	2040	03/11/2022	11.40	Call	Bond Future	4,557.3700	4.5574	4,864.5100	4.8645	6.739	0	0	0
2022/03/17	2040	03/11/2022	11.41	Put	Bond Future	2,279.0400	2.2790	2,094.5200	2.0945	(8.096)	0	0	0
2022/03/17	2040	03/11/2022			Bond Future	11.0556	86.7342	10.9822	87.2273	(0.664)	0.0000	0.0000	0
2022/03/17	2040	03/11/2022	11.39	Put	Bond Future	2,326.3100	2.3263	2,138.9500	2.1390	(8.054)	0	0	0
2022/03/17	2040	03/11/2022	11.40	Put	Bond Future	2,302.4400	2.3024	2,116.5000	2.1165	(8.076)	0	0	0
2022/03/17	2040	03/11/2022	11.41	Call	Bond Future	4,598.0400	4.5980	4,906.6000	4.9066	6.711	0	0	0

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2022/03/17	2040	02/02/2023	11.12	Call	Bond Future	3,506.5300	3.5065	3,757.8700	3.7579	7.168	0	0	0
2022/03/17	2040	02/02/2023	11.12	Put	Bond Future	3,958.7500	3.9588	3,709.4800	3.7095	(6.297)	0	0	0
2022/03/17	2040	02/02/2023			Bond Future	11.1887	83.6876	11.1127	84.1882	(0.680)	0.0000	0.0000	0
2022/03/17	2040	02/02/2023	11.10	Call	Bond Future	3,440.2500	3.4402	3,688.7500	3.6888	7.223	0	0	0
2022/03/17	2040	02/02/2023	11.10	Put	Bond Future	4,024.8000	4.0248	3,772.6900	3.7727	(6.264)	0	0	0
2022/03/17	2040	02/02/2023	11.11	Call	Bond Future	3,473.4700	3.4735	3,723.4000	3.7234	7.195	0	0	0
2022/03/17	2040	02/02/2023	11.11	Put	Bond Future	3,991.8100	3.9918	3,741.1300	3.7411	(6.280)	0	0	0
2022/03/17	2044	05/05/2022	11.91	Call	Bond Future	7,700.4900	7.7005	8,099.0000	8.0990	5.175	0	0	0
2022/03/17	2044	05/05/2022	11.91	Put	Bond Future	80.6500	0.0806	61.3100	0.0613	(23.980)	0	0	0
2022/03/17	2044	05/05/2022	11.92	Call	Bond Future	7,759.4000	7.7594	8,158.3700	8.1584	5.142	0	0	0
2022/03/17	2044	05/05/2022	11.92	Put	Bond Future	78.4800	0.0785	59.6000	0.0596	(24.057)	0	0	0
2022/03/17	2044	05/05/2022			Bond Future	10.7604	85.5978	10.7024	86.0156	(0.539)	0.0000	0.0000	69,929
2022/03/17	2044	05/05/2022	11.93	Call	Bond Future	7,818.2700	7.8183	8,217.7000	8.2177	5.109	0	0	0
2022/03/17	2044	05/05/2022	11.93	Put	Bond Future	76.3600	0.0764	57.9400	0.0579	(24.123)	0	0	0
2022/03/17	2044	04/08/2022	11.08	Call	Bond Future	3,280.9600	3.2810	3,522.4000	3.5224	7.359	0	0	0
2022/03/17	2044	04/08/2022	11.08	Put	Bond Future	2,177.8300	2.1778	1,996.4500	1.9965	(8.328)	0	0	0
2022/03/17	2044	04/08/2022	11.09	Call	Bond Future	3,321.4300	3.3214	3,564.5300	3.5645	7.319	0	0	0
2022/03/17	2044	04/08/2022	11.09	Put	Bond Future	2,149.8800	2.1499	1,970.1600	1.9702	(8.360)	0	0	0
2022/03/17	2044	04/08/2022			Bond Future	10.9207	82.3817	10.8606	82.8045	(0.551)	0.0000	0.0000	22,586
2022/03/17	2044	04/08/2022	11.10	Call	Bond Future	3,361.9000	3.3619	3,606.6600	3.6067	7.280	0	0	0
2022/03/17	2044	04/08/2022	11.10	Put	Bond Future	2,122.0300	2.1220	1,943.9700	1.9440	(8.391)	0	0	0
2022/03/17	2044	03/11/2022	11.40	Put	Bond Future	2,340.1800	2.3402	2,177.4000	2.1774	(6.956)	0	0	0
2022/03/17	2044	03/11/2022	11.41	Call	Bond Future	4,676.1100	4.6761	4,942.9900	4.9430	5.707	0	0	0
2022/03/17	2044	03/11/2022	11.41	Put	Bond Future	2,316.0900	2.3161	2,154.5500	2.1546	(6.975)	0	0	0
2022/03/17	2044	03/11/2022			Bond Future	11.0574	83.6057	10.9952	84.0341	(0.563)	0.0000	0.0000	0
2022/03/17	2044	03/11/2022	11.39	Call	Bond Future	4,593.7300	4.5937	4,858.1200	4.8581	5.755	0	0	0
2022/03/17	2044	03/11/2022	11.39	Put	Bond Future	2,364.5000	2.3645	2,200.4700	2.2005	(6.937)	0	0	0
2022/03/17	2044	03/11/2022	11.40	Call	Bond Future	4,634.8500	4.6349	4,900.4900	4.9005	5.731	0	0	0
2022/03/17	2044	02/02/2023	11.14	Call	Bond Future	3,656.5500	3.6565	3,877.0900	3.8771	6.031	0	0	0
2022/03/17	2044	02/02/2023	11.14	Put	Bond Future	3,942.1200	3.9421	3,727.7700	3.7278	(5.437)	0	0	0
2022/03/17	2044	02/02/2023	11.15	Call	Bond Future	3,691.3800	3.6914	3,913.1500	3.9131	6.008	0	0	0
2022/03/17	2044	02/02/2023	11.15	Put	Bond Future	3,909.3500	3.9094	3,696.2300	3.6962	(5.452)	0	0	0
2022/03/17	2044	02/02/2023			Bond Future	11.1823	80.6316	11.1180	81.0665	(0.576)	0.0000	0.0000	0
2022/03/17	2044	02/02/2023	11.16	Call	Bond Future	3,726.0500	3.7261	3,949.0500	3.9490	5.985	0	0	0
2022/03/17	2044	02/02/2023	11.16	Put	Bond Future	3,876.5100	3.8765	3,664.6200	3.6646	(5.466)	0	0	0
2022/03/17	2046	05/05/2022			Bond Future	116.9430	116.9430	117.5567	117.5567	0.525	0.0000	0.0000	14,104
2022/03/17	2046	04/08/2022			Bond Future	118.5639	118.5639	119.1850	119.1850	0.524	0.0000	0.0000	2,969
2022/03/17	2046	03/11/2022			Bond Future	118.4122	118.4122	119.0414	119.0414	0.531	0.0000	0.0000	0
2022/03/17	2046	02/02/2023			Bond Future	120.4272	120.4272	121.0661	121.0661	0.530	0.0000	0.0000	0
2022/03/17	2050	05/05/2022			Bond Future	120.7703	120.7703	121.1284	121.1284	0.296	0.0000	0.0000	8,672
2022/03/17	2050	04/08/2022			Bond Future	120.4191	120.4191	120.7808	120.7808	0.300	0.0000	0.0000	1,410
2022/03/17	2050	03/11/2022			Bond Future	122.2320	122.2320	122.5982	122.5982	0.300	0.0000	0.0000	0
2022/03/17	2050	02/02/2023			Bond Future	122.2325	122.2325	122.6032	122.6032	0.303	0.0000	0.0000	0
2022/03/17	8607	21/12/2026			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
2022/03/17	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/03/17	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/03/17	AL37	05/05/2022			Index Future	815.3710	815.3710	814.2580	814.2580	(0.137)	0.0000	0.0000	0
2022/03/17	AL37	04/08/2022			Index Future	826.3610	826.3610	825.2260	825.2260	(0.137)	0.0000	0.0000	0
2022/03/17	AL37	03/11/2022			Index Future	838.7200	838.7200	837.5620	837.5620	(0.138)	0.0000	0.0000	0
2022/03/17	AL37	02/02/2023			Index Future	852.7840	852.7840	851.6000	851.6000	(0.139)	0.0000	0.0000	0
2022/03/17	AL7T	05/05/2022			Index Future	939.8100	939.8100	942.5280	942.5280	0.289	0.0000	0.0000	0
2022/03/17	AL7T	04/08/2022			Index Future	952.4770	952.4770	955.2240	955.2240	0.288	0.0000	0.0000	0
2022/03/17	AL7T	03/11/2022			Index Future	966.7220	966.7220	969.5030	969.5030	0.288	0.0000	0.0000	0
2022/03/17	AL7T	02/02/2023			Index Future	982.9330	982.9330	985.7530	985.7530	0.287	0.0000	0.0000	0
2022/03/17	ALBI	05/05/2022			Index Future	837.1890	837.1890	840.3650	840.3650	0.379	0.0000	0.0000	129
2022/03/17	ALBI	04/08/2022			Index Future	848.4730	848.4730	851.6840	851.6840	0.378	0.0000	0.0000	90
2022/03/17	ALBI	03/11/2022			Index Future	861.1620	861.1620	864.4150	864.4150	0.378	0.0000	0.0000	0
2022/03/17	ALBI	02/02/2023			Index Future	875.6030	875.6030	878.9040	878.9040	0.377	0.0000	0.0000	0
2022/03/17	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/03/17	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/03/17	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/03/17	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/03/17	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/03/17	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/03/17	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/03/17	C040	06/10/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/03/17	C040	31/01/2040			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/03/17	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/03/17	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/03/17	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/03/17	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/03/17	C197	07/12/2023			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
2022/03/17	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/03/17	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2022/03/17	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/03/17	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/03/17	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/03/17	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/03/17	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/03/17	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/03/17	C303	28/02/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/03/17	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/03/17	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/03/17	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/03/17	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/03/17	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/03/17	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/03/17	ES33	05/05/2022			Bond Future	11.4239	76.5074	11.3193	77.0501	(0.915)	0.0000	0.0000	87
2022/03/17	ES33	04/08/2022			Bond Future	11.6396	77.5678	11.5307	78.1174	(0.935)	0.0000	0.0000	263
2022/03/17	ES33	03/11/2022			Bond Future	11.8419	74.9531	11.7286	75.5104	(0.957)	0.0000	0.0000	0
2022/03/17	ES33	02/02/2023			Bond Future	12.0332	76.2319	11.9151	76.7982	(0.981)	0.0000	0.0000	0
2022/03/17	ES42	05/05/2022			Bond Future	11.8073	75.1660	11.7334	75.6128	(0.626)	0.0000	0.0000	1,190
2022/03/17	ES42	04/08/2022			Bond Future	12.0022	76.2092	11.9254	76.6614	(0.640)	0.0000	0.0000	3,579
2022/03/17	ES42	03/11/2022			Bond Future	12.1858	73.0973	12.1059	73.5557	(0.656)	0.0000	0.0000	0
2022/03/17	ES42	02/02/2023			Bond Future	12.3531	74.3480	12.2701	74.8135	(0.672)	0.0000	0.0000	0
2022/03/17	GOVI	05/05/2022	788.25	Call	GOVI	374,860.0000	37.4860	406,300.0000	40.6300	8.387	0	0	0
2022/03/17	GOVI	05/05/2022	788.25	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/03/17	GOVI	05/05/2022			GOVI	825.7360	825.7360	828.8800	828.8800	0.381	0.0000	0.0000	989
2022/03/17	GOVI	05/05/2022	788.23	Call	GOVI	375,060.0000	37.5060	406,500.0000	40.6500	8.383	0	0	0
2022/03/17	GOVI	05/05/2022	788.23	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/03/17	GOVI	05/05/2022	788.24	Call	GOVI	374,960.0000	37.4960	406,400.0000	40.6400	8.385	0	0	0
2022/03/17	GOVI	05/05/2022	788.24	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/03/17	GOVI	04/08/2022	819.28	Call	GOVI	175,860.0000	17.5860	207,650.0000	20.7650	18.077	0	0	0

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2022/03/17	GOVI	04/08/2022	819.28	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/03/17	GOVI	04/08/2022			GOVI	836.8660	836.8660	840.0450	840.0450	0.380	0.0000	0.0000	0
2022/03/17	GOVI	04/08/2022	819.26	Call	GOVI	176,060.0000	17.6060	207,850.0000	20.7850	18.056	0	0	0
2022/03/17	GOVI	04/08/2022	819.26	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/03/17	GOVI	04/08/2022	819.27	Call	GOVI	175,960.0000	17.5960	207,750.0000	20.7750	18.067	0	0	0
2022/03/17	GOVI	04/08/2022	819.27	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/03/17	GOVI	03/11/2022	820.41	Call	GOVI	289,720.0000	28.9720	321,920.0000	32.1920	11.114	0	0	0
2022/03/17	GOVI	03/11/2022	820.41	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/03/17	GOVI	03/11/2022	820.42	Call	GOVI	289,620.0000	28.9620	321,820.0000	32.1820	11.118	0	0	0
2022/03/17	GOVI	03/11/2022	820.42	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/03/17	GOVI	03/11/2022			GOVI	849.3820	849.3820	852.6020	852.6020	0.379	0.0000	0.0000	0
2022/03/17	GOVI	03/11/2022	820.43	Call	GOVI	289,520.0000	28.9520	321,720.0000	32.1720	11.122	0	0	0
2022/03/17	GOVI	03/11/2022	820.43	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/03/17	GOVI	02/02/2023	850.82	Call	GOVI	128,050.0000	12.8050	160,720.0000	16.0720	25.513	0	0	0
2022/03/17	GOVI	02/02/2023	850.82	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/03/17	GOVI	02/02/2023	850.83	Call	GOVI	127,950.0000	12.7950	160,620.0000	16.0620	25.533	0	0	0
2022/03/17	GOVI	02/02/2023	850.83	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/03/17	GOVI	02/02/2023			GOVI	863.6250	863.6250	866.8920	866.8920	0.378	0.0000	0.0000	0
2022/03/17	GOVI	02/02/2023	850.84	Call	GOVI	127,850.0000	12.7850	160,520.0000	16.0520	25.553	0	0	0
2022/03/17	GOVI	02/02/2023	850.84	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/03/17	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2022/03/17	IGOV	05/05/2022			Index Future	315.0190	315.0190	315.4250	315.4250	0.129	0.0000	0.0000	499
2022/03/17	IGOV	04/08/2022			Index Future	319.3430	319.3430	319.7520	319.7520	0.128	0.0000	0.0000	0
2022/03/17	IGOV	03/11/2022			Index Future	324.1950	324.1950	324.6080	324.6080	0.127	0.0000	0.0000	0
2022/03/17	IGOV	02/02/2023			Index Future	329.7060	329.7060	330.1230	330.1230	0.126	0.0000	0.0000	0
2022/03/17	IS05	21/06/2022			Interest Rate Swap	90.2900	90.2900	90.2900	90.2900	0.000	0.0000	0.0000	0
2022/03/17	IS05	20/09/2022			Interest Rate Swap	93.5000	93.5000	93.5000	93.5000	0.000	0.0000	0.0000	0
2022/03/17	IS05	20/12/2022			Interest Rate Swap	94.0600	94.0600	94.0600	94.0600	0.000	0.0000	0.0000	0
2022/03/17	IS05	22/03/2023			Interest Rate Swap	86.5400	86.5400	86.5400	86.5400	0.000	0.0000	0.0000	0
2022/03/17	IS05	20/06/2023			Interest Rate Swap	92.1700	92.1700	92.1700	92.1700	0.000	0.0000	0.0000	0
2022/03/17	IS05	19/09/2023			Interest Rate Swap	94.8800	94.8800	94.8800	94.8800	0.000	0.0000	0.0000	0
2022/03/17	IS10	17/12/2025			Interest Rate Swap	80.2800	80.2800	80.2800	80.2800	0.000	0.0000	0.0000	0
2022/03/17	IS10	16/03/2026			Interest Rate Swap	76.8200	76.8200	76.8200	76.8200	0.000	0.0000	0.0000	0
2022/03/17	IS10	15/06/2026			Interest Rate Swap	75.2400	75.2400	75.2400	75.2400	0.000	0.0000	0.0000	0
2022/03/17	IS10	21/09/2026			Interest Rate Swap	77.2700	77.2700	77.2700	77.2700	0.000	0.0000	0.0000	0
2022/03/17	IS10	21/12/2026			Interest Rate Swap	81.3000	81.3000	81.3000	81.3000	0.000	0.0000	0.0000	0
2022/03/17	IS10	15/03/2027			Interest Rate Swap	79.8000	79.8000	79.8000	79.8000	0.000	0.0000	0.0000	0
2022/03/17	IS10	21/06/2027			Interest Rate Swap	81.8600	81.8600	81.8600	81.8600	0.000	0.0000	0.0000	0
2022/03/17	IS10	20/09/2027			Interest Rate Swap	87.6100	87.6100	87.6100	87.6100	0.000	0.0000	0.0000	0
2022/03/17	IS10	20/12/2027			Interest Rate Swap	87.9400	87.9400	87.9400	87.9400	0.000	0.0000	0.0000	0
2022/03/17	IS10	22/03/2028			Interest Rate Swap	80.8900	80.8900	80.8900	80.8900	0.000	0.0000	0.0000	0
2022/03/17	IS10	20/06/2028			Interest Rate Swap	88.6800	88.6800	88.6800	88.6800	0.000	0.0000	0.0000	0
2022/03/17	IS10	19/09/2028			Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	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
2022/03/17	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2022/03/17	JBAF	20/04/2022			Jibar Tradeable Future	4.6250	95.3750	4.6250	95.3750	0.000	0.0000	0.0000	0
2022/03/17	JBAF	18/05/2022			Jibar Tradeable Future	4.6900	95.3100	4.7000	95.3000	0.213	0.0000	0.0000	0
2022/03/17	JBAF	15/06/2022			Jibar Tradeable Future	5.0950	94.9050	5.1150	94.8850	0.393	94.9420	94.9420	0
2022/03/17	JBAF	20/07/2022			Jibar Tradeable Future	5.1700	94.8300	5.1900	94.8100	0.387	0.0000	0.0000	0
2022/03/17	JBAF	17/08/2022			Jibar Tradeable Future	5.5600	94.4400	5.5800	94.4200	0.360	0.0000	0.0000	0
2022/03/17	JBAF	21/09/2022			Jibar Tradeable Future	5.6300	94.3700	5.6450	94.3550	0.266	0.0000	0.0000	0
2022/03/17	JBAF	21/12/2022			Jibar Tradeable Future	6.2750	93.7250	6.3000	93.7000	0.398	0.0000	0.0000	68
2022/03/17	JBAF	15/03/2023			Jibar Tradeable Future	6.5400	93.4600	6.5700	93.4300	0.459	0.0000	0.0000	0
2022/03/17	JBAF	21/06/2023			Jibar Tradeable Future	6.7500	93.2500	6.7600	93.2400	0.148	0.0000	0.0000	0
2022/03/17	JBAF	20/09/2023			Jibar Tradeable Future	6.8550	93.1450	6.8700	93.1300	0.219	0.0000	0.0000	75
2022/03/17	JBAF	20/12/2023			Jibar Tradeable Future	6.9650	93.0350	6.9850	93.0150	0.287	93.0480	93.0480	72
2022/03/17	JBAF	20/03/2024			Jibar Tradeable Future	7.2000	92.8000	7.1850	92.8150	(0.208)	0.0000	0.0000	0
2022/03/17	R023	05/05/2022	6.31	Call	Bond Future	620.3200	0.6203	637.5700	0.6376	2.781	0	0	0
2022/03/17	R023	05/05/2022	6.31	Put	Bond Future	26.0800	0.0261	23.0500	0.0231	(11.618)	0	0	0
2022/03/17	R023	05/05/2022			Bond Future	5.5559	103.1912	5.5303	103.2115	(0.461)	0.0000	0.0000	14,778
2022/03/17	R023	05/05/2022	6.29	Call	Bond Future	605.9800	0.6060	623.1000	0.6231	2.825	0	0	0
2022/03/17	R023	05/05/2022	6.29	Put	Bond Future	27.4300	0.0274	24.2700	0.0243	(11.520)	0	0	0
2022/03/17	R023	05/05/2022	6.30	Call	Bond Future	613.1400	0.6131	630.3300	0.6303	2.804	0	0	0
2022/03/17	R023	05/05/2022	6.30	Put	Bond Future	26.7400	0.0267	23.6500	0.0237	(11.556)	0	0	0
2022/03/17	R023	04/08/2022	6.05	Call	Bond Future	347.0600	0.3471	359.6800	0.3597	3.636	0	0	0
2022/03/17	R023	04/08/2022	6.05	Put	Bond Future	120.0200	0.1200	112.8200	0.1128	(5.999)	0	0	0
2022/03/17	R023	04/08/2022			Bond Future	5.6347	104.5716	5.5985	104.5914	(0.642)	0.0000	0.0000	2,384
2022/03/17	R023	04/08/2022	6.03	Call	Bond Future	338.9200	0.3389	351.4000	0.3514	3.682	0	0	0
2022/03/17	R023	04/08/2022	6.03	Put	Bond Future	122.7900	0.1228	115.4500	0.1154	(5.978)	0	0	0
2022/03/17	R023	04/08/2022	6.04	Call	Bond Future	342.9900	0.3430	355.5300	0.3555	3.656	0	0	0
2022/03/17	R023	04/08/2022	6.04	Put	Bond Future	121.4000	0.1214	114.1200	0.1141	(5.997)	0	0	0
2022/03/17	R023	03/11/2022	6.25	Call	Bond Future	367.2000	0.3672	382.4300	0.3824	4.148	0	0	0
2022/03/17	R023	03/11/2022	6.25	Put	Bond Future	42.0700	0.0421	38.2200	0.0382	(9.151)	0	0	0
2022/03/17	R023	03/11/2022	6.26	Call	Bond Future	369.8800	0.3699	385.1400	0.3851	4.126	0	0	0
2022/03/17	R023	03/11/2022	6.26	Put	Bond Future	41.6900	0.0417	37.8700	0.0379	(9.163)	0	0	0
2022/03/17	R023	03/11/2022			Bond Future	5.1938	102.2455	5.1321	102.2646	(1.189)	0.0000	0.0000	0
2022/03/17	R023	03/11/2022	6.27	Call	Bond Future	372.3500	0.3723	387.6500	0.3877	4.109	0	0	0
2022/03/17	R023	03/11/2022	6.27	Put	Bond Future	41.0900	0.0411	37.3100	0.0373	(9.199)	0	0	0
2022/03/17	R035	05/05/2022	10.72	Call	Bond Future	2,319.5000	2.3195	2,825.9400	2.8259	21.834	0	0	0
2022/03/17	R035	05/05/2022	10.72	Put	Bond Future	814.9400	0.8149	584.7500	0.5848	(28.246)	0	0	0
2022/03/17	R035	05/05/2022	11.63	Call	Bond Future	7,002.3600	7.0024	7,712.0400	7.7120	10.135	0	0	0
2022/03/17	R035	05/05/2022	11.63	Put	Bond Future	68.3700	0.0684	41.4200	0.0414	(39.418)	0	0	0
2022/03/17	R035	05/05/2022	11.64	Call	Bond Future	7,057.3600	7.0574	7,767.7300	7.7677	10.066	0	0	0
2022/03/17	R035	05/05/2022	11.64	Put	Bond Future	66.4400	0.0664	40.1800	0.0402	(39.524)	0	0	0
2022/03/17	R035	05/05/2022			Bond Future	10.4821	90.4970	10.3677	91.2336	(1.091)	0.0000	0.0000	73,343
2022/03/17	R035	05/05/2022	10.82	Call	Bond Future	2,759.8900	2.7599	3,307.6900	3.3077	19.849	0	0	0
2022/03/17	R035	05/05/2022	10.82	Put	Bond Future	633.8000	0.6338	444.9700	0.4450	(29.793)	0	0	0
2022/03/17	R035	05/05/2022	11.65	Call	Bond Future	7,112.3500	7.1124	7,823.4100	7.8234	9.998	0	0	0
2022/03/17	R035	05/05/2022	11.65	Put	Bond Future	64.5600	0.0646	38.9900	0.0390	(39.607)	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
2022/03/17	R035	05/05/2022	12.64	Call	Bond Future	12,406.6800	12.4067	13,142.2600	13.1423	5.929	0	0	0
2022/03/17	R035	05/05/2022	12.64	Put	Bond Future	2.1000	0.0021	1.0500	0.0011	(50.000)	0	0	0
2022/03/17	R035	04/08/2022	11.13	Put	Bond Future	1,311.1400	1.3111	1,086.3800	1.0864	(17.142)	0	0	100
2022/03/17	R035	04/08/2022	10.64	Call	Bond Future	2,306.5600	2.3066	2,691.5600	2.6916	16.692	0	0	0
2022/03/17	R035	04/08/2022	10.64	Put	Bond Future	2,461.6300	2.4616	2,100.6500	2.1006	(14.664)	0	0	100
2022/03/17	R035	04/08/2022	10.72	Call	Bond Future	2,570.8300	2.5708	2,980.3500	2.9804	15.929	0	0	0
2022/03/17	R035	04/08/2022	10.72	Put	Bond Future	2,228.2500	2.2282	1,891.7900	1.8918	(15.100)	0	0	0
2022/03/17	R035	04/08/2022	10.73	Call	Bond Future	2,604.7800	2.6048	3,017.3200	3.0173	15.838	0	0	0
2022/03/17	R035	04/08/2022	10.73	Put	Bond Future	2,200.2700	2.2003	1,866.8300	1.8668	(15.155)	0	0	0
2022/03/17	R035	04/08/2022	9.53	Call	Bond Future	215.5300	0.2155	288.3500	0.2884	33.786	0	0	400
2022/03/17	R035	04/08/2022	9.53	Put	Bond Future	7,709.3300	7.7093	7,036.1700	7.0362	(8.732)	0	0	0
2022/03/17	R035	04/08/2022	9.84	Call	Bond Future	472.3300	0.4723	608.0100	0.6080	28.726	0	0	100
2022/03/17	R035	04/08/2022	9.84	Put	Bond Future	5,832.3100	5.8323	5,222.0100	5.2220	(10.464)	0	0	0
2022/03/17	R035	04/08/2022	10.53	Put	Bond Future	2,813.2100	2.8132	2,417.7000	2.4177	(14.059)	0	0	0
2022/03/17	R035	04/08/2022			Bond Future	10.6649	91.6889	10.5458	92.4349	(1.116)	0.0000	0.0000	49,855
2022/03/17	R035	04/08/2022	10.74	Call	Bond Future	2,639.1800	2.6392	3,054.7200	3.0547	15.745	0	0	0
2022/03/17	R035	04/08/2022	10.74	Put	Bond Future	2,172.8100	2.1728	1,842.3700	1.8424	(15.208)	0	0	0
2022/03/17	R035	04/08/2022	11.13	Call	Bond Future	4,142.2000	4.1422	4,663.4200	4.6634	12.583	0	0	0
2022/03/17	R035	04/08/2022	12.18	Call	Bond Future	9,095.4300	9.0954	9,772.3500	9.7724	7.442	0	0	0
2022/03/17	R035	04/08/2022	12.18	Put	Bond Future	337.5500	0.3376	268.4900	0.2685	(20.459)	0	0	400
2022/03/17	R035	04/08/2022	10.53	Call	Bond Future	1,967.2700	1.9673	2,317.7400	2.3177	17.815	0	0	400
2022/03/17	R035	03/11/2022	11.15	Call	Bond Future	4,094.0800	4.0941	4,569.9400	4.5699	11.623	0	0	0
2022/03/17	R035	03/11/2022	11.15	Put	Bond Future	2,135.9100	2.1359	1,855.5500	1.8556	(13.126)	0	0	0
2022/03/17	R035	03/11/2022	12.68	Call	Bond Future	10,816.5000	10.8165	11,494.4000	11.4944	6.267	0	0	0
2022/03/17	R035	03/11/2022	12.68	Put	Bond Future	491.0200	0.4910	412.7000	0.4127	(15.950)	0	0	1,000
2022/03/17	R035	03/11/2022	10.99	Call	Bond Future	3,522.4900	3.5225	3,962.1800	3.9622	12.482	0	0	0
2022/03/17	R035	03/11/2022	10.99	Put	Bond Future	2,514.1100	2.5141	2,197.5800	2.1976	(12.590)	0	0	582
2022/03/17	R035	03/11/2022	11.05	Call	Bond Future	3,732.5300	3.7325	4,186.0600	4.1861	12.151	0	0	1,000
2022/03/17	R035	03/11/2022	10.57	Call	Bond Future	2,206.8500	2.2069	2,542.6100	2.5426	15.214	0	0	0
2022/03/17	R035	03/11/2022	10.57	Put	Bond Future	3,764.5600	3.7646	3,344.1000	3.3441	(11.169)	0	0	582
2022/03/17	R035	03/11/2022			Bond Future	10.8229	88.5840	10.6993	89.3402	(1.142)	0.0000	0.0000	0
2022/03/17	R035	03/11/2022	11.14	Call	Bond Future	4,057.2400	4.0572	4,530.9100	4.5309	11.675	0	0	0
2022/03/17	R035	03/11/2022	11.14	Put	Bond Future	2,158.0000	2.1580	1,875.4500	1.8754	(13.093)	0	0	0
2022/03/17	R035	03/11/2022	11.05	Put	Bond Future	2,366.2200	2.3662	2,063.5300	2.0635	(12.792)	0	0	0
2022/03/17	R035	03/11/2022	11.13	Call	Bond Future	4,020.8100	4.0208	4,492.2800	4.4923	11.726	0	0	0
2022/03/17	R035	03/11/2022	11.13	Put	Bond Future	2,180.5500	2.1806	1,895.8000	1.8958	(13.059)	0	0	0
2022/03/17	R035	03/11/2022	9.82	Call	Bond Future	676.0500	0.6761	826.5100	0.8265	22.256	0	0	582
2022/03/17	R035	03/11/2022	9.82	Put	Bond Future	7,092.3000	7.0923	6,486.5400	6.4865	(8.541)	0	0	0
2022/03/17	R035	03/11/2022	10.30	Call	Bond Future	1,511.1400	1.5111	1,776.2300	1.7762	17.542	0	0	1,000
2022/03/17	R035	03/11/2022	10.30	Put	Bond Future	4,776.0400	4.7760	4,284.9100	4.2849	(10.283)	0	0	0
2022/03/17	R035	02/02/2023	13.22	Put	Bond Future	547.2200	0.5472	470.7200	0.4707	(13.980)	0	0	1,000
2022/03/17	R035	02/02/2023	10.88	Call	Bond Future	3,139.5300	3.1395	3,528.3100	3.5283	12.383	0	0	0
2022/03/17	R035	02/02/2023	10.88	Put	Bond Future	3,645.1900	3.6452	3,265.9000	3.2659	(10.405)	0	0	0
2022/03/17	R035	02/02/2023	9.81	Call	Bond Future	846.7400	0.8467	1,007.3800	1.0074	18.972	0	0	582
2022/03/17	R035	02/02/2023	9.81	Put	Bond Future	8,117.5100	8.1175	7,510.0800	7.5101	(7.483)	0	0	0
2022/03/17	R035	02/02/2023	10.30	Put	Bond Future	5,708.9800	5.7090	5,199.2300	5.1992	(8.929)	0	0	0
2022/03/17	R035	02/02/2023	10.66	Call	Bond Future	2,505.6100	2.5056	2,845.6700	2.8457	13.572	0	0	0
2022/03/17	R035	02/02/2023	10.66	Put	Bond Future	4,344.7100	4.3447	3,916.7000	3.9167	(9.851)	0	0	582

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing	% Movement in MTM	Today's High	Today's Low	Open Interest
2022/03/17	R035	02/02/2023			Bond Future	10.9647	90.1133	10.8363	90.8814	(1.171)	0.0000	0.0000	0
2022/03/17	R035	02/02/2023	11.05	Call	Bond Future	3,672.1400	3.6721	4,097.0700	4.0971	11.572	0	0	1,000
2022/03/17	R035	02/02/2023	11.05	Put	Bond Future	3,166.8800	3.1669	2,823.7400	2.8237	(10.835)	0	0	0
2022/03/17	R035	02/02/2023	11.06	Call	Bond Future	3,704.3100	3.7043	4,131.3300	4.1313	11.528	0	0	0
2022/03/17	R035	02/02/2023	11.06	Put	Bond Future	3,140.1000	3.1401	2,799.0500	2.7990	(10.861)	0	0	582
2022/03/17	R035	02/02/2023	13.22	Call	Bond Future	12,598.6700	12.5987	13,290.2400	13.2902	5.489	0	0	0
2022/03/17	R035	02/02/2023	10.86	Call	Bond Future	3,079.1800	3.0792	3,463.6200	3.4636	12.485	0	0	0
2022/03/17	R035	02/02/2023	10.86	Put	Bond Future	3,704.8800	3.7049	3,321.2500	3.3213	(10.355)	0	0	0
2022/03/17	R035	02/02/2023	10.87	Call	Bond Future	3,109.1200	3.1091	3,495.7300	3.4957	12.435	0	0	0
2022/03/17	R035	02/02/2023	10.87	Put	Bond Future	3,674.7700	3.6748	3,293.3100	3.2933	(10.381)	0	0	0
2022/03/17	R035	02/02/2023	10.30	Call	Bond Future	1,624.8500	1.6249	1,883.1700	1.8832	15.898	0	0	1,000
2022/03/17	R186	05/05/2022	7.28	Call	Bond Future	30.0100	0.0300	23.6400	0.0236	(21.226)	0	0	435
2022/03/17	R186	05/05/2022	7.28	Put	Bond Future	4,200.5800	4.2006	4,348.5300	4.3485	3.522	0	0	0
2022/03/17	R186	05/05/2022	7.48	Call	Bond Future	66.0300	0.0660	53.5500	0.0536	(18.900)	0	0	3,600
2022/03/17	R186	05/05/2022	7.48	Put	Bond Future	3,409.3600	3.4094	3,551.2000	3.5512	4.160	0	0	0
2022/03/17	R186	05/05/2022	9.18	Call	Bond Future	3,483.5400	3.4835	3,338.5100	3.3385	(4.163)	0	0	0
2022/03/17	R186	05/05/2022	9.18	Put	Bond Future	93.6100	0.0936	102.9000	0.1029	9.924	0	0	454
2022/03/17	R186	05/05/2022	8.32	Call	Bond Future	937.3000	0.9373	851.1100	0.8511	(9.196)	0	0	0
2022/03/17	R186	05/05/2022	8.32	Put	Bond Future	888.0900	0.8881	956.2200	0.9562	7.672	0	0	0
2022/03/17	R186	05/05/2022	8.14	Call	Bond Future	609.3800	0.6094	543.0000	0.5430	(10.893)	0	0	454
2022/03/17	R186	05/05/2022	8.14	Put	Bond Future	1,276.1700	1.2762	1,364.1100	1.3641	6.891	0	0	0
2022/03/17	R186	05/05/2022			Bond Future	8.3076	112.2843	8.3465	112.1300	0.469	0.0000	0.0000	71,209
2022/03/17	R186	05/05/2022	6.73	Call	Bond Future	2.4900	0.0025	1.8000	0.0018	(27.711)	0	0	3,600
2022/03/17	R186	05/05/2022	6.73	Put	Bond Future	6,487.7300	6.4877	6,641.3600	6.6414	2.368	0	0	0
2022/03/17	R186	05/05/2022	8.64	Call	Bond Future	1,724.9400	1.7249	1,607.8900	1.6079	(6.786)	0	0	0
2022/03/17	R186	05/05/2022	8.64	Put	Bond Future	417.3100	0.4173	454.5800	0.4546	8.931	0	0	4,035
2022/03/17	R186	05/05/2022	8.94	Call	Bond Future	2,656.8200	2.6568	2,520.5400	2.5205	(5.129)	0	0	0
2022/03/17	R186	05/05/2022	8.94	Put	Bond Future	186.0300	0.1860	204.0700	0.2041	9.697	0	0	454
2022/03/17	R186	05/05/2022	8.31	Call	Bond Future	916.9500	0.9169	831.8400	0.8318	(9.282)	0	0	0
2022/03/17	R186	05/05/2022	8.31	Put	Bond Future	907.3600	0.9074	976.5700	0.9766	7.628	0	0	0
2022/03/17	R186	05/05/2022	8.35	Call	Bond Future	1,000.2600	1.0003	910.8600	0.9109	(8.938)	0	0	454
2022/03/17	R186	05/05/2022	8.35	Put	Bond Future	832.2900	0.8323	897.2100	0.8972	7.800	0	0	0
2022/03/17	R186	05/05/2022	7.88	Call	Bond Future	287.8100	0.2878	248.2100	0.2482	(13.759)	0	0	435
2022/03/17	R186	05/05/2022	7.88	Put	Bond Future	1,999.3200	1.9993	2,114.0400	2.1140	5.738	0	0	0
2022/03/17	R186	05/05/2022	8.30	Call	Bond Future	896.7000	0.8967	812.6700	0.8127	(9.371)	0	0	0
2022/03/17	R186	05/05/2022	8.30	Put	Bond Future	926.7500	0.9267	997.0400	0.9970	7.585	0	0	0
2022/03/17	R186	04/08/2022	8.15	Call	Bond Future	916.1000	0.9161	855.0700	0.8551	(6.662)	0	0	0
2022/03/17	R186	04/08/2022	8.15	Put	Bond Future	2,290.4600	2.2905	2,386.8700	2.3869	4.209	0	0	0
2022/03/17	R186	04/08/2022	9.78	Call	Bond Future	4,925.3500	4.9254	4,786.8100	4.7868	(2.813)	0	0	0
2022/03/17	R186	04/08/2022	9.78	Put	Bond Future	318.2900	0.3183	337.1900	0.3372	5.938	0	0	3,600
2022/03/17	R186	04/08/2022	7.96	Call	Bond Future	666.7100	0.6667	617.4400	0.6174	(7.390)	0	0	3,600
2022/03/17	R186	04/08/2022			Bond Future	8.5144	108.5252	8.5565	108.3677	0.495	0.0000	0.0000	8
2022/03/17	R186	04/08/2022	8.14	Call	Bond Future	901.5400	0.9015	841.1500	0.8411	(6.699)	0	0	0
2022/03/17	R186	04/08/2022	8.14	Put	Bond Future	2,313.9300	2.3139	2,410.9800	2.4110	4.194	0	0	0
2022/03/17	R186	04/08/2022	6.96	Call	Bond Future	105.3200	0.1053	94.0100	0.0940	(10.739)	0	0	3,600
2022/03/17	R186	04/08/2022	6.96	Put	Bond Future	6,123.7600	6.1238	6,269.8900	6.2699	2.386	0	0	0
2022/03/17	R186	04/08/2022	7.96	Put	Bond Future	2,766.3900	2.7664	2,874.5600	2.8746	3.910	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
2022/03/17	R186	04/08/2022	8.13	Call	Bond Future	887.3900	0.8874	827.6300	0.8276	(6.734)	0	0	0
2022/03/17	R186	04/08/2022	8.13	Put	Bond Future	2,337.8200	2.3378	2,435.5000	2.4355	4.178	0	0	0
2022/03/17	R186	03/11/2022	8.53	Call	Bond Future	1,572.7900	1.5728	1,496.3600	1.4964	(4.860)	0	0	0
2022/03/17	R186	03/11/2022	8.53	Put	Bond Future	2,155.1300	2.1551	2,239.2900	2.2393	3.905	0	0	0
2022/03/17	R186	03/11/2022	8.54	Call	Bond Future	1,590.2900	1.5903	1,513.3600	1.5134	(4.837)	0	0	0
2022/03/17	R186	03/11/2022	8.54	Put	Bond Future	2,137.0800	2.1371	2,220.7400	2.2207	3.915	0	0	0
2022/03/17	R186	03/11/2022			Bond Future	8.6943	110.1355	8.7399	109.9750	0.524	0.0000	0.0000	0
2022/03/17	R186	03/11/2022	8.55	Call	Bond Future	1,607.9000	1.6079	1,530.4500	1.5304	(4.817)	0	0	0
2022/03/17	R186	03/11/2022	8.55	Put	Bond Future	2,119.1600	2.1192	2,202.3000	2.2023	3.923	0	0	0
2022/03/17	R186	02/02/2023	8.32	Call	Bond Future	1,335.7800	1.3358	1,271.5700	1.2716	(4.807)	0	0	0
2022/03/17	R186	02/02/2023	8.32	Put	Bond Future	3,091.5500	3.0915	3,191.5500	3.1915	3.235	0	0	0
2022/03/17	R186	02/02/2023	8.33	Call	Bond Future	1,349.9500	1.3500	1,285.3200	1.2853	(4.788)	0	0	0
2022/03/17	R186	02/02/2023	8.33	Put	Bond Future	3,071.7800	3.0718	3,171.3600	3.1714	3.242	0	0	0
2022/03/17	R186	02/02/2023			Bond Future	8.8426	106.6942	8.8920	106.5300	0.559	0.0000	0.0000	0
2022/03/17	R186	02/02/2023	8.34	Call	Bond Future	1,364.2100	1.3642	1,299.1400	1.2991	(4.770)	0	0	0
2022/03/17	R186	02/02/2023	8.34	Put	Bond Future	3,052.1100	3.0521	3,151.2500	3.1513	3.248	0	0	0
2022/03/17	R197	05/05/2022			Bond Future	329.8139	329.8139	330.1354	330.1354	0.097	0.0000	0.0000	752
2022/03/17	R197	04/08/2022			Bond Future	325.9684	325.9684	326.2906	326.2906	0.099	0.0000	0.0000	0
2022/03/17	R197	03/11/2022			Bond Future	330.8762	330.8762	331.2009	331.2009	0.098	0.0000	0.0000	0
2022/03/17	R197	02/02/2023			Bond Future	327.8700	327.8700	328.1944	328.1944	0.099	0.0000	0.0000	0
2022/03/17	R202	05/05/2022			Bond Future	249.3609	249.3609	249.1413	249.1413	(0.088)	0.0000	0.0000	6,375
2022/03/17	R202	04/08/2022			Bond Future	248.3465	248.3465	248.1211	248.1211	(0.091)	0.0000	0.0000	91
2022/03/17	R202	03/11/2022			Bond Future	252.0847	252.0847	251.8541	251.8541	(0.091)	0.0000	0.0000	0
2022/03/17	R202	02/02/2023			Bond Future	251.7850	251.7850	251.5468	251.5468	(0.095)	0.0000	0.0000	0
2022/03/17	R209	05/05/2022	9.50	Call	Bond Future	28.8600	0.0289	46.9000	0.0469	62.509	0	0	2,975
2022/03/17	R209	05/05/2022	9.50	Put	Bond Future	5,632.0300	5.6320	5,063.2100	5.0632	(10.100)	0	0	0
2022/03/17	R209	05/05/2022	9.75	Call	Bond Future	113.8300	0.1138	169.7200	0.1697	49.100	0	0	8,525
2022/03/17	R209	05/05/2022	9.75	Put	Bond Future	4,172.2100	4.1722	3,641.2400	3.6412	(12.726)	0	0	0
2022/03/17	R209	05/05/2022	10.25	Call	Bond Future	769.6100	0.7696	996.0000	0.9960	29.416	0	0	0
2022/03/17	R209	05/05/2022	10.25	Put	Bond Future	1,868.0700	1.8681	1,507.6000	1.5076	(19.296)	0	0	11,000
2022/03/17	R209	05/05/2022	10.75	Call	Bond Future	2,314.8700	2.3149	2,737.5000	2.7375	18.257	0	0	0
2022/03/17	R209	05/05/2022	10.75	Put	Bond Future	617.2700	0.6173	453.0400	0.4530	(26.606)	0	0	1,050
2022/03/17	R209	05/05/2022	11.43	Call	Bond Future	5,360.5000	5.3605	5,911.4300	5.9114	10.278	0	0	0
2022/03/17	R209	05/05/2022	11.43	Put	Bond Future	104.9200	0.1049	68.9900	0.0690	(34.245)	0	0	0
2022/03/17	R209	05/05/2022	11.44	Call	Bond Future	5,407.9600	5.4080	5,959.7700	5.9598	10.204	0	0	0
2022/03/17	R209	05/05/2022	11.44	Put	Bond Future	102.0600	0.1021	67.0100	0.0670	(34.343)	0	0	0
2022/03/17	R209	05/05/2022			Bond Future	10.4431	70.2814	10.3394	70.8683	(0.993)	0.0000	0.0000	20,734
2022/03/17	R209	05/05/2022	11.45	Call	Bond Future	5,455.4800	5.4555	6,008.1300	6.0081	10.130	0	0	0
2022/03/17	R209	05/05/2022	11.45	Put	Bond Future	99.3100	0.0993	65.1000	0.0651	(34.448)	0	0	0
2022/03/17	R209	05/05/2022	12.00	Call	Bond Future	8,053.2500	8.0533	8,633.2500	8.6333	7.202	0	0	0
2022/03/17	R209	05/05/2022	12.00	Put	Bond Future	16.8700	0.0169	10.0100	0.0100	(40.664)	0	0	12,050
2022/03/17	R209	04/08/2022	10.58	Call	Bond Future	2,015.5800	2.0156	2,322.7400	2.3227	15.239	0	0	0
2022/03/17	R209	04/08/2022	10.58	Put	Bond Future	2,119.2800	2.1193	1,832.2600	1.8323	(13.543)	0	0	0
2022/03/17	R209	04/08/2022	10.57	Put	Bond Future	2,146.1200	2.1461	1,856.5700	1.8566	(13.492)	0	0	0
2022/03/17	R209	04/08/2022			Bond Future	10.5988	71.2381	10.4915	71.8323	(1.012)	0.0000	0.0000	1,550

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
2022/03/17	R209	04/08/2022	10.59	Call	Bond Future	2,044.1400	2.0441	2,353.8000	2.3538	15.149	0	0	0
2022/03/17	R209	04/08/2022	10.59	Put	Bond Future	2,092.7200	2.0927	1,808.2000	1.8082	(13.596)	0	0	0
2022/03/17	R209	04/08/2022	10.57	Call	Bond Future	1,987.2300	1.9872	2,291.8600	2.2919	15.329	0	0	0
2022/03/17	R209	03/11/2022	11.03	Call	Bond Future	3,453.5200	3.4535	3,826.9600	3.8270	10.813	0	0	0
2022/03/17	R209	03/11/2022	11.03	Put	Bond Future	1,912.3500	1.9124	1,683.3300	1.6833	(11.976)	0	0	0
2022/03/17	R209	03/11/2022	9.50	Call	Bond Future	376.3200	0.3763	459.6400	0.4596	22.141	0	0	0
2022/03/17	R209	03/11/2022	9.50	Put	Bond Future	7,544.1300	7.5441	7,024.9900	7.0250	(6.881)	0	0	0
2022/03/17	R209	03/11/2022	10.50	Put	Bond Future	3,245.6900	3.2457	2,911.9700	2.9120	(10.282)	0	0	0
2022/03/17	R209	03/11/2022	9.25	Call	Bond Future	228.0900	0.2281	283.4300	0.2834	24.262	0	0	6,000
2022/03/17	R209	03/11/2022	9.25	Put	Bond Future	8,965.4100	8.9654	8,418.2900	8.4183	(6.103)	0	0	0
2022/03/17	R209	03/11/2022			Bond Future	10.7397	69.1492	10.6287	69.7517	(1.034)	0.0000	0.0000	2,750
2022/03/17	R209	03/11/2022	11.50	Call	Bond Future	5,099.4200	5.0994	5,547.1800	5.5472	8.781	0	0	0
2022/03/17	R209	03/11/2022	11.50	Put	Bond Future	1,164.6600	1.1647	1,009.9600	1.0100	(13.283)	0	0	0
2022/03/17	R209	03/11/2022	11.00	Call	Bond Future	3,357.7100	3.3577	3,725.7000	3.7257	10.960	0	0	0
2022/03/17	R209	03/11/2022	11.00	Put	Bond Future	1,973.5400	1.9735	1,739.0700	1.7391	(11.881)	0	0	6,000
2022/03/17	R209	03/11/2022	11.01	Call	Bond Future	3,389.5200	3.3895	3,759.3400	3.7593	10.911	0	0	0
2022/03/17	R209	03/11/2022	11.01	Put	Bond Future	1,952.9600	1.9530	1,720.3200	1.7203	(11.912)	0	0	0
2022/03/17	R209	03/11/2022	11.02	Call	Bond Future	3,421.4600	3.4215	3,793.0900	3.7931	10.862	0	0	0
2022/03/17	R209	03/11/2022	11.02	Put	Bond Future	1,932.5700	1.9326	1,701.7400	1.7017	(11.944)	0	0	0
2022/03/17	R209	03/11/2022	10.00	Call	Bond Future	890.4600	0.8905	1,053.1500	1.0531	18.270	0	0	0
2022/03/17	R209	03/11/2022	10.00	Put	Bond Future	5,048.0000	5.0480	4,608.2300	4.6082	(8.712)	0	0	6,000
2022/03/17	R209	03/11/2022	10.50	Call	Bond Future	1,935.5100	1.9355	2,204.2500	2.2043	13.885	0	0	0
2022/03/17	R209	02/02/2023	10.79	Call	Bond Future	2,812.5500	2.8125	3,123.9000	3.1239	11.070	0	0	0
2022/03/17	R209	02/02/2023	10.80	Put	Bond Future	3,184.8900	3.1849	2,886.0100	2.8860	(9.384)	0	0	0
2022/03/17	R209	02/02/2023	10.78	Call	Bond Future	2,786.0600	2.7861	3,095.6800	3.0957	11.113	0	0	0
2022/03/17	R209	02/02/2023			Bond Future	10.8651	70.3131	10.7502	70.9251	(1.057)	0.0000	0.0000	0
2022/03/17	R209	02/02/2023	10.79	Put	Bond Future	3,211.6400	3.2116	2,911.0400	2.9110	(9.360)	0	0	0
2022/03/17	R209	02/02/2023	10.80	Call	Bond Future	2,839.1600	2.8392	3,152.2300	3.1522	11.027	0	0	0
2022/03/17	R209	02/02/2023	10.78	Put	Bond Future	3,238.5800	3.2386	2,936.2500	2.9363	(9.335)	0	0	0
2022/03/17	R210	05/05/2022			Bond Future	219.3743	219.3743	220.0706	220.0706	0.317	0.0000	0.0000	1,039
2022/03/17	R210	04/08/2022			Bond Future	222.4150	222.4150	223.1190	223.1190	0.317	0.0000	0.0000	266
2022/03/17	R210	03/11/2022			Bond Future	222.8270	222.8270	223.5391	223.5391	0.320	0.0000	0.0000	0
2022/03/17	R210	02/02/2023			Bond Future	226.6176	226.6176	227.3402	227.3402	0.319	0.0000	0.0000	0
2022/03/17	R213	05/05/2022	10.63	Call	Bond Future	3,602.8700	3.6029	3,791.9000	3.7919	5.247	0	0	0
2022/03/17	R213	05/05/2022	10.65	Put	Bond Future	186.7600	0.1868	155.9400	0.1559	(16.502)	0	0	0
2022/03/17	R213	05/05/2022			Bond Future	9.9474	84.3018	9.9043	84.5231	(0.433)	0.0000	0.0000	25,076
2022/03/17	R213	05/05/2022	10.63	Put	Bond Future	197.5700	0.1976	165.2900	0.1653	(16.339)	0	0	0
2022/03/17	R213	05/05/2022	10.64	Call	Bond Future	3,645.9300	3.6459	3,835.7000	3.8357	5.205	0	0	0
2022/03/17	R213	05/05/2022	10.64	Put	Bond Future	192.0900	0.1921	160.5500	0.1605	(16.419)	0	0	0
2022/03/17	R213	05/05/2022	10.65	Call	Bond Future	3,689.0900	3.6891	3,879.5800	3.8796	5.164	0	0	0
2022/03/17	R213	04/08/2022	9.88	Call	Bond Future	1,310.1100	1.3101	1,395.6500	1.3956	6.529	0	0	0
2022/03/17	R213	04/08/2022	9.89	Call	Bond Future	1,331.6000	1.3316	1,418.0800	1.4181	6.494	0	0	0
2022/03/17	R213	04/08/2022	9.90	Put	Bond Future	2,551.7600	2.5518	2,415.4800	2.4155	(5.341)	0	0	0
2022/03/17	R213	04/08/2022			Bond Future	10.1389	85.4138	10.0940	85.6375	(0.443)	0.0000	0.0000	0
2022/03/17	R213	04/08/2022	9.88	Put	Bond Future	2,610.1300	2.6101	2,471.9900	2.4720	(5.292)	0	0	0
2022/03/17	R213	04/08/2022	9.89	Put	Bond Future	2,580.9200	2.5809	2,443.7200	2.4437	(5.316)	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
2022/03/17	R213	04/08/2022	9.90	Call	Bond Future	1,353.0900	1.3531	1,440.4900	1.4405	6.459	0	0	0
2022/03/17	R213	03/11/2022	10.38	Call	Bond Future	2,574.1900	2.5742	2,692.6200	2.6926	4.601	0	0	0
2022/03/17	R213	03/11/2022	10.38	Put	Bond Future	2,209.5300	2.2095	2,101.6900	2.1017	(4.881)	0	0	0
2022/03/17	R213	03/11/2022	10.39	Call	Bond Future	2,600.6000	2.6006	2,719.7600	2.7198	4.582	0	0	0
2022/03/17	R213	03/11/2022	10.39	Put	Bond Future	2,187.9000	2.1879	2,080.7900	2.0808	(4.896)	0	0	0
2022/03/17	R213	03/11/2022	10.37	Call	Bond Future	2,548.1700	2.5482	2,665.8800	2.6659	4.619	0	0	0
2022/03/17	R213	03/11/2022	10.37	Put	Bond Future	2,231.5900	2.2316	2,123.0300	2.1230	(4.865)	0	0	200
2022/03/17	R213	03/11/2022	9.19	Call	Bond Future	492.5400	0.4925	529.3300	0.5293	7.469	0	0	476
2022/03/17	R213	03/11/2022	9.19	Put	Bond Future	6,112.1500	6.1122	5,922.6700	5.9227	(3.100)	0	0	0
2022/03/17	R213	03/11/2022			Bond Future	10.3043	83.1607	10.2576	83.3870	(0.453)	0.0000	0.0000	0
2022/03/17	R213	03/11/2022	10.40	Call	Bond Future	2,627.1500	2.6271	2,747.0200	2.7470	4.563	0	0	0
2022/03/17	R213	03/11/2022	10.40	Put	Bond Future	2,166.4400	2.1664	2,060.0400	2.0600	(4.911)	0	0	0
2022/03/17	R213	03/11/2022	9.98	Call	Bond Future	1,625.8800	1.6259	1,714.6900	1.7147	5.462	0	0	0
2022/03/17	R213	03/11/2022	9.98	Put	Bond Future	3,212.9100	3.2129	3,075.4500	3.0755	(4.278)	0	0	200
2022/03/17	R213	03/11/2022	10.19	Call	Bond Future	2,097.4200	2.0974	2,201.9400	2.2019	4.983	0	0	0
2022/03/17	R213	03/11/2022	10.19	Put	Bond Future	2,652.4700	2.6525	2,530.7200	2.5307	(4.590)	0	0	476
2022/03/17	R213	03/11/2022	9.13	Call	Bond Future	446.0100	0.4460	479.9200	0.4799	7.603	0	0	200
2022/03/17	R213	03/11/2022	9.13	Put	Bond Future	6,381.8900	6.3819	6,189.5300	6.1895	(3.014)	0	0	0
2022/03/17	R213	03/11/2022	9.84	Call	Bond Future	1,346.5100	1.3465	1,424.8400	1.4248	5.817	0	0	0
2022/03/17	R213	03/11/2022	9.84	Put	Bond Future	3,630.6900	3.6307	3,482.7500	3.4827	(4.075)	0	0	476
2022/03/17	R213	02/02/2023	10.43	Put	Bond Future	2,788.4900	2.7885	2,673.5000	2.6735	(4.124)	0	0	0
2022/03/17	R213	02/02/2023	12.20	Call	Bond Future	8,378.5900	8.3786	8,571.5400	8.5715	2.303	0	0	0
2022/03/17	R213	02/02/2023	12.20	Put	Bond Future	658.9900	0.6590	622.6300	0.6226	(5.518)	0	0	935
2022/03/17	R213	02/02/2023	10.22	Put	Bond Future	3,291.5600	3.2916	3,163.1900	3.1632	(3.900)	0	0	0
2022/03/17	R213	02/02/2023	10.23	Call	Bond Future	2,217.6700	2.2177	2,319.2600	2.3193	4.581	0	0	0
2022/03/17	R213	02/02/2023	10.35	Call	Bond Future	2,494.9400	2.4949	2,604.2200	2.6042	4.380	0	0	0
2022/03/17	R213	02/02/2023	10.35	Put	Bond Future	2,972.3900	2.9724	2,852.3600	2.8524	(4.038)	0	0	476
2022/03/17	R213	02/02/2023	10.01	Call	Bond Future	1,751.0900	1.7511	1,838.4100	1.8384	4.987	0	0	0
2022/03/17	R213	02/02/2023			Bond Future	10.4512	84.5938	10.4025	84.8232	(0.466)	0.0000	0.0000	0
2022/03/17	R213	02/02/2023	10.43	Call	Bond Future	2,688.9200	2.6889	2,803.2400	2.8032	4.252	0	0	935
2022/03/17	R213	02/02/2023	10.22	Call	Bond Future	2,195.3100	2.1953	2,296.2500	2.2963	4.598	0	0	0
2022/03/17	R213	02/02/2023	10.23	Put	Bond Future	3,266.1100	3.2661	3,138.3900	3.1384	(3.910)	0	0	0
2022/03/17	R213	02/02/2023	9.16	Call	Bond Future	600.0200	0.6000	639.4300	0.6394	6.568	0	0	476
2022/03/17	R213	02/02/2023	9.16	Put	Bond Future	6,969.6200	6.9696	6,779.7200	6.7797	(2.725)	0	0	0
2022/03/17	R213	02/02/2023	10.01	Put	Bond Future	3,859.5300	3.8595	3,717.5400	3.7175	(3.679)	0	0	476
2022/03/17	R213	02/02/2023	10.21	Call	Bond Future	2,172.7500	2.1728	2,273.0400	2.2730	4.616	0	0	0
2022/03/17	R213	02/02/2023	10.21	Put	Bond Future	3,316.8500	3.3169	3,187.8300	3.1878	(3.890)	0	0	0
2022/03/17	R214	05/05/2022	11.73	Put	Bond Future	89.5200	0.0895	64.8100	0.0648	(27.603)	0	0	0
2022/03/17	R214	05/05/2022	11.74	Put	Bond Future	87.0700	0.0871	62.9600	0.0630	(27.690)	0	0	0
2022/03/17	R214	05/05/2022	11.75	Call	Bond Future	5,755.0300	5.7550	6,161.8200	6.1618	7.068	0	0	0
2022/03/17	R214	05/05/2022			Bond Future	10.7117	67.4400	10.6386	67.8703	(0.682)	0.0000	0.0000	15,322
2022/03/17	R214	05/05/2022	11.73	Call	Bond Future	5,657.9800	5.6580	6,063.5800	6.0636	7.169	0	0	0
2022/03/17	R214	05/05/2022	11.74	Call	Bond Future	5,706.5000	5.7065	6,112.7000	6.1127	7.118	0	0	0
2022/03/17	R214	05/05/2022	11.75	Put	Bond Future	84.7000	0.0847	61.1800	0.0612	(27.769)	0	0	0
2022/03/17	R214	04/08/2022	10.98	Put	Bond Future	1,874.3100	1.8743	1,683.0700	1.6831	(10.203)	0	0	0
2022/03/17	R214	04/08/2022	10.99	Call	Bond Future	2,552.3500	2.5524	2,798.3600	2.7984	9.639	0	0	0
2022/03/17	R214	04/08/2022			Bond Future	10.8663	68.3278	10.7907	68.7633	(0.696)	0.0000	0.0000	1,337

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
2022/03/17	R214	04/08/2022	10.97	Call	Bond Future	2,487.9500	2.4879	2,730.4600	2.7305	9.747	0	0	0
2022/03/17	R214	04/08/2022	10.97	Put	Bond Future	1,898.5300	1.8985	1,705.5400	1.7055	(10.165)	0	0	0
2022/03/17	R214	04/08/2022	10.98	Call	Bond Future	2,520.1400	2.5201	2,764.4000	2.7644	9.692	0	0	0
2022/03/17	R214	04/08/2022	10.99	Put	Bond Future	1,850.1700	1.8502	1,660.6800	1.6607	(10.242)	0	0	0
2022/03/17	R214	03/11/2022	11.34	Call	Bond Future	3,775.8600	3.7759	4,052.4600	4.0525	7.325	0	0	0
2022/03/17	R214	03/11/2022	11.36	Put	Bond Future	1,865.8300	1.8658	1,703.5600	1.7036	(8.697)	0	0	0
2022/03/17	R214	03/11/2022			Bond Future	10.9994	66.0719	10.9212	66.5133	(0.711)	0.0000	0.0000	0
2022/03/17	R214	03/11/2022	11.34	Put	Bond Future	1,905.4200	1.9054	1,740.5900	1.7406	(8.651)	0	0	0
2022/03/17	R214	03/11/2022	11.35	Call	Bond Future	3,809.6100	3.8096	4,087.4900	4.0875	7.294	0	0	0
2022/03/17	R214	03/11/2022	11.35	Put	Bond Future	1,885.5400	1.8855	1,721.9900	1.7220	(8.674)	0	0	0
2022/03/17	R214	03/11/2022	11.36	Call	Bond Future	3,843.4700	3.8435	4,122.6300	4.1226	7.263	0	0	0
2022/03/17	R214	02/02/2023	11.07	Call	Bond Future	3,028.4300	3.0284	3,257.2100	3.2572	7.554	0	0	0
2022/03/17	R214	02/02/2023	11.07	Put	Bond Future	3,295.6700	3.2957	3,076.1800	3.0762	(6.660)	0	0	0
2022/03/17	R214	02/02/2023	11.08	Call	Bond Future	3,056.4900	3.0565	3,286.5200	3.2865	7.526	0	0	0
2022/03/17	R214	02/02/2023	11.08	Put	Bond Future	3,268.2100	3.2682	3,049.9700	3.0500	(6.678)	0	0	0
2022/03/17	R214	02/02/2023			Bond Future	11.1183	67.2129	11.0375	67.6612	(0.726)	0.0000	0.0000	0
2022/03/17	R214	02/02/2023	11.09	Call	Bond Future	3,084.6800	3.0847	3,315.9600	3.3160	7.498	0	0	0
2022/03/17	R214	02/02/2023	11.09	Put	Bond Future	3,240.9400	3.2409	3,023.9500	3.0239	(6.695)	0	0	0
2022/03/17	R248	05/05/2022	11.79	Call	Bond Future	7,617.7800	7.6178	8,028.9700	8.0290	5.398	0	0	0
2022/03/17	R248	05/05/2022	11.79	Put	Bond Future	87.5900	0.0876	66.4100	0.0664	(24.181)	0	0	0
2022/03/17	R248	05/05/2022	11.80	Call	Bond Future	7,678.2900	7.6783	8,090.0000	8.0900	5.362	0	0	0
2022/03/17	R248	05/05/2022			Bond Future	10.6904	84.7452	10.6326	85.1776	(0.541)	0.0000	0.0000	193,475
2022/03/17	R248	05/05/2022	11.80	Put	Bond Future	85.1900	0.0852	64.5300	0.0645	(24.252)	0	0	0
2022/03/17	R248	05/05/2022	11.81	Call	Bond Future	7,738.7600	7.7388	8,150.9700	8.1510	5.327	0	0	0
2022/03/17	R248	05/05/2022	11.81	Put	Bond Future	82.8300	0.0828	62.6700	0.0627	(24.339)	0	0	0
2022/03/17	R248	04/08/2022	10.98	Call	Bond Future	3,255.3600	3.2554	3,501.9000	3.5019	7.573	0	0	0
2022/03/17	R248	04/08/2022	10.98	Put	Bond Future	2,270.8100	2.2708	2,079.8100	2.0798	(8.411)	0	0	0
2022/03/17	R248	04/08/2022	10.99	Call	Bond Future	3,296.6500	3.2967	3,544.9600	3.5450	7.532	0	0	0
2022/03/17	R248	04/08/2022	10.99	Put	Bond Future	2,241.0900	2.2411	2,051.8600	2.0519	(8.444)	0	0	0
2022/03/17	R248	04/08/2022	10.20	Call	Bond Future	803.6900	0.8037	902.5300	0.9025	12.298	0	0	1,700
2022/03/17	R248	04/08/2022	10.40	Put	Bond Future	4,595.2400	4.5952	4,293.8600	4.2939	(6.559)	0	0	0
2022/03/17	R248	04/08/2022			Bond Future	10.8429	85.8608	10.7829	86.2983	(0.553)	0.0000	0.0000	6,528
2022/03/17	R248	04/08/2022	11.00	Call	Bond Future	3,338.1700	3.3382	3,588.2400	3.5882	7.491	0	0	0
2022/03/17	R248	04/08/2022	11.00	Put	Bond Future	2,211.7000	2.2117	2,024.2300	2.0242	(8.476)	0	0	0
2022/03/17	R248	04/08/2022	10.90	Call	Bond Future	2,932.8600	2.9329	3,165.0200	3.1650	7.916	0	0	1,700
2022/03/17	R248	04/08/2022	10.90	Put	Bond Future	2,520.3400	2.5203	2,314.9600	2.3150	(8.149)	0	0	0
2022/03/17	R248	04/08/2022	9.70	Call	Bond Future	217.1900	0.2172	251.7100	0.2517	15.894	0	0	0
2022/03/17	R248	04/08/2022	9.70	Put	Bond Future	9,297.8900	9.2979	8,894.8700	8.8949	(4.335)	0	0	0
2022/03/17	R248	04/08/2022	10.20	Put	Bond Future	5,710.1100	5.7101	5,371.4100	5.3714	(5.932)	0	0	0
2022/03/17	R248	04/08/2022	10.40	Call	Bond Future	1,268.1700	1.2682	1,404.3300	1.4043	10.737	0	0	0
2022/03/17	R248	03/11/2022	11.32	Call	Bond Future	4,754.3800	4.7544	5,030.9000	5.0309	5.816	0	0	0
2022/03/17	R248	03/11/2022	11.30	Put	Bond Future	2,407.9800	2.4080	2,238.5500	2.2385	(7.036)	0	0	0
2022/03/17	R248	03/11/2022	11.31	Put	Bond Future	2,382.6800	2.3827	2,214.5600	2.2146	(7.056)	0	0	0
2022/03/17	R248	03/11/2022			Bond Future	10.9739	82.7319	10.9118	83.1752	(0.566)	0.0000	0.0000	0
2022/03/17	R248	03/11/2022	11.32	Put	Bond Future	2,357.6200	2.3576	2,190.8100	2.1908	(7.075)	0	0	0
2022/03/17	R248	03/11/2022	11.30	Call	Bond Future	4,669.6400	4.6696	4,943.5400	4.9435	5.866	0	0	0
2022/03/17	R248	03/11/2022	11.31	Call	Bond Future	4,711.9400	4.7119	4,987.1500	4.9871	5.841	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
2022/03/17	R248	02/02/2023	11.08	Call	Bond Future	3,909.9700	3.9100	4,142.1200	4.1421	5.937	0	0	0
2022/03/17	R248	02/02/2023	11.08	Put	Bond Future	3,985.4200	3.9854	3,767.5300	3.7675	(5.467)	0	0	0
2022/03/17	R248	02/02/2023			Bond Future	11.0908	84.1610	11.0266	84.6110	(0.579)	0.0000	0.0000	0
2022/03/17	R248	02/02/2023	11.06	Call	Bond Future	3,838.7500	3.8388	4,068.3500	4.0683	5.981	0	0	0
2022/03/17	R248	02/02/2023	11.06	Put	Bond Future	4,054.1200	4.0541	3,833.6800	3.8337	(5.437)	0	0	0
2022/03/17	R248	02/02/2023	11.07	Call	Bond Future	3,874.1300	3.8741	4,105.0100	4.1050	5.960	0	0	0
2022/03/17	R248	02/02/2023	11.07	Put	Bond Future	4,019.4800	4.0195	3,800.3200	3.8003	(5.452)	0	0	0

Total **1274937**