



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 10/02/2022 TO 10/02/2022

Deal Date	Contract Details	Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2022/02/10	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/02/10	0908	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/02/10	0957	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/02/10	0986	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/02/10	1386	28/02/2031		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/02/10	1409	28/02/2041		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/02/10	2025	05/05/2022		Bond Future	158.5239	158.5239	158.5405	158.5405	0.010	0.0000	0.0000	5,456
2022/02/10	2025	04/08/2022		Bond Future	159.0305	159.0305	159.0471	159.0471	0.010	0.0000	0.0000	1,130
2022/02/10	2025	03/11/2022		Bond Future	161.4657	161.4657	161.4812	161.4812	0.010	0.0000	0.0000	0
2022/02/10	2025	02/02/2023		Bond Future	162.2260	162.2260	162.2417	162.2417	0.010	0.0000	0.0000	0
2022/02/10	2029	05/05/2022		Bond Future	115.8746	115.8746	116.2717	116.2717	0.343	0.0000	0.0000	2,746
2022/02/10	2029	04/08/2022		Bond Future	117.4271	117.4271	117.8291	117.8291	0.342	0.0000	0.0000	1,844
2022/02/10	2029	03/11/2022		Bond Future	117.9962	117.9962	118.4035	118.4035	0.345	0.0000	0.0000	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2022/02/10	2029	02/02/2023			Bond Future	119.7604	119.7604	120.1735	120.1735	0.345	0.0000	0.0000	0
2022/02/10	2030	05/05/2022	8.14	Call	Bond Future	51.6900	0.0517	60.7900	0.0608	17.605	0	0	1,800
2022/02/10	2030	05/05/2022	8.14	Put	Bond Future	6,877.8300	6.8778	6,607.2300	6.6072	(3.934)	0	0	0
2022/02/10	2030	05/05/2022	8.47	Call	Bond Future	147.7300	0.1477	171.0300	0.1710	15.772	0	0	1,073
2022/02/10	2030	05/05/2022	10.21	Call	Bond Future	4,373.0600	4.3731	4,604.0700	4.6041	5.283	0	0	0
2022/02/10	2030	05/05/2022	10.21	Put	Bond Future	368.3900	0.3684	319.7000	0.3197	(13.217)	0	0	0
2022/02/10	2030	05/05/2022	9.95	Call	Bond Future	3,328.4500	3.3285	3,536.1100	3.5361	6.239	0	0	0
2022/02/10	2030	05/05/2022	9.65	Put	Bond Future	1,030.4900	1.0305	922.2600	0.9223	(10.503)	0	0	5,000
2022/02/10	2030	05/05/2022	8.81	Put	Bond Future	3,562.7400	3.5627	3,337.1000	3.3371	(6.333)	0	0	0
2022/02/10	2030	05/05/2022	8.89	Put	Bond Future	3,233.2600	3.2333	3,017.1200	3.0171	(6.685)	0	0	0
2022/02/10	2030	05/05/2022	9.15	Call	Bond Future	947.8800	0.9479	1,046.7100	1.0467	10.426	0	0	7,500
2022/02/10	2030	05/05/2022	9.15	Put	Bond Future	2,290.6200	2.2906	2,109.7500	2.1097	(7.896)	0	0	0
2022/02/10	2030	05/05/2022			Bond Future	9.4088	94.5505	9.3545	94.8302	(0.577)	0.0000	0.0000	71,992
2022/02/10	2030	05/05/2022	7.73	Call	Bond Future	11.5400	0.0115	13.8000	0.0138	19.584	0	0	200
2022/02/10	2030	05/05/2022	7.73	Put	Bond Future	9,179.0100	9.1790	8,901.5700	8.9016	(3.023)	0	0	0
2022/02/10	2030	05/05/2022	8.47	Put	Bond Future	5,138.6500	5.1387	4,882.2500	4.8823	(4.990)	0	0	0
2022/02/10	2030	05/05/2022	11.04	Call	Bond Future	7,992.1600	7.9922	8,260.2100	8.2602	3.354	0	0	0
2022/02/10	2030	05/05/2022	11.04	Put	Bond Future	70.2100	0.0702	58.5600	0.0586	(16.593)	0	0	1,800
2022/02/10	2030	05/05/2022	9.95	Put	Bond Future	598.6000	0.5986	526.5600	0.5266	(12.035)	0	0	1,073
2022/02/10	2030	05/05/2022	10.19	Call	Bond Future	4,289.9500	4.2900	4,519.4300	4.5194	5.349	0	0	0
2022/02/10	2030	05/05/2022	10.19	Put	Bond Future	382.5100	0.3825	332.2900	0.3323	(13.129)	0	0	0
2022/02/10	2030	05/05/2022	10.20	Call	Bond Future	4,331.4600	4.3315	4,561.7100	4.5617	5.316	0	0	0
2022/02/10	2030	05/05/2022	10.20	Put	Bond Future	375.3900	0.3754	325.9400	0.3259	(13.173)	0	0	200
2022/02/10	2030	05/05/2022	9.35	Call	Bond Future	1,398.1500	1.3981	1,526.4700	1.5265	9.178	0	0	0
2022/02/10	2030	05/05/2022	9.35	Put	Bond Future	1,701.0200	1.7010	1,549.6400	1.5496	(8.899)	0	0	1,073
2022/02/10	2030	05/05/2022	9.60	Call	Bond Future	2,101.2700	2.1013	2,265.8700	2.2659	7.833	0	0	0
2022/02/10	2030	05/05/2022	9.60	Put	Bond Future	1,124.8600	1.1249	1,009.7600	1.0098	(10.232)	0	0	5,000
2022/02/10	2030	05/05/2022	9.65	Call	Bond Future	2,260.0600	2.2601	2,431.5300	2.4315	7.587	0	0	0
2022/02/10	2030	05/05/2022	8.81	Call	Bond Future	417.9800	0.4180	472.0400	0.4720	12.934	0	0	200
2022/02/10	2030	05/05/2022	8.89	Call	Bond Future	516.4300	0.5164	579.9900	0.5800	12.308	0	0	1,800
2022/02/10	2030	04/08/2022	9.56	Call	Bond Future	2,047.7300	2.0477	2,184.6700	2.1847	6.687	0	0	0
2022/02/10	2030	04/08/2022	9.56	Put	Bond Future	2,274.8600	2.2749	2,128.7000	2.1287	(6.425)	0	0	0
2022/02/10	2030	04/08/2022	10.95	Call	Bond Future	6,819.0600	6.8191	7,060.9600	7.0610	3.547	0	0	0
2022/02/10	2030	04/08/2022	10.95	Put	Bond Future	447.9000	0.4479	406.7000	0.4067	(9.198)	0	0	800
2022/02/10	2030	04/08/2022			Bond Future	9.6057	91.7882	9.5488	92.0713	(0.593)	0.0000	0.0000	25,656
2022/02/10	2030	04/08/2022	9.05	Call	Bond Future	993.0100	0.9930	1,077.3600	1.0774	8.494	0	0	800
2022/02/10	2030	04/08/2022	9.05	Put	Bond Future	3,803.5000	3.8035	3,604.7500	3.6048	(5.225)	0	0	0
2022/02/10	2030	04/08/2022	9.54	Call	Bond Future	1,998.3200	1.9983	2,133.1900	2.1332	6.749	0	0	0
2022/02/10	2030	04/08/2022	9.54	Put	Bond Future	2,325.0600	2.3251	2,176.8300	2.1768	(6.375)	0	0	0
2022/02/10	2030	04/08/2022	9.55	Call	Bond Future	2,023.0700	2.0231	2,158.9800	2.1590	6.718	0	0	0
2022/02/10	2030	04/08/2022	9.55	Put	Bond Future	2,299.9900	2.3000	2,152.8000	2.1528	(6.400)	0	0	0
2022/02/10	2030	04/08/2022	8.30	Call	Bond Future	258.6000	0.2586	287.4900	0.2875	11.172	0	0	800
2022/02/10	2030	04/08/2022	8.30	Put	Bond Future	7,037.5900	7.0376	6,783.3800	6.7834	(3.612)	0	0	0
2022/02/10	2030	03/11/2022	10.10	Call	Bond Future	3,520.9400	3.5209	3,693.5700	3.6936	4.903	0	0	0
2022/02/10	2030	03/11/2022	10.10	Put	Bond Future	1,901.3500	1.9013	1,787.4100	1.7874	(5.993)	0	0	0
2022/02/10	2030	03/11/2022			Bond Future	9.7593	93.1766	9.6998	93.4632	(0.610)	0.0000	0.0000	0
2022/02/10	2030	03/11/2022	10.09	Call	Bond Future	3,491.1500	3.4912	3,663.0000	3.6630	4.922	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2022/02/10	2030	03/11/2022	10.09	Put	Bond Future	1,918.5700	1.9186	1,803.8500	1.8038	(5.979)	0	0	0
2022/02/10	2030	03/11/2022	10.08	Call	Bond Future	3,461.1500	3.4612	3,632.2400	3.6322	4.943	0	0	0
2022/02/10	2030	03/11/2022	10.08	Put	Bond Future	1,935.6100	1.9356	1,820.1300	1.8201	(5.966)	0	0	0
2022/02/10	2030	02/02/2023	10.01	Put	Bond Future	2,808.2400	2.8082	2,670.7800	2.6708	(4.895)	0	0	0
2022/02/10	2030	02/02/2023	9.94	Put	Bond Future	2,958.6700	2.9587	2,816.1600	2.8162	(4.817)	0	0	102
2022/02/10	2030	02/02/2023	9.99	Call	Bond Future	3,077.5200	3.0775	3,229.2400	3.2292	4.930	0	0	0
2022/02/10	2030	02/02/2023	10.00	Call	Bond Future	3,102.6500	3.1026	3,255.0900	3.2551	4.913	0	0	0
2022/02/10	2030	02/02/2023	9.20	Call	Bond Future	1,431.1400	1.4311	1,524.1500	1.5241	6.499	0	0	0
2022/02/10	2030	02/02/2023	9.20	Put	Bond Future	4,955.6400	4.9556	4,758.0300	4.7580	(3.988)	0	0	0
2022/02/10	2030	02/02/2023	9.66	Call	Bond Future	2,310.3300	2.3103	2,437.7600	2.4378	5.516	0	0	0
2022/02/10	2030	02/02/2023	9.66	Put	Bond Future	3,626.9200	3.6269	3,463.7300	3.4637	(4.499)	0	0	102
2022/02/10	2030	02/02/2023	9.80	Call	Bond Future	2,621.8900	2.6219	2,759.7500	2.7598	5.258	0	0	0
2022/02/10	2030	02/02/2023	8.81	Put	Bond Future	6,347.4900	6.3475	6,123.2500	6.1233	(3.533)	0	0	0
2022/02/10	2030	02/02/2023			Bond Future	9.9410	90.5449	9.8785	90.8356	(0.628)	0.0000	0.0000	0
2022/02/10	2030	02/02/2023	10.01	Call	Bond Future	3,127.8800	3.1279	3,281.0400	3.2810	4.897	0	0	0
2022/02/10	2030	02/02/2023	9.94	Call	Bond Future	2,954.0300	2.9540	3,102.1400	3.1021	5.014	0	0	0
2022/02/10	2030	02/02/2023	9.99	Put	Bond Future	2,850.3800	2.8504	2,711.4800	2.7115	(4.873)	0	0	0
2022/02/10	2030	02/02/2023	10.00	Put	Bond Future	2,829.2500	2.8293	2,691.0700	2.6911	(4.884)	0	0	0
2022/02/10	2030	02/02/2023	9.80	Put	Bond Future	3,279.5200	3.2795	3,126.7600	3.1268	(4.658)	0	0	0
2022/02/10	2030	02/02/2023	8.81	Call	Bond Future	898.4400	0.8984	964.8200	0.9648	7.388	0	0	102
2022/02/10	2032	05/05/2022	10.29	Put	Bond Future	758.6300	0.7586	661.8100	0.6618	(12.762)	0	0	0
2022/02/10	2032	05/05/2022	11.18	Call	Bond Future	7,571.0000	7.5710	7,893.3500	7.8934	4.258	0	0	0
2022/02/10	2032	05/05/2022	11.18	Put	Bond Future	138.7900	0.1388	115.6600	0.1157	(16.665)	0	0	780
2022/02/10	2032	05/05/2022	10.98	Call	Bond Future	6,594.4800	6.5945	6,907.0000	6.9070	4.739	0	0	0
2022/02/10	2032	05/05/2022	10.98	Put	Bond Future	208.8200	0.2088	175.8600	0.1759	(15.784)	0	0	993
2022/02/10	2032	05/05/2022	11.02	Put	Bond Future	193.0100	0.1930	162.2200	0.1622	(15.953)	0	0	0
2022/02/10	2032	05/05/2022	11.03	Call	Bond Future	6,838.0800	6.8381	7,153.3100	7.1533	4.610	0	0	0
2022/02/10	2032	05/05/2022	11.03	Put	Bond Future	189.1200	0.1891	158.8700	0.1589	(15.995)	0	0	0
2022/02/10	2032	05/05/2022			Bond Future	9.8283	91.0431	9.7691	91.3885	(0.602)	0.0000	0.0000	132,333
2022/02/10	2032	05/05/2022	9.58	Call	Bond Future	1,035.9600	1.0360	1,160.3800	1.1604	12.010	0	0	780
2022/02/10	2032	05/05/2022	9.58	Put	Bond Future	2,497.1600	2.4972	2,276.1000	2.2761	(8.852)	0	0	0
2022/02/10	2032	05/05/2022	10.18	Call	Bond Future	2,946.4500	2.9464	3,178.8900	3.1789	7.889	0	0	780
2022/02/10	2032	05/05/2022	10.18	Put	Bond Future	929.4600	0.9295	816.4200	0.8164	(12.162)	0	0	0
2022/02/10	2032	05/05/2022	10.29	Call	Bond Future	3,394.1200	3.3941	3,642.7800	3.6428	7.326	0	0	993
2022/02/10	2032	05/05/2022	11.04	Call	Bond Future	6,886.7300	6.8867	7,202.4900	7.2025	4.585	0	0	0
2022/02/10	2032	05/05/2022	11.04	Put	Bond Future	185.2500	0.1852	155.5300	0.1555	(16.043)	0	0	0
2022/02/10	2032	05/05/2022	11.02	Call	Bond Future	6,789.4000	6.7894	7,104.0900	7.1041	4.635	0	0	0
2022/02/10	2032	04/08/2022	10.22	Call	Bond Future	3,107.4800	3.1075	3,310.5700	3.3106	6.536	0	0	0
2022/02/10	2032	04/08/2022	9.72	Call	Bond Future	1,664.7600	1.6648	1,803.5500	1.8035	8.337	0	0	800
2022/02/10	2032	04/08/2022	9.72	Put	Bond Future	3,314.0700	3.3141	3,103.0700	3.1031	(6.367)	0	0	0
2022/02/10	2032	04/08/2022	10.20	Put	Bond Future	1,964.9500	1.9650	1,815.8200	1.8158	(7.590)	0	0	0
2022/02/10	2032	04/08/2022	10.21	Put	Bond Future	1,942.3400	1.9423	1,794.4300	1.7944	(7.615)	0	0	0
2022/02/10	2032	04/08/2022	8.97	Call	Bond Future	393.1200	0.3931	442.4500	0.4424	12.548	0	0	800
2022/02/10	2032	04/08/2022	8.97	Put	Bond Future	6,527.8800	6.5279	6,227.4200	6.2274	(4.603)	0	0	0
2022/02/10	2032	04/08/2022			Bond Future	10.0082	92.2408	9.9465	92.5906	(0.616)	0.0000	0.0000	0
2022/02/10	2032	04/08/2022	10.22	Put	Bond Future	1,920.1900	1.9202	1,773.4900	1.7735	(7.640)	0	0	0
2022/02/10	2032	04/08/2022	11.60	Call	Bond Future	8,828.1100	8.8281	9,137.8000	9.1378	3.508	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2022/02/10	2032	04/08/2022	11.60	Put	Bond Future	399.4300	0.3994	359.3300	0.3593	(10.039)	0	0	800
2022/02/10	2032	04/08/2022	11.89	Call	Bond Future	10,136.7000	10.1367	10,456.4800	10.4565	3.155	0	0	0
2022/02/10	2032	04/08/2022	11.89	Put	Bond Future	288.7700	0.2888	258.7600	0.2588	(10.392)	0	0	0
2022/02/10	2032	04/08/2022	10.20	Call	Bond Future	3,041.0500	3.0411	3,241.7100	3.2417	6.598	0	0	0
2022/02/10	2032	04/08/2022	10.21	Call	Bond Future	3,074.0600	3.0741	3,275.9400	3.2759	6.567	0	0	0
2022/02/10	2032	03/11/2022	10.16	Call	Bond Future	2,864.8800	2.8649	3,045.8300	3.0458	6.316	0	0	0
2022/02/10	2032	03/11/2022	10.16	Put	Bond Future	2,860.7000	2.8607	2,687.4500	2.6875	(6.056)	0	0	180
2022/02/10	2032	03/11/2022	10.56	Put	Bond Future	1,960.8700	1.9609	1,828.6500	1.8287	(6.743)	0	0	180
2022/02/10	2032	03/11/2022	9.31	Put	Bond Future	5,793.2300	5.7932	5,526.4000	5.5264	(4.606)	0	0	0
2022/02/10	2032	03/11/2022	9.36	Call	Bond Future	1,030.6100	1.0306	1,123.1800	1.1232	8.982	0	0	454
2022/02/10	2032	03/11/2022	9.36	Put	Bond Future	5,579.2800	5.5793	5,317.6500	5.3176	(4.689)	0	0	0
2022/02/10	2032	03/11/2022	10.11	Put	Bond Future	2,994.7000	2.9947	2,816.0200	2.8160	(5.967)	0	0	454
2022/02/10	2032	03/11/2022			Bond Future	10.1592	89.4827	10.0951	89.8369	(0.632)	0.0000	0.0000	0
2022/02/10	2032	03/11/2022	10.66	Call	Bond Future	4,485.9100	4.4859	4,717.1300	4.7171	5.154	0	0	0
2022/02/10	2032	03/11/2022	10.66	Put	Bond Future	1,784.5600	1.7846	1,661.5800	1.6616	(6.891)	0	0	0
2022/02/10	2032	03/11/2022	10.49	Call	Bond Future	3,891.0000	3.8910	4,106.2400	4.1062	5.532	0	0	0
2022/02/10	2032	03/11/2022	10.49	Put	Bond Future	2,094.3200	2.0943	1,955.3600	1.9554	(6.635)	0	0	454
2022/02/10	2032	03/11/2022	10.56	Call	Bond Future	4,131.5800	4.1316	4,353.5600	4.3536	5.373	0	0	0
2022/02/10	2032	03/11/2022	9.31	Call	Bond Future	949.8900	0.9499	1,037.2600	1.0373	9.198	0	0	180
2022/02/10	2032	03/11/2022	10.11	Call	Bond Future	2,723.0400	2.7230	2,898.5600	2.8986	6.446	0	0	0
2022/02/10	2032	02/02/2023	10.50	Call	Bond Future	3,759.0200	3.7590	3,959.2200	3.9592	5.326	0	0	0
2022/02/10	2032	02/02/2023	10.50	Put	Bond Future	2,860.3900	2.8604	2,701.3400	2.7013	(5.560)	0	0	454
2022/02/10	2032	02/02/2023	10.40	Call	Bond Future	3,467.4200	3.4674	3,658.4800	3.6585	5.510	0	0	0
2022/02/10	2032	02/02/2023	10.40	Put	Bond Future	3,098.8700	3.0989	2,930.6800	2.9307	(5.427)	0	0	0
2022/02/10	2032	02/02/2023			Bond Future	10.3309	90.8020	10.2640	91.1612	(0.648)	0.0000	0.0000	0
2022/02/10	2032	02/02/2023	10.38	Call	Bond Future	3,410.5300	3.4105	3,599.7400	3.5997	5.548	0	0	0
2022/02/10	2032	02/02/2023	10.38	Put	Bond Future	3,148.5000	3.1485	2,978.4600	2.9785	(5.401)	0	0	0
2022/02/10	2032	02/02/2023	10.39	Call	Bond Future	3,438.7400	3.4387	3,628.8700	3.6289	5.529	0	0	0
2022/02/10	2032	02/02/2023	10.39	Put	Bond Future	3,123.4300	3.1234	2,954.3100	2.9543	(5.415)	0	0	0
2022/02/10	2032	02/02/2023	9.31	Call	Bond Future	1,089.2000	1.0892	1,177.7400	1.1777	8.129	0	0	454
2022/02/10	2032	02/02/2023	9.31	Put	Bond Future	6,783.7000	6.7837	6,512.9900	6.5130	(3.991)	0	0	0
2022/02/10	2032	02/02/2023	10.16	Call	Bond Future	2,812.1900	2.8122	2,980.6700	2.9807	5.991	0	0	0
2022/02/10	2032	02/02/2023	10.16	Put	Bond Future	3,733.3000	3.7333	3,542.5300	3.5425	(5.110)	0	0	454
2022/02/10	2033	05/05/2022			Bond Future	113.1901	113.1901	113.5365	113.5365	0.306	0.0000	0.0000	2,371
2022/02/10	2033	04/08/2022			Bond Future	114.7064	114.7064	115.0572	115.0572	0.306	0.0000	0.0000	4,967
2022/02/10	2033	03/11/2022			Bond Future	115.1519	115.1519	115.5072	115.5072	0.309	0.0000	0.0000	0
2022/02/10	2033	02/02/2023			Bond Future	116.8734	116.8734	117.2338	117.2338	0.308	0.0000	0.0000	0
2022/02/10	2037	05/05/2022	11.82	Call	Bond Future	8,692.1000	8.6921	9,254.0700	9.2541	6.465	0	0	0
2022/02/10	2037	05/05/2022	11.83	Call	Bond Future	8,745.5800	8.7456	9,308.2200	9.3082	6.433	0	0	0
2022/02/10	2037	05/05/2022	11.84	Put	Bond Future	163.2800	0.1633	126.3400	0.1263	(22.624)	0	0	0
2022/02/10	2037	05/05/2022			Bond Future	10.4343	87.9052	10.3444	88.5055	(0.861)	0.0000	0.0000	84,723
2022/02/10	2037	05/05/2022	11.82	Put	Bond Future	169.9000	0.1699	131.6300	0.1316	(22.525)	0	0	0
2022/02/10	2037	05/05/2022	11.83	Put	Bond Future	166.5600	0.1666	128.9600	0.1290	(22.574)	0	0	0
2022/02/10	2037	05/05/2022	11.84	Call	Bond Future	8,799.0600	8.7991	9,362.3600	9.3624	6.402	0	0	0
2022/02/10	2037	04/08/2022	11.95	Call	Bond Future	8,680.1100	8.6801	9,202.9600	9.2030	6.024	0	0	0
2022/02/10	2037	04/08/2022	11.95	Put	Bond Future	611.0400	0.6110	526.0700	0.5261	(13.906)	0	0	1,050

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2022/02/10	2037	04/08/2022	10.91	Put	Bond Future	1,988.7600	1.9888	1,761.2300	1.7612	(11.441)	0	0	0
2022/02/10	2037	04/08/2022	10.89	Call	Bond Future	3,832.5200	3.8325	4,208.8200	4.2088	9.819	0	0	0
2022/02/10	2037	04/08/2022	10.89	Put	Bond Future	2,035.8900	2.0359	1,804.3700	1.8044	(11.372)	0	0	0
2022/02/10	2037	04/08/2022	10.90	Call	Bond Future	3,871.6400	3.8716	4,249.9400	4.2499	9.771	0	0	0
2022/02/10	2037	04/08/2022			Bond Future	10.6081	84.8052	10.5147	85.4130	(0.880)	0.0000	0.0000	49,415
2022/02/10	2037	04/08/2022	10.91	Call	Bond Future	3,910.7000	3.9107	4,290.9900	4.2910	9.724	0	0	0
2022/02/10	2037	04/08/2022	11.21	Call	Bond Future	5,173.4800	5.1735	5,607.8800	5.6079	8.397	0	0	1,050
2022/02/10	2037	04/08/2022	11.21	Put	Bond Future	1,405.0700	1.4051	1,231.6500	1.2317	(12.342)	0	0	0
2022/02/10	2037	04/08/2022	11.42	Call	Bond Future	6,132.4500	6.1325	6,597.9500	6.5979	7.591	0	0	0
2022/02/10	2037	04/08/2022	11.42	Put	Bond Future	1,107.6600	1.1077	965.3400	0.9653	(12.849)	0	0	50
2022/02/10	2037	04/08/2022	10.10	Call	Bond Future	1,327.1500	1.3272	1,525.6700	1.5257	14.958	0	0	50
2022/02/10	2037	04/08/2022	10.10	Put	Bond Future	4,712.0700	4.7121	4,302.7700	4.3028	(8.686)	0	0	0
2022/02/10	2037	04/08/2022	10.90	Put	Bond Future	2,012.3200	2.0123	1,782.8000	1.7828	(11.406)	0	0	50
2022/02/10	2037	03/11/2022	11.32	Call	Bond Future	5,516.9200	5.5169	5,934.9900	5.9350	7.578	0	0	0
2022/02/10	2037	03/11/2022	11.30	Put	Bond Future	2,032.8500	2.0328	1,831.7600	1.8318	(9.892)	0	0	0
2022/02/10	2037	03/11/2022	11.31	Call	Bond Future	5,475.3200	5.4753	5,891.9500	5.8920	7.609	0	0	0
2022/02/10	2037	03/11/2022	11.31	Put	Bond Future	2,015.0200	2.0150	1,815.3700	1.8154	(9.908)	0	0	0
2022/02/10	2037	03/11/2022			Bond Future	10.7470	86.0888	10.6503	86.7050	(0.900)	0.0000	0.0000	0
2022/02/10	2037	03/11/2022	11.32	Put	Bond Future	1,997.0800	1.9971	1,798.8700	1.7989	(9.925)	0	0	0
2022/02/10	2037	03/11/2022	11.30	Call	Bond Future	5,433.5400	5.4335	5,848.7300	5.8487	7.641	0	0	0
2022/02/10	2037	02/02/2023	11.03	Call	Bond Future	4,237.9700	4.2380	4,587.4200	4.5874	8.246	0	0	0
2022/02/10	2037	02/02/2023	11.03	Put	Bond Future	3,470.7900	3.4708	3,195.0800	3.1951	(7.944)	0	0	0
2022/02/10	2037	02/02/2023	11.04	Call	Bond Future	4,271.3600	4.2714	4,622.3700	4.6224	8.218	0	0	0
2022/02/10	2037	02/02/2023	11.04	Put	Bond Future	3,443.1400	3.4431	3,168.9900	3.1690	(7.962)	0	0	0
2022/02/10	2037	02/02/2023			Bond Future	10.9052	83.1026	10.8048	83.7277	(0.921)	0.0000	0.0000	0
2022/02/10	2037	02/02/2023	11.05	Call	Bond Future	4,305.1900	4.3052	4,657.7600	4.6578	8.189	0	0	0
2022/02/10	2037	02/02/2023	11.05	Put	Bond Future	3,416.0000	3.4160	3,143.4100	3.1434	(7.980)	0	0	0
2022/02/10	2038	05/05/2022			Bond Future	130.7669	130.7669	131.1234	131.1234	0.273	0.0000	0.0000	4,174
2022/02/10	2038	04/08/2022			Bond Future	130.6996	130.6996	131.0606	131.0606	0.276	0.0000	0.0000	2,669
2022/02/10	2038	03/11/2022			Bond Future	132.7018	132.7018	133.0671	133.0671	0.275	0.0000	0.0000	0
2022/02/10	2038	02/02/2023			Bond Future	132.8255	132.8255	133.1965	133.1965	0.279	0.0000	0.0000	0
2022/02/10	2040	05/05/2022	10.57	Call	Bond Future	2,253.7600	2.2538	2,550.8400	2.5508	13.182	0	0	1,200
2022/02/10	2040	05/05/2022	10.57	Put	Bond Future	2,142.5400	2.1425	1,866.4700	1.8665	(12.885)	0	0	0
2022/02/10	2040	05/05/2022	11.91	Put	Bond Future	203.8100	0.2038	163.0300	0.1630	(20.009)	0	0	0
2022/02/10	2040	05/05/2022	11.92	Call	Bond Future	9,204.5800	9.2046	9,737.6300	9.7376	5.791	0	0	0
2022/02/10	2040	05/05/2022	11.92	Put	Bond Future	199.8700	0.1999	159.7700	0.1598	(20.063)	0	0	0
2022/02/10	2040	05/05/2022	13.04	Call	Bond Future	15,352.5400	15.3525	15,921.8400	15.9218	3.708	0	0	0
2022/02/10	2040	05/05/2022	13.04	Put	Bond Future	14.5500	0.0146	10.7000	0.0107	(26.460)	0	0	1,200
2022/02/10	2040	05/05/2022			Bond Future	10.5545	90.0830	10.4750	90.6562	(0.753)	0.0000	0.0000	62,254
2022/02/10	2040	05/05/2022	9.82	Call	Bond Future	351.6500	0.3516	434.2300	0.4342	23.484	0	0	1,200
2022/02/10	2040	05/05/2022	9.82	Put	Bond Future	5,879.3500	5.8793	5,388.7800	5.3888	(8.344)	0	0	0
2022/02/10	2040	05/05/2022	11.90	Call	Bond Future	9,091.4100	9.0914	9,623.0600	9.6231	5.848	0	0	0
2022/02/10	2040	05/05/2022	11.90	Put	Bond Future	207.8400	0.2078	166.3400	0.1663	(19.967)	0	0	0
2022/02/10	2040	05/05/2022	11.91	Call	Bond Future	9,147.9900	9.1480	9,680.3600	9.6804	5.820	0	0	0
2022/02/10	2040	04/08/2022	11.05	Call	Bond Future	4,357.1700	4.3572	4,722.7600	4.7228	8.391	0	0	0
2022/02/10	2040	04/08/2022	11.05	Put	Bond Future	2,115.1000	2.1151	1,900.3200	1.9003	(10.155)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2022/02/10	2040	04/08/2022	12.24	Put	Bond Future	570.3600	0.5704	499.0600	0.4991	(12.501)	0	0	460
2022/02/10	2040	04/08/2022	9.70	Put	Bond Future	8,129.1900	8.1292	7,634.8600	7.6349	(6.081)	0	0	0
2022/02/10	2040	04/08/2022			Bond Future	10.7229	86.7613	10.6404	87.3417	(0.770)	0.0000	0.0000	39,528
2022/02/10	2040	04/08/2022	11.04	Call	Bond Future	4,313.8400	4.3138	4,677.5800	4.6776	8.432	0	0	0
2022/02/10	2040	04/08/2022	11.04	Put	Bond Future	2,138.9600	2.1390	1,922.3300	1.9223	(10.128)	0	0	0
2022/02/10	2040	04/08/2022	12.24	Call	Bond Future	10,243.5200	10.2435	10,752.5900	10.7526	4.970	0	0	0
2022/02/10	2040	04/08/2022	9.70	Call	Bond Future	488.8800	0.4889	574.9200	0.5749	17.599	0	0	460
2022/02/10	2040	04/08/2022	10.70	Call	Bond Future	2,973.3400	2.9733	3,268.9300	3.2689	9.941	0	0	460
2022/02/10	2040	04/08/2022	10.70	Put	Bond Future	3,133.7100	3.1337	2,848.9300	2.8489	(9.088)	0	0	0
2022/02/10	2040	04/08/2022	11.03	Call	Bond Future	4,270.4400	4.2704	4,632.3300	4.6323	8.474	0	0	0
2022/02/10	2040	04/08/2022	11.03	Put	Bond Future	2,162.8400	2.1628	1,944.3600	1.9444	(10.102)	0	0	0
2022/02/10	2040	03/11/2022	11.39	Call	Bond Future	5,713.4800	5.7135	6,107.2000	6.1072	6.891	0	0	0
2022/02/10	2040	03/11/2022	11.40	Call	Bond Future	5,757.4500	5.7575	6,152.5900	6.1526	6.863	0	0	0
2022/02/10	2040	03/11/2022	11.41	Put	Bond Future	2,142.0400	2.1420	1,950.2000	1.9502	(8.956)	0	0	0
2022/02/10	2040	03/11/2022			Bond Future	10.8577	88.0747	10.7723	88.6631	(0.786)	0.0000	0.0000	0
2022/02/10	2040	03/11/2022	11.39	Put	Bond Future	2,182.2100	2.1822	1,987.5300	1.9875	(8.921)	0	0	0
2022/02/10	2040	03/11/2022	11.40	Put	Bond Future	2,162.0400	2.1620	1,968.7800	1.9688	(8.939)	0	0	0
2022/02/10	2040	03/11/2022	11.41	Call	Bond Future	5,801.5200	5.8015	6,198.0800	6.1981	6.835	0	0	0
2022/02/10	2040	02/02/2023	11.12	Call	Bond Future	4,546.6900	4.5467	4,877.1800	4.8772	7.269	0	0	0
2022/02/10	2040	02/02/2023	11.12	Put	Bond Future	3,818.9500	3.8189	3,552.6000	3.5526	(6.974)	0	0	0
2022/02/10	2040	02/02/2023			Bond Future	11.0106	84.8675	10.9220	85.4644	(0.805)	0.0000	0.0000	0
2022/02/10	2040	02/02/2023	11.10	Call	Bond Future	4,475.1300	4.4751	4,802.6400	4.8026	7.318	0	0	0
2022/02/10	2040	02/02/2023	11.10	Put	Bond Future	3,879.7200	3.8797	3,610.3900	3.6104	(6.942)	0	0	0
2022/02/10	2040	02/02/2023	11.11	Call	Bond Future	4,510.8500	4.5108	4,839.8500	4.8399	7.294	0	0	0
2022/02/10	2040	02/02/2023	11.11	Put	Bond Future	3,849.2300	3.8492	3,581.3900	3.5814	(6.958)	0	0	0
2022/02/10	2044	05/05/2022	11.91	Call	Bond Future	8,908.9500	8.9089	9,486.8900	9.4869	6.487	0	0	0
2022/02/10	2044	05/05/2022	11.91	Put	Bond Future	213.1000	0.2131	167.5100	0.1675	(21.394)	0	0	0
2022/02/10	2044	05/05/2022	11.92	Call	Bond Future	8,965.7500	8.9658	9,544.4900	9.5445	6.455	0	0	0
2022/02/10	2044	05/05/2022	11.92	Put	Bond Future	208.8200	0.2088	164.0300	0.1640	(21.449)	0	0	0
2022/02/10	2044	05/05/2022			Bond Future	10.6121	86.6738	10.5276	87.2973	(0.796)	0.0000	0.0000	52,855
2022/02/10	2044	05/05/2022	11.93	Call	Bond Future	9,022.5400	9.0225	9,602.0700	9.6021	6.423	0	0	0
2022/02/10	2044	05/05/2022	11.93	Put	Bond Future	204.6200	0.2046	160.6200	0.1606	(21.503)	0	0	0
2022/02/10	2044	04/08/2022	11.08	Call	Bond Future	4,368.6300	4.3686	4,764.0700	4.7641	9.052	0	0	0
2022/02/10	2044	04/08/2022	11.08	Put	Bond Future	2,214.8000	2.2148	1,978.7800	1.9788	(10.656)	0	0	0
2022/02/10	2044	04/08/2022	11.09	Call	Bond Future	4,412.4700	4.4125	4,809.9100	4.8099	9.007	0	0	0
2022/02/10	2044	04/08/2022	11.09	Put	Bond Future	2,190.2200	2.1902	1,956.2000	1.9562	(10.685)	0	0	0
2022/02/10	2044	04/08/2022			Bond Future	10.7722	83.4324	10.6844	84.0638	(0.815)	0.0000	0.0000	21,683
2022/02/10	2044	04/08/2022	11.10	Call	Bond Future	4,456.4700	4.4565	4,855.8900	4.8559	8.963	0	0	0
2022/02/10	2044	04/08/2022	11.10	Put	Bond Future	2,165.9000	2.1659	1,933.8600	1.9339	(10.713)	0	0	0
2022/02/10	2044	03/11/2022	11.40	Put	Bond Future	2,300.4300	2.3004	2,084.9400	2.0849	(9.367)	0	0	0
2022/02/10	2044	03/11/2022	11.41	Call	Bond Future	5,728.8600	5.7289	6,155.1500	6.1551	7.441	0	0	0
2022/02/10	2044	03/11/2022	11.41	Put	Bond Future	2,279.0500	2.2791	2,065.1400	2.0651	(9.386)	0	0	0
2022/02/10	2044	03/11/2022			Bond Future	10.9002	84.6955	10.8094	85.3357	(0.832)	0.0000	0.0000	0
2022/02/10	2044	03/11/2022	11.39	Call	Bond Future	5,641.0100	5.6410	6,064.1400	6.0641	7.501	0	0	0
2022/02/10	2044	03/11/2022	11.39	Put	Bond Future	2,321.9900	2.3220	2,104.9200	2.1049	(9.348)	0	0	0
2022/02/10	2044	03/11/2022	11.40	Call	Bond Future	5,684.8900	5.6849	6,109.6000	6.1096	7.471	0	0	0
2022/02/10	2044	02/02/2023	11.14	Call	Bond Future	4,589.9500	4.5900	4,949.1000	4.9491	7.825	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
2022/02/10	2044	02/02/2023	11.14	Put	Bond Future	3,943.4200	3.9434	3,653.1400	3.6531	(7.361)	0	0	0
2022/02/10	2044	02/02/2023	11.15	Call	Bond Future	4,626.2500	4.6263	4,987.0200	4.9870	7.798	0	0	0
2022/02/10	2044	02/02/2023	11.15	Put	Bond Future	3,912.1200	3.9121	3,623.4600	3.6235	(7.379)	0	0	0
2022/02/10	2044	02/02/2023			Bond Future	11.0451	81.5637	10.9509	82.2132	(0.852)	0.0000	0.0000	0
2022/02/10	2044	02/02/2023	11.16	Call	Bond Future	4,662.9900	4.6630	5,025.3800	5.0254	7.772	0	0	0
2022/02/10	2044	02/02/2023	11.16	Put	Bond Future	3,881.3500	3.8813	3,594.3100	3.5943	(7.395)	0	0	0
2022/02/10	2046	05/05/2022			Bond Future	119.5395	119.5395	119.1479	119.1479	(0.328)	0.0000	0.0000	14,004
2022/02/10	2046	04/08/2022			Bond Future	121.1410	121.1410	120.7437	120.7437	(0.328)	0.0000	0.0000	2,969
2022/02/10	2046	03/11/2022			Bond Future	121.0658	121.0658	120.6616	120.6616	(0.334)	0.0000	0.0000	0
2022/02/10	2046	02/02/2023			Bond Future	122.8762	122.8762	122.4659	122.4659	(0.334)	0.0000	0.0000	0
2022/02/10	2050	05/05/2022			Bond Future	124.2862	124.2862	124.0681	124.0681	(0.175)	0.0000	0.0000	8,572
2022/02/10	2050	04/08/2022			Bond Future	123.9299	123.9299	123.7086	123.7086	(0.179)	0.0000	0.0000	1,194
2022/02/10	2050	03/11/2022			Bond Future	125.8279	125.8279	125.6023	125.6023	(0.179)	0.0000	0.0000	0
2022/02/10	2050	02/02/2023			Bond Future	125.6412	125.6412	125.4122	125.4122	(0.182)	0.0000	0.0000	0
2022/02/10	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/02/10	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/02/10	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/02/10	AL37	05/05/2022			Index Future	827.6270	827.6270	827.3810	827.3810	(0.030)	0.0000	0.0000	0
2022/02/10	AL37	04/08/2022			Index Future	838.3960	838.3960	838.1440	838.1440	(0.030)	0.0000	0.0000	0
2022/02/10	AL37	03/11/2022			Index Future	851.1420	851.1420	850.8800	850.8800	(0.031)	0.0000	0.0000	0
2022/02/10	AL37	02/02/2023			Index Future	863.6680	863.6680	863.4000	863.4000	(0.031)	0.0000	0.0000	0
2022/02/10	AL7T	05/05/2022			Index Future	954.8210	954.8210	958.0760	958.0760	0.341	0.0000	0.0000	0
2022/02/10	AL7T	04/08/2022			Index Future	967.2440	967.2440	970.5390	970.5390	0.341	0.0000	0.0000	0
2022/02/10	AL7T	03/11/2022			Index Future	981.9500	981.9500	985.2860	985.2860	0.340	0.0000	0.0000	0
2022/02/10	AL7T	02/02/2023			Index Future	996.4000	996.4000	999.7840	999.7840	0.340	0.0000	0.0000	0
2022/02/10	ALBI	05/05/2022			Index Future	849.7270	849.7270	853.4660	853.4660	0.440	0.0000	0.0000	134
2022/02/10	ALBI	04/08/2022			Index Future	860.7830	860.7830	864.5680	864.5680	0.440	0.0000	0.0000	90
2022/02/10	ALBI	03/11/2022			Index Future	873.8700	873.8700	877.7050	877.7050	0.439	0.0000	0.0000	0
2022/02/10	ALBI	02/02/2023			Index Future	886.7300	886.7300	890.6200	890.6200	0.439	0.0000	0.0000	0
2022/02/10	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/02/10	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/02/10	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/02/10	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/02/10	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2022/02/10	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/02/10	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/02/10	C040	06/10/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/02/10	C040	31/01/2040			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/02/10	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/02/10	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/02/10	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/02/10	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/02/10	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/02/10	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/02/10	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2022/02/10	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/02/10	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/02/10	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/02/10	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/02/10	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/02/10	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/02/10	C303	28/02/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/02/10	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/02/10	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/02/10	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/02/10	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/02/10	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/02/10	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2022/02/10	ES33	05/05/2022			Bond Future	11.2333	77.5006	11.1426	77.9797	(0.808)	0.0000	0.0000	87
2022/02/10	ES33	04/08/2022			Bond Future	11.4479	78.5391	11.3534	79.0244	(0.825)	0.0000	0.0000	263
2022/02/10	ES33	03/11/2022			Bond Future	11.6379	75.9604	11.5397	76.4524	(0.844)	0.0000	0.0000	0
2022/02/10	ES33	02/02/2023			Bond Future	11.8532	77.0976	11.7507	77.5968	(0.865)	0.0000	0.0000	0
2022/02/10	ES42	05/05/2022			Bond Future	11.6550	76.0915	11.5697	76.6181	(0.732)	0.0000	0.0000	1,190
2022/02/10	ES42	04/08/2022			Bond Future	11.8496	77.1116	11.7609	77.6450	(0.749)	0.0000	0.0000	3,579
2022/02/10	ES42	03/11/2022			Bond Future	12.0233	74.0347	11.9311	74.5755	(0.767)	0.0000	0.0000	0
2022/02/10	ES42	02/02/2023			Bond Future	12.2117	75.1441	12.1157	75.6929	(0.786)	0.0000	0.0000	0
2022/02/10	GOVI	05/05/2022	788.25	Call	GOVI	500,590.0000	50.0590	537,700.0000	53.7700	7.413	0	0	0
2022/02/10	GOVI	05/05/2022	788.25	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/02/10	GOVI	05/05/2022			GOVI	838.3090	838.3090	842.0200	842.0200	0.443	0.0000	0.0000	986
2022/02/10	GOVI	05/05/2022	788.23	Call	GOVI	500,790.0000	50.0790	537,900.0000	53.7900	7.410	0	0	0
2022/02/10	GOVI	05/05/2022	788.23	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/02/10	GOVI	05/05/2022	788.24	Call	GOVI	500,690.0000	50.0690	537,800.0000	53.7800	7.412	0	0	0
2022/02/10	GOVI	05/05/2022	788.24	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/02/10	GOVI	04/08/2022	819.28	Call	GOVI	299,360.0000	29.9360	336,930.0000	33.6930	12.550	0	0	0
2022/02/10	GOVI	04/08/2022	819.28	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/02/10	GOVI	04/08/2022			GOVI	849.2160	849.2160	852.9730	852.9730	0.442	0.0000	0.0000	0
2022/02/10	GOVI	04/08/2022	819.26	Call	GOVI	299,560.0000	29.9560	337,130.0000	33.7130	12.542	0	0	0
2022/02/10	GOVI	04/08/2022	819.26	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/02/10	GOVI	04/08/2022	819.27	Call	GOVI	299,460.0000	29.9460	337,030.0000	33.7030	12.546	0	0	0
2022/02/10	GOVI	04/08/2022	819.27	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/02/10	GOVI	03/11/2022	820.41	Call	GOVI	417,180.0000	41.7180	455,240.0000	45.5240	9.123	0	0	0
2022/02/10	GOVI	03/11/2022	820.41	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/02/10	GOVI	03/11/2022	820.42	Call	GOVI	417,080.0000	41.7080	455,140.0000	45.5140	9.125	0	0	0
2022/02/10	GOVI	03/11/2022	820.42	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/02/10	GOVI	03/11/2022			GOVI	862.1280	862.1280	865.9340	865.9340	0.441	0.0000	0.0000	0
2022/02/10	GOVI	03/11/2022	820.43	Call	GOVI	416,980.0000	41.6980	455,040.0000	45.5040	9.128	0	0	0
2022/02/10	GOVI	03/11/2022	820.43	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/02/10	GOVI	02/02/2023	850.82	Call	GOVI	239,950.0000	23.9950	278,560.0000	27.8560	16.091	0	0	0
2022/02/10	GOVI	02/02/2023	850.82	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/02/10	GOVI	02/02/2023	850.83	Call	GOVI	239,850.0000	23.9850	278,460.0000	27.8460	16.098	0	0	0
2022/02/10	GOVI	02/02/2023	850.83	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/02/10	GOVI	02/02/2023			GOVI	874.8150	874.8150	878.6760	878.6760	0.441	0.0000	0.0000	0
2022/02/10	GOVI	02/02/2023	850.84	Call	GOVI	239,750.0000	23.9750	278,360.0000	27.8360	16.104	0	0	0
2022/02/10	GOVI	02/02/2023	850.84	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/02/10	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2022/02/10	IGOV	05/05/2022			Index Future	315.9680	315.9680	316.0950	316.0950	0.040	0.0000	0.0000	498
2022/02/10	IGOV	04/08/2022			Index Future	320.1560	320.1560	320.2840	320.2840	0.040	0.0000	0.0000	0
2022/02/10	IGOV	03/11/2022			Index Future	325.0990	325.0990	325.2270	325.2270	0.039	0.0000	0.0000	0
2022/02/10	IGOV	02/02/2023			Index Future	329.9580	329.9580	330.0870	330.0870	0.039	0.0000	0.0000	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2022/02/10	IS05	15/03/2022			Interest Rate Swap	90.1300	90.1300	90.1300	90.1300	0.000	0.0000	0.0000	0
2022/02/10	IS05	21/06/2022			Interest Rate Swap	90.2900	90.2900	90.2900	90.2900	0.000	0.0000	0.0000	0
2022/02/10	IS05	20/09/2022			Interest Rate Swap	93.5000	93.5000	93.5000	93.5000	0.000	0.0000	0.0000	0
2022/02/10	IS05	20/12/2022			Interest Rate Swap	94.0600	94.0600	94.0600	94.0600	0.000	0.0000	0.0000	0
2022/02/10	IS05	22/03/2023			Interest Rate Swap	86.5400	86.5400	86.5400	86.5400	0.000	0.0000	0.0000	0
2022/02/10	IS05	20/06/2023			Interest Rate Swap	92.1700	92.1700	92.1700	92.1700	0.000	0.0000	0.0000	0
2022/02/10	IS05	19/09/2023			Interest Rate Swap	94.8800	94.8800	94.8800	94.8800	0.000	0.0000	0.0000	0
2022/02/10	IS10	17/12/2025			Interest Rate Swap	80.2800	80.2800	80.2800	80.2800	0.000	0.0000	0.0000	0
2022/02/10	IS10	16/03/2026			Interest Rate Swap	76.8200	76.8200	76.8200	76.8200	0.000	0.0000	0.0000	0
2022/02/10	IS10	15/06/2026			Interest Rate Swap	75.2400	75.2400	75.2400	75.2400	0.000	0.0000	0.0000	0
2022/02/10	IS10	21/09/2026			Interest Rate Swap	77.2700	77.2700	77.2700	77.2700	0.000	0.0000	0.0000	0
2022/02/10	IS10	21/12/2026			Interest Rate Swap	81.3000	81.3000	81.3000	81.3000	0.000	0.0000	0.0000	0
2022/02/10	IS10	15/03/2027			Interest Rate Swap	79.8000	79.8000	79.8000	79.8000	0.000	0.0000	0.0000	0
2022/02/10	IS10	21/06/2027			Interest Rate Swap	81.8600	81.8600	81.8600	81.8600	0.000	0.0000	0.0000	0
2022/02/10	IS10	20/09/2027			Interest Rate Swap	87.6100	87.6100	87.6100	87.6100	0.000	0.0000	0.0000	0
2022/02/10	IS10	20/12/2027			Interest Rate Swap	87.9400	87.9400	87.9400	87.9400	0.000	0.0000	0.0000	0
2022/02/10	IS10	22/03/2028			Interest Rate Swap	80.8900	80.8900	80.8900	80.8900	0.000	0.0000	0.0000	0
2022/02/10	IS10	20/06/2028			Interest Rate Swap	88.6800	88.6800	88.6800	88.6800	0.000	0.0000	0.0000	0
2022/02/10	IS10	19/09/2028			Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0.000	0.0000	0.0000	0
2022/02/10	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2022/02/10	JBAF	16/02/2022			Jibar Tradeable Future	4.1650	95.8350	4.1750	95.8250	0.240	0.0000	0.0000	0
2022/02/10	JBAF	16/03/2022			Jibar Tradeable Future	4.2150	95.7850	4.2250	95.7750	0.237	0.0000	0.0000	0
2022/02/10	JBAF	20/04/2022			Jibar Tradeable Future	4.5400	95.4600	4.5500	95.4500	0.220	0.0000	0.0000	0
2022/02/10	JBAF	18/05/2022			Jibar Tradeable Future	4.5900	95.4100	4.6000	95.4000	0.218	0.0000	0.0000	0
2022/02/10	JBAF	15/06/2022			Jibar Tradeable Future	4.8950	95.1050	4.9050	95.0950	0.204	0.0000	0.0000	72
2022/02/10	JBAF	20/07/2022			Jibar Tradeable Future	4.9400	95.0600	4.9600	95.0400	0.405	0.0000	0.0000	0
2022/02/10	JBAF	21/09/2022			Jibar Tradeable Future	5.2900	94.7100	5.3100	94.6900	0.378	0.0000	0.0000	0
2022/02/10	JBAF	21/12/2022			Jibar Tradeable Future	5.8150	94.1850	5.8550	94.1450	0.688	0.0000	0.0000	68
2022/02/10	JBAF	15/03/2023			Jibar Tradeable Future	6.1800	93.8200	6.2200	93.7800	0.647	0.0000	0.0000	0
2022/02/10	JBAF	21/06/2023			Jibar Tradeable Future	6.3700	93.6300	6.4150	93.5850	0.706	0.0000	0.0000	0
2022/02/10	JBAF	20/09/2023			Jibar Tradeable Future	6.5550	93.4450	6.6150	93.3850	0.915	0.0000	0.0000	75
2022/02/10	JBAF	20/12/2023			Jibar Tradeable Future	6.7500	93.2500	6.7700	93.2300	0.296	0.0000	0.0000	0
2022/02/10	R023	05/05/2022	6.31	Call	Bond Future	765.5000	0.7655	724.0600	0.7241	(5.413)	0	0	0
2022/02/10	R023	05/05/2022	6.31	Put	Bond Future	25.8100	0.0258	29.8700	0.0299	15.730	0	0	0
2022/02/10	R023	05/05/2022			Bond Future	5.3724	103.3367	5.4298	103.2912	1.068	0.0000	0.0000	14,672
2022/02/10	R023	05/05/2022	6.29	Call	Bond Future	751.0200	0.7510	709.7600	0.7098	(5.494)	0	0	0
2022/02/10	R023	05/05/2022	6.29	Put	Bond Future	27.0200	0.0270	31.2600	0.0313	15.692	0	0	0
2022/02/10	R023	05/05/2022	6.30	Call	Bond Future	758.2600	0.7583	716.9100	0.7169	(5.453)	0	0	0
2022/02/10	R023	05/05/2022	6.30	Put	Bond Future	26.4100	0.0264	30.5600	0.0306	15.714	0	0	0
2022/02/10	R023	04/08/2022	6.05	Call	Bond Future	415.9800	0.4160	381.9000	0.3819	(8.193)	0	0	0
2022/02/10	R023	04/08/2022	6.05	Put	Bond Future	88.4000	0.0884	101.1800	0.1012	14.457	0	0	0
2022/02/10	R023	04/08/2022			Bond Future	5.4513	104.6721	5.5367	104.6253	1.567	0.0000	0.0000	2,360
2022/02/10	R023	04/08/2022	6.03	Call	Bond Future	407.3300	0.4073	373.5400	0.3735	(8.295)	0	0	0
2022/02/10	R023	04/08/2022	6.03	Put	Bond Future	90.6600	0.0907	103.7300	0.1037	14.417	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2022/02/10	R023	04/08/2022	6.04	Call	Bond Future	411.7700	0.4118	377.8400	0.3778	(8.240)	0	0	0
2022/02/10	R023	04/08/2022	6.04	Put	Bond Future	89.6400	0.0896	102.5700	0.1026	14.424	0	0	0
2022/02/10	R023	03/11/2022	6.25	Call	Bond Future	473.8600	0.4739	431.7800	0.4318	(8.880)	0	0	0
2022/02/10	R023	03/11/2022	6.25	Put	Bond Future	19.8800	0.0199	25.6200	0.0256	28.873	0	0	0
2022/02/10	R023	03/11/2022	6.26	Call	Bond Future	476.5800	0.4766	434.4200	0.4344	(8.846)	0	0	0
2022/02/10	R023	03/11/2022	6.26	Put	Bond Future	19.5400	0.0195	25.2000	0.0252	28.966	0	0	0
2022/02/10	R023	03/11/2022			Bond Future	4.7771	102.3743	4.9317	102.3265	3.235	0.0000	0.0000	0
2022/02/10	R023	03/11/2022	6.27	Call	Bond Future	479.4800	0.4795	437.2700	0.4373	(8.803)	0	0	0
2022/02/10	R023	03/11/2022	6.27	Put	Bond Future	19.3700	0.0194	24.9800	0.0250	28.962	0	0	0
2022/02/10	R035	05/05/2022	10.72	Call	Bond Future	3,754.8100	3.7548	4,203.2000	4.2032	11.942	0	0	1,200
2022/02/10	R035	05/05/2022	10.72	Put	Bond Future	974.7100	0.9747	797.8200	0.7978	(18.148)	0	0	0
2022/02/10	R035	05/05/2022	11.63	Call	Bond Future	8,397.8000	8.3978	8,979.6300	8.9796	6.928	0	0	0
2022/02/10	R035	05/05/2022	11.63	Put	Bond Future	188.2700	0.1883	144.8200	0.1448	(23.079)	0	0	0
2022/02/10	R035	05/05/2022	11.64	Call	Bond Future	8,451.0400	8.4510	9,033.6200	9.0336	6.894	0	0	0
2022/02/10	R035	05/05/2022	11.64	Put	Bond Future	184.5800	0.1846	141.8800	0.1419	(23.134)	0	0	0
2022/02/10	R035	05/05/2022			Bond Future	10.2848	91.7725	10.1896	92.3978	(0.926)	0.0000	0.0000	70,376
2022/02/10	R035	05/05/2022	10.82	Call	Bond Future	4,224.2900	4.2243	4,695.4100	4.6954	11.153	0	0	0
2022/02/10	R035	05/05/2022	10.82	Put	Bond Future	822.6600	0.8227	668.5000	0.6685	(18.739)	0	0	1,200
2022/02/10	R035	05/05/2022	11.65	Call	Bond Future	8,504.3500	8.5043	9,087.6600	9.0877	6.859	0	0	0
2022/02/10	R035	05/05/2022	11.65	Put	Bond Future	181.0200	0.1810	139.0500	0.1390	(23.185)	0	0	0
2022/02/10	R035	05/05/2022	12.64	Call	Bond Future	13,698.9600	13.6990	14,318.7700	14.3188	4.525	0	0	0
2022/02/10	R035	05/05/2022	12.64	Put	Bond Future	18.8400	0.0188	13.3700	0.0134	(29.034)	0	0	1,200
2022/02/10	R035	04/08/2022	11.13	Put	Bond Future	1,320.0200	1.3200	1,147.9300	1.1479	(13.037)	0	0	100
2022/02/10	R035	04/08/2022	10.64	Call	Bond Future	3,384.8100	3.3848	3,753.4500	3.7535	10.891	0	0	0
2022/02/10	R035	04/08/2022	10.64	Put	Bond Future	2,289.1200	2.2891	2,024.3900	2.0244	(11.565)	0	0	100
2022/02/10	R035	04/08/2022	10.72	Call	Bond Future	3,683.1400	3.6831	4,068.8800	4.0689	10.473	0	0	0
2022/02/10	R035	04/08/2022	10.72	Put	Bond Future	2,089.8000	2.0898	1,842.1700	1.8422	(11.849)	0	0	0
2022/02/10	R035	04/08/2022	10.73	Call	Bond Future	3,721.3000	3.7213	4,109.1300	4.1091	10.422	0	0	0
2022/02/10	R035	04/08/2022	10.73	Put	Bond Future	2,066.0300	2.0660	1,820.4900	1.8205	(11.885)	0	0	0
2022/02/10	R035	04/08/2022	9.53	Call	Bond Future	556.0000	0.5560	668.9600	0.6690	20.317	0	0	400
2022/02/10	R035	04/08/2022	9.53	Put	Bond Future	6,799.0400	6.7990	6,278.6300	6.2786	(7.654)	0	0	0
2022/02/10	R035	04/08/2022	9.84	Call	Bond Future	1,081.7600	1.0818	1,262.6200	1.2626	16.719	0	0	100
2022/02/10	R035	04/08/2022	9.84	Put	Bond Future	5,190.9800	5.1910	4,738.4700	4.7385	(8.717)	0	0	0
2022/02/10	R035	04/08/2022	10.53	Put	Bond Future	2,588.7800	2.5888	2,299.6600	2.2997	(11.168)	0	0	0
2022/02/10	R035	04/08/2022			Bond Future	10.4661	92.9397	10.3670	93.5730	(0.947)	0.0000	0.0000	48,495
2022/02/10	R035	04/08/2022	10.74	Call	Bond Future	3,759.3700	3.7594	4,149.2900	4.1493	10.372	0	0	0
2022/02/10	R035	04/08/2022	10.74	Put	Bond Future	2,042.2400	2.0422	1,798.7900	1.7988	(11.921)	0	0	0
2022/02/10	R035	04/08/2022	11.13	Call	Bond Future	5,401.8400	5.4018	5,863.1200	5.8631	8.539	0	0	0
2022/02/10	R035	04/08/2022	12.18	Call	Bond Future	10,423.2600	10.4233	10,994.0400	10.9940	5.476	0	0	0
2022/02/10	R035	04/08/2022	12.18	Put	Bond Future	414.6200	0.4146	352.0300	0.3520	(15.096)	0	0	400
2022/02/10	R035	04/08/2022	10.53	Call	Bond Future	2,993.6000	2.9936	3,337.8500	3.3379	11.500	0	0	400
2022/02/10	R035	03/11/2022	11.15	Call	Bond Future	5,226.6300	5.2266	5,658.4800	5.6585	8.262	0	0	0
2022/02/10	R035	03/11/2022	11.15	Put	Bond Future	1,974.0100	1.9740	1,763.8700	1.7639	(10.645)	0	0	0
2022/02/10	R035	03/11/2022	10.57	Call	Bond Future	3,129.3500	3.1294	3,457.6400	3.4576	10.491	0	0	0
2022/02/10	R035	03/11/2022	10.57	Put	Bond Future	3,392.6100	3.3926	3,078.9100	3.0789	(9.247)	0	0	582
2022/02/10	R035	03/11/2022	10.99	Call	Bond Future	4,594.8000	4.5948	5,000.5900	5.0006	8.832	0	0	0
2022/02/10	R035	03/11/2022	10.99	Put	Bond Future	2,291.9700	2.2920	2,055.7700	2.0558	(10.306)	0	0	582

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2022/02/10	R035	03/11/2022			Bond Future	10.6123	89.8785	10.5095	90.5205	(0.969)	0.0000	0.0000	0
2022/02/10	R035	03/11/2022	11.13	Call	Bond Future	5,145.8800	5.1459	5,574.5900	5.5746	8.331	0	0	0
2022/02/10	R035	03/11/2022	11.13	Put	Bond Future	2,011.1700	2.0112	1,797.8900	1.7979	(10.605)	0	0	0
2022/02/10	R035	03/11/2022	11.14	Call	Bond Future	5,186.3400	5.1863	5,616.6200	5.6166	8.296	0	0	0
2022/02/10	R035	03/11/2022	11.14	Put	Bond Future	1,992.6500	1.9926	1,780.9400	1.7809	(10.625)	0	0	0
2022/02/10	R035	03/11/2022	9.82	Call	Bond Future	1,181.0700	1.1811	1,357.2800	1.3573	14.920	0	0	582
2022/02/10	R035	03/11/2022	9.82	Put	Bond Future	6,302.8700	6.3029	5,837.0900	5.8371	(7.390)	0	0	0
2022/02/10	R035	02/02/2023	10.88	Call	Bond Future	4,103.7000	4.1037	4,463.3400	4.4633	8.764	0	0	0
2022/02/10	R035	02/02/2023	10.88	Put	Bond Future	3,480.9900	3.4810	3,189.4300	3.1894	(8.376)	0	0	0
2022/02/10	R035	02/02/2023	9.81	Call	Bond Future	1,353.2500	1.3532	1,529.7600	1.5298	13.043	0	0	582
2022/02/10	R035	02/02/2023	9.81	Put	Bond Future	7,495.6500	7.4957	7,020.9600	7.0210	(6.333)	0	0	0
2022/02/10	R035	02/02/2023	10.66	Call	Bond Future	3,414.8500	3.4149	3,737.9700	3.7380	9.462	0	0	0
2022/02/10	R035	02/02/2023	10.66	Put	Bond Future	4,125.5800	4.1256	3,797.5000	3.7975	(7.952)	0	0	582
2022/02/10	R035	02/02/2023			Bond Future	10.7767	91.2417	10.6697	91.8928	(0.992)	0.0000	0.0000	0
2022/02/10	R035	02/02/2023	10.87	Call	Bond Future	4,070.9500	4.0710	4,428.9700	4.4290	8.795	0	0	0
2022/02/10	R035	02/02/2023	10.87	Put	Bond Future	3,508.2300	3.5082	3,215.0500	3.2150	(8.357)	0	0	0
2022/02/10	R035	02/02/2023	11.06	Call	Bond Future	4,716.6500	4.7167	5,104.7600	5.1048	8.229	0	0	0
2022/02/10	R035	02/02/2023	11.06	Put	Bond Future	3,024.0700	3.0241	2,760.9800	2.7610	(8.700)	0	0	582
2022/02/10	R035	02/02/2023	10.86	Call	Bond Future	4,038.6800	4.0387	4,395.0700	4.3951	8.824	0	0	0
2022/02/10	R035	02/02/2023	10.86	Put	Bond Future	3,536.0100	3.5360	3,241.2000	3.2412	(8.337)	0	0	0
2022/02/10	R186	05/05/2022	7.28	Call	Bond Future	269.8100	0.2698	259.2900	0.2593	(3.899)	0	0	435
2022/02/10	R186	05/05/2022	7.28	Put	Bond Future	2,749.5200	2.7495	2,773.5900	2.7736	0.875	0	0	0
2022/02/10	R186	05/05/2022	7.48	Call	Bond Future	469.9900	0.4700	454.9900	0.4550	(3.192)	0	0	3,600
2022/02/10	R186	05/05/2022	7.48	Put	Bond Future	2,122.4600	2.1225	2,142.0500	2.1421	0.923	0	0	0
2022/02/10	R186	05/05/2022	9.18	Call	Bond Future	5,154.3400	5.1543	5,119.5100	5.1195	(0.676)	0	0	0
2022/02/10	R186	05/05/2022	9.18	Put	Bond Future	73.5500	0.0736	73.3100	0.0733	(0.326)	0	0	454
2022/02/10	R186	05/05/2022	8.32	Call	Bond Future	2,237.5100	2.2375	2,206.5800	2.2066	(1.382)	0	0	0
2022/02/10	R186	05/05/2022	8.32	Put	Bond Future	497.4400	0.4974	501.1000	0.5011	0.736	0	0	0
2022/02/10	R186	05/05/2022	8.14	Call	Bond Future	1,736.1400	1.7361	1,707.5600	1.7076	(1.646)	0	0	454
2022/02/10	R186	05/05/2022	8.14	Put	Bond Future	712.0700	0.7121	718.0800	0.7181	0.844	0	0	0
2022/02/10	R186	05/05/2022			Bond Future	7.8851	113.9752	7.8937	113.9406	0.109	0.0000	0.0000	72,663
2022/02/10	R186	05/05/2022	6.73	Call	Bond Future	46.2100	0.0462	43.3700	0.0434	(6.146)	0	0	3,600
2022/02/10	R186	05/05/2022	6.73	Put	Bond Future	4,840.5900	4.8406	4,872.3400	4.8723	0.656	0	0	0
2022/02/10	R186	05/05/2022	8.64	Call	Bond Future	3,251.8900	3.2519	3,218.4000	3.2184	(1.030)	0	0	0
2022/02/10	R186	05/05/2022	8.64	Put	Bond Future	253.4000	0.2534	254.5000	0.2545	0.434	0	0	4,035
2022/02/10	R186	05/05/2022	8.94	Call	Bond Future	4,291.2200	4.2912	4,256.7000	4.2567	(0.804)	0	0	0
2022/02/10	R186	05/05/2022	8.94	Put	Bond Future	129.5700	0.1296	129.6400	0.1296	0.054	0	0	454
2022/02/10	R186	05/05/2022	8.31	Call	Bond Future	2,207.9800	2.2080	2,177.1700	2.1772	(1.395)	0	0	0
2022/02/10	R186	05/05/2022	8.31	Put	Bond Future	507.5300	0.5075	511.3100	0.5113	0.745	0	0	0
2022/02/10	R186	05/05/2022	8.35	Call	Bond Future	2,326.8200	2.3268	2,295.5700	2.2956	(1.343)	0	0	454
2022/02/10	R186	05/05/2022	8.35	Put	Bond Future	467.9900	0.4680	471.3300	0.4713	0.714	0	0	0
2022/02/10	R186	05/05/2022	7.88	Call	Bond Future	1,125.7400	1.1257	1,101.7600	1.1018	(2.130)	0	0	435
2022/02/10	R186	05/05/2022	7.88	Put	Bond Future	1,146.3900	1.1464	1,157.0000	1.1570	0.926	0	0	0
2022/02/10	R186	05/05/2022	8.30	Call	Bond Future	2,178.7900	2.1788	2,148.0900	2.1481	(1.409)	0	0	0
2022/02/10	R186	05/05/2022	8.30	Put	Bond Future	517.9800	0.5180	521.8700	0.5219	0.751	0	0	0
2022/02/10	R186	04/08/2022	8.15	Call	Bond Future	1,747.0400	1.7470	1,723.6200	1.7236	(1.341)	0	0	0
2022/02/10	R186	04/08/2022	8.15	Put	Bond Future	1,459.4700	1.4595	1,471.4000	1.4714	0.817	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2022/02/10	R186	04/08/2022	9.78	Call	Bond Future	6,450.6400	6.4506	6,416.1700	6.4162	(0.534)	0	0	0
2022/02/10	R186	04/08/2022	9.78	Put	Bond Future	181.6500	0.1816	182.5300	0.1825	0.484	0	0	3,600
2022/02/10	R186	04/08/2022	7.96	Call	Bond Future	1,367.0700	1.3671	1,346.3100	1.3463	(1.519)	0	0	3,600
2022/02/10	R186	04/08/2022			Bond Future	8.0745	110.1871	8.0838	110.1518	0.115	0.0000	0.0000	8
2022/02/10	R186	04/08/2022	8.14	Call	Bond Future	1,726.0700	1.7261	1,702.7900	1.7028	(1.349)	0	0	0
2022/02/10	R186	04/08/2022	8.14	Put	Bond Future	1,476.5300	1.4765	1,488.6000	1.4886	0.817	0	0	0
2022/02/10	R186	04/08/2022	6.96	Call	Bond Future	186.4800	0.1865	180.6900	0.1807	(3.105)	0	0	3,600
2022/02/10	R186	04/08/2022	6.96	Put	Bond Future	4,542.9900	4.5430	4,572.5500	4.5725	0.651	0	0	0
2022/02/10	R186	04/08/2022	7.96	Put	Bond Future	1,804.8200	1.8048	1,819.4100	1.8194	0.808	0	0	0
2022/02/10	R186	04/08/2022	8.13	Call	Bond Future	1,704.9300	1.7049	1,681.7800	1.6818	(1.358)	0	0	0
2022/02/10	R186	04/08/2022	8.13	Put	Bond Future	1,493.4300	1.4934	1,505.6300	1.5056	0.817	0	0	0
2022/02/10	R186	03/11/2022	8.53	Call	Bond Future	2,573.4700	2.5735	2,547.8400	2.5478	(0.996)	0	0	0
2022/02/10	R186	03/11/2022	8.53	Put	Bond Future	1,438.6400	1.4386	1,449.8500	1.4499	0.779	0	0	0
2022/02/10	R186	03/11/2022	8.54	Call	Bond Future	2,596.0900	2.5961	2,570.3600	2.5704	(0.991)	0	0	0
2022/02/10	R186	03/11/2022	8.54	Put	Bond Future	1,425.7100	1.4257	1,436.8200	1.4368	0.779	0	0	0
2022/02/10	R186	03/11/2022			Bond Future	8.2129	111.8527	8.2232	111.8159	0.125	0.0000	0.0000	0
2022/02/10	R186	03/11/2022	8.55	Call	Bond Future	2,618.7900	2.6188	2,592.9700	2.5930	(0.986)	0	0	0
2022/02/10	R186	03/11/2022	8.55	Put	Bond Future	1,412.8800	1.4129	1,423.9000	1.4239	0.780	0	0	0
2022/02/10	R186	02/02/2023	8.32	Call	Bond Future	2,046.0500	2.0460	2,024.5300	2.0245	(1.052)	0	0	0
2022/02/10	R186	02/02/2023	8.32	Put	Bond Future	2,284.9100	2.2849	2,301.0600	2.3011	0.707	0	0	0
2022/02/10	R186	02/02/2023	8.33	Call	Bond Future	2,063.8400	2.0638	2,042.2200	2.0422	(1.048)	0	0	0
2022/02/10	R186	02/02/2023	8.33	Put	Bond Future	2,268.7600	2.2688	2,284.8100	2.2848	0.707	0	0	0
2022/02/10	R186	02/02/2023			Bond Future	8.3905	108.2111	8.4016	108.1734	0.133	0.0000	0.0000	0
2022/02/10	R186	02/02/2023	8.34	Call	Bond Future	2,081.2800	2.0813	2,059.5700	2.0596	(1.043)	0	0	0
2022/02/10	R186	02/02/2023	8.34	Put	Bond Future	2,252.2700	2.2523	2,268.2300	2.2682	0.709	0	0	0
2022/02/10	R197	05/05/2022			Bond Future	326.3739	326.3739	326.2889	326.2889	(0.026)	0.0000	0.0000	753
2022/02/10	R197	04/08/2022			Bond Future	322.3418	322.3418	322.2551	322.2551	(0.027)	0.0000	0.0000	0
2022/02/10	R197	03/11/2022			Bond Future	327.2810	327.2810	327.1903	327.1903	(0.028)	0.0000	0.0000	0
2022/02/10	R197	02/02/2023			Bond Future	323.5804	323.5804	323.4888	323.4888	(0.028)	0.0000	0.0000	0
2022/02/10	R202	05/05/2022			Bond Future	249.5018	249.5018	250.1310	250.1310	0.252	0.0000	0.0000	6,392
2022/02/10	R202	04/08/2022			Bond Future	248.3803	248.3803	249.0174	249.0174	0.257	0.0000	0.0000	91
2022/02/10	R202	03/11/2022			Bond Future	252.1841	252.1841	252.8291	252.8291	0.256	0.0000	0.0000	0
2022/02/10	R202	02/02/2023			Bond Future	251.3895	251.3895	252.0440	252.0440	0.260	0.0000	0.0000	0
2022/02/10	R209	05/05/2022	9.75	Call	Bond Future	599.9400	0.5999	734.4700	0.7345	22.424	0	0	8,525
2022/02/10	R209	05/05/2022	9.75	Put	Bond Future	3,445.9400	3.4459	3,061.5400	3.0615	(11.155)	0	0	0
2022/02/10	R209	05/05/2022	10.25	Call	Bond Future	1,788.7900	1.7888	2,062.1000	2.0621	15.279	0	0	0
2022/02/10	R209	05/05/2022	10.25	Put	Bond Future	1,674.8700	1.6749	1,429.2500	1.4293	(14.665)	0	0	11,000
2022/02/10	R209	05/05/2022	10.75	Call	Bond Future	3,620.8900	3.6209	4,011.2100	4.0112	10.780	0	0	0
2022/02/10	R209	05/05/2022	10.75	Put	Bond Future	710.9100	0.7109	582.3000	0.5823	(18.091)	0	0	1,050
2022/02/10	R209	05/05/2022	11.43	Call	Bond Future	6,671.3200	6.6713	7,146.0600	7.1461	7.116	0	0	0
2022/02/10	R209	05/05/2022	11.43	Put	Bond Future	203.3600	0.2034	159.1700	0.1592	(21.730)	0	0	0
2022/02/10	R209	05/05/2022	11.44	Call	Bond Future	6,717.6200	6.7176	7,193.1300	7.1931	7.079	0	0	0
2022/02/10	R209	05/05/2022	11.44	Put	Bond Future	199.3400	0.1993	155.9200	0.1559	(21.782)	0	0	0
2022/02/10	R209	05/05/2022			Bond Future	10.2302	71.4938	10.1407	72.0127	(0.875)	0.0000	0.0000	21,904
2022/02/10	R209	05/05/2022	12.00	Call	Bond Future	9,312.2600	9.3123	9,815.5500	9.8155	5.405	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
2022/02/10	R209	05/05/2022	12.00	Put	Bond Future	63.5000	0.0635	47.8600	0.0479	(24.630)	0	0	12,050
2022/02/10	R209	05/05/2022	11.45	Call	Bond Future	6,763.9500	6.7639	7,240.2000	7.2402	7.041	0	0	0
2022/02/10	R209	05/05/2022	11.45	Put	Bond Future	195.4000	0.1954	152.7200	0.1527	(21.842)	0	0	0
2022/02/10	R209	04/08/2022	10.57	Put	Bond Future	1,949.4000	1.9494	1,732.8000	1.7328	(11.111)	0	0	0
2022/02/10	R209	04/08/2022	10.58	Call	Bond Future	3,019.1800	3.0192	3,329.9800	3.3300	10.294	0	0	0
2022/02/10	R209	04/08/2022	10.58	Put	Bond Future	1,926.6700	1.9267	1,711.9000	1.7119	(11.147)	0	0	0
2022/02/10	R209	04/08/2022			Bond Future	10.3841	72.4343	10.2914	72.9599	(0.893)	0.0000	0.0000	1,550
2022/02/10	R209	04/08/2022	10.59	Call	Bond Future	3,051.9800	3.0520	3,364.6000	3.3646	10.243	0	0	0
2022/02/10	R209	04/08/2022	10.59	Put	Bond Future	1,904.3500	1.9044	1,691.4000	1.6914	(11.182)	0	0	0
2022/02/10	R209	04/08/2022	10.57	Call	Bond Future	2,986.7200	2.9867	3,295.6900	3.2957	10.345	0	0	0
2022/02/10	R209	03/11/2022	11.03	Call	Bond Future	4,564.3400	4.5643	4,920.3400	4.9203	7.800	0	0	0
2022/02/10	R209	03/11/2022	11.03	Put	Bond Future	1,789.0900	1.7891	1,612.2700	1.6123	(9.883)	0	0	0
2022/02/10	R209	03/11/2022	9.50	Call	Bond Future	718.0600	0.7181	829.5600	0.8296	15.528	0	0	1,000
2022/02/10	R209	03/11/2022	9.50	Put	Bond Future	6,651.7900	6.6518	6,230.4700	6.2305	(6.334)	0	0	0
2022/02/10	R209	03/11/2022	10.50	Put	Bond Future	2,929.9500	2.9300	2,674.6000	2.6746	(8.715)	0	0	1,000
2022/02/10	R209	03/11/2022			Bond Future	10.5138	70.3833	10.4179	70.9161	(0.912)	0.0000	0.0000	400
2022/02/10	R209	03/11/2022	11.50	Call	Bond Future	6,334.3300	6.3343	6,743.2500	6.7433	6.456	0	0	0
2022/02/10	R209	03/11/2022	11.50	Put	Bond Future	1,165.4900	1.1655	1,041.5900	1.0416	(10.631)	0	0	1,000
2022/02/10	R209	03/11/2022	11.01	Call	Bond Future	4,492.6500	4.4926	4,846.0300	4.8460	7.866	0	0	0
2022/02/10	R209	03/11/2022	11.01	Put	Bond Future	1,822.0100	1.8220	1,642.5700	1.6426	(9.848)	0	0	0
2022/02/10	R209	03/11/2022	11.02	Call	Bond Future	4,528.4500	4.5285	4,883.1500	4.8831	7.833	0	0	0
2022/02/10	R209	03/11/2022	11.02	Put	Bond Future	1,805.4800	1.8055	1,627.3600	1.6274	(9.866)	0	0	0
2022/02/10	R209	03/11/2022	10.50	Call	Bond Future	2,853.8500	2.8538	3,131.3200	3.1313	9.723	0	0	0
2022/02/10	R209	02/02/2023	10.80	Put	Bond Future	2,936.2900	2.9363	2,700.6300	2.7006	(8.026)	0	0	0
2022/02/10	R209	02/02/2023	10.78	Call	Bond Future	3,639.9100	3.6399	3,941.9900	3.9420	8.299	0	0	0
2022/02/10	R209	02/02/2023	10.79	Call	Bond Future	3,669.1000	3.6691	3,972.5500	3.9725	8.270	0	0	0
2022/02/10	R209	02/02/2023			Bond Future	10.6582	71.4210	10.5590	71.9614	(0.931)	0.0000	0.0000	0
2022/02/10	R209	02/02/2023	10.80	Call	Bond Future	3,698.3800	3.6984	4,003.2000	4.0032	8.242	0	0	0
2022/02/10	R209	02/02/2023	10.78	Put	Bond Future	2,984.6100	2.9846	2,746.2100	2.7462	(7.988)	0	0	0
2022/02/10	R209	02/02/2023	10.79	Put	Bond Future	2,960.3700	2.9604	2,723.3400	2.7233	(8.007)	0	0	0
2022/02/10	R210	05/05/2022			Bond Future	215.4219	215.4219	215.4477	215.4477	0.012	0.0000	0.0000	1,039
2022/02/10	R210	04/08/2022			Bond Future	218.3081	218.3081	218.3334	218.3334	0.012	0.0000	0.0000	266
2022/02/10	R210	03/11/2022			Bond Future	218.7243	218.7243	218.7487	218.7487	0.011	0.0000	0.0000	0
2022/02/10	R210	02/02/2023			Bond Future	221.9949	221.9949	222.0192	222.0192	0.011	0.0000	0.0000	0
2022/02/10	R213	05/05/2022	10.63	Call	Bond Future	5,133.9300	5.1339	5,402.6500	5.4026	5.234	0	0	0
2022/02/10	R213	05/05/2022	10.65	Put	Bond Future	276.6000	0.2766	235.8000	0.2358	(14.751)	0	0	0
2022/02/10	R213	05/05/2022			Bond Future	9.6692	85.7433	9.6100	86.0541	(0.612)	0.0000	0.0000	24,243
2022/02/10	R213	05/05/2022	10.63	Put	Bond Future	287.1000	0.2871	244.9800	0.2450	(14.671)	0	0	0
2022/02/10	R213	05/05/2022	10.64	Call	Bond Future	5,177.1300	5.1771	5,446.5200	5.4465	5.203	0	0	0
2022/02/10	R213	05/05/2022	10.64	Put	Bond Future	281.7600	0.2818	240.3100	0.2403	(14.711)	0	0	0
2022/02/10	R213	05/05/2022	10.65	Call	Bond Future	5,220.4600	5.2205	5,490.5000	5.4905	5.173	0	0	0
2022/02/10	R213	04/08/2022	9.88	Call	Bond Future	2,254.5000	2.2545	2,415.9800	2.4160	7.163	0	0	0
2022/02/10	R213	04/08/2022	9.89	Call	Bond Future	2,281.4300	2.2814	2,444.0600	2.4441	7.128	0	0	0
2022/02/10	R213	04/08/2022	9.90	Put	Bond Future	2,085.1400	2.0851	1,934.1800	1.9342	(7.240)	0	0	0
2022/02/10	R213	04/08/2022			Bond Future	9.8560	86.8359	9.7942	87.1506	(0.627)	0.0000	0.0000	0
2022/02/10	R213	04/08/2022	9.88	Put	Bond Future	2,132.4700	2.1325	1,979.2000	1.9792	(7.187)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2022/02/10	R213	04/08/2022	9.89	Put	Bond Future	2,108.7000	2.1087	1,956.5800	1.9566	(7.214)	0	0	0
2022/02/10	R213	04/08/2022	9.90	Call	Bond Future	2,308.5200	2.3085	2,472.3100	2.4723	7.095	0	0	0
2022/02/10	R213	03/11/2022	10.38	Call	Bond Future	3,696.9700	3.6970	3,893.4300	3.8934	5.314	0	0	0
2022/02/10	R213	03/11/2022	10.38	Put	Bond Future	1,866.0300	1.8660	1,743.8000	1.7438	(6.550)	0	0	0
2022/02/10	R213	03/11/2022	10.39	Call	Bond Future	3,727.9400	3.7279	3,925.2400	3.9252	5.292	0	0	0
2022/02/10	R213	03/11/2022	10.39	Put	Bond Future	1,848.9600	1.8490	1,727.5700	1.7276	(6.565)	0	0	0
2022/02/10	R213	03/11/2022	10.37	Call	Bond Future	3,665.8300	3.6658	3,861.4500	3.8614	5.336	0	0	0
2022/02/10	R213	03/11/2022	10.37	Put	Bond Future	1,882.9700	1.8830	1,759.9000	1.7599	(6.536)	0	0	200
2022/02/10	R213	03/11/2022	9.19	Call	Bond Future	967.9200	0.9679	1,051.8700	1.0519	8.673	0	0	476
2022/02/10	R213	03/11/2022	9.19	Put	Bond Future	5,121.2500	5.1213	4,886.5100	4.8865	(4.584)	0	0	0
2022/02/10	R213	03/11/2022			Bond Future	10.0044	84.6270	9.9401	84.9457	(0.643)	0.0000	0.0000	0
2022/02/10	R213	03/11/2022	10.40	Call	Bond Future	3,759.2800	3.7593	3,957.4200	3.9574	5.271	0	0	0
2022/02/10	R213	03/11/2022	10.40	Put	Bond Future	1,832.2900	1.8323	1,711.7400	1.7117	(6.579)	0	0	0
2022/02/10	R213	03/11/2022	9.98	Call	Bond Future	2,568.0800	2.5681	2,728.1800	2.7282	6.234	0	0	0
2022/02/10	R213	03/11/2022	9.98	Put	Bond Future	2,688.8300	2.6888	2,530.2400	2.5302	(5.898)	0	0	200
2022/02/10	R213	03/11/2022	10.19	Call	Bond Future	3,131.2100	3.1312	3,310.9700	3.3110	5.741	0	0	0
2022/02/10	R213	03/11/2022	10.19	Put	Bond Future	2,219.9800	2.2200	2,081.0500	2.0810	(6.258)	0	0	476
2022/02/10	R213	03/11/2022	9.13	Call	Bond Future	881.9300	0.8819	960.4700	0.9605	8.905	0	0	200
2022/02/10	R213	03/11/2022	9.13	Put	Bond Future	5,351.5300	5.3515	5,111.3800	5.1114	(4.488)	0	0	0
2022/02/10	R213	03/11/2022	9.84	Call	Bond Future	2,224.3900	2.2244	2,370.9900	2.3710	6.591	0	0	0
2022/02/10	R213	03/11/2022	9.84	Put	Bond Future	3,042.2900	3.0423	2,870.2000	2.8702	(5.657)	0	0	476
2022/02/10	R213	02/02/2023	10.22	Put	Bond Future	2,912.6200	2.9126	2,758.9800	2.7590	(5.275)	0	0	0
2022/02/10	R213	02/02/2023	10.23	Call	Bond Future	3,156.4900	3.1565	3,326.7500	3.3268	5.394	0	0	0
2022/02/10	R213	02/02/2023	10.35	Call	Bond Future	3,472.3400	3.4723	3,652.2000	3.6522	5.180	0	0	0
2022/02/10	R213	02/02/2023	10.35	Put	Bond Future	2,635.3700	2.6354	2,492.1400	2.4921	(5.435)	0	0	476
2022/02/10	R213	02/02/2023	10.01	Call	Bond Future	2,618.0900	2.6181	2,770.2300	2.7702	5.811	0	0	0
2022/02/10	R213	02/02/2023			Bond Future	10.1745	85.9083	10.1073	86.2314	(0.660)	0.0000	0.0000	0
2022/02/10	R213	02/02/2023	10.22	Call	Bond Future	3,130.7900	3.1308	3,300.2400	3.3002	5.412	0	0	0
2022/02/10	R213	02/02/2023	10.23	Put	Bond Future	2,890.5100	2.8905	2,737.6800	2.7377	(5.287)	0	0	0
2022/02/10	R213	02/02/2023	9.16	Call	Bond Future	1,038.3900	1.0384	1,120.1300	1.1201	7.872	0	0	476
2022/02/10	R213	02/02/2023	9.16	Put	Bond Future	6,093.5700	6.0936	5,852.2200	5.8522	(3.961)	0	0	0
2022/02/10	R213	02/02/2023	10.01	Put	Bond Future	3,412.1100	3.4121	3,241.1600	3.2412	(5.010)	0	0	476
2022/02/10	R213	02/02/2023	10.21	Call	Bond Future	3,105.5300	3.1055	3,274.1600	3.2742	5.430	0	0	0
2022/02/10	R213	02/02/2023	10.21	Put	Bond Future	2,935.2100	2.9352	2,780.7500	2.7807	(5.262)	0	0	0
2022/02/10	R214	05/05/2022	11.73	Put	Bond Future	228.3400	0.2283	181.9800	0.1820	(20.303)	0	0	0
2022/02/10	R214	05/05/2022	11.74	Put	Bond Future	223.9300	0.2239	178.3400	0.1783	(20.359)	0	0	0
2022/02/10	R214	05/05/2022	11.75	Call	Bond Future	6,901.9900	6.9020	7,365.5200	7.3655	6.716	0	0	0
2022/02/10	R214	05/05/2022			Bond Future	10.5409	68.4522	10.4566	68.9605	(0.800)	0.0000	0.0000	16,551
2022/02/10	R214	05/05/2022	11.73	Call	Bond Future	6,808.9200	6.8089	7,270.9000	7.2709	6.785	0	0	0
2022/02/10	R214	05/05/2022	11.74	Call	Bond Future	6,855.4800	6.8555	7,318.2300	7.3182	6.750	0	0	0
2022/02/10	R214	05/05/2022	11.75	Put	Bond Future	219.5400	0.2195	174.7300	0.1747	(20.411)	0	0	0
2022/02/10	R214	04/08/2022	10.98	Put	Bond Future	1,832.3100	1.8323	1,636.6400	1.6366	(10.679)	0	0	0
2022/02/10	R214	04/08/2022	10.99	Call	Bond Future	3,507.5700	3.5076	3,828.4400	3.8284	9.148	0	0	0
2022/02/10	R214	04/08/2022			Bond Future	10.6947	69.3221	10.6074	69.8370	(0.816)	0.0000	0.0000	1,337
2022/02/10	R214	04/08/2022	10.97	Call	Bond Future	3,437.7000	3.4377	3,755.1900	3.7552	9.236	0	0	0
2022/02/10	R214	04/08/2022	10.97	Put	Bond Future	1,853.9500	1.8540	1,656.5800	1.6566	(10.646)	0	0	0
2022/02/10	R214	04/08/2022	10.98	Call	Bond Future	3,472.4700	3.4725	3,791.6600	3.7917	9.192	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2022/02/10	R214	04/08/2022	10.99	Put	Bond Future	1,811.0600	1.8111	1,617.0700	1.6171	(10.711)	0	0	0
2022/02/10	R214	03/11/2022	11.34	Call	Bond Future	4,793.7700	4.7938	5,142.1100	5.1421	7.267	0	0	0
2022/02/10	R214	03/11/2022	11.36	Put	Bond Future	1,862.0100	1.8620	1,690.8200	1.6908	(9.194)	0	0	0
2022/02/10	R214	03/11/2022			Bond Future	10.8186	67.0997	10.7285	67.6217	(0.833)	0.0000	0.0000	0
2022/02/10	R214	03/11/2022	11.34	Put	Bond Future	1,895.4700	1.8955	1,721.8100	1.7218	(9.162)	0	0	0
2022/02/10	R214	03/11/2022	11.35	Call	Bond Future	4,830.4900	4.8305	5,180.0700	5.1801	7.237	0	0	0
2022/02/10	R214	03/11/2022	11.35	Put	Bond Future	1,878.5600	1.8786	1,706.1400	1.7061	(9.178)	0	0	0
2022/02/10	R214	03/11/2022	11.36	Call	Bond Future	4,867.5100	4.8675	5,218.3200	5.2183	7.207	0	0	0
2022/02/10	R214	02/02/2023	11.07	Call	Bond Future	3,805.2200	3.8052	4,100.3500	4.1004	7.756	0	0	0
2022/02/10	R214	02/02/2023	11.07	Put	Bond Future	3,167.3500	3.1674	2,933.0100	2.9330	(7.399)	0	0	0
2022/02/10	R214	02/02/2023	11.08	Call	Bond Future	3,835.3800	3.8354	4,131.8400	4.1318	7.730	0	0	0
2022/02/10	R214	02/02/2023	11.08	Put	Bond Future	3,141.9900	3.1420	2,908.9800	2.9090	(7.416)	0	0	0
2022/02/10	R214	02/02/2023			Bond Future	10.9561	68.1180	10.8628	68.6475	(0.851)	0.0000	0.0000	0
2022/02/10	R214	02/02/2023	11.09	Call	Bond Future	3,865.9100	3.8659	4,163.6900	4.1637	7.703	0	0	0
2022/02/10	R214	02/02/2023	11.09	Put	Bond Future	3,117.0600	3.1171	2,885.3700	2.8854	(7.433)	0	0	0
2022/02/10	R248	05/05/2022	11.79	Call	Bond Future	8,914.2100	8.9142	9,509.8900	9.5099	6.682	0	0	0
2022/02/10	R248	05/05/2022	11.79	Put	Bond Future	244.8600	0.2449	193.1800	0.1932	(21.106)	0	0	0
2022/02/10	R248	05/05/2022	11.80	Call	Bond Future	8,972.1800	8.9722	9,568.7600	9.5688	6.649	0	0	0
2022/02/10	R248	05/05/2022			Bond Future	10.5391	85.8843	10.4547	86.5317	(0.801)	0.0000	0.0000	191,744
2022/02/10	R248	05/05/2022	11.80	Put	Bond Future	239.9200	0.2399	189.1400	0.1891	(21.165)	0	0	0
2022/02/10	R248	05/05/2022	11.81	Call	Bond Future	9,030.1600	9.0302	9,627.6300	9.6276	6.616	0	0	0
2022/02/10	R248	05/05/2022	11.81	Put	Bond Future	235.0700	0.2351	185.1800	0.1852	(21.223)	0	0	0
2022/02/10	R248	04/08/2022	10.99	Call	Bond Future	4,430.1200	4.4301	4,840.2100	4.8402	9.257	0	0	0
2022/02/10	R248	04/08/2022	10.99	Put	Bond Future	2,259.4400	2.2594	2,013.8900	2.0139	(10.868)	0	0	0
2022/02/10	R248	04/08/2022	10.40	Put	Bond Future	4,360.4200	4.3604	3,973.1600	3.9732	(8.881)	0	0	0
2022/02/10	R248	04/08/2022	10.98	Call	Bond Future	4,385.7700	4.3858	4,793.7100	4.7937	9.301	0	0	0
2022/02/10	R248	04/08/2022	10.98	Put	Bond Future	2,286.1000	2.2861	2,038.4000	2.0384	(10.835)	0	0	0
2022/02/10	R248	04/08/2022			Bond Future	10.6911	86.9759	10.6034	87.6316	(0.820)	0.0000	0.0000	6,019
2022/02/10	R248	04/08/2022	11.00	Call	Bond Future	4,474.4100	4.4744	4,886.6500	4.8867	9.213	0	0	0
2022/02/10	R248	04/08/2022	11.00	Put	Bond Future	2,232.8200	2.2328	1,989.4200	1.9894	(10.901)	0	0	0
2022/02/10	R248	04/08/2022	9.70	Call	Bond Future	497.1400	0.4971	594.2800	0.5943	19.540	0	0	2,400
2022/02/10	R248	04/08/2022	9.70	Put	Bond Future	8,462.7200	8.4627	7,904.2200	7.9042	(6.600)	0	0	0
2022/02/10	R248	04/08/2022	10.40	Call	Bond Future	2,148.4700	2.1485	2,416.8500	2.4169	12.492	0	0	2,400
2022/02/10	R248	03/11/2022	11.31	Put	Bond Future	2,417.1300	2.4171	2,192.8800	2.1929	(9.278)	0	0	0
2022/02/10	R248	03/11/2022	11.32	Call	Bond Future	5,947.5800	5.9476	6,389.6900	6.3897	7.433	0	0	0
2022/02/10	R248	03/11/2022	11.30	Put	Bond Future	2,438.7000	2.4387	2,212.8400	2.2128	(9.261)	0	0	0
2022/02/10	R248	03/11/2022			Bond Future	10.8133	83.8872	10.7227	84.5519	(0.838)	0.0000	0.0000	0
2022/02/10	R248	03/11/2022	11.31	Call	Bond Future	5,901.7200	5.9017	6,342.2200	6.3422	7.464	0	0	0
2022/02/10	R248	03/11/2022	11.32	Put	Bond Future	2,395.4900	2.3955	2,172.8500	2.1728	(9.294)	0	0	0
2022/02/10	R248	03/11/2022	11.30	Call	Bond Future	5,855.6900	5.8557	6,294.5800	6.2946	7.495	0	0	0
2022/02/10	R248	02/02/2023	11.08	Call	Bond Future	4,830.5200	4.8305	5,209.7400	5.2097	7.851	0	0	0
2022/02/10	R248	02/02/2023	11.08	Put	Bond Future	3,906.6100	3.9066	3,611.4800	3.6115	(7.555)	0	0	0
2022/02/10	R248	02/02/2023			Bond Future	10.9490	85.1603	10.8551	85.8347	(0.858)	0.0000	0.0000	0
2022/02/10	R248	02/02/2023	11.07	Call	Bond Future	4,792.4400	4.7924	5,169.9500	5.1700	7.877	0	0	0
2022/02/10	R248	02/02/2023	11.07	Put	Bond Future	3,938.4300	3.9384	3,641.5900	3.6416	(7.537)	0	0	0
2022/02/10	R248	02/02/2023	11.06	Call	Bond Future	4,754.1300	4.7541	5,129.9400	5.1299	7.905	0	0	0
2022/02/10	R248	02/02/2023	11.06	Put	Bond Future	3,970.1400	3.9701	3,671.6000	3.6716	(7.520)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
-----------	------------------	--------	-----	---------	-----------------------------	-----------------------------	-----------------------	-----------------------	-------------------	--------------	-------------	---------------

Total											1204279
--------------	--	--	--	--	--	--	--	--	--	--	----------------