



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 28/02/2022 TO 28/02/2022

Deal Date	Contract Details	Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing	% Movement in MTM	Today's High	Today's Low	Open Interest
2022/02/28	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/02/28	0908	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/02/28	0957	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/02/28	0986	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/02/28	1386	28/02/2031		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/02/28	1409	28/02/2041		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/02/28	2025	05/05/2022		Bond Future	159.0739	159.0739	159.1367	159.1367	0.040	0.0000	0.0000	5,471
2022/02/28	2025	04/08/2022		Bond Future	159.6145	159.6145	159.6772	159.6772	0.039	0.0000	0.0000	1,130
2022/02/28	2025	03/11/2022		Bond Future	161.9133	161.9133	161.9761	161.9761	0.039	0.0000	0.0000	0
2022/02/28	2025	02/02/2023		Bond Future	162.6486	162.6486	162.7117	162.7117	0.039	0.0000	0.0000	0
2022/02/28	2029	05/05/2022		Bond Future	117.1259	117.1259	117.0272	117.0272	(0.084)	0.0000	0.0000	2,746
2022/02/28	2029	04/08/2022		Bond Future	118.7159	118.7159	118.6153	118.6153	(0.085)	0.0000	0.0000	1,844
2022/02/28	2029	03/11/2022		Bond Future	119.1962	119.1962	119.0933	119.0933	(0.086)	0.0000	0.0000	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2022/02/28	2029	02/02/2023			Bond Future	120.9575	120.9575	120.8528	120.8528	(0.087)	0.0000	0.0000	0
2022/02/28	2030	05/05/2022	8.14	Call	Bond Future	27.9400	0.0279	11.6900	0.0117	(58.160)	0	0	1,800
2022/02/28	2030	05/05/2022	8.14	Put	Bond Future	6,804.2000	6.8042	7,597.9500	7.5979	11.666	0	0	0
2022/02/28	2030	05/05/2022	8.47	Call	Bond Future	109.7000	0.1097	54.6700	0.0547	(50.164)	0	0	1,073
2022/02/28	2030	05/05/2022	10.21	Call	Bond Future	4,349.0100	4.3490	3,651.2000	3.6512	(16.045)	0	0	0
2022/02/28	2030	05/05/2022	10.21	Put	Bond Future	294.4600	0.2945	406.6500	0.4066	38.100	0	0	0
2022/02/28	2030	05/05/2022	9.95	Call	Bond Future	3,284.4300	3.2844	2,654.5900	2.6546	(19.177)	0	0	0
2022/02/28	2030	05/05/2022	9.65	Put	Bond Future	906.0200	0.9060	1,196.7100	1.1967	32.084	0	0	5,000
2022/02/28	2030	05/05/2022	8.81	Put	Bond Future	3,445.9200	3.4459	4,110.4300	4.1104	19.284	0	0	0
2022/02/28	2030	05/05/2022	8.89	Put	Bond Future	3,110.3800	3.1104	3,745.4200	3.7454	20.417	0	0	0
2022/02/28	2030	05/05/2022	9.15	Call	Bond Future	856.3800	0.8564	569.8500	0.5698	(33.458)	0	0	7,500
2022/02/28	2030	05/05/2022	9.15	Put	Bond Future	2,149.2400	2.1492	2,672.7100	2.6727	24.356	0	0	0
2022/02/28	2030	05/05/2022			Bond Future	9.3991	94.6004	9.5574	93.7904	1.685	0.0000	0.0000	75,082
2022/02/28	2030	05/05/2022	7.73	Call	Bond Future	4.5200	0.0045	1.5500	0.0016	(65.708)	0	0	200
2022/02/28	2030	05/05/2022	7.73	Put	Bond Future	9,122.1100	9.1221	9,929.1400	9.9291	8.847	0	0	0
2022/02/28	2030	05/05/2022	8.47	Put	Bond Future	5,050.7400	5.0507	5,805.7100	5.8057	14.948	0	0	0
2022/02/28	2030	05/05/2022	11.04	Call	Bond Future	8,014.8200	8.0148	7,223.1000	7.2231	(9.878)	0	0	0
2022/02/28	2030	05/05/2022	11.04	Put	Bond Future	42.9900	0.0430	61.2700	0.0613	42.522	0	0	1,800
2022/02/28	2030	05/05/2022	9.95	Put	Bond Future	504.7000	0.5047	684.8600	0.6849	35.696	0	0	1,073
2022/02/28	2030	05/05/2022	10.19	Call	Bond Future	4,264.6000	4.2646	3,571.1700	3.5712	(16.260)	0	0	0
2022/02/28	2030	05/05/2022	10.19	Put	Bond Future	307.2800	0.3073	423.8500	0.4238	37.936	0	0	0
2022/02/28	2030	05/05/2022	10.20	Call	Bond Future	4,306.7600	4.3068	3,611.1200	3.6111	(16.152)	0	0	0
2022/02/28	2030	05/05/2022	10.20	Put	Bond Future	300.8100	0.3008	415.1700	0.4152	38.017	0	0	200
2022/02/28	2030	05/05/2022	9.35	Call	Bond Future	1,301.8800	1.3019	920.3300	0.9203	(29.308)	0	0	0
2022/02/28	2030	05/05/2022	9.35	Put	Bond Future	1,554.8700	1.5549	1,983.3200	1.9833	27.555	0	0	1,073
2022/02/28	2030	05/05/2022	9.60	Call	Bond Future	2,020.9600	2.0210	1,523.2200	1.5232	(24.629)	0	0	0
2022/02/28	2030	05/05/2022	9.60	Put	Bond Future	994.6700	0.9947	1,306.9300	1.3069	31.393	0	0	5,000
2022/02/28	2030	05/05/2022	9.65	Call	Bond Future	2,185.4700	2.1855	1,666.1600	1.6662	(23.762)	0	0	0
2022/02/28	2030	05/05/2022	8.81	Call	Bond Future	351.0400	0.3510	205.5500	0.2055	(41.445)	0	0	200
2022/02/28	2030	05/05/2022	8.89	Call	Bond Future	443.4300	0.4434	268.4700	0.2685	(39.456)	0	0	1,800
2022/02/28	2030	04/08/2022	9.56	Call	Bond Future	2,013.5100	2.0135	1,609.8800	1.6099	(20.046)	0	0	0
2022/02/28	2030	04/08/2022	9.56	Put	Bond Future	2,173.3300	2.1733	2,591.0700	2.5911	19.221	0	0	0
2022/02/28	2030	04/08/2022	10.95	Call	Bond Future	6,851.1400	6.8511	6,135.4100	6.1354	(10.447)	0	0	0
2022/02/28	2030	04/08/2022	10.95	Put	Bond Future	412.6700	0.4127	518.3100	0.5183	25.599	0	0	800
2022/02/28	2030	04/08/2022			Bond Future	9.5922	91.8555	9.7585	91.0341	1.734	0.0000	0.0000	25,263
2022/02/28	2030	04/08/2022	9.05	Call	Bond Future	958.9300	0.9589	715.5700	0.7156	(25.378)	0	0	800
2022/02/28	2030	04/08/2022	9.05	Put	Bond Future	3,702.1100	3.7021	4,280.1200	4.2801	15.613	0	0	0
2022/02/28	2030	04/08/2022	9.54	Call	Bond Future	1,963.5100	1.9635	1,566.2300	1.5662	(20.233)	0	0	0
2022/02/28	2030	04/08/2022	9.54	Put	Bond Future	2,222.9400	2.2229	2,647.0300	2.6470	19.078	0	0	0
2022/02/28	2030	04/08/2022	9.55	Call	Bond Future	1,988.4200	1.9884	1,587.9600	1.5880	(20.140)	0	0	0
2022/02/28	2030	04/08/2022	9.55	Put	Bond Future	2,198.0300	2.1980	2,618.9400	2.6189	19.149	0	0	0
2022/02/28	2030	04/08/2022	8.30	Call	Bond Future	215.7300	0.2157	141.5700	0.1416	(34.376)	0	0	800
2022/02/28	2030	04/08/2022	8.30	Put	Bond Future	6,927.4100	6.9274	7,674.6200	7.6746	10.786	0	0	0
2022/02/28	2030	03/11/2022	10.10	Call	Bond Future	3,484.8400	3.4848	2,981.0700	2.9811	(14.456)	0	0	0
2022/02/28	2030	03/11/2022	10.10	Put	Bond Future	1,882.5600	1.8826	2,212.2600	2.2123	17.513	0	0	0
2022/02/28	2030	03/11/2022			Bond Future	9.7629	93.1593	9.9373	92.3258	1.787	0.0000	0.0000	0
2022/02/28	2030	03/11/2022	10.09	Call	Bond Future	3,455.1200	3.4551	2,953.6600	2.9537	(14.514)	0	0	0

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2022/02/28	2030	03/11/2022	10.09	Put	Bond Future	1,899.8500	1.8999	2,231.8600	2.2319	17.476	0	0	0
2022/02/28	2030	03/11/2022	10.08	Call	Bond Future	3,425.5100	3.4255	2,926.3600	2.9264	(14.572)	0	0	0
2022/02/28	2030	03/11/2022	10.08	Put	Bond Future	1,917.2800	1.9173	2,251.6000	2.2516	17.437	0	0	0
2022/02/28	2030	02/02/2023	10.01	Put	Bond Future	2,820.2300	2.8202	3,222.6200	3.2226	14.268	0	0	0
2022/02/28	2030	02/02/2023	9.94	Put	Bond Future	2,971.5600	2.9716	3,388.9300	3.3889	14.045	0	0	102
2022/02/28	2030	02/02/2023	9.99	Call	Bond Future	3,055.8700	3.0559	2,616.7200	2.6167	(14.371)	0	0	0
2022/02/28	2030	02/02/2023	10.00	Call	Bond Future	3,080.5200	3.0805	2,639.2500	2.6393	(14.325)	0	0	0
2022/02/28	2030	02/02/2023	9.20	Call	Bond Future	1,429.5900	1.4296	1,163.1900	1.1632	(18.635)	0	0	0
2022/02/28	2030	02/02/2023	9.20	Put	Bond Future	4,987.9800	4.9880	5,567.3800	5.5674	11.616	0	0	0
2022/02/28	2030	02/02/2023	9.66	Call	Bond Future	2,293.7300	2.2937	1,926.5400	1.9265	(16.008)	0	0	0
2022/02/28	2030	02/02/2023	9.66	Put	Bond Future	3,644.2100	3.6442	4,122.8200	4.1228	13.133	0	0	102
2022/02/28	2030	02/02/2023	9.80	Call	Bond Future	2,602.3700	2.6024	2,204.3800	2.2044	(15.293)	0	0	0
2022/02/28	2030	02/02/2023	8.81	Put	Bond Future	6,359.5800	6.3596	7,018.8100	7.0188	10.366	0	0	0
2022/02/28	2030	02/02/2023			Bond Future	9.9483	90.5110	10.1316	89.6652	1.843	0.0000	0.0000	0
2022/02/28	2030	02/02/2023	10.01	Call	Bond Future	3,105.9800	3.1060	2,662.5700	2.6626	(14.276)	0	0	0
2022/02/28	2030	02/02/2023	9.94	Call	Bond Future	2,933.0300	2.9330	2,504.6000	2.5046	(14.607)	0	0	0
2022/02/28	2030	02/02/2023	9.99	Put	Bond Future	2,862.6200	2.8626	3,269.2700	3.2693	14.206	0	0	0
2022/02/28	2030	02/02/2023	10.00	Put	Bond Future	2,841.0100	2.8410	3,245.5400	3.2455	14.239	0	0	0
2022/02/28	2030	02/02/2023	9.80	Put	Bond Future	3,293.8900	3.2939	3,741.7000	3.7417	13.595	0	0	0
2022/02/28	2030	02/02/2023	8.81	Call	Bond Future	876.6400	0.8766	690.0700	0.6901	(21.282)	0	0	102
2022/02/28	2032	05/05/2022	10.29	Put	Bond Future	611.1100	0.6111	860.1300	0.8601	40.749	0	0	0
2022/02/28	2032	05/05/2022	11.18	Call	Bond Future	7,688.2600	7.6883	6,725.4200	6.7254	(12.524)	0	0	0
2022/02/28	2032	05/05/2022	11.18	Put	Bond Future	82.8600	0.0829	123.9500	0.1239	49.590	0	0	780
2022/02/28	2032	05/05/2022	10.98	Call	Bond Future	6,694.3800	6.6944	5,755.3700	5.7554	(14.027)	0	0	0
2022/02/28	2032	05/05/2022	10.98	Put	Bond Future	135.5300	0.1355	200.4500	0.2005	47.901	0	0	993
2022/02/28	2032	05/05/2022	11.02	Put	Bond Future	122.9900	0.1230	182.3600	0.1824	48.272	0	0	0
2022/02/28	2032	05/05/2022	11.03	Call	Bond Future	6,942.1800	6.9422	5,996.2900	5.9963	(13.625)	0	0	0
2022/02/28	2032	05/05/2022	11.03	Put	Bond Future	120.0300	0.1200	178.0700	0.1781	48.355	0	0	0
2022/02/28	2032	05/05/2022			Bond Future	9.7986	91.2163	9.9719	90.2123	1.768	0.0000	0.0000	138,083
2022/02/28	2032	05/05/2022	9.58	Call	Bond Future	986.5200	0.9865	627.3900	0.6274	(36.404)	0	0	780
2022/02/28	2032	05/05/2022	9.58	Put	Bond Future	2,274.5300	2.2745	2,919.3300	2.9193	28.349	0	0	0
2022/02/28	2032	05/05/2022	10.18	Call	Bond Future	2,951.8400	2.9518	2,246.4500	2.2465	(23.897)	0	0	780
2022/02/28	2032	05/05/2022	10.18	Put	Bond Future	761.6600	0.7617	1,060.2000	1.0602	39.196	0	0	0
2022/02/28	2032	05/05/2022	10.29	Call	Bond Future	3,419.7900	3.4198	2,664.8800	2.6649	(22.075)	0	0	993
2022/02/28	2032	05/05/2022	11.04	Call	Bond Future	6,991.8100	6.9918	6,044.6200	6.0446	(13.547)	0	0	0
2022/02/28	2032	05/05/2022	11.04	Put	Bond Future	117.1400	0.1171	173.8800	0.1739	48.438	0	0	0
2022/02/28	2032	05/05/2022	11.02	Call	Bond Future	6,892.5700	6.8926	5,948.0100	5.9480	(13.704)	0	0	0
2022/02/28	2032	04/08/2022	10.22	Call	Bond Future	3,093.1400	3.0931	2,489.4700	2.4895	(19.516)	0	0	0
2022/02/28	2032	04/08/2022	9.72	Call	Bond Future	1,618.0100	1.6180	1,215.6400	1.2156	(24.868)	0	0	800
2022/02/28	2032	04/08/2022	9.72	Put	Bond Future	3,075.5300	3.0755	3,691.0200	3.6910	20.012	0	0	0
2022/02/28	2032	04/08/2022	10.20	Put	Bond Future	1,757.0900	1.7571	2,178.8500	2.1788	24.003	0	0	0
2022/02/28	2032	04/08/2022	10.21	Put	Bond Future	1,735.3500	1.7353	2,153.3200	2.1533	24.086	0	0	0
2022/02/28	2032	04/08/2022	8.97	Call	Bond Future	350.0300	0.3500	222.5400	0.2225	(36.423)	0	0	800
2022/02/28	2032	04/08/2022	8.97	Put	Bond Future	6,293.0000	6.2930	7,183.3700	7.1834	14.149	0	0	0
2022/02/28	2032	04/08/2022			Bond Future	9.9743	92.4326	10.1551	91.4147	1.813	0.0000	0.0000	140
2022/02/28	2032	04/08/2022	10.22	Put	Bond Future	1,714.0600	1.7141	2,128.2500	2.1282	24.164	0	0	0
2022/02/28	2032	04/08/2022	11.60	Call	Bond Future	8,931.4900	8.9315	8,007.6200	8.0076	(10.344)	0	0	0

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2022/02/28	2032	04/08/2022	11.60	Put	Bond Future	311.0200	0.3110	405.0100	0.4050	30.220	0	0	800
2022/02/28	2032	04/08/2022	11.89	Call	Bond Future	10,256.8800	10.2569	9,305.7900	9.3058	(9.273)	0	0	0
2022/02/28	2032	04/08/2022	11.89	Put	Bond Future	217.1600	0.2172	283.9300	0.2839	30.747	0	0	0
2022/02/28	2032	04/08/2022	10.20	Call	Bond Future	3,024.9800	3.0250	2,428.8800	2.4289	(19.706)	0	0	0
2022/02/28	2032	04/08/2022	10.21	Call	Bond Future	3,058.8600	3.0589	2,458.9700	2.4590	(19.612)	0	0	0
2022/02/28	2032	03/11/2022	10.16	Call	Bond Future	2,938.7600	2.9388	2,411.7200	2.4117	(17.934)	0	0	0
2022/02/28	2032	03/11/2022	10.16	Put	Bond Future	2,824.0400	2.8240	3,329.7800	3.3298	17.908	0	0	180
2022/02/28	2032	03/11/2022	10.56	Put	Bond Future	1,956.2700	1.9563	2,341.3100	2.3413	19.682	0	0	180
2022/02/28	2032	03/11/2022	9.31	Put	Bond Future	5,744.4900	5.7445	6,523.4700	6.5235	13.560	0	0	0
2022/02/28	2032	03/11/2022	9.36	Call	Bond Future	1,094.4300	1.0944	825.4900	0.8255	(24.574)	0	0	454
2022/02/28	2032	03/11/2022	9.36	Put	Bond Future	5,532.5600	5.5326	6,296.4000	6.2964	13.806	0	0	0
2022/02/28	2032	03/11/2022	10.11	Put	Bond Future	2,956.6800	2.9567	3,478.4300	3.4784	17.646	0	0	454
2022/02/28	2032	03/11/2022			Bond Future	10.1392	89.5932	10.3279	88.5604	1.861	0.0000	0.0000	0
2022/02/28	2032	03/11/2022	10.66	Call	Bond Future	4,598.3600	4.5984	3,923.4700	3.9235	(14.677)	0	0	0
2022/02/28	2032	03/11/2022	10.66	Put	Bond Future	1,786.4700	1.7865	2,144.3600	2.1444	20.033	0	0	0
2022/02/28	2032	03/11/2022	10.49	Call	Bond Future	3,991.7800	3.9918	3,363.8500	3.3638	(15.731)	0	0	0
2022/02/28	2032	03/11/2022	10.49	Put	Bond Future	2,084.5600	2.0846	2,489.4100	2.4894	19.421	0	0	454
2022/02/28	2032	03/11/2022	10.56	Call	Bond Future	4,237.5200	4.2375	3,589.7800	3.5898	(15.286)	0	0	0
2022/02/28	2032	03/11/2022	9.31	Call	Bond Future	1,011.6900	1.0117	757.8900	0.7579	(25.087)	0	0	180
2022/02/28	2032	03/11/2022	10.11	Call	Bond Future	2,795.5600	2.7956	2,284.5300	2.2845	(18.280)	0	0	0
2022/02/28	2032	02/02/2023	10.50	Call	Bond Future	3,791.4800	3.7915	3,210.3000	3.2103	(15.329)	0	0	0
2022/02/28	2032	02/02/2023	10.50	Put	Bond Future	2,796.4500	2.7964	3,263.2800	3.2633	16.694	0	0	454
2022/02/28	2032	02/02/2023	10.40	Call	Bond Future	3,496.2900	3.4963	2,942.3200	2.9423	(15.845)	0	0	0
2022/02/28	2032	02/02/2023	10.40	Put	Bond Future	3,031.3400	3.0313	3,525.3800	3.5254	16.298	0	0	0
2022/02/28	2032	02/02/2023			Bond Future	10.3129	90.8984	10.5100	89.8504	1.911	0.0000	0.0000	0
2022/02/28	2032	02/02/2023	10.38	Call	Bond Future	3,438.6100	3.4386	2,890.1500	2.8901	(15.950)	0	0	0
2022/02/28	2032	02/02/2023	10.38	Put	Bond Future	3,080.1800	3.0802	3,579.7300	3.5797	16.218	0	0	0
2022/02/28	2032	02/02/2023	10.39	Call	Bond Future	3,467.3900	3.4674	2,916.1800	2.9162	(15.897)	0	0	0
2022/02/28	2032	02/02/2023	10.39	Put	Bond Future	3,055.6800	3.0557	3,552.4800	3.5525	16.258	0	0	0
2022/02/28	2032	02/02/2023	9.31	Call	Bond Future	1,078.0500	1.0781	829.8600	0.8299	(23.022)	0	0	454
2022/02/28	2032	02/02/2023	9.31	Put	Bond Future	6,676.1500	6.6762	7,475.9700	7.4760	11.980	0	0	0
2022/02/28	2032	02/02/2023	10.16	Call	Bond Future	2,836.7500	2.8368	2,350.0900	2.3501	(17.156)	0	0	0
2022/02/28	2032	02/02/2023	10.16	Put	Bond Future	3,661.4600	3.6615	4,222.8100	4.2228	15.331	0	0	454
2022/02/28	2033	05/05/2022			Bond Future	113.2059	113.2059	112.6773	112.6773	(0.467)	0.0000	0.0000	2,371
2022/02/28	2033	04/08/2022			Bond Future	114.7425	114.7425	114.2062	114.2062	(0.467)	0.0000	0.0000	4,967
2022/02/28	2033	03/11/2022			Bond Future	115.0837	115.0837	114.5390	114.5390	(0.473)	0.0000	0.0000	0
2022/02/28	2033	02/02/2023			Bond Future	116.7842	116.7842	116.2310	116.2310	(0.474)	0.0000	0.0000	0
2022/02/28	2037	05/05/2022	11.82	Call	Bond Future	8,588.0500	8.5880	7,536.8000	7.5368	(12.241)	0	0	0
2022/02/28	2037	05/05/2022	11.83	Call	Bond Future	8,642.1700	8.6422	7,589.8200	7.5898	(12.177)	0	0	0
2022/02/28	2037	05/05/2022	11.84	Put	Bond Future	115.6600	0.1157	165.6700	0.1657	43.239	0	0	0
2022/02/28	2037	05/05/2022			Bond Future	10.4426	87.8500	10.6104	86.7466	1.607	0.0000	0.0000	85,150
2022/02/28	2037	05/05/2022	11.82	Put	Bond Future	121.0400	0.1210	173.2400	0.1732	43.126	0	0	0
2022/02/28	2037	05/05/2022	11.83	Put	Bond Future	118.3400	0.1183	169.4400	0.1694	43.181	0	0	0
2022/02/28	2037	05/05/2022	11.84	Call	Bond Future	8,696.2500	8.6963	7,642.8100	7.6428	(12.114)	0	0	0
2022/02/28	2037	04/08/2022	11.95	Call	Bond Future	8,616.5700	8.6166	7,650.7100	7.6507	(11.209)	0	0	0
2022/02/28	2037	04/08/2022	11.95	Put	Bond Future	587.8800	0.5879	740.6600	0.7407	25.988	0	0	1,050

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing	% Movement in MTM	Today's High	Today's Low	Open Interest
2022/02/28	2037	04/08/2022	10.91	Put	Bond Future	1,942.0400		1.9420	2,373.1200	2.3731	22.197	0	0	0
2022/02/28	2037	04/08/2022	10.89	Call	Bond Future	3,743.4300		3.7434	3,063.6300	3.0636	(18.160)	0	0	0
2022/02/28	2037	04/08/2022	10.89	Put	Bond Future	1,987.1800		1.9872	2,426.0200	2.4260	22.084	0	0	0
2022/02/28	2037	04/08/2022	10.90	Call	Bond Future	3,783.3300		3.7833	3,099.6400	3.0996	(18.071)	0	0	0
2022/02/28	2037	04/08/2022			Bond Future	10.6143		84.7648	10.7889	83.6462	1.645	0.0000	0.0000	49,271
2022/02/28	2037	04/08/2022	10.91	Call	Bond Future	3,823.6000		3.8236	3,136.0400	3.1360	(17.982)	0	0	0
2022/02/28	2037	04/08/2022	11.21	Call	Bond Future	5,107.1200		5.1071	4,314.4000	4.3144	(15.522)	0	0	1,050
2022/02/28	2037	04/08/2022	11.21	Put	Bond Future	1,379.0900		1.3791	1,705.0100	1.7050	23.633	0	0	0
2022/02/28	2037	04/08/2022	11.42	Call	Bond Future	6,069.3400		6.0693	5,215.7600	5.2158	(14.064)	0	0	0
2022/02/28	2037	04/08/2022	11.42	Put	Bond Future	1,084.9300		1.0849	1,349.9900	1.3500	24.431	0	0	50
2022/02/28	2037	04/08/2022	10.10	Call	Bond Future	1,271.6900		1.2717	932.5300	0.9325	(26.670)	0	0	50
2022/02/28	2037	04/08/2022	10.10	Put	Bond Future	4,696.9900		4.6970	5,476.4700	5.4765	16.595	0	0	0
2022/02/28	2037	04/08/2022	10.90	Put	Bond Future	1,964.3900		1.9644	2,399.3400	2.3993	22.142	0	0	50
2022/02/28	2037	03/11/2022	11.32	Call	Bond Future	5,413.6500		5.4137	4,658.6100	4.6586	(13.947)	0	0	0
2022/02/28	2037	03/11/2022	11.30	Put	Bond Future	2,050.3100		2.0503	2,435.8300	2.4358	18.803	0	0	0
2022/02/28	2037	03/11/2022	11.31	Call	Bond Future	5,372.1200		5.3721	4,619.8800	4.6199	(14.003)	0	0	0
2022/02/28	2037	03/11/2022	11.31	Put	Bond Future	2,032.1300		2.0321	2,414.8300	2.4148	18.832	0	0	0
2022/02/28	2037	03/11/2022			Bond Future	10.7660		85.9684	10.9472	84.8335	1.683	0.0000	0.0000	0
2022/02/28	2037	03/11/2022	11.32	Put	Bond Future	2,014.1200		2.0141	2,394.0200	2.3940	18.862	0	0	0
2022/02/28	2037	03/11/2022	11.30	Call	Bond Future	5,330.6900		5.3307	4,581.2700	4.5813	(14.059)	0	0	0
2022/02/28	2037	02/02/2023	11.03	Call	Bond Future	4,151.4600		4.1515	3,529.7700	3.5298	(14.975)	0	0	0
2022/02/28	2037	02/02/2023	11.03	Put	Bond Future	3,521.4200		3.5214	4,051.3300	4.0513	15.048	0	0	0
2022/02/28	2037	02/02/2023	11.04	Call	Bond Future	4,185.4100		4.1854	3,560.7800	3.5608	(14.924)	0	0	0
2022/02/28	2037	02/02/2023	11.04	Put	Bond Future	3,494.3300		3.4943	4,021.3000	4.0213	15.081	0	0	0
2022/02/28	2037	02/02/2023			Bond Future	10.9274		82.9654	11.1158	81.8138	1.724	0.0000	0.0000	0
2022/02/28	2037	02/02/2023	11.05	Call	Bond Future	4,219.8000		4.2198	3,592.2200	3.5922	(14.872)	0	0	0
2022/02/28	2037	02/02/2023	11.05	Put	Bond Future	3,467.7500		3.4677	3,991.7700	3.9918	15.111	0	0	0
2022/02/28	2038	05/05/2022			Bond Future	130.5354		130.5354	130.5555	130.5555	0.015	0.0000	0.0000	4,174
2022/02/28	2038	04/08/2022			Bond Future	130.4864		130.4864	130.5058	130.5058	0.015	0.0000	0.0000	2,669
2022/02/28	2038	03/11/2022			Bond Future	132.3660		132.3660	132.3853	132.3853	0.015	0.0000	0.0000	0
2022/02/28	2038	02/02/2023			Bond Future	132.4581		132.4581	132.4768	132.4768	0.014	0.0000	0.0000	0
2022/02/28	2040	05/05/2022	10.57	Call	Bond Future	2,106.2000		2.1062	1,441.9000	1.4419	(31.540)	0	0	1,200
2022/02/28	2040	05/05/2022	10.57	Put	Bond Future	1,875.3500		1.8753	2,514.1700	2.5142	34.064	0	0	0
2022/02/28	2040	05/05/2022	11.91	Put	Bond Future	127.3600		0.1274	191.2000	0.1912	50.126	0	0	0
2022/02/28	2040	05/05/2022	11.92	Call	Bond Future	9,248.8300		9.2488	8,008.2000	8.0082	(13.414)	0	0	0
2022/02/28	2040	05/05/2022	11.92	Put	Bond Future	124.4900		0.1245	186.9800	0.1870	50.197	0	0	0
2022/02/28	2040	05/05/2022	13.04	Call	Bond Future	15,463.4100		15.4634	14,163.7200	14.1637	(8.405)	0	0	0
2022/02/28	2040	05/05/2022	13.04	Put	Bond Future	5.7900		0.0058	9.2200	0.0092	59.240	0	0	1,200
2022/02/28	2040	05/05/2022			Bond Future	10.5378		90.2026	10.7211	88.8995	1.739	0.0000	0.0000	62,507
2022/02/28	2040	05/05/2022	9.82	Call	Bond Future	277.5400		0.2775	134.1300	0.1341	(51.672)	0	0	1,200
2022/02/28	2040	05/05/2022	9.82	Put	Bond Future	5,685.6100		5.6856	6,845.3200	6.8453	20.397	0	0	0
2022/02/28	2040	05/05/2022	11.90	Call	Bond Future	9,133.4900		9.1335	7,895.5800	7.8956	(13.554)	0	0	0
2022/02/28	2040	05/05/2022	11.90	Put	Bond Future	130.2900		0.1303	195.5000	0.1955	50.050	0	0	0
2022/02/28	2040	05/05/2022	11.91	Call	Bond Future	9,191.1700		9.1912	7,951.8900	7.9519	(13.483)	0	0	0
2022/02/28	2040	04/08/2022	11.05	Call	Bond Future	4,401.0100		4.4010	3,572.1500	3.5721	(18.833)	0	0	0
2022/02/28	2040	04/08/2022	11.05	Put	Bond Future	2,021.7900		2.0218	2,513.9300	2.5139	24.342	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
2022/02/28	2040	04/08/2022	12.24	Put	Bond Future	533.5700	0.5336	686.4500	0.6864	28.652	0	0	460
2022/02/28	2040	04/08/2022	9.70	Put	Bond Future	7,992.3900	7.9924	9,135.4300	9.1354	14.302	0	0	0
2022/02/28	2040	04/08/2022			Bond Future	10.7033	86.8984	10.8939	85.5774	1.781	0.0000	0.0000	40,532
2022/02/28	2040	04/08/2022	11.04	Call	Bond Future	4,356.4100	4.3564	3,531.9200	3.5319	(18.926)	0	0	0
2022/02/28	2040	04/08/2022	11.04	Put	Bond Future	2,044.3800	2.0444	2,540.8900	2.5409	24.287	0	0	0
2022/02/28	2040	04/08/2022	12.24	Call	Bond Future	10,343.8800	10.3439	9,175.7600	9.1758	(11.293)	0	0	0
2022/02/28	2040	04/08/2022	9.70	Call	Bond Future	489.2300	0.4892	311.2700	0.3113	(36.376)	0	0	460
2022/02/28	2040	04/08/2022	10.70	Call	Bond Future	2,967.1700	2.9672	2,305.0800	2.3051	(22.314)	0	0	460
2022/02/28	2040	04/08/2022	10.70	Put	Bond Future	2,990.3900	2.9904	3,649.3000	3.6493	22.034	0	0	0
2022/02/28	2040	04/08/2022	11.03	Call	Bond Future	4,311.9600	4.3120	3,491.8800	3.4919	(19.019)	0	0	0
2022/02/28	2040	04/08/2022	11.03	Put	Bond Future	2,067.2100	2.0672	2,568.1300	2.5681	24.232	0	0	0
2022/02/28	2040	03/11/2022	11.39	Call	Bond Future	5,837.6200	5.8376	4,955.3200	4.9553	(15.114)	0	0	0
2022/02/28	2040	03/11/2022	11.40	Call	Bond Future	5,882.1600	5.8822	4,996.5800	4.9966	(15.055)	0	0	0
2022/02/28	2040	03/11/2022	11.41	Put	Bond Future	2,209.5100	2.2095	2,660.8800	2.6609	20.429	0	0	0
2022/02/28	2040	03/11/2022			Bond Future	10.8492	88.1325	11.0470	86.7923	1.823	0.0000	0.0000	0
2022/02/28	2040	03/11/2022	11.39	Put	Bond Future	2,248.5400	2.2485	2,706.4500	2.7064	20.365	0	0	0
2022/02/28	2040	03/11/2022	11.40	Put	Bond Future	2,228.9400	2.2289	2,683.5700	2.6836	20.397	0	0	0
2022/02/28	2040	03/11/2022	11.41	Call	Bond Future	5,926.8000	5.9268	5,037.9600	5.0380	(14.997)	0	0	0
2022/02/28	2040	02/02/2023	11.12	Call	Bond Future	4,504.2500	4.5043	3,768.7100	3.7687	(16.330)	0	0	0
2022/02/28	2040	02/02/2023	11.12	Put	Bond Future	3,733.2900	3.7333	4,357.5800	4.3576	16.722	0	0	0
2022/02/28	2040	02/02/2023			Bond Future	11.0042	84.9108	11.2096	83.5509	1.867	0.0000	0.0000	0
2022/02/28	2040	02/02/2023	11.10	Call	Bond Future	4,432.1600	4.4322	3,703.6700	3.7037	(16.436)	0	0	0
2022/02/28	2040	02/02/2023	11.10	Put	Bond Future	3,793.5300	3.7935	4,424.8700	4.4249	16.643	0	0	0
2022/02/28	2040	02/02/2023	11.11	Call	Bond Future	4,468.3100	4.4683	3,736.2900	3.7363	(16.382)	0	0	0
2022/02/28	2040	02/02/2023	11.11	Put	Bond Future	3,763.4700	3.7635	4,391.2800	4.3913	16.682	0	0	0
2022/02/28	2044	05/05/2022	11.91	Call	Bond Future	8,928.8900	8.9289	7,744.3500	7.7443	(13.266)	0	0	0
2022/02/28	2044	05/05/2022	11.91	Put	Bond Future	157.7400	0.1577	228.5100	0.2285	44.865	0	0	0
2022/02/28	2044	05/05/2022	11.92	Call	Bond Future	8,986.5300	8.9865	7,800.5500	7.8005	(13.197)	0	0	0
2022/02/28	2044	05/05/2022	11.92	Put	Bond Future	154.3000	0.1543	223.6300	0.2236	44.932	0	0	0
2022/02/28	2044	05/05/2022			Bond Future	10.6018	86.7491	10.7749	85.4938	1.632	0.0000	0.0000	47,453
2022/02/28	2044	05/05/2022	11.93	Call	Bond Future	9,044.1600	9.0442	7,856.7600	7.8568	(13.129)	0	0	0
2022/02/28	2044	05/05/2022	11.93	Put	Bond Future	150.9400	0.1509	218.8500	0.2189	44.991	0	0	0
2022/02/28	2044	04/08/2022	11.08	Call	Bond Future	4,295.2000	4.2952	3,501.3400	3.5013	(18.482)	0	0	0
2022/02/28	2044	04/08/2022	11.08	Put	Bond Future	2,049.6900	2.0497	2,528.4200	2.5284	23.356	0	0	0
2022/02/28	2044	04/08/2022	11.09	Call	Bond Future	4,339.9700	4.3400	3,541.7700	3.5418	(18.392)	0	0	0
2022/02/28	2044	04/08/2022	11.09	Put	Bond Future	2,026.0400	2.0260	2,500.4300	2.5004	23.415	0	0	0
2022/02/28	2044	04/08/2022			Bond Future	10.7594	83.5240	10.9393	82.2515	1.672	0.0000	0.0000	21,683
2022/02/28	2044	04/08/2022	11.10	Call	Bond Future	4,384.9000	4.3849	3,582.3800	3.5824	(18.302)	0	0	0
2022/02/28	2044	04/08/2022	11.10	Put	Bond Future	2,002.6500	2.0026	2,472.7200	2.4727	23.472	0	0	0
2022/02/28	2044	03/11/2022	11.40	Put	Bond Future	2,395.2700	2.3953	2,844.8400	2.8448	18.769	0	0	0
2022/02/28	2044	03/11/2022	11.41	Call	Bond Future	5,839.0500	5.8390	4,994.4600	4.9945	(14.465)	0	0	0
2022/02/28	2044	03/11/2022	11.41	Put	Bond Future	2,374.5800	2.3746	2,820.9600	2.8210	18.798	0	0	0
2022/02/28	2044	03/11/2022			Bond Future	10.8981	84.7101	11.0846	83.4192	1.711	0.0000	0.0000	0
2022/02/28	2044	03/11/2022	11.39	Call	Bond Future	5,749.8300	5.7498	4,911.6400	4.9116	(14.578)	0	0	0
2022/02/28	2044	03/11/2022	11.39	Put	Bond Future	2,416.1500	2.4162	2,868.9300	2.8689	18.740	0	0	0
2022/02/28	2044	03/11/2022	11.40	Call	Bond Future	5,794.3900	5.7944	4,952.9900	4.9530	(14.521)	0	0	0
2022/02/28	2044	02/02/2023	11.14	Call	Bond Future	4,533.1500	4.5331	3,826.4600	3.8265	(15.589)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing	% Movement in MTM	Today's High	Today's Low	Open Interest
2022/02/28	2044	02/02/2023	11.14	Put	Bond Future	3,886.4800	3.8865	4,489.8500	4.4899	15.525	0	0	0
2022/02/28	2044	02/02/2023	11.15	Call	Bond Future	4,569.7500	4.5698	3,859.6700	3.8597	(15.539)	0	0	0
2022/02/28	2044	02/02/2023	11.15	Put	Bond Future	3,855.4800	3.8555	4,455.4600	4.4555	15.562	0	0	0
2022/02/28	2044	02/02/2023			Bond Future	11.0450	81.5639	11.2387	80.2538	1.754	0.0000	0.0000	0
2022/02/28	2044	02/02/2023	11.16	Call	Bond Future	4,606.4700	4.6065	3,893.0200	3.8930	(15.488)	0	0	0
2022/02/28	2044	02/02/2023	11.16	Put	Bond Future	3,824.6900	3.8247	4,421.3000	4.4213	15.599	0	0	0
2022/02/28	2046	05/05/2022			Bond Future	118.8750	118.8750	118.8935	118.8935	0.016	0.0000	0.0000	14,004
2022/02/28	2046	04/08/2022			Bond Future	120.4889	120.4889	120.5069	120.5069	0.015	0.0000	0.0000	2,969
2022/02/28	2046	03/11/2022			Bond Future	120.2928	120.2928	120.3104	120.3104	0.015	0.0000	0.0000	0
2022/02/28	2046	02/02/2023			Bond Future	122.0706	122.0706	122.0883	122.0883	0.014	0.0000	0.0000	0
2022/02/28	2050	05/05/2022			Bond Future	123.0242	123.0242	122.4648	122.4648	(0.455)	0.0000	0.0000	8,622
2022/02/28	2050	04/08/2022			Bond Future	122.6708	122.6708	122.1029	122.1029	(0.463)	0.0000	0.0000	1,194
2022/02/28	2050	03/11/2022			Bond Future	124.4376	124.4376	123.8612	123.8612	(0.463)	0.0000	0.0000	0
2022/02/28	2050	02/02/2023			Bond Future	124.2047	124.2047	123.6189	123.6189	(0.472)	0.0000	0.0000	0
2022/02/28	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/02/28	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/02/28	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/02/28	AL37	05/05/2022			Index Future	826.9680	826.9680	823.5000	823.5000	(0.419)	0.0000	0.0000	0
2022/02/28	AL37	04/08/2022			Index Future	837.8740	837.8740	834.3460	834.3460	(0.421)	0.0000	0.0000	0
2022/02/28	AL37	03/11/2022			Index Future	849.8540	849.8540	846.2620	846.2620	(0.423)	0.0000	0.0000	0
2022/02/28	AL37	02/02/2023			Index Future	862.2100	862.2100	858.5600	858.5600	(0.423)	0.0000	0.0000	0
2022/02/28	AL7T	05/05/2022			Index Future	955.7360	955.7360	946.8140	946.8140	(0.934)	0.0000	0.0000	0
2022/02/28	AL7T	04/08/2022			Index Future	968.3400	968.3400	959.2840	959.2840	(0.935)	0.0000	0.0000	0
2022/02/28	AL7T	03/11/2022			Index Future	982.1850	982.1850	972.9850	972.9850	(0.937)	0.0000	0.0000	0
2022/02/28	AL7T	02/02/2023			Index Future	996.4650	996.4650	987.1240	987.1240	(0.937)	0.0000	0.0000	0
2022/02/28	ALBI	05/05/2022			Index Future	850.4600	850.4600	841.5200	841.5200	(1.051)	0.0000	0.0000	129
2022/02/28	ALBI	04/08/2022			Index Future	861.6760	861.6760	852.6030	852.6030	(1.053)	0.0000	0.0000	90
2022/02/28	ALBI	03/11/2022			Index Future	873.9960	873.9960	864.7800	864.7800	(1.054)	0.0000	0.0000	0
2022/02/28	ALBI	02/02/2023			Index Future	886.7030	886.7030	877.3470	877.3470	(1.055)	0.0000	0.0000	0
2022/02/28	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/02/28	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/02/28	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/02/28	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/02/28	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days ClosingPrice	Today's Closing Yield	Today's Closing	% Movement in MTM	Today's High	Today's Low	Open Interest
2022/02/28	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/02/28	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/02/28	C040	06/10/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/02/28	C040	31/01/2040			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/02/28	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/02/28	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/02/28	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/02/28	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/02/28	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/02/28	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/02/28	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2022/02/28	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/02/28	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/02/28	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/02/28	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/02/28	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/02/28	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/02/28	C303	28/02/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/02/28	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/02/28	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/02/28	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/02/28	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/02/28	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/02/28	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	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2022/02/28	ES33	05/05/2022			Bond Future	11.2224	77.5582	11.3951	76.6566	1.539	0.0000	0.0000	87
2022/02/28	ES33	04/08/2022			Bond Future	11.4338	78.6114	11.6139	77.6969	1.575	0.0000	0.0000	263
2022/02/28	ES33	03/11/2022			Bond Future	11.6375	75.9626	11.8252	75.0347	1.613	0.0000	0.0000	0
2022/02/28	ES33	02/02/2023			Bond Future	11.8555	77.0866	12.0514	76.1447	1.653	0.0000	0.0000	0
2022/02/28	ES42	05/05/2022			Bond Future	11.6322	76.2313	11.8157	75.1158	1.577	0.0000	0.0000	1,190
2022/02/28	ES42	04/08/2022			Bond Future	11.8236	77.2674	12.0147	76.1363	1.616	0.0000	0.0000	3,579
2022/02/28	ES42	03/11/2022			Bond Future	12.0084	74.1219	12.2075	72.9740	1.658	0.0000	0.0000	0
2022/02/28	ES42	02/02/2023			Bond Future	12.1984	75.2198	12.4058	74.0547	1.700	0.0000	0.0000	0
2022/02/28	GOVI	05/05/2022	788.25	Call	GOVI	507,050.0000	50.7050	418,450.0000	41.8450	(17.474)	0	0	0
2022/02/28	GOVI	05/05/2022	788.25	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/02/28	GOVI	05/05/2022			GOVI	838.9550	838.9550	830.0950	830.0950	(1.056)	0.0000	0.0000	989
2022/02/28	GOVI	05/05/2022	788.23	Call	GOVI	507,250.0000	50.7250	418,650.0000	41.8650	(17.467)	0	0	0
2022/02/28	GOVI	05/05/2022	788.23	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/02/28	GOVI	05/05/2022	788.24	Call	GOVI	507,150.0000	50.7150	418,550.0000	41.8550	(17.470)	0	0	0
2022/02/28	GOVI	05/05/2022	788.24	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/02/28	GOVI	04/08/2022	819.28	Call	GOVI	307,390.0000	30.7390	217,480.0000	21.7480	(29.249)	0	0	0
2022/02/28	GOVI	04/08/2022	819.28	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/02/28	GOVI	04/08/2022			GOVI	850.0190	850.0190	841.0280	841.0280	(1.058)	0.0000	0.0000	0
2022/02/28	GOVI	04/08/2022	819.26	Call	GOVI	307,590.0000	30.7590	217,680.0000	21.7680	(29.230)	0	0	0
2022/02/28	GOVI	04/08/2022	819.26	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/02/28	GOVI	04/08/2022	819.27	Call	GOVI	307,490.0000	30.7490	217,580.0000	21.7580	(29.240)	0	0	0
2022/02/28	GOVI	04/08/2022	819.27	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/02/28	GOVI	03/11/2022	820.41	Call	GOVI	417,620.0000	41.7620	326,300.0000	32.6300	(21.867)	0	0	0
2022/02/28	GOVI	03/11/2022	820.41	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/02/28	GOVI	03/11/2022	820.42	Call	GOVI	417,520.0000	41.7520	326,200.0000	32.6200	(21.872)	0	0	0
2022/02/28	GOVI	03/11/2022	820.42	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/02/28	GOVI	03/11/2022			GOVI	862.1720	862.1720	853.0400	853.0400	(1.059)	0.0000	0.0000	0
2022/02/28	GOVI	03/11/2022	820.43	Call	GOVI	417,420.0000	41.7420	326,100.0000	32.6100	(21.877)	0	0	0
2022/02/28	GOVI	03/11/2022	820.43	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/02/28	GOVI	02/02/2023	850.82	Call	GOVI	238,870.0000	23.8870	146,160.0000	14.6160	(38.812)	0	0	0
2022/02/28	GOVI	02/02/2023	850.82	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/02/28	GOVI	02/02/2023	850.83	Call	GOVI	238,770.0000	23.8770	146,060.0000	14.6060	(38.828)	0	0	0
2022/02/28	GOVI	02/02/2023	850.83	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/02/28	GOVI	02/02/2023			GOVI	874.7070	874.7070	865.4360	865.4360	(1.060)	0.0000	0.0000	0
2022/02/28	GOVI	02/02/2023	850.84	Call	GOVI	238,670.0000	23.8670	145,960.0000	14.5960	(38.844)	0	0	0
2022/02/28	GOVI	02/02/2023	850.84	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/02/28	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2022/02/28	IGOV	05/05/2022			Index Future	316.2010	316.2010	315.7970	315.7970	(0.128)	0.0000	0.0000	499
2022/02/28	IGOV	04/08/2022			Index Future	320.4480	320.4480	320.0330	320.0330	(0.130)	0.0000	0.0000	0
2022/02/28	IGOV	03/11/2022			Index Future	325.1060	325.1060	324.6800	324.6800	(0.131)	0.0000	0.0000	0
2022/02/28	IGOV	02/02/2023			Index Future	329.9080	329.9080	329.4730	329.4730	(0.132)	0.0000	0.0000	0
2022/02/28	IS05	15/03/2022			Interest Rate Swap	90.1300	90.1300	90.1300	90.1300	0.000	0.0000	0.0000	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2022/02/28	IS05	21/06/2022			Interest Rate Swap	90.2900	90.2900	90.2900	90.2900	0.000	0.0000	0.0000	0
2022/02/28	IS05	20/09/2022			Interest Rate Swap	93.5000	93.5000	93.5000	93.5000	0.000	0.0000	0.0000	0
2022/02/28	IS05	20/12/2022			Interest Rate Swap	94.0600	94.0600	94.0600	94.0600	0.000	0.0000	0.0000	0
2022/02/28	IS05	22/03/2023			Interest Rate Swap	86.5400	86.5400	86.5400	86.5400	0.000	0.0000	0.0000	0
2022/02/28	IS05	20/06/2023			Interest Rate Swap	92.1700	92.1700	92.1700	92.1700	0.000	0.0000	0.0000	0
2022/02/28	IS05	19/09/2023			Interest Rate Swap	94.8800	94.8800	94.8800	94.8800	0.000	0.0000	0.0000	0
2022/02/28	IS10	17/12/2025			Interest Rate Swap	80.2800	80.2800	80.2800	80.2800	0.000	0.0000	0.0000	0
2022/02/28	IS10	16/03/2026			Interest Rate Swap	76.8200	76.8200	76.8200	76.8200	0.000	0.0000	0.0000	0
2022/02/28	IS10	15/06/2026			Interest Rate Swap	75.2400	75.2400	75.2400	75.2400	0.000	0.0000	0.0000	0
2022/02/28	IS10	21/09/2026			Interest Rate Swap	77.2700	77.2700	77.2700	77.2700	0.000	0.0000	0.0000	0
2022/02/28	IS10	21/12/2026			Interest Rate Swap	81.3000	81.3000	81.3000	81.3000	0.000	0.0000	0.0000	0
2022/02/28	IS10	15/03/2027			Interest Rate Swap	79.8000	79.8000	79.8000	79.8000	0.000	0.0000	0.0000	0
2022/02/28	IS10	21/06/2027			Interest Rate Swap	81.8600	81.8600	81.8600	81.8600	0.000	0.0000	0.0000	0
2022/02/28	IS10	20/09/2027			Interest Rate Swap	87.6100	87.6100	87.6100	87.6100	0.000	0.0000	0.0000	0
2022/02/28	IS10	20/12/2027			Interest Rate Swap	87.9400	87.9400	87.9400	87.9400	0.000	0.0000	0.0000	0
2022/02/28	IS10	22/03/2028			Interest Rate Swap	80.8900	80.8900	80.8900	80.8900	0.000	0.0000	0.0000	0
2022/02/28	IS10	20/06/2028			Interest Rate Swap	88.6800	88.6800	88.6800	88.6800	0.000	0.0000	0.0000	0
2022/02/28	IS10	19/09/2028			Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0.000	0.0000	0.0000	0
2022/02/28	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2022/02/28	JBAF	16/03/2022			Jibar Tradeable Future	4.2350	95.7650	4.2450	95.7550	0.236	0.0000	0.0000	0
2022/02/28	JBAF	20/04/2022			Jibar Tradeable Future	4.5850	95.4150	4.5950	95.4050	0.218	0.0000	0.0000	0
2022/02/28	JBAF	18/05/2022			Jibar Tradeable Future	4.6200	95.3800	4.6400	95.3600	0.433	0.0000	0.0000	0
2022/02/28	JBAF	15/06/2022			Jibar Tradeable Future	4.9550	95.0450	4.9850	95.0150	0.605	0.0000	0.0000	72
2022/02/28	JBAF	20/07/2022			Jibar Tradeable Future	5.0000	95.0000	5.0400	94.9600	0.800	0.0000	0.0000	0
2022/02/28	JBAF	17/08/2022			Jibar Tradeable Future	5.3300	94.6700	5.3700	94.6300	0.750	0.0000	0.0000	0
2022/02/28	JBAF	21/09/2022			Jibar Tradeable Future	5.3800	94.6200	5.4300	94.5700	0.929	0.0000	0.0000	0
2022/02/28	JBAF	21/12/2022			Jibar Tradeable Future	5.9250	94.0750	5.9850	94.0150	1.013	0.0000	0.0000	68
2022/02/28	JBAF	15/03/2023			Jibar Tradeable Future	6.1600	93.8400	6.2400	93.7600	1.299	0.0000	0.0000	0
2022/02/28	JBAF	21/06/2023			Jibar Tradeable Future	6.3800	93.6200	6.4900	93.5100	1.724	0.0000	0.0000	0
2022/02/28	JBAF	20/09/2023			Jibar Tradeable Future	6.5250	93.4750	6.6050	93.3950	1.226	0.0000	0.0000	75
2022/02/28	JBAF	20/12/2023			Jibar Tradeable Future	6.6650	93.3350	6.7550	93.2450	1.350	0.0000	0.0000	0
2022/02/28	R023	05/05/2022	6.31	Call	Bond Future	771.9800	0.7720	707.6200	0.7076	(8.337)	0	0	0
2022/02/28	R023	05/05/2022	6.31	Put	Bond Future	13.9700	0.0140	17.2700	0.0173	23.622	0	0	0
2022/02/28	R023	05/05/2022			Bond Future	5.3493	103.3550	5.4346	103.2874	1.594	0.0000	0.0000	14,778
2022/02/28	R023	05/05/2022	6.29	Call	Bond Future	757.2200	0.7572	693.0700	0.6931	(8.472)	0	0	0
2022/02/28	R023	05/05/2022	6.29	Put	Bond Future	14.9000	0.0149	18.4100	0.0184	23.557	0	0	0
2022/02/28	R023	05/05/2022	6.30	Call	Bond Future	764.6000	0.7646	700.3400	0.7003	(8.404)	0	0	0
2022/02/28	R023	05/05/2022	6.30	Put	Bond Future	14.4300	0.0144	17.8300	0.0178	23.562	0	0	0
2022/02/28	R023	04/08/2022	6.05	Call	Bond Future	436.8200	0.4368	383.4900	0.3835	(12.209)	0	0	0
2022/02/28	R023	04/08/2022	6.05	Put	Bond Future	72.1000	0.0721	88.6000	0.0886	22.885	0	0	0
2022/02/28	R023	04/08/2022			Bond Future	5.3836	104.7093	5.5109	104.6394	2.363	0.0000	0.0000	2,360
2022/02/28	R023	04/08/2022	6.03	Call	Bond Future	427.9100	0.4279	375.0000	0.3750	(12.365)	0	0	0
2022/02/28	R023	04/08/2022	6.03	Put	Bond Future	74.1000	0.0741	91.0200	0.0910	22.834	0	0	0
2022/02/28	R023	04/08/2022	6.04	Call	Bond Future	432.4700	0.4325	379.3600	0.3794	(12.281)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing	% Movement in MTM	Today's High	Today's Low	Open Interest
2022/02/28	R023	04/08/2022	6.04	Put	Bond Future	73.2000	0.0732	89.9200	0.0899	22.842	0	0	0
2022/02/28	R023	03/11/2022	6.25	Call	Bond Future	423.1400	0.4231	363.6000	0.3636	(14.071)	0	0	0
2022/02/28	R023	03/11/2022	6.25	Put	Bond Future	26.4600	0.0265	37.3500	0.0373	41.156	0	0	0
2022/02/28	R023	03/11/2022	6.26	Call	Bond Future	425.7700	0.4258	366.0900	0.3661	(14.017)	0	0	0
2022/02/28	R023	03/11/2022	6.26	Put	Bond Future	26.0300	0.0260	36.7800	0.0368	41.299	0	0	0
2022/02/28	R023	03/11/2022			Bond Future	4.9623	102.3170	5.1902	102.2466	4.592	0.0000	0.0000	0
2022/02/28	R023	03/11/2022	6.27	Call	Bond Future	428.6000	0.4286	368.8200	0.3688	(13.948)	0	0	0
2022/02/28	R023	03/11/2022	6.27	Put	Bond Future	25.7900	0.0258	36.4400	0.0364	41.295	0	0	0
2022/02/28	R035	05/05/2022	10.72	Call	Bond Future	3,825.4300	3.8254	2,994.5000	2.9945	(21.721)	0	0	1,200
2022/02/28	R035	05/05/2022	10.72	Put	Bond Future	788.6100	0.7886	1,082.5100	1.0825	37.268	0	0	0
2022/02/28	R035	05/05/2022	11.63	Call	Bond Future	8,580.5400	8.5805	7,507.8600	7.5079	(12.501)	0	0	0
2022/02/28	R035	05/05/2022	11.63	Put	Bond Future	114.2900	0.1143	166.4400	0.1664	45.630	0	0	0
2022/02/28	R035	05/05/2022	11.64	Call	Bond Future	8,634.8300	8.6348	7,561.0200	7.5610	(12.436)	0	0	0
2022/02/28	R035	05/05/2022	11.64	Put	Bond Future	111.6500	0.1116	162.6700	0.1627	45.696	0	0	0
2022/02/28	R035	05/05/2022			Bond Future	10.2456	92.0293	10.4186	90.9044	1.689	0.0000	0.0000	74,206
2022/02/28	R035	05/05/2022	10.82	Call	Bond Future	4,311.3000	4.3113	3,436.6900	3.4367	(20.286)	0	0	0
2022/02/28	R035	05/05/2022	10.82	Put	Bond Future	652.9500	0.6530	903.1700	0.9032	38.321	0	0	1,200
2022/02/28	R035	05/05/2022	11.65	Call	Bond Future	8,689.1600	8.6892	7,614.2600	7.6143	(12.371)	0	0	0
2022/02/28	R035	05/05/2022	11.65	Put	Bond Future	109.1100	0.1091	159.0400	0.1590	45.761	0	0	0
2022/02/28	R035	05/05/2022	12.64	Call	Bond Future	13,942.8300	13.9428	12,821.2400	12.8212	(8.044)	0	0	0
2022/02/28	R035	05/05/2022	12.64	Put	Bond Future	5.9900	0.0060	9.2300	0.0092	54.090	0	0	1,200
2022/02/28	R035	04/08/2022	11.13	Put	Bond Future	1,199.2500	1.1992	1,500.3300	1.5003	25.106	0	0	100
2022/02/28	R035	04/08/2022	10.64	Call	Bond Future	3,470.0300	3.4700	2,804.3200	2.8043	(19.185)	0	0	0
2022/02/28	R035	04/08/2022	10.64	Put	Bond Future	2,097.9800	2.0980	2,572.8500	2.5729	22.635	0	0	100
2022/02/28	R035	04/08/2022	10.72	Call	Bond Future	3,783.9200	3.7839	3,086.0200	3.0860	(18.444)	0	0	0
2022/02/28	R035	04/08/2022	10.72	Put	Bond Future	1,914.2200	1.9142	2,356.9000	2.3569	23.126	0	0	0
2022/02/28	R035	04/08/2022	10.73	Call	Bond Future	3,824.0000	3.8240	3,122.1800	3.1222	(18.353)	0	0	0
2022/02/28	R035	04/08/2022	10.73	Put	Bond Future	1,892.3700	1.8924	2,331.1300	2.3311	23.186	0	0	0
2022/02/28	R035	04/08/2022	9.53	Call	Bond Future	572.2900	0.5723	382.3700	0.3824	(33.186)	0	0	400
2022/02/28	R035	04/08/2022	9.53	Put	Bond Future	6,538.9700	6.5390	7,489.6300	7.4896	14.538	0	0	0
2022/02/28	R035	04/08/2022	9.84	Call	Bond Future	1,106.8500	1.1069	793.7700	0.7938	(28.286)	0	0	100
2022/02/28	R035	04/08/2022	9.84	Put	Bond Future	4,939.7100	4.9397	5,767.2100	5.7672	16.752	0	0	0
2022/02/28	R035	04/08/2022	10.53	Put	Bond Future	2,376.0600	2.3761	2,897.1300	2.8971	21.930	0	0	0
2022/02/28	R035	04/08/2022			Bond Future	10.4227	93.2160	10.6030	92.0754	1.730	0.0000	0.0000	48,495
2022/02/28	R035	04/08/2022	10.74	Call	Bond Future	3,864.0000	3.8640	3,158.2700	3.1583	(18.264)	0	0	0
2022/02/28	R035	04/08/2022	10.74	Put	Bond Future	1,870.5100	1.8705	2,305.3600	2.3054	23.248	0	0	0
2022/02/28	R035	04/08/2022	11.13	Call	Bond Future	5,557.4300	5.5574	4,717.9300	4.7179	(15.106)	0	0	0
2022/02/28	R035	04/08/2022	12.18	Call	Bond Future	10,639.8700	10.6399	9,598.8900	9.5989	(9.784)	0	0	0
2022/02/28	R035	04/08/2022	12.18	Put	Bond Future	354.8700	0.3549	454.4700	0.4545	28.067	0	0	400
2022/02/28	R035	04/08/2022	10.53	Call	Bond Future	3,057.2400	3.0572	2,437.7300	2.4377	(20.264)	0	0	400
2022/02/28	R035	03/11/2022	11.15	Call	Bond Future	5,406.8600	5.4069	4,635.3500	4.6354	(14.269)	0	0	0
2022/02/28	R035	03/11/2022	11.15	Put	Bond Future	1,957.8800	1.9579	2,343.4600	2.3435	19.694	0	0	0
2022/02/28	R035	03/11/2022	10.57	Call	Bond Future	3,252.4000	3.2524	2,669.7000	2.6697	(17.916)	0	0	0
2022/02/28	R035	03/11/2022	10.57	Put	Bond Future	3,319.3000	3.3193	3,893.6900	3.8937	17.305	0	0	582
2022/02/28	R035	03/11/2022	10.99	Call	Bond Future	4,759.2100	4.7592	4,035.2400	4.0352	(15.212)	0	0	0
2022/02/28	R035	03/11/2022	10.99	Put	Bond Future	2,260.0200	2.2600	2,693.1400	2.6931	19.164	0	0	582
2022/02/28	R035	03/11/2022			Bond Future	10.5807	90.0748	10.7682	88.9177	1.771	0.0000	0.0000	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2022/02/28	R035	03/11/2022	11.13	Call	Bond Future	5,324.5400	5.3245	4,558.7600	4.5588	(14.382)	0	0	0
2022/02/28	R035	03/11/2022	11.13	Put	Bond Future	1,993.4700	1.9935	2,384.7800	2.3848	19.630	0	0	0
2022/02/28	R035	03/11/2022	11.14	Call	Bond Future	5,365.7900	5.3658	4,597.1400	4.5971	(14.325)	0	0	0
2022/02/28	R035	03/11/2022	11.14	Put	Bond Future	1,975.7400	1.9757	2,364.1800	2.3642	19.660	0	0	0
2022/02/28	R035	03/11/2022	9.82	Call	Bond Future	1,285.0600	1.2851	974.5700	0.9746	(24.162)	0	0	582
2022/02/28	R035	03/11/2022	9.82	Put	Bond Future	6,210.5000	6.2105	7,057.1000	7.0571	13.632	0	0	0
2022/02/28	R035	02/02/2023	10.88	Call	Bond Future	4,186.5700	4.1866	3,548.0300	3.5480	(15.252)	0	0	0
2022/02/28	R035	02/02/2023	10.88	Put	Bond Future	3,380.5400	3.3805	3,915.9800	3.9160	15.839	0	0	0
2022/02/28	R035	02/02/2023	9.81	Call	Bond Future	1,391.0000	1.3910	1,086.4500	1.0864	(21.894)	0	0	582
2022/02/28	R035	02/02/2023	9.81	Put	Bond Future	7,350.0800	7.3501	8,219.5100	8.2195	11.829	0	0	0
2022/02/28	R035	02/02/2023	10.66	Call	Bond Future	3,475.7100	3.4757	2,904.6900	2.9047	(16.429)	0	0	0
2022/02/28	R035	02/02/2023	10.66	Put	Bond Future	4,003.1200	4.0031	4,606.0800	4.6061	15.062	0	0	582
2022/02/28	R035	02/02/2023			Bond Future	10.7464	91.4250	10.9415	90.2510	1.815	0.0000	0.0000	0
2022/02/28	R035	02/02/2023	10.87	Call	Bond Future	4,152.7100	4.1527	3,517.1700	3.5172	(15.304)	0	0	0
2022/02/28	R035	02/02/2023	10.87	Put	Bond Future	3,406.6700	3.4067	3,945.1100	3.9451	15.805	0	0	0
2022/02/28	R035	02/02/2023	11.06	Call	Bond Future	4,821.6000	4.8216	4,130.5300	4.1305	(14.333)	0	0	0
2022/02/28	R035	02/02/2023	11.06	Put	Bond Future	2,945.7000	2.9457	3,428.6100	3.4286	16.394	0	0	582
2022/02/28	R035	02/02/2023	10.86	Call	Bond Future	4,118.6100	4.1186	3,486.0800	3.4861	(15.358)	0	0	0
2022/02/28	R035	02/02/2023	10.86	Put	Bond Future	3,432.6200	3.4326	3,974.0700	3.9741	15.774	0	0	0
2022/02/28	R186	05/05/2022	7.28	Call	Bond Future	201.0500	0.2011	124.1600	0.1242	(38.244)	0	0	435
2022/02/28	R186	05/05/2022	7.28	Put	Bond Future	2,780.4400	2.7804	3,203.0400	3.2030	15.199	0	0	0
2022/02/28	R186	05/05/2022	7.48	Call	Bond Future	376.8900	0.3769	251.4500	0.2514	(33.283)	0	0	3,600
2022/02/28	R186	05/05/2022	7.48	Put	Bond Future	2,129.0400	2.1290	2,503.0900	2.5031	17.569	0	0	0
2022/02/28	R186	05/05/2022	9.18	Call	Bond Future	5,034.5900	5.0346	4,553.2300	4.5532	(9.561)	0	0	0
2022/02/28	R186	05/05/2022	9.18	Put	Bond Future	53.4800	0.0535	71.6100	0.0716	33.901	0	0	454
2022/02/28	R186	05/05/2022	8.32	Call	Bond Future	2,093.9900	2.0940	1,722.6400	1.7226	(17.734)	0	0	0
2022/02/28	R186	05/05/2022	8.32	Put	Bond Future	453.6000	0.4536	581.7400	0.5817	28.250	0	0	0
2022/02/28	R186	05/05/2022	8.14	Call	Bond Future	1,589.3200	1.5893	1,264.4300	1.2644	(20.442)	0	0	454
2022/02/28	R186	05/05/2022	8.14	Put	Bond Future	664.9300	0.6649	839.5300	0.8395	26.258	0	0	0
2022/02/28	R186	05/05/2022			Bond Future	7.9098	113.8755	8.0339	113.3760	1.569	0.0000	0.0000	72,075
2022/02/28	R186	05/05/2022	6.73	Call	Bond Future	20.8000	0.0208	9.8800	0.0099	(52.500)	0	0	3,600
2022/02/28	R186	05/05/2022	6.73	Put	Bond Future	4,914.8600	4.9149	5,403.4300	5.4034	9.941	0	0	0
2022/02/28	R186	05/05/2022	8.64	Call	Bond Future	3,116.7600	3.1168	2,684.8600	2.6849	(13.857)	0	0	0
2022/02/28	R186	05/05/2022	8.64	Put	Bond Future	217.9500	0.2180	285.5400	0.2855	31.012	0	0	4,035
2022/02/28	R186	05/05/2022	8.94	Call	Bond Future	4,164.2300	4.1642	3,698.3900	3.6984	(11.187)	0	0	0
2022/02/28	R186	05/05/2022	8.94	Put	Bond Future	102.2600	0.1023	135.9100	0.1359	32.906	0	0	454
2022/02/28	R186	05/05/2022	8.31	Call	Bond Future	2,064.4400	2.0644	1,695.4400	1.6954	(17.874)	0	0	0
2022/02/28	R186	05/05/2022	8.31	Put	Bond Future	463.6700	0.4637	594.1600	0.5942	28.143	0	0	0
2022/02/28	R186	05/05/2022	8.35	Call	Bond Future	2,183.9500	2.1840	1,805.7100	1.8057	(17.319)	0	0	454
2022/02/28	R186	05/05/2022	8.35	Put	Bond Future	424.8000	0.4248	546.0500	0.5460	28.543	0	0	0
2022/02/28	R186	05/05/2022	7.88	Call	Bond Future	984.7900	0.9848	738.6200	0.7386	(24.997)	0	0	435
2022/02/28	R186	05/05/2022	7.88	Put	Bond Future	1,105.1200	1.1051	1,358.4400	1.3584	22.922	0	0	0
2022/02/28	R186	05/05/2022	8.30	Call	Bond Future	2,034.8800	2.0349	1,668.2600	1.6683	(18.017)	0	0	0
2022/02/28	R186	05/05/2022	8.30	Put	Bond Future	473.7500	0.4738	606.6200	0.6066	28.046	0	0	0
2022/02/28	R186	04/08/2022	8.15	Call	Bond Future	1,668.6300	1.6686	1,399.3900	1.3994	(16.135)	0	0	0
2022/02/28	R186	04/08/2022	8.15	Put	Bond Future	1,461.9200	1.4619	1,699.5000	1.6995	16.251	0	0	0
2022/02/28	R186	04/08/2022	9.78	Call	Bond Future	6,361.5500	6.3615	5,892.7400	5.8927	(7.369)	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
2022/02/28	R186	04/08/2022	9.78	Put	Bond Future	173.4200	0.1734	211.4300	0.2114	21.918	0	0	3,600
2022/02/28	R186	04/08/2022	7.96	Call	Bond Future	1,299.7500	1.2997	1,068.9000	1.0689	(17.761)	0	0	3,600
2022/02/28	R186	04/08/2022			Bond Future	8.0957	110.1063	8.2291	109.5994	1.648	0.0000	0.0000	8
2022/02/28	R186	04/08/2022	8.14	Call	Bond Future	1,648.0000	1.6480	1,380.7500	1.3807	(16.217)	0	0	0
2022/02/28	R186	04/08/2022	8.14	Put	Bond Future	1,479.3200	1.4793	1,718.8900	1.7189	16.195	0	0	0
2022/02/28	R186	04/08/2022	6.96	Call	Bond Future	147.7700	0.1478	100.9000	0.1009	(31.718)	0	0	3,600
2022/02/28	R186	04/08/2022	6.96	Put	Bond Future	4,585.1400	4.5851	5,045.0900	5.0451	10.031	0	0	0
2022/02/28	R186	04/08/2022	7.96	Put	Bond Future	1,818.3600	1.8184	2,094.3300	2.0943	15.177	0	0	0
2022/02/28	R186	04/08/2022	8.13	Call	Bond Future	1,627.5100	1.6275	1,362.2500	1.3622	(16.299)	0	0	0
2022/02/28	R186	04/08/2022	8.13	Put	Bond Future	1,496.8700	1.4969	1,738.4300	1.7384	16.138	0	0	0
2022/02/28	R186	03/11/2022	8.53	Call	Bond Future	2,456.4000	2.4564	2,153.9700	2.1540	(12.312)	0	0	0
2022/02/28	R186	03/11/2022	8.53	Put	Bond Future	1,505.9400	1.5059	1,718.1000	1.7181	14.088	0	0	0
2022/02/28	R186	03/11/2022	8.54	Call	Bond Future	2,478.4700	2.4785	2,174.5800	2.1746	(12.261)	0	0	0
2022/02/28	R186	03/11/2022	8.54	Put	Bond Future	1,492.4600	1.4925	1,703.1600	1.7032	14.118	0	0	0
2022/02/28	R186	03/11/2022			Bond Future	8.2641	111.6683	8.4077	111.1538	1.737	0.0000	0.0000	0
2022/02/28	R186	03/11/2022	8.55	Call	Bond Future	2,500.6300	2.5006	2,195.2900	2.1953	(12.211)	0	0	0
2022/02/28	R186	03/11/2022	8.55	Put	Bond Future	1,479.0900	1.4791	1,688.3400	1.6883	14.147	0	0	0
2022/02/28	R186	02/02/2023	8.32	Call	Bond Future	1,959.9000	1.9599	1,711.0600	1.7111	(12.697)	0	0	0
2022/02/28	R186	02/02/2023	8.32	Put	Bond Future	2,404.8700	2.4049	2,678.3900	2.6784	11.374	0	0	0
2022/02/28	R186	02/02/2023	8.33	Call	Bond Future	1,977.1300	1.9771	1,726.9600	1.7270	(12.653)	0	0	0
2022/02/28	R186	02/02/2023	8.33	Put	Bond Future	2,388.1600	2.3882	2,660.3500	2.6604	11.397	0	0	0
2022/02/28	R186	02/02/2023			Bond Future	8.4514	108.0050	8.6066	107.4826	1.836	0.0000	0.0000	0
2022/02/28	R186	02/02/2023	8.34	Call	Bond Future	1,994.0300	1.9940	1,742.5400	1.7425	(12.612)	0	0	0
2022/02/28	R186	02/02/2023	8.34	Put	Bond Future	2,371.1300	2.3711	2,642.0000	2.6420	11.424	0	0	0
2022/02/28	R197	05/05/2022			Bond Future	328.0120	328.0120	328.1509	328.1509	0.042	0.0000	0.0000	747
2022/02/28	R197	04/08/2022			Bond Future	324.0531	324.0531	324.1918	324.1918	0.043	0.0000	0.0000	0
2022/02/28	R197	03/11/2022			Bond Future	328.7218	328.7218	328.8607	328.8607	0.042	0.0000	0.0000	0
2022/02/28	R197	02/02/2023			Bond Future	324.9726	324.9726	325.1116	325.1116	0.043	0.0000	0.0000	0
2022/02/28	R202	05/05/2022			Bond Future	250.4922	250.4922	249.1113	249.1113	(0.551)	0.0000	0.0000	6,398
2022/02/28	R202	04/08/2022			Bond Future	249.4246	249.4246	248.0234	248.0234	(0.562)	0.0000	0.0000	91
2022/02/28	R202	03/11/2022			Bond Future	253.0170	253.0170	251.5945	251.5945	(0.562)	0.0000	0.0000	0
2022/02/28	R202	02/02/2023			Bond Future	252.1838	252.1838	250.7390	250.7390	(0.573)	0.0000	0.0000	0
2022/02/28	R209	05/05/2022	9.50	Call	Bond Future	224.7200	0.2247	113.6200	0.1136	(49.439)	0	0	2,975
2022/02/28	R209	05/05/2022	9.50	Put	Bond Future	4,614.6500	4.6146	5,489.6500	5.4897	18.961	0	0	0
2022/02/28	R209	05/05/2022	9.75	Call	Bond Future	522.6900	0.5227	303.3500	0.3034	(41.964)	0	0	8,525
2022/02/28	R209	05/05/2022	9.75	Put	Bond Future	3,367.8300	3.3678	4,134.5900	4.1346	22.767	0	0	0
2022/02/28	R209	05/05/2022	10.25	Call	Bond Future	1,657.5400	1.6575	1,156.5900	1.1566	(30.222)	0	0	0
2022/02/28	R209	05/05/2022	10.25	Put	Bond Future	1,542.7600	1.5428	2,027.9100	2.0279	31.447	0	0	11,000
2022/02/28	R209	05/05/2022	10.75	Call	Bond Future	3,530.8300	3.5308	2,781.7100	2.7817	(21.217)	0	0	0
2022/02/28	R209	05/05/2022	10.75	Put	Bond Future	619.9900	0.6200	856.9700	0.8570	38.223	0	0	1,050
2022/02/28	R209	05/05/2022	11.43	Call	Bond Future	6,615.5100	6.6155	5,695.2800	5.6953	(13.910)	0	0	0
2022/02/28	R209	05/05/2022	11.43	Put	Bond Future	146.6900	0.1467	212.5600	0.2126	44.904	0	0	0
2022/02/28	R209	05/05/2022	11.44	Call	Bond Future	6,662.5000	6.6625	5,740.8900	5.7409	(13.833)	0	0	0
2022/02/28	R209	05/05/2022	11.44	Put	Bond Future	143.3600	0.1434	207.8500	0.2079	44.985	0	0	0
2022/02/28	R209	05/05/2022			Bond Future	10.2301	71.4946	10.4028	70.5085	1.688	0.0000	0.0000	21,199

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing	% Movement in MTM	Today's High	Today's Low	Open Interest
2022/02/28	R209	05/05/2022	11.45	Call	Bond Future	6,709.5100	6.7095	5,786.5500	5.7865	(13.756)	0	0	0
2022/02/28	R209	05/05/2022	11.45	Put	Bond Future	140.1000	0.1401	203.2400	0.2032	45.068	0	0	0
2022/02/28	R209	05/05/2022	12.00	Call	Bond Future	9,287.4100	9.2874	8,319.5100	8.3195	(10.422)	0	0	0
2022/02/28	R209	05/05/2022	12.00	Put	Bond Future	37.7900	0.0378	55.9900	0.0560	48.161	0	0	12,050
2022/02/28	R209	04/08/2022	10.58	Call	Bond Future	2,962.3600	2.9624	2,383.3600	2.3834	(19.545)	0	0	0
2022/02/28	R209	04/08/2022	10.58	Put	Bond Future	1,856.1500	1.8562	2,276.8400	2.2768	22.665	0	0	0
2022/02/28	R209	04/08/2022	10.57	Put	Bond Future	1,877.6800	1.8777	2,302.0500	2.3021	22.601	0	0	0
2022/02/28	R209	04/08/2022			Bond Future	10.3817	72.4480	10.5607	71.4483	1.725	0.0000	0.0000	1,550
2022/02/28	R209	04/08/2022	10.59	Call	Bond Future	2,995.9900	2.9960	2,413.3200	2.4133	(19.448)	0	0	0
2022/02/28	R209	04/08/2022	10.59	Put	Bond Future	1,834.6600	1.8347	2,251.6800	2.2517	22.730	0	0	0
2022/02/28	R209	04/08/2022	10.57	Call	Bond Future	2,928.7000	2.9287	2,353.3800	2.3534	(19.644)	0	0	0
2022/02/28	R209	03/11/2022	11.03	Call	Bond Future	4,503.0500	4.5031	3,838.4400	3.8384	(14.759)	0	0	0
2022/02/28	R209	03/11/2022	11.03	Put	Bond Future	1,779.8700	1.7799	2,129.4500	2.1294	19.641	0	0	0
2022/02/28	R209	03/11/2022	9.50	Call	Bond Future	700.8300	0.7008	508.7500	0.5088	(27.408)	0	0	0
2022/02/28	R209	03/11/2022	9.50	Put	Bond Future	6,686.6300	6.6866	7,508.7400	7.5087	12.295	0	0	0
2022/02/28	R209	03/11/2022	10.50	Put	Bond Future	2,930.1400	2.9301	3,435.6600	3.4357	17.252	0	0	0
2022/02/28	R209	03/11/2022	9.25	Call	Bond Future	460.6600	0.4607	324.2600	0.3243	(29.610)	0	0	6,000
2022/02/28	R209	03/11/2022	9.25	Put	Bond Future	8,015.9700	8.0160	8,893.7600	8.8938	10.951	0	0	0
2022/02/28	R209	03/11/2022			Bond Future	10.5232	70.3312	10.7086	69.3170	1.762	0.0000	0.0000	2,750
2022/02/28	R209	03/11/2022	11.50	Call	Bond Future	6,271.3800	6.2714	5,499.8100	5.4998	(12.303)	0	0	0
2022/02/28	R209	03/11/2022	11.50	Put	Bond Future	1,154.6100	1.1546	1,397.2300	1.3972	21.013	0	0	0
2022/02/28	R209	03/11/2022	11.00	Call	Bond Future	4,395.6800	4.3957	3,738.9700	3.7390	(14.940)	0	0	0
2022/02/28	R209	03/11/2022	11.00	Put	Bond Future	1,829.5000	1.8295	2,186.9800	2.1870	19.540	0	0	6,000
2022/02/28	R209	03/11/2022	11.01	Call	Bond Future	4,431.4500	4.4314	3,772.1000	3.7721	(14.879)	0	0	0
2022/02/28	R209	03/11/2022	11.01	Put	Bond Future	1,812.8800	1.8129	2,167.7200	2.1677	19.573	0	0	0
2022/02/28	R209	03/11/2022	11.02	Call	Bond Future	4,467.3100	4.4673	3,805.3300	3.8053	(14.818)	0	0	0
2022/02/28	R209	03/11/2022	11.02	Put	Bond Future	1,796.4100	1.7964	2,148.6200	2.1486	19.606	0	0	0
2022/02/28	R209	03/11/2022	10.00	Call	Bond Future	1,564.2700	1.5643	1,218.2900	1.2183	(22.118)	0	0	0
2022/02/28	R209	03/11/2022	10.00	Put	Bond Future	4,539.8000	4.5398	5,208.0100	5.2080	14.719	0	0	6,000
2022/02/28	R209	03/11/2022	10.50	Call	Bond Future	2,801.9700	2.8020	2,293.3000	2.2933	(18.154)	0	0	0
2022/02/28	R209	02/02/2023	10.79	Call	Bond Future	3,619.4400	3.6194	3,060.3700	3.0604	(15.446)	0	0	0
2022/02/28	R209	02/02/2023	10.80	Put	Bond Future	2,952.4700	2.9525	3,419.8600	3.4199	15.830	0	0	0
2022/02/28	R209	02/02/2023	10.78	Call	Bond Future	3,589.3600	3.5894	3,032.9800	3.0330	(15.501)	0	0	0
2022/02/28	R209	02/02/2023			Bond Future	10.6703	71.3557	10.8625	70.3266	1.802	0.0000	0.0000	0
2022/02/28	R209	02/02/2023	10.79	Put	Bond Future	2,975.9300	2.9759	3,446.0000	3.4460	15.796	0	0	0
2022/02/28	R209	02/02/2023	10.80	Call	Bond Future	3,649.3400	3.6493	3,087.5900	3.0876	(15.393)	0	0	0
2022/02/28	R209	02/02/2023	10.78	Put	Bond Future	2,999.2800	2.9993	3,472.0400	3.4720	15.762	0	0	0
2022/02/28	R210	05/05/2022			Bond Future	217.2469	217.2469	217.2746	217.2746	0.013	0.0000	0.0000	1,039
2022/02/28	R210	04/08/2022			Bond Future	220.1963	220.1963	220.2231	220.2231	0.012	0.0000	0.0000	266
2022/02/28	R210	03/11/2022			Bond Future	220.4395	220.4395	220.4652	220.4652	0.012	0.0000	0.0000	0
2022/02/28	R210	02/02/2023			Bond Future	223.6970	223.6970	223.7228	223.7228	0.012	0.0000	0.0000	0
2022/02/28	R213	05/05/2022	10.63	Call	Bond Future	5,108.4300	5.1084	4,346.8000	4.3468	(14.909)	0	0	0
2022/02/28	R213	05/05/2022	10.65	Put	Bond Future	207.6900	0.2077	292.0000	0.2920	40.594	0	0	0
2022/02/28	R213	05/05/2022			Bond Future	9.6608	85.7877	9.8238	84.9383	1.688	0.0000	0.0000	25,193
2022/02/28	R213	05/05/2022	10.63	Put	Bond Future	217.2100	0.2172	305.0100	0.3050	40.422	0	0	0
2022/02/28	R213	05/05/2022	10.64	Call	Bond Future	5,152.1200	5.1521	4,388.7300	4.3887	(14.817)	0	0	0

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2022/02/28	R213	05/05/2022	10.64	Put	Bond Future	212.3600	0.2124	298.4000	0.2984	40.516	0	0	0
2022/02/28	R213	05/05/2022	10.65	Call	Bond Future	5,195.9400	5.1959	4,430.8200	4.4308	(14.725)	0	0	0
2022/02/28	R213	04/08/2022	9.88	Call	Bond Future	2,220.5600	2.2206	1,775.5400	1.7755	(20.041)	0	0	0
2022/02/28	R213	04/08/2022	9.89	Call	Bond Future	2,247.6700	2.2477	1,799.3400	1.7993	(19.946)	0	0	0
2022/02/28	R213	04/08/2022	9.90	Put	Bond Future	1,991.5900	1.9916	2,401.4400	2.4014	20.579	0	0	0
2022/02/28	R213	04/08/2022			Bond Future	9.8442	86.8958	10.0147	86.0344	1.732	0.0000	0.0000	0
2022/02/28	R213	04/08/2022	9.88	Put	Bond Future	2,038.5500	2.0385	2,455.0100	2.4550	20.429	0	0	0
2022/02/28	R213	04/08/2022	9.89	Put	Bond Future	2,014.9600	2.0150	2,428.1100	2.4281	20.504	0	0	0
2022/02/28	R213	04/08/2022	9.90	Call	Bond Future	2,274.9500	2.2750	1,823.3200	1.8233	(19.852)	0	0	0
2022/02/28	R213	03/11/2022	10.38	Call	Bond Future	3,648.7700	3.6488	3,110.7400	3.1107	(14.746)	0	0	0
2022/02/28	R213	03/11/2022	10.38	Put	Bond Future	1,835.3800	1.8354	2,171.3300	2.1713	18.304	0	0	0
2022/02/28	R213	03/11/2022	10.39	Call	Bond Future	3,679.6900	3.6797	3,139.2500	3.1393	(14.687)	0	0	0
2022/02/28	R213	03/11/2022	10.39	Put	Bond Future	1,818.2600	1.8183	2,151.8000	2.1518	18.344	0	0	0
2022/02/28	R213	03/11/2022	10.37	Call	Bond Future	3,617.6800	3.6177	3,082.0700	3.0821	(14.805)	0	0	0
2022/02/28	R213	03/11/2022	10.37	Put	Bond Future	1,852.3700	1.8524	2,190.7400	2.1907	18.267	0	0	200
2022/02/28	R213	03/11/2022	9.19	Call	Bond Future	939.9800	0.9400	718.8800	0.7189	(23.522)	0	0	476
2022/02/28	R213	03/11/2022	9.19	Put	Bond Future	5,110.8600	5.1109	5,763.7400	5.7637	12.774	0	0	0
2022/02/28	R213	03/11/2022			Bond Future	10.0079	84.6095	10.1860	83.7355	1.779	0.0000	0.0000	0
2022/02/28	R213	03/11/2022	10.40	Call	Bond Future	3,710.7300	3.7107	3,167.8800	3.1679	(14.629)	0	0	0
2022/02/28	R213	03/11/2022	10.40	Put	Bond Future	1,801.2900	1.8013	2,132.4200	2.1324	18.383	0	0	0
2022/02/28	R213	03/11/2022	9.98	Call	Bond Future	2,521.2600	2.5213	2,086.6100	2.0866	(17.239)	0	0	0
2022/02/28	R213	03/11/2022	9.98	Put	Bond Future	2,659.5600	2.6596	3,098.8900	3.0989	16.519	0	0	200
2022/02/28	R213	03/11/2022	10.19	Call	Bond Future	3,084.6300	3.0846	2,594.2700	2.5943	(15.897)	0	0	0
2022/02/28	R213	03/11/2022	10.19	Put	Bond Future	2,190.9500	2.1909	2,574.5700	2.5746	17.509	0	0	476
2022/02/28	R213	03/11/2022	9.13	Call	Bond Future	855.6500	0.8556	649.4600	0.6495	(24.097)	0	0	200
2022/02/28	R213	03/11/2022	9.13	Put	Bond Future	5,342.8000	5.3428	6,010.5900	6.0106	12.499	0	0	0
2022/02/28	R213	03/11/2022	9.84	Call	Bond Future	2,179.2400	2.1792	1,782.8300	1.7828	(18.190)	0	0	0
2022/02/28	R213	03/11/2022	9.84	Put	Bond Future	3,014.6900	3.0147	3,492.2600	3.4923	15.841	0	0	476
2022/02/28	R213	02/02/2023	10.22	Put	Bond Future	2,909.1900	2.9092	3,336.1200	3.3361	14.675	0	0	0
2022/02/28	R213	02/02/2023	10.23	Call	Bond Future	3,120.1800	3.1202	2,658.1500	2.6581	(14.808)	0	0	0
2022/02/28	R213	02/02/2023	10.35	Call	Bond Future	3,441.5500	3.4415	2,952.5300	2.9525	(14.209)	0	0	0
2022/02/28	R213	02/02/2023	10.35	Put	Bond Future	2,637.3400	2.6373	3,035.0000	3.0350	15.078	0	0	476
2022/02/28	R213	02/02/2023	10.01	Call	Bond Future	2,581.5700	2.5816	2,170.4800	2.1705	(15.924)	0	0	0
2022/02/28	R213	02/02/2023			Bond Future	10.1813	85.8755	10.3674	84.9888	1.828	0.0000	0.0000	0
2022/02/28	R213	02/02/2023	10.22	Call	Bond Future	3,094.6000	3.0946	2,634.8500	2.6349	(14.857)	0	0	0
2022/02/28	R213	02/02/2023	10.23	Put	Bond Future	2,886.9600	2.8870	3,311.6100	3.3116	14.709	0	0	0
2022/02/28	R213	02/02/2023	9.16	Call	Bond Future	1,012.4000	1.0124	797.4000	0.7974	(21.237)	0	0	476
2022/02/28	R213	02/02/2023	9.16	Put	Bond Future	6,100.3400	6.1003	6,772.0200	6.7720	11.011	0	0	0
2022/02/28	R213	02/02/2023	10.01	Put	Bond Future	3,408.3500	3.4083	3,883.9400	3.8839	13.954	0	0	476
2022/02/28	R213	02/02/2023	10.21	Call	Bond Future	3,069.1100	3.0691	2,611.6500	2.6117	(14.905)	0	0	0
2022/02/28	R213	02/02/2023	10.21	Put	Bond Future	2,931.5500	2.9315	3,360.7700	3.3608	14.641	0	0	0
2022/02/28	R214	05/05/2022	11.73	Put	Bond Future	152.1500	0.1521	226.7000	0.2267	48.998	0	0	0
2022/02/28	R214	05/05/2022	11.74	Put	Bond Future	148.7500	0.1488	221.7700	0.2218	49.089	0	0	0
2022/02/28	R214	05/05/2022	11.75	Call	Bond Future	6,915.4500	6.9154	5,900.8800	5.9009	(14.671)	0	0	0
2022/02/28	R214	05/05/2022			Bond Future	10.5263	68.5397	10.7094	67.4536	1.739	0.0000	0.0000	16,386
2022/02/28	R214	05/05/2022	11.73	Call	Bond Future	6,820.3100	6.8203	5,808.7600	5.8088	(14.831)	0	0	0
2022/02/28	R214	05/05/2022	11.74	Call	Bond Future	6,867.8800	6.8679	5,854.8000	5.8548	(14.751)	0	0	0

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2022/02/28	R214	05/05/2022	11.75	Put	Bond Future	145.4200	0.1454	216.9500	0.2170	49.189	0	0	0
2022/02/28	R214	04/08/2022	10.98	Put	Bond Future	1,757.3500	1.7574	2,182.4400	2.1824	24.189	0	0	0
2022/02/28	R214	04/08/2022	10.99	Call	Bond Future	3,534.6200	3.5346	2,854.9300	2.8549	(19.230)	0	0	0
2022/02/28	R214	04/08/2022			Bond Future	10.6775	69.4229	10.8674	68.3219	1.778	0.0000	0.0000	1,337
2022/02/28	R214	04/08/2022	10.97	Call	Bond Future	3,462.1600	3.4622	2,789.9900	2.7900	(19.415)	0	0	0
2022/02/28	R214	04/08/2022	10.97	Put	Bond Future	1,777.6000	1.7776	2,206.4600	2.2065	24.126	0	0	0
2022/02/28	R214	04/08/2022	10.98	Call	Bond Future	3,498.3200	3.4983	2,822.3800	2.8224	(19.322)	0	0	0
2022/02/28	R214	04/08/2022	10.99	Put	Bond Future	1,737.3000	1.7373	2,158.6400	2.1586	24.253	0	0	0
2022/02/28	R214	03/11/2022	11.34	Call	Bond Future	4,813.6900	4.8137	4,078.4800	4.0785	(15.273)	0	0	0
2022/02/28	R214	03/11/2022	11.36	Put	Bond Future	1,842.6800	1.8427	2,218.8900	2.2189	20.416	0	0	0
2022/02/28	R214	03/11/2022			Bond Future	10.8117	67.1394	11.0082	66.0225	1.817	0.0000	0.0000	0
2022/02/28	R214	03/11/2022	11.34	Put	Bond Future	1,875.7200	1.8757	2,257.4500	2.2575	20.351	0	0	0
2022/02/28	R214	03/11/2022	11.35	Call	Bond Future	4,850.6200	4.8506	4,112.6500	4.1126	(15.214)	0	0	0
2022/02/28	R214	03/11/2022	11.35	Put	Bond Future	1,859.0200	1.8590	2,237.9900	2.2380	20.385	0	0	0
2022/02/28	R214	03/11/2022	11.36	Call	Bond Future	4,887.8500	4.8879	4,147.1200	4.1471	(15.155)	0	0	0
2022/02/28	R214	02/02/2023	11.07	Call	Bond Future	3,830.0100	3.8300	3,213.9500	3.2139	(16.085)	0	0	0
2022/02/28	R214	02/02/2023	11.07	Put	Bond Future	3,163.7500	3.1638	3,681.0600	3.6811	16.351	0	0	0
2022/02/28	R214	02/02/2023	11.08	Call	Bond Future	3,861.2300	3.8612	3,242.2600	3.2423	(16.030)	0	0	0
2022/02/28	R214	02/02/2023	11.08	Put	Bond Future	3,139.4500	3.1394	3,653.8500	3.6538	16.385	0	0	0
2022/02/28	R214	02/02/2023			Bond Future	10.9510	68.1464	11.1545	67.0131	1.858	0.0000	0.0000	0
2022/02/28	R214	02/02/2023	11.09	Call	Bond Future	3,892.5400	3.8925	3,270.6800	3.2707	(15.976)	0	0	0
2022/02/28	R214	02/02/2023	11.09	Put	Bond Future	3,115.3000	3.1153	3,626.8100	3.6268	16.419	0	0	0
2022/02/28	R248	05/05/2022	11.79	Call	Bond Future	9,023.5600	9.0236	7,724.1300	7.7241	(14.400)	0	0	0
2022/02/28	R248	05/05/2022	11.79	Put	Bond Future	166.2200	0.1662	249.2600	0.2493	49.958	0	0	0
2022/02/28	R248	05/05/2022	11.80	Call	Bond Future	9,082.7900	9.0828	7,781.6700	7.7817	(14.325)	0	0	0
2022/02/28	R248	05/05/2022			Bond Future	10.5145	86.0723	10.6979	84.6899	1.744	0.0000	0.0000	190,760
2022/02/28	R248	05/05/2022	11.80	Put	Bond Future	162.5400	0.1625	243.8900	0.2439	50.049	0	0	0
2022/02/28	R248	05/05/2022	11.81	Call	Bond Future	9,142.0600	9.1421	7,839.2900	7.8393	(14.250)	0	0	0
2022/02/28	R248	05/05/2022	11.81	Put	Bond Future	158.9800	0.1590	238.6800	0.2387	50.132	0	0	0
2022/02/28	R248	04/08/2022	10.99	Call	Bond Future	4,529.3500	4.5294	3,657.5200	3.6575	(19.248)	0	0	0
2022/02/28	R248	04/08/2022	10.99	Put	Bond Future	2,153.1700	2.1532	2,682.7400	2.6827	24.595	0	0	0
2022/02/28	R248	04/08/2022	10.40	Put	Bond Future	4,191.6200	4.1916	5,035.3300	5.0353	20.128	0	0	0
2022/02/28	R248	04/08/2022	10.98	Call	Bond Future	4,483.2700	4.4833	3,616.1900	3.6162	(19.340)	0	0	0
2022/02/28	R248	04/08/2022	10.98	Put	Bond Future	2,178.1000	2.1781	2,712.4200	2.7124	24.531	0	0	0
2022/02/28	R248	04/08/2022			Bond Future	10.6635	87.1814	10.8540	85.7800	1.787	0.0000	0.0000	6,019
2022/02/28	R248	04/08/2022	11.00	Call	Bond Future	4,575.5900	4.5756	3,699.0400	3.6990	(19.157)	0	0	0
2022/02/28	R248	04/08/2022	11.00	Put	Bond Future	2,128.5000	2.1285	2,653.3500	2.6533	24.658	0	0	0
2022/02/28	R248	04/08/2022	9.70	Call	Bond Future	535.4200	0.5354	340.3900	0.3404	(36.426)	0	0	2,400
2022/02/28	R248	04/08/2022	9.70	Put	Bond Future	8,295.5000	8.2955	9,501.8700	9.5019	14.542	0	0	0
2022/02/28	R248	04/08/2022	10.40	Call	Bond Future	2,185.1700	2.1852	1,627.4800	1.6275	(25.522)	0	0	2,400
2022/02/28	R248	03/11/2022	11.31	Put	Bond Future	2,385.6100	2.3856	2,876.3100	2.8763	20.569	0	0	0
2022/02/28	R248	03/11/2022	11.32	Call	Bond Future	6,046.4500	6.0464	5,111.9600	5.1120	(15.455)	0	0	0
2022/02/28	R248	03/11/2022	11.30	Put	Bond Future	2,406.7800	2.4068	2,901.0400	2.9010	20.536	0	0	0
2022/02/28	R248	03/11/2022			Bond Future	10.7955	84.0172	10.9931	82.5955	1.830	0.0000	0.0000	0
2022/02/28	R248	03/11/2022	11.31	Call	Bond Future	6,000.1800	6.0002	5,069.2400	5.0692	(15.515)	0	0	0
2022/02/28	R248	03/11/2022	11.32	Put	Bond Future	2,364.3800	2.3644	2,851.5300	2.8515	20.604	0	0	0
2022/02/28	R248	03/11/2022	11.30	Call	Bond Future	5,953.7500	5.9538	5,026.3700	5.0264	(15.576)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing	% Movement in MTM	Today's High	Today's Low	Open Interest
2022/02/28	R248	02/02/2023	11.08	Call	Bond Future	4,931.3500	4.9313	4,137.0200	4.1370	(16.108)	0	0	0
2022/02/28	R248	02/02/2023	11.08	Put	Bond Future	3,890.3700	3.8904	4,538.5300	4.5385	16.661	0	0	0
2022/02/28	R248	02/02/2023			Bond Future	10.9326	85.2774	11.1377	83.8349	1.876	0.0000	0.0000	0
2022/02/28	R248	02/02/2023	11.07	Call	Bond Future	4,891.7600	4.8918	4,101.1200	4.1011	(16.163)	0	0	0
2022/02/28	R248	02/02/2023	11.07	Put	Bond Future	3,920.6800	3.9207	4,572.5300	4.5725	16.626	0	0	0
2022/02/28	R248	02/02/2023	11.06	Call	Bond Future	4,852.2800	4.8523	4,065.3500	4.0654	(16.218)	0	0	0
2022/02/28	R248	02/02/2023	11.06	Put	Bond Future	3,951.2200	3.9512	4,606.7800	4.6068	16.591	0	0	0

Total **1231837**