



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 18/02/2022 TO 18/02/2022

Deal Date	Contract Details	Strike	C/P	Product	Previous Days Closing Yield	Previous Days ClosingPrice	Today's Closing Yield	Today's Closing	% Movement in MTM	Today's High	Today's Low	Open Interest
2022/02/18	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/02/18	0908	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/02/18	0957	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/02/18	0986	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/02/18	1386	28/02/2031		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/02/18	1409	28/02/2041		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/02/18	2025	05/05/2022		Bond Future	158.5939	158.5939	158.8350	158.8350	0.152	0.0000	0.0000	5,521
2022/02/18	2025	04/08/2022		Bond Future	159.0106	159.0106	159.2549	159.2549	0.154	0.0000	0.0000	1,130
2022/02/18	2025	03/11/2022		Bond Future	161.3955	161.3955	161.6420	161.6420	0.153	0.0000	0.0000	0
2022/02/18	2025	02/02/2023		Bond Future	162.1493	162.1493	162.3994	162.3994	0.154	0.0000	0.0000	0
2022/02/18	2029	05/05/2022		Bond Future	116.4566	116.4566	116.5862	116.5862	0.111	0.0000	0.0000	2,746
2022/02/18	2029	04/08/2022		Bond Future	117.9494	117.9494	118.0809	118.0809	0.111	0.0000	0.0000	1,844
2022/02/18	2029	03/11/2022		Bond Future	118.4899	118.4899	118.6224	118.6224	0.112	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
2022/02/18	2029	02/02/2023			Bond Future	120.2573	120.2573	120.3913	120.3913	0.111	0.0000	0.0000	0
2022/02/18	2030	05/05/2022	8.14	Call	Bond Future	83.6100	0.0836	77.1400	0.0771	(7.738)	0	0	1,800
2022/02/18	2030	05/05/2022	8.14	Put	Bond Future	5,768.6500	5.7687	5,833.0600	5.8331	1.117	0	0	0
2022/02/18	2030	05/05/2022	8.47	Call	Bond Future	258.6400	0.2586	243.3900	0.2434	(5.896)	0	0	1,073
2022/02/18	2030	05/05/2022	10.21	Call	Bond Future	5,350.2600	5.3503	5,281.7000	5.2817	(1.281)	0	0	0
2022/02/18	2030	05/05/2022	10.21	Put	Bond Future	204.4900	0.2045	206.8100	0.2068	1.135	0	0	0
2022/02/18	2030	05/05/2022	9.95	Call	Bond Future	4,221.6700	4.2217	4,155.7600	4.1558	(1.561)	0	0	0
2022/02/18	2030	05/05/2022	9.65	Put	Bond Future	637.4100	0.6374	647.8700	0.6479	1.641	0	0	5,000
2022/02/18	2030	05/05/2022	8.81	Put	Bond Future	2,675.3200	2.6753	2,717.1900	2.7172	1.565	0	0	0
2022/02/18	2030	05/05/2022	8.89	Put	Bond Future	2,388.9900	2.3890	2,427.2900	2.4273	1.603	0	0	0
2022/02/18	2030	05/05/2022	9.15	Call	Bond Future	1,392.5200	1.3925	1,348.6400	1.3486	(3.151)	0	0	7,500
2022/02/18	2030	05/05/2022	9.15	Put	Bond Future	1,594.1600	1.5942	1,621.1600	1.6212	1.694	0	0	0
2022/02/18	2030	05/05/2022			Bond Future	9.1886	95.6916	9.2021	95.6207	0.148	0.0000	0.0000	74,420
2022/02/18	2030	05/05/2022	7.73	Call	Bond Future	18.3100	0.0183	16.4700	0.0165	(10.049)	0	0	200
2022/02/18	2030	05/05/2022	7.73	Put	Bond Future	8,044.6800	8.0447	8,113.7200	8.1137	0.858	0	0	0
2022/02/18	2030	05/05/2022	8.47	Put	Bond Future	4,108.4600	4.1085	4,164.0900	4.1641	1.354	0	0	0
2022/02/18	2030	05/05/2022	11.04	Call	Bond Future	9,094.9300	9.0949	9,023.9900	9.0240	(0.780)	0	0	0
2022/02/18	2030	05/05/2022	11.04	Put	Bond Future	31.8800	0.0319	31.8200	0.0318	(0.188)	0	0	1,800
2022/02/18	2030	05/05/2022	9.95	Put	Bond Future	350.7200	0.3507	355.6900	0.3557	1.417	0	0	1,073
2022/02/18	2030	05/05/2022	10.19	Call	Bond Future	5,261.8900	5.2619	5,193.4900	5.1935	(1.300)	0	0	0
2022/02/18	2030	05/05/2022	10.19	Put	Bond Future	213.3500	0.2134	215.8300	0.2158	1.162	0	0	0
2022/02/18	2030	05/05/2022	10.20	Call	Bond Future	5,306.0500	5.3061	5,237.5700	5.2376	(1.291)	0	0	0
2022/02/18	2030	05/05/2022	10.20	Put	Bond Future	208.8800	0.2089	211.2800	0.2113	1.149	0	0	200
2022/02/18	2030	05/05/2022	9.35	Call	Bond Future	1,962.8700	1.9629	1,911.3100	1.9113	(2.627)	0	0	0
2022/02/18	2030	05/05/2022	9.35	Put	Bond Future	1,124.6400	1.1246	1,143.9600	1.1440	1.718	0	0	1,073
2022/02/18	2030	05/05/2022	9.60	Call	Bond Future	2,819.7200	2.8197	2,760.5300	2.7605	(2.099)	0	0	0
2022/02/18	2030	05/05/2022	9.60	Put	Bond Future	702.2100	0.7022	713.9000	0.7139	1.665	0	0	5,000
2022/02/18	2030	05/05/2022	9.65	Call	Bond Future	3,008.0800	3.0081	2,947.6600	2.9477	(2.009)	0	0	0
2022/02/18	2030	05/05/2022	8.81	Call	Bond Future	671.6600	0.6717	642.6500	0.6427	(4.319)	0	0	200
2022/02/18	2030	05/05/2022	8.89	Call	Bond Future	813.2600	0.8133	780.6800	0.7807	(4.006)	0	0	1,800
2022/02/18	2030	04/08/2022	9.56	Call	Bond Future	2,628.6200	2.6286	2,581.1500	2.5812	(1.806)	0	0	0
2022/02/18	2030	04/08/2022	9.56	Put	Bond Future	1,754.7100	1.7547	1,778.9800	1.7790	1.383	0	0	0
2022/02/18	2030	04/08/2022	10.95	Call	Bond Future	7,797.0400	7.7970	7,729.3700	7.7294	(0.868)	0	0	0
2022/02/18	2030	04/08/2022	10.95	Put	Bond Future	324.8400	0.3248	328.9100	0.3289	1.253	0	0	800
2022/02/18	2030	04/08/2022			Bond Future	9.3855	92.8892	9.3997	92.8175	0.152	0.0000	0.0000	26,505
2022/02/18	2030	04/08/2022	9.05	Call	Bond Future	1,370.4400	1.3704	1,337.1000	1.3371	(2.433)	0	0	800
2022/02/18	2030	04/08/2022	9.05	Put	Bond Future	3,079.8900	3.0799	3,118.2900	3.1183	1.247	0	0	0
2022/02/18	2030	04/08/2022	9.54	Call	Bond Future	2,570.9900	2.5710	2,524.0200	2.5240	(1.827)	0	0	0
2022/02/18	2030	04/08/2022	9.54	Put	Bond Future	1,796.6900	1.7967	1,821.4600	1.8215	1.379	0	0	0
2022/02/18	2030	04/08/2022	9.55	Call	Bond Future	2,599.7300	2.5997	2,552.5000	2.5525	(1.817)	0	0	0
2022/02/18	2030	04/08/2022	9.55	Put	Bond Future	1,775.6100	1.7756	1,800.1200	1.8001	1.380	0	0	0
2022/02/18	2030	04/08/2022	8.30	Call	Bond Future	366.8400	0.3668	353.2200	0.3532	(3.713)	0	0	800
2022/02/18	2030	04/08/2022	8.30	Put	Bond Future	6,044.7900	6.0448	6,102.9100	6.1029	0.961	0	0	0
2022/02/18	2030	03/11/2022	10.10	Call	Bond Future	4,203.9500	4.2039	4,149.9300	4.1499	(1.285)	0	0	0
2022/02/18	2030	03/11/2022	10.10	Put	Bond Future	1,496.1800	1.4962	1,515.7700	1.5158	1.309	0	0	0
2022/02/18	2030	03/11/2022			Bond Future	9.5346	94.2648	9.5497	94.1912	0.158	0.0000	0.0000	0
2022/02/18	2030	03/11/2022	10.09	Call	Bond Future	4,171.3400	4.1713	4,117.4900	4.1175	(1.291)	0	0	0

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2022/02/18	2030	03/11/2022	10.09	Put	Bond Future	1,510.5800	1.5106	1,530.3400	1.5303	1.308	0	0	0
2022/02/18	2030	03/11/2022	10.08	Call	Bond Future	4,138.8200	4.1388	4,085.1400	4.0851	(1.297)	0	0	0
2022/02/18	2030	03/11/2022	10.08	Put	Bond Future	1,525.1000	1.5251	1,545.0300	1.5450	1.307	0	0	0
2022/02/18	2030	02/02/2023	10.01	Put	Bond Future	2,360.6800	2.3607	2,387.2600	2.3873	1.126	0	0	0
2022/02/18	2030	02/02/2023	9.94	Put	Bond Future	2,493.0200	2.4930	2,520.8400	2.5208	1.116	0	0	102
2022/02/18	2030	02/02/2023	9.99	Call	Bond Future	3,725.4300	3.7254	3,677.4000	3.6774	(1.289)	0	0	0
2022/02/18	2030	02/02/2023	10.00	Call	Bond Future	3,752.8300	3.7528	3,704.6200	3.7046	(1.285)	0	0	0
2022/02/18	2030	02/02/2023	9.20	Call	Bond Future	1,865.8600	1.8659	1,833.1900	1.8332	(1.751)	0	0	0
2022/02/18	2030	02/02/2023	9.20	Put	Bond Future	4,289.3000	4.2893	4,331.6000	4.3316	0.986	0	0	0
2022/02/18	2030	02/02/2023	9.66	Call	Bond Future	2,872.4100	2.8724	2,830.4600	2.8305	(1.460)	0	0	0
2022/02/18	2030	02/02/2023	9.66	Put	Bond Future	3,087.9400	3.0879	3,120.9600	3.1210	1.069	0	0	102
2022/02/18	2030	02/02/2023	9.80	Call	Bond Future	3,221.2100	3.2212	3,176.6200	3.1766	(1.384)	0	0	0
2022/02/18	2030	02/02/2023	8.81	Put	Bond Future	5,544.6200	5.5446	5,594.9800	5.5950	0.908	0	0	0
2022/02/18	2030	02/02/2023			Bond Future	9.7057	91.6460	9.7216	91.5710	0.164	0.0000	0.0000	0
2022/02/18	2030	02/02/2023	10.01	Call	Bond Future	3,781.3800	3.7814	3,732.9900	3.7330	(1.280)	0	0	0
2022/02/18	2030	02/02/2023	9.94	Call	Bond Future	3,589.4400	3.5894	3,542.2900	3.5423	(1.314)	0	0	0
2022/02/18	2030	02/02/2023	9.99	Put	Bond Future	2,397.2300	2.3972	2,424.1700	2.4242	1.124	0	0	0
2022/02/18	2030	02/02/2023	10.00	Put	Bond Future	2,378.3700	2.3784	2,405.1300	2.4051	1.125	0	0	0
2022/02/18	2030	02/02/2023	9.80	Put	Bond Future	2,777.7800	2.7778	2,808.1600	2.8082	1.094	0	0	0
2022/02/18	2030	02/02/2023	8.81	Call	Bond Future	1,196.6300	1.1966	1,172.0200	1.1720	(2.057)	0	0	102
2022/02/18	2032	05/05/2022	10.29	Put	Bond Future	460.4500	0.4605	467.4700	0.4675	1.525	0	0	0
2022/02/18	2032	05/05/2022	11.18	Call	Bond Future	8,755.0000	8.7550	8,674.7600	8.6748	(0.917)	0	0	0
2022/02/18	2032	05/05/2022	11.18	Put	Bond Future	68.0200	0.0680	68.2600	0.0683	0.353	0	0	780
2022/02/18	2032	05/05/2022	10.98	Call	Bond Future	7,748.2200	7.7482	7,668.4700	7.6685	(1.029)	0	0	0
2022/02/18	2032	05/05/2022	10.98	Put	Bond Future	107.7900	0.1078	108.5200	0.1085	0.677	0	0	993
2022/02/18	2032	05/05/2022	11.02	Put	Bond Future	98.3600	0.0984	98.9700	0.0990	0.620	0	0	0
2022/02/18	2032	05/05/2022	11.03	Call	Bond Future	7,999.9000	7.9999	7,920.0000	7.9200	(0.999)	0	0	0
2022/02/18	2032	05/05/2022	11.03	Put	Bond Future	96.1700	0.0962	96.7500	0.0968	0.603	0	0	0
2022/02/18	2032	05/05/2022			Bond Future	9.6148	92.2978	9.6283	92.2174	0.141	0.0000	0.0000	138,257
2022/02/18	2032	05/05/2022	9.58	Call	Bond Future	1,553.3800	1.5534	1,503.5800	1.5036	(3.206)	0	0	780
2022/02/18	2032	05/05/2022	9.58	Put	Bond Future	1,759.8100	1.7598	1,790.4900	1.7905	1.743	0	0	0
2022/02/18	2032	05/05/2022	10.18	Call	Bond Future	3,844.6900	3.8447	3,773.4400	3.7734	(1.853)	0	0	780
2022/02/18	2032	05/05/2022	10.18	Put	Bond Future	572.9300	0.5729	582.1600	0.5822	1.611	0	0	0
2022/02/18	2032	05/05/2022	10.29	Call	Bond Future	4,350.7100	4.3507	4,277.2500	4.2773	(1.688)	0	0	993
2022/02/18	2032	05/05/2022	11.04	Call	Bond Future	8,050.2400	8.0502	7,970.3100	7.9703	(0.993)	0	0	0
2022/02/18	2032	05/05/2022	11.04	Put	Bond Future	93.9900	0.0940	94.5400	0.0945	0.585	0	0	0
2022/02/18	2032	05/05/2022	11.02	Call	Bond Future	7,949.5200	7.9495	7,869.6500	7.8697	(1.005)	0	0	0
2022/02/18	2032	04/08/2022	10.22	Call	Bond Future	3,826.4100	3.8264	3,765.7000	3.7657	(1.587)	0	0	0
2022/02/18	2032	04/08/2022	9.72	Call	Bond Future	2,160.2000	2.1602	2,114.0100	2.1140	(2.138)	0	0	800
2022/02/18	2032	04/08/2022	9.72	Put	Bond Future	2,592.1200	2.5921	2,627.3400	2.6273	1.359	0	0	0
2022/02/18	2032	04/08/2022	10.20	Put	Bond Future	1,458.1100	1.4581	1,479.3000	1.4793	1.453	0	0	0
2022/02/18	2032	04/08/2022	10.21	Put	Bond Future	1,439.7000	1.4397	1,460.6500	1.4606	1.455	0	0	0
2022/02/18	2032	04/08/2022	8.97	Call	Bond Future	570.4400	0.5704	550.3100	0.5503	(3.529)	0	0	800
2022/02/18	2032	04/08/2022	8.97	Put	Bond Future	5,487.8100	5.4878	5,549.0900	5.5491	1.117	0	0	0
2022/02/18	2032	04/08/2022			Bond Future	9.7948	93.4582	9.8089	93.3767	0.144	0.0000	0.0000	0
2022/02/18	2032	04/08/2022	10.22	Put	Bond Future	1,421.7300	1.4217	1,442.4300	1.4424	1.456	0	0	0
2022/02/18	2032	04/08/2022	11.60	Call	Bond Future	9,909.0400	9.9090	9,830.7700	9.8308	(0.790)	0	0	0

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2022/02/18	2032	04/08/2022	11.60	Put	Bond Future	262.9700	0.2630	266.1100	0.2661	1.194	0	0	800
2022/02/18	2032	04/08/2022	11.89	Call	Bond Future	11,251.3400	11.2513	11,171.9400	11.1719	(0.706)	0	0	0
2022/02/18	2032	04/08/2022	11.89	Put	Bond Future	186.0200	0.1860	188.0300	0.1880	1.081	0	0	0
2022/02/18	2032	04/08/2022	10.20	Call	Bond Future	3,751.6000	3.7516	3,691.3800	3.6914	(1.605)	0	0	0
2022/02/18	2032	04/08/2022	10.21	Call	Bond Future	3,788.8100	3.7888	3,728.3500	3.7283	(1.596)	0	0	0
2022/02/18	2032	03/11/2022	10.16	Call	Bond Future	3,564.2400	3.5642	3,510.3000	3.5103	(1.513)	0	0	0
2022/02/18	2032	03/11/2022	10.16	Put	Bond Future	2,353.5300	2.3535	2,383.0600	2.3831	1.255	0	0	180
2022/02/18	2032	03/11/2022	10.56	Put	Bond Future	1,608.2700	1.6083	1,629.1800	1.6292	1.300	0	0	180
2022/02/18	2032	03/11/2022	9.31	Put	Bond Future	4,977.4200	4.9774	5,030.1100	5.0301	1.059	0	0	0
2022/02/18	2032	03/11/2022	9.36	Call	Bond Future	1,441.0100	1.4410	1,408.7900	1.4088	(2.236)	0	0	454
2022/02/18	2032	03/11/2022	9.36	Put	Bond Future	4,783.1500	4.7831	4,834.4000	4.8344	1.071	0	0	0
2022/02/18	2032	03/11/2022	10.11	Put	Bond Future	2,469.0000	2.4690	2,499.7600	2.4998	1.246	0	0	454
2022/02/18	2032	03/11/2022			Bond Future	9.9421	90.6892	9.9570	90.6057	0.150	0.0000	0.0000	0
2022/02/18	2032	03/11/2022	10.66	Call	Bond Future	5,372.8400	5.3728	5,308.4600	5.3085	(1.198)	0	0	0
2022/02/18	2032	03/11/2022	10.66	Put	Bond Future	1,464.9600	1.4650	1,484.0500	1.4841	1.303	0	0	0
2022/02/18	2032	03/11/2022	10.49	Call	Bond Future	4,720.2600	4.7203	4,659.0500	4.6590	(1.297)	0	0	0
2022/02/18	2032	03/11/2022	10.49	Put	Bond Future	1,717.0500	1.7171	1,739.3100	1.7393	1.296	0	0	454
2022/02/18	2032	03/11/2022	10.56	Call	Bond Future	4,985.5100	4.9855	4,922.9500	4.9230	(1.255)	0	0	0
2022/02/18	2032	03/11/2022	9.31	Call	Bond Future	1,340.6100	1.3406	1,309.8300	1.3098	(2.296)	0	0	180
2022/02/18	2032	03/11/2022	10.11	Call	Bond Future	3,403.8700	3.4039	3,351.1600	3.3512	(1.549)	0	0	0
2022/02/18	2032	02/02/2023	10.50	Call	Bond Future	4,519.3800	4.5194	4,462.4500	4.4625	(1.260)	0	0	0
2022/02/18	2032	02/02/2023	10.50	Put	Bond Future	2,399.2700	2.3993	2,427.3000	2.4273	1.168	0	0	454
2022/02/18	2032	02/02/2023	10.40	Call	Bond Future	4,196.7300	4.1967	4,141.8100	4.1418	(1.309)	0	0	0
2022/02/18	2032	02/02/2023	10.40	Put	Bond Future	2,606.7000	2.6067	2,636.7400	2.6367	1.152	0	0	0
2022/02/18	2032	02/02/2023			Bond Future	10.1048	92.0234	10.1204	91.9385	0.154	0.0000	0.0000	0
2022/02/18	2032	02/02/2023	10.38	Call	Bond Future	4,133.4400	4.1334	4,078.9300	4.0789	(1.319)	0	0	0
2022/02/18	2032	02/02/2023	10.38	Put	Bond Future	2,649.9300	2.6499	2,680.3800	2.6804	1.149	0	0	0
2022/02/18	2032	02/02/2023	10.39	Call	Bond Future	4,165.0300	4.1650	4,110.3100	4.1103	(1.314)	0	0	0
2022/02/18	2032	02/02/2023	10.39	Put	Bond Future	2,628.2400	2.6282	2,658.4800	2.6585	1.151	0	0	0
2022/02/18	2032	02/02/2023	9.31	Call	Bond Future	1,438.6800	1.4387	1,409.2600	1.4093	(2.045)	0	0	454
2022/02/18	2032	02/02/2023	9.31	Put	Bond Future	5,911.7000	5.9117	5,967.2400	5.9672	0.939	0	0	0
2022/02/18	2032	02/02/2023	10.16	Call	Bond Future	3,466.1300	3.4661	3,416.3400	3.4163	(1.436)	0	0	0
2022/02/18	2032	02/02/2023	10.16	Put	Bond Future	3,165.7600	3.1658	3,200.9300	3.2009	1.111	0	0	454
2022/02/18	2033	05/05/2022			Bond Future	113.4869	113.4869	113.7781	113.7781	0.257	0.0000	0.0000	2,371
2022/02/18	2033	04/08/2022			Bond Future	114.9417	114.9417	115.2367	115.2367	0.257	0.0000	0.0000	4,967
2022/02/18	2033	03/11/2022			Bond Future	115.3552	115.3552	115.6537	115.6537	0.259	0.0000	0.0000	0
2022/02/18	2033	02/02/2023			Bond Future	117.0755	117.0755	117.3782	117.3782	0.259	0.0000	0.0000	0
2022/02/18	2037	05/05/2022	11.82	Call	Bond Future	10,099.3800	10.0994	10,074.3100	10.0743	(0.248)	0	0	0
2022/02/18	2037	05/05/2022	11.83	Call	Bond Future	10,154.3800	10.1544	10,129.3400	10.1293	(0.247)	0	0	0
2022/02/18	2037	05/05/2022	11.84	Put	Bond Future	80.5900	0.0806	78.4700	0.0785	(2.631)	0	0	0
2022/02/18	2037	05/05/2022			Bond Future	10.2124	89.3982	10.2158	89.3753	0.033	0.0000	0.0000	85,541
2022/02/18	2037	05/05/2022	11.82	Put	Bond Future	84.2400	0.0842	82.0600	0.0821	(2.588)	0	0	0
2022/02/18	2037	05/05/2022	11.83	Put	Bond Future	82.4200	0.0824	80.2700	0.0803	(2.609)	0	0	0
2022/02/18	2037	05/05/2022	11.84	Call	Bond Future	10,209.3100	10.2093	10,184.3000	10.1843	(0.245)	0	0	0
2022/02/18	2037	04/08/2022	11.95	Call	Bond Future	9,982.0800	9.9821	9,956.7600	9.9568	(0.254)	0	0	0
2022/02/18	2037	04/08/2022	11.95	Put	Bond Future	451.8700	0.4519	449.7100	0.4497	(0.478)	0	0	1,050

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2022/02/18	2037	04/08/2022	10.91	Put	Bond Future	1,512.5700	1.5126	1,511.9100	1.5119	(0.044)	0	0	0
2022/02/18	2037	04/08/2022	10.89	Call	Bond Future	4,806.6500	4.8067	4,782.9300	4.7829	(0.493)	0	0	0
2022/02/18	2037	04/08/2022	10.89	Put	Bond Future	1,548.8800	1.5489	1,548.3200	1.5483	(0.036)	0	0	0
2022/02/18	2037	04/08/2022	10.90	Call	Bond Future	4,851.0900	4.8511	4,827.3100	4.8273	(0.490)	0	0	0
2022/02/18	2037	04/08/2022			Bond Future	10.3852	86.2663	10.3887	86.2432	0.034	0.0000	0.0000	49,415
2022/02/18	2037	04/08/2022	10.91	Call	Bond Future	4,895.6500	4.8956	4,871.8300	4.8718	(0.487)	0	0	0
2022/02/18	2037	04/08/2022	11.21	Call	Bond Future	6,294.7500	6.2948	6,269.9400	6.2699	(0.394)	0	0	1,050
2022/02/18	2037	04/08/2022	11.21	Put	Bond Future	1,065.2000	1.0652	1,063.5500	1.0636	(0.155)	0	0	0
2022/02/18	2037	04/08/2022	11.42	Call	Bond Future	7,320.5800	7.3206	7,295.4100	7.2954	(0.344)	0	0	0
2022/02/18	2037	04/08/2022	11.42	Put	Bond Future	834.6500	0.8347	832.6400	0.8326	(0.241)	0	0	50
2022/02/18	2037	04/08/2022	10.10	Call	Bond Future	1,896.4000	1.8964	1,879.1500	1.8791	(0.910)	0	0	50
2022/02/18	2037	04/08/2022	10.10	Put	Bond Future	3,820.1800	3.8202	3,826.0900	3.8261	0.155	0	0	0
2022/02/18	2037	04/08/2022	10.90	Put	Bond Future	1,530.6300	1.5306	1,530.0100	1.5300	(0.041)	0	0	50
2022/02/18	2037	03/11/2022	11.32	Call	Bond Future	6,620.1400	6.6201	6,596.5500	6.5965	(0.356)	0	0	0
2022/02/18	2037	03/11/2022	11.30	Put	Bond Future	1,674.2300	1.6742	1,674.9500	1.6750	0.043	0	0	0
2022/02/18	2037	03/11/2022	11.31	Call	Bond Future	6,575.3800	6.5754	6,551.8300	6.5518	(0.358)	0	0	0
2022/02/18	2037	03/11/2022	11.31	Put	Bond Future	1,659.3000	1.6593	1,659.9900	1.6600	0.042	0	0	0
2022/02/18	2037	03/11/2022			Bond Future	10.5202	87.5445	10.5239	87.5203	0.035	0.0000	0.0000	0
2022/02/18	2037	03/11/2022	11.32	Put	Bond Future	1,644.5200	1.6445	1,645.1700	1.6452	0.040	0	0	0
2022/02/18	2037	03/11/2022	11.30	Call	Bond Future	6,530.7000	6.5307	6,507.1800	6.5072	(0.360)	0	0	0
2022/02/18	2037	02/02/2023	11.03	Call	Bond Future	5,154.9600	5.1550	5,134.2800	5.1343	(0.401)	0	0	0
2022/02/18	2037	02/02/2023	11.03	Put	Bond Future	2,913.4200	2.9134	2,917.5700	2.9176	0.142	0	0	0
2022/02/18	2037	02/02/2023	11.04	Call	Bond Future	5,192.8000	5.1928	5,172.0700	5.1721	(0.399)	0	0	0
2022/02/18	2037	02/02/2023	11.04	Put	Bond Future	2,890.2200	2.8902	2,894.3200	2.8943	0.142	0	0	0
2022/02/18	2037	02/02/2023			Bond Future	10.6701	84.5769	10.6740	84.5521	0.037	0.0000	0.0000	0
2022/02/18	2037	02/02/2023	11.05	Call	Bond Future	5,231.0500	5.2311	5,210.2700	5.2103	(0.397)	0	0	0
2022/02/18	2037	02/02/2023	11.05	Put	Bond Future	2,867.5000	2.8675	2,871.5500	2.8715	0.141	0	0	0
2022/02/18	2038	05/05/2022			Bond Future	130.5819	130.5819	131.6137	131.6137	0.790	0.0000	0.0000	4,174
2022/02/18	2038	04/08/2022			Bond Future	130.4375	130.4375	131.4826	131.4826	0.801	0.0000	0.0000	2,669
2022/02/18	2038	03/11/2022			Bond Future	132.3945	132.3945	133.4542	133.4542	0.800	0.0000	0.0000	0
2022/02/18	2038	02/02/2023			Bond Future	132.5094	132.5094	133.5850	133.5850	0.812	0.0000	0.0000	0
2022/02/18	2040	05/05/2022	10.57	Call	Bond Future	2,833.9900	2.8340	2,968.9500	2.9689	4.762	0	0	1,200
2022/02/18	2040	05/05/2022	10.57	Put	Bond Future	1,528.7900	1.5288	1,423.5600	1.4236	(6.883)	0	0	0
2022/02/18	2040	05/05/2022	11.91	Put	Bond Future	108.0300	0.1080	95.1700	0.0952	(11.904)	0	0	0
2022/02/18	2040	05/05/2022	11.92	Call	Bond Future	10,304.3500	10.3043	10,531.9200	10.5319	2.208	0	0	0
2022/02/18	2040	05/05/2022	11.92	Put	Bond Future	105.6600	0.1057	93.0400	0.0930	(11.944)	0	0	0
2022/02/18	2040	05/05/2022	13.04	Call	Bond Future	16,537.4700	16.5375	16,776.7200	16.7767	1.447	0	0	0
2022/02/18	2040	05/05/2022	13.04	Put	Bond Future	5.5000	0.0055	4.5600	0.0046	(17.091)	0	0	1,200
2022/02/18	2040	05/05/2022			Bond Future	10.3899	91.2770	10.3572	91.5172	(0.315)	0.0000	0.0000	62,299
2022/02/18	2040	05/05/2022	9.82	Call	Bond Future	504.5500	0.5045	544.1300	0.5441	7.845	0	0	1,200
2022/02/18	2040	05/05/2022	9.82	Put	Bond Future	4,838.2700	4.8383	4,637.6600	4.6377	(4.146)	0	0	0
2022/02/18	2040	05/05/2022	11.90	Call	Bond Future	10,187.9800	10.1880	10,415.0600	10.4151	2.229	0	0	0
2022/02/18	2040	05/05/2022	11.90	Put	Bond Future	110.4300	0.1104	97.3200	0.0973	(11.872)	0	0	0
2022/02/18	2040	05/05/2022	11.91	Call	Bond Future	10,246.1900	10.2462	10,473.5200	10.4735	2.219	0	0	0
2022/02/18	2040	04/08/2022	11.05	Call	Bond Future	5,157.9000	5.1579	5,316.5800	5.3166	3.076	0	0	0
2022/02/18	2040	04/08/2022	11.05	Put	Bond Future	1,758.6800	1.7587	1,674.1000	1.6741	(4.809)	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
2022/02/18	2040	04/08/2022	12.24	Put	Bond Future	465.4900	0.4655	436.9700	0.4370	(6.127)	0	0	460
2022/02/18	2040	04/08/2022	9.70	Put	Bond Future	7,195.7200	7.1957	6,994.8500	6.9949	(2.792)	0	0	0
2022/02/18	2040	04/08/2022			Bond Future	10.5592	87.9184	10.5252	88.1617	(0.322)	0.0000	0.0000	39,528
2022/02/18	2040	04/08/2022	11.04	Call	Bond Future	5,110.5900	5.1106	5,268.5600	5.2686	3.091	0	0	0
2022/02/18	2040	04/08/2022	11.04	Put	Bond Future	1,778.5600	1.7786	1,693.2700	1.6933	(4.795)	0	0	0
2022/02/18	2040	04/08/2022	12.24	Call	Bond Future	11,295.8000	11.2958	11,510.5400	11.5105	1.901	0	0	0
2022/02/18	2040	04/08/2022	9.70	Call	Bond Future	712.5600	0.7126	754.9500	0.7550	5.949	0	0	460
2022/02/18	2040	04/08/2022	10.70	Call	Bond Future	3,613.4700	3.6135	3,744.1900	3.7442	3.618	0	0	460
2022/02/18	2040	04/08/2022	10.70	Put	Bond Future	2,616.6900	2.6167	2,504.1500	2.5041	(4.301)	0	0	0
2022/02/18	2040	04/08/2022	11.03	Call	Bond Future	5,063.2000	5.0632	5,220.4400	5.2204	3.106	0	0	0
2022/02/18	2040	04/08/2022	11.03	Put	Bond Future	1,798.4500	1.7984	1,712.4300	1.7124	(4.783)	0	0	0
2022/02/18	2040	03/11/2022	11.39	Call	Bond Future	6,592.0100	6.5920	6,760.6400	6.7606	2.558	0	0	0
2022/02/18	2040	03/11/2022	11.40	Call	Bond Future	6,638.8200	6.6388	6,808.0000	6.8080	2.548	0	0	0
2022/02/18	2040	03/11/2022	11.41	Put	Bond Future	1,879.8000	1.8798	1,803.4700	1.8035	(4.061)	0	0	0
2022/02/18	2040	03/11/2022			Bond Future	10.6921	89.2214	10.6570	89.4674	(0.328)	0.0000	0.0000	0
2022/02/18	2040	03/11/2022	11.39	Put	Bond Future	1,914.0500	1.9141	1,836.6200	1.8366	(4.045)	0	0	0
2022/02/18	2040	03/11/2022	11.40	Put	Bond Future	1,896.7200	1.8967	1,819.8400	1.8198	(4.053)	0	0	0
2022/02/18	2040	03/11/2022	11.41	Call	Bond Future	6,685.9700	6.6860	6,855.7000	6.8557	2.539	0	0	0
2022/02/18	2040	02/02/2023	11.12	Call	Bond Future	5,215.3600	5.2154	5,359.0600	5.3591	2.755	0	0	0
2022/02/18	2040	02/02/2023	11.12	Put	Bond Future	3,326.9500	3.3269	3,221.2500	3.2213	(3.177)	0	0	0
2022/02/18	2040	02/02/2023			Bond Future	10.8391	86.0282	10.8028	86.2776	(0.336)	0.0000	0.0000	0
2022/02/18	2040	02/02/2023	11.10	Call	Bond Future	5,138.1200	5.1381	5,280.6000	5.2806	2.773	0	0	0
2022/02/18	2040	02/02/2023	11.10	Put	Bond Future	3,382.0400	3.3820	3,275.1200	3.2751	(3.161)	0	0	0
2022/02/18	2040	02/02/2023	11.11	Call	Bond Future	5,176.6900	5.1767	5,319.7700	5.3198	2.764	0	0	0
2022/02/18	2040	02/02/2023	11.11	Put	Bond Future	3,354.4000	3.3544	3,248.0800	3.2481	(3.170)	0	0	0
2022/02/18	2044	05/05/2022	11.91	Call	Bond Future	10,075.2400	10.0752	10,231.7200	10.2317	1.553	0	0	0
2022/02/18	2044	05/05/2022	11.91	Put	Bond Future	124.8700	0.1249	113.5300	0.1135	(9.081)	0	0	0
2022/02/18	2044	05/05/2022	11.92	Call	Bond Future	10,133.6200	10.1336	10,290.3100	10.2903	1.546	0	0	0
2022/02/18	2044	05/05/2022	11.92	Put	Bond Future	122.1700	0.1222	111.0400	0.1110	(9.110)	0	0	0
2022/02/18	2044	05/05/2022			Bond Future	10.4431	87.9283	10.4208	88.0961	(0.214)	0.0000	0.0000	47,626
2022/02/18	2044	05/05/2022	11.93	Call	Bond Future	10,191.9400	10.1919	10,348.8300	10.3488	1.539	0	0	0
2022/02/18	2044	05/05/2022	11.93	Put	Bond Future	119.5000	0.1195	108.5700	0.1086	(9.146)	0	0	0
2022/02/18	2044	04/08/2022	11.08	Call	Bond Future	5,119.6100	5.1196	5,227.7800	5.2278	2.113	0	0	0
2022/02/18	2044	04/08/2022	11.08	Put	Bond Future	1,745.3500	1.7453	1,683.5400	1.6835	(3.541)	0	0	0
2022/02/18	2044	04/08/2022	11.09	Call	Bond Future	5,167.3200	5.1673	5,276.0200	5.2760	2.104	0	0	0
2022/02/18	2044	04/08/2022	11.09	Put	Bond Future	1,724.6400	1.7246	1,663.3600	1.6634	(3.553)	0	0	0
2022/02/18	2044	04/08/2022			Bond Future	10.6036	84.6528	10.5804	84.8228	(0.219)	0.0000	0.0000	21,683
2022/02/18	2044	04/08/2022	11.10	Call	Bond Future	5,215.3600	5.2154	5,324.5800	5.3246	2.094	0	0	0
2022/02/18	2044	04/08/2022	11.10	Put	Bond Future	1,704.3600	1.7044	1,643.6000	1.6436	(3.565)	0	0	0
2022/02/18	2044	03/11/2022	11.40	Put	Bond Future	2,010.4000	2.0104	1,953.0800	1.9531	(2.851)	0	0	0
2022/02/18	2044	03/11/2022	11.41	Call	Bond Future	6,654.0500	6.6540	6,768.8300	6.7688	1.725	0	0	0
2022/02/18	2044	03/11/2022	11.41	Put	Bond Future	1,992.2900	1.9923	1,935.3700	1.9354	(2.857)	0	0	0
2022/02/18	2044	03/11/2022			Bond Future	10.7294	85.9074	10.7055	86.0791	(0.222)	0.0000	0.0000	0
2022/02/18	2044	03/11/2022	11.39	Call	Bond Future	6,559.6400	6.5596	6,673.6300	6.6736	1.738	0	0	0
2022/02/18	2044	03/11/2022	11.39	Put	Bond Future	2,028.6700	2.0287	1,970.9600	1.9710	(2.845)	0	0	0
2022/02/18	2044	03/11/2022	11.40	Call	Bond Future	6,606.8100	6.6068	6,721.1900	6.7212	1.731	0	0	0
2022/02/18	2044	02/02/2023	11.14	Call	Bond Future	5,298.5600	5.2986	5,396.5200	5.3965	1.849	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
2022/02/18	2044	02/02/2023	11.14	Put	Bond Future	3,425.0400	3.4250	3,349.0400	3.3490	(2.219)	0	0	0
2022/02/18	2044	02/02/2023	11.15	Call	Bond Future	5,337.8700	5.3379	5,436.2500	5.4363	1.843	0	0	0
2022/02/18	2044	02/02/2023	11.15	Put	Bond Future	3,396.7500	3.3968	3,321.1700	3.3212	(2.225)	0	0	0
2022/02/18	2044	02/02/2023			Bond Future	10.8682	82.7907	10.8435	82.9647	(0.227)	0.0000	0.0000	0
2022/02/18	2044	02/02/2023	11.16	Call	Bond Future	5,377.5900	5.3776	5,476.4100	5.4764	1.838	0	0	0
2022/02/18	2044	02/02/2023	11.16	Put	Bond Future	3,368.9600	3.3690	3,293.8200	3.2938	(2.230)	0	0	0
2022/02/18	2046	05/05/2022			Bond Future	119.3730	119.3730	120.2105	120.2105	0.702	0.0000	0.0000	14,004
2022/02/18	2046	04/08/2022			Bond Future	120.9033	120.9033	121.7514	121.7514	0.701	0.0000	0.0000	2,969
2022/02/18	2046	03/11/2022			Bond Future	120.7871	120.7871	121.6472	121.6472	0.712	0.0000	0.0000	0
2022/02/18	2046	02/02/2023			Bond Future	122.5890	122.5890	123.4617	123.4617	0.712	0.0000	0.0000	0
2022/02/18	2050	05/05/2022			Bond Future	123.7251	123.7251	124.6840	124.6840	0.775	0.0000	0.0000	8,572
2022/02/18	2050	04/08/2022			Bond Future	123.2906	123.2906	124.2617	124.2617	0.788	0.0000	0.0000	1,194
2022/02/18	2050	03/11/2022			Bond Future	125.1402	125.1402	126.1249	126.1249	0.787	0.0000	0.0000	0
2022/02/18	2050	02/02/2023			Bond Future	124.9394	124.9394	125.9385	125.9385	0.800	0.0000	0.0000	0
2022/02/18	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/02/18	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/02/18	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/02/18	AL37	05/05/2022			Index Future	832.5100	832.5100	830.7060	830.7060	(0.217)	0.0000	0.0000	0
2022/02/18	AL37	04/08/2022			Index Future	842.8640	842.8640	841.0380	841.0380	(0.217)	0.0000	0.0000	0
2022/02/18	AL37	03/11/2022			Index Future	855.4110	855.4110	853.5500	853.5500	(0.218)	0.0000	0.0000	0
2022/02/18	AL37	02/02/2023			Index Future	867.9660	867.9660	866.0760	866.0760	(0.218)	0.0000	0.0000	0
2022/02/18	AL7T	05/05/2022			Index Future	966.9390	966.9390	966.1470	966.1470	(0.082)	0.0000	0.0000	0
2022/02/18	AL7T	04/08/2022			Index Future	978.9650	978.9650	978.1640	978.1640	(0.082)	0.0000	0.0000	0
2022/02/18	AL7T	03/11/2022			Index Future	993.5370	993.5370	992.7160	992.7160	(0.083)	0.0000	0.0000	0
2022/02/18	AL7T	02/02/2023			Index Future	1,008.1200	1,008.1200	1,007.2840	1,007.2840	(0.083)	0.0000	0.0000	0
2022/02/18	ALBI	05/05/2022			Index Future	860.4990	860.4990	860.5440	860.5440	0.005	0.0000	0.0000	124
2022/02/18	ALBI	04/08/2022			Index Future	871.2010	871.2010	871.2470	871.2470	0.005	0.0000	0.0000	90
2022/02/18	ALBI	03/11/2022			Index Future	884.1700	884.1700	884.2090	884.2090	0.004	0.0000	0.0000	0
2022/02/18	ALBI	02/02/2023			Index Future	897.1470	897.1470	897.1840	897.1840	0.004	0.0000	0.0000	0
2022/02/18	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/02/18	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/02/18	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/02/18	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/02/18	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
2022/02/18	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/02/18	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/02/18	C040	06/10/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/02/18	C040	31/01/2040			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/02/18	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/02/18	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/02/18	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/02/18	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/02/18	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/02/18	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/02/18	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2022/02/18	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/02/18	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/02/18	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/02/18	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/02/18	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/02/18	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/02/18	C303	28/02/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/02/18	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/02/18	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/02/18	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/02/18	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/02/18	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/02/18	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing	% Movement in MTM	Today's High	Today's Low	Open Interest
2022/02/18	ES33	05/05/2022			Bond Future	11.0063	78.7078	11.0090	78.6927	0.025	0.0000	0.0000	87
2022/02/18	ES33	04/08/2022			Bond Future	11.2200	79.7167	11.2230	79.7015	0.026	0.0000	0.0000	263
2022/02/18	ES33	03/11/2022			Bond Future	11.4055	77.1314	11.4087	77.1153	0.028	0.0000	0.0000	0
2022/02/18	ES33	02/02/2023			Bond Future	11.6112	78.2837	11.6145	78.2671	0.029	0.0000	0.0000	0
2022/02/18	ES42	05/05/2022			Bond Future	11.4765	77.2006	11.4485	77.3769	(0.244)	0.0000	0.0000	1,190
2022/02/18	ES42	04/08/2022			Bond Future	11.6712	78.1901	11.6421	78.3687	(0.250)	0.0000	0.0000	3,579
2022/02/18	ES42	03/11/2022			Bond Future	11.8419	75.1050	11.8117	75.2856	(0.255)	0.0000	0.0000	0
2022/02/18	ES42	02/02/2023			Bond Future	12.0232	76.2284	11.9918	76.4115	(0.261)	0.0000	0.0000	0
2022/02/18	GOVI	05/05/2022	788.25	Call	GOVI	607,940.0000	60.7940	608,210.0000	60.8210	0.044	0	0	0
2022/02/18	GOVI	05/05/2022	788.25	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/02/18	GOVI	05/05/2022			GOVI	849.0440	849.0440	849.0710	849.0710	0.003	0.0000	0.0000	989
2022/02/18	GOVI	05/05/2022	788.23	Call	GOVI	608,140.0000	60.8140	608,410.0000	60.8410	0.044	0	0	0
2022/02/18	GOVI	05/05/2022	788.23	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/02/18	GOVI	05/05/2022	788.24	Call	GOVI	608,040.0000	60.8040	608,310.0000	60.8310	0.044	0	0	0
2022/02/18	GOVI	05/05/2022	788.24	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/02/18	GOVI	04/08/2022	819.28	Call	GOVI	403,240.0000	40.3240	403,510.0000	40.3510	0.067	0	0	0
2022/02/18	GOVI	04/08/2022	819.28	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/02/18	GOVI	04/08/2022			GOVI	859.6040	859.6040	859.6310	859.6310	0.003	0.0000	0.0000	0
2022/02/18	GOVI	04/08/2022	819.26	Call	GOVI	403,440.0000	40.3440	403,710.0000	40.3710	0.067	0	0	0
2022/02/18	GOVI	04/08/2022	819.26	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/02/18	GOVI	04/08/2022	819.27	Call	GOVI	403,340.0000	40.3340	403,610.0000	40.3610	0.067	0	0	0
2022/02/18	GOVI	04/08/2022	819.27	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/02/18	GOVI	03/11/2022	820.41	Call	GOVI	519,900.0000	51.9900	520,100.0000	52.0100	0.038	0	0	0
2022/02/18	GOVI	03/11/2022	820.41	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/02/18	GOVI	03/11/2022	820.42	Call	GOVI	519,800.0000	51.9800	520,000.0000	52.0000	0.038	0	0	0
2022/02/18	GOVI	03/11/2022	820.42	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/02/18	GOVI	03/11/2022			GOVI	872.4000	872.4000	872.4200	872.4200	0.002	0.0000	0.0000	0
2022/02/18	GOVI	03/11/2022	820.43	Call	GOVI	519,700.0000	51.9700	519,900.0000	51.9900	0.038	0	0	0
2022/02/18	GOVI	03/11/2022	820.43	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/02/18	GOVI	02/02/2023	850.82	Call	GOVI	343,850.0000	34.3850	344,030.0000	34.4030	0.052	0	0	0
2022/02/18	GOVI	02/02/2023	850.82	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/02/18	GOVI	02/02/2023	850.83	Call	GOVI	343,750.0000	34.3750	343,930.0000	34.3930	0.052	0	0	0
2022/02/18	GOVI	02/02/2023	850.83	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/02/18	GOVI	02/02/2023			GOVI	885.2050	885.2050	885.2230	885.2230	0.002	0.0000	0.0000	0
2022/02/18	GOVI	02/02/2023	850.84	Call	GOVI	343,650.0000	34.3650	343,830.0000	34.3830	0.052	0	0	0
2022/02/18	GOVI	02/02/2023	850.84	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/02/18	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2022/02/18	IGOV	05/05/2022			Index Future	316.0450	316.0450	317.1730	317.1730	0.357	0.0000	0.0000	499
2022/02/18	IGOV	04/08/2022			Index Future	320.0520	320.0520	321.1960	321.1960	0.357	0.0000	0.0000	0
2022/02/18	IGOV	03/11/2022			Index Future	324.8920	324.8920	326.0500	326.0500	0.356	0.0000	0.0000	0
2022/02/18	IGOV	02/02/2023			Index Future	329.7360	329.7360	330.9100	330.9100	0.356	0.0000	0.0000	0
2022/02/18	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 Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing	% Movement in MTM	Today's High	Today's Low	Open Interest
2022/02/18	IS05	21/06/2022			Interest Rate Swap	90.2900	90.2900	90.2900	90.2900	0.000	0.0000	0.0000	0
2022/02/18	IS05	20/09/2022			Interest Rate Swap	93.5000	93.5000	93.5000	93.5000	0.000	0.0000	0.0000	0
2022/02/18	IS05	20/12/2022			Interest Rate Swap	94.0600	94.0600	94.0600	94.0600	0.000	0.0000	0.0000	0
2022/02/18	IS05	22/03/2023			Interest Rate Swap	86.5400	86.5400	86.5400	86.5400	0.000	0.0000	0.0000	0
2022/02/18	IS05	20/06/2023			Interest Rate Swap	92.1700	92.1700	92.1700	92.1700	0.000	0.0000	0.0000	0
2022/02/18	IS05	19/09/2023			Interest Rate Swap	94.8800	94.8800	94.8800	94.8800	0.000	0.0000	0.0000	0
2022/02/18	IS10	17/12/2025			Interest Rate Swap	80.2800	80.2800	80.2800	80.2800	0.000	0.0000	0.0000	0
2022/02/18	IS10	16/03/2026			Interest Rate Swap	76.8200	76.8200	76.8200	76.8200	0.000	0.0000	0.0000	0
2022/02/18	IS10	15/06/2026			Interest Rate Swap	75.2400	75.2400	75.2400	75.2400	0.000	0.0000	0.0000	0
2022/02/18	IS10	21/09/2026			Interest Rate Swap	77.2700	77.2700	77.2700	77.2700	0.000	0.0000	0.0000	0
2022/02/18	IS10	21/12/2026			Interest Rate Swap	81.3000	81.3000	81.3000	81.3000	0.000	0.0000	0.0000	0
2022/02/18	IS10	15/03/2027			Interest Rate Swap	79.8000	79.8000	79.8000	79.8000	0.000	0.0000	0.0000	0
2022/02/18	IS10	21/06/2027			Interest Rate Swap	81.8600	81.8600	81.8600	81.8600	0.000	0.0000	0.0000	0
2022/02/18	IS10	20/09/2027			Interest Rate Swap	87.6100	87.6100	87.6100	87.6100	0.000	0.0000	0.0000	0
2022/02/18	IS10	20/12/2027			Interest Rate Swap	87.9400	87.9400	87.9400	87.9400	0.000	0.0000	0.0000	0
2022/02/18	IS10	22/03/2028			Interest Rate Swap	80.8900	80.8900	80.8900	80.8900	0.000	0.0000	0.0000	0
2022/02/18	IS10	20/06/2028			Interest Rate Swap	88.6800	88.6800	88.6800	88.6800	0.000	0.0000	0.0000	0
2022/02/18	IS10	19/09/2028			Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0.000	0.0000	0.0000	0
2022/02/18	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2022/02/18	JBAF	16/03/2022			Jibar Tradeable Future	4.2150	95.7850	4.2150	95.7850	0.000	0.0000	0.0000	0
2022/02/18	JBAF	20/04/2022			Jibar Tradeable Future	4.5250	95.4750	4.5250	95.4750	0.000	0.0000	0.0000	0
2022/02/18	JBAF	18/05/2022			Jibar Tradeable Future	4.5700	95.4300	4.5700	95.4300	0.000	0.0000	0.0000	0
2022/02/18	JBAF	15/06/2022			Jibar Tradeable Future	4.8750	95.1250	4.8750	95.1250	0.000	0.0000	0.0000	72
2022/02/18	JBAF	20/07/2022			Jibar Tradeable Future	4.9200	95.0800	4.9300	95.0700	0.203	0.0000	0.0000	0
2022/02/18	JBAF	17/08/2022			Jibar Tradeable Future	5.2100	94.7900	5.2200	94.7800	0.192	0.0000	0.0000	0
2022/02/18	JBAF	21/09/2022			Jibar Tradeable Future	5.2600	94.7400	5.2700	94.7300	0.190	0.0000	0.0000	0
2022/02/18	JBAF	21/12/2022			Jibar Tradeable Future	5.7250	94.2750	5.7200	94.2800	(0.087)	0.0000	0.0000	68
2022/02/18	JBAF	15/03/2023			Jibar Tradeable Future	6.0600	93.9400	6.0500	93.9500	(0.165)	0.0000	0.0000	0
2022/02/18	JBAF	21/06/2023			Jibar Tradeable Future	6.2000	93.8000	6.1950	93.8050	(0.081)	0.0000	0.0000	0
2022/02/18	JBAF	20/09/2023			Jibar Tradeable Future	6.3550	93.6450	6.3550	93.6450	0.000	0.0000	0.0000	75
2022/02/18	JBAF	20/12/2023			Jibar Tradeable Future	6.4950	93.5050	6.4650	93.5350	(0.462)	0.0000	0.0000	0
2022/02/18	R023	05/05/2022	6.31	Call	Bond Future	826.3300	0.8263	812.3400	0.8123	(1.693)	0	0	0
2022/02/18	R023	05/05/2022	6.31	Put	Bond Future	16.6900	0.0167	17.2300	0.0172	3.235	0	0	0
2022/02/18	R023	05/05/2022			Bond Future	5.2843	103.4066	5.3026	103.3921	0.346	0.0000	0.0000	14,778
2022/02/18	R023	05/05/2022	6.29	Call	Bond Future	811.7000	0.8117	797.7400	0.7977	(1.720)	0	0	0
2022/02/18	R023	05/05/2022	6.29	Put	Bond Future	17.7500	0.0177	18.3200	0.0183	3.211	0	0	0
2022/02/18	R023	05/05/2022	6.30	Call	Bond Future	818.9800	0.8190	805.0100	0.8050	(1.706)	0	0	0
2022/02/18	R023	05/05/2022	6.30	Put	Bond Future	17.1800	0.0172	17.7400	0.0177	3.260	0	0	0
2022/02/18	R023	04/08/2022	6.05	Call	Bond Future	419.9800	0.4200	408.5500	0.4085	(2.722)	0	0	0
2022/02/18	R023	04/08/2022	6.05	Put	Bond Future	81.5000	0.0815	84.8800	0.0849	4.147	0	0	0
2022/02/18	R023	04/08/2022			Bond Future	5.4314	104.6830	5.4584	104.6682	0.497	0.0000	0.0000	2,360
2022/02/18	R023	04/08/2022	6.03	Call	Bond Future	411.2400	0.4112	399.8900	0.3999	(2.760)	0	0	0
2022/02/18	R023	04/08/2022	6.03	Put	Bond Future	83.6700	0.0837	87.1300	0.0871	4.135	0	0	0
2022/02/18	R023	04/08/2022	6.04	Call	Bond Future	415.7200	0.4157	404.3300	0.4043	(2.740)	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
2022/02/18	R023	04/08/2022	6.04	Put	Bond Future	82.6900	0.0827	86.1100	0.0861	4.136	0	0	0
2022/02/18	R023	03/11/2022	6.25	Call	Bond Future	455.3100	0.4553	441.4600	0.4415	(3.042)	0	0	0
2022/02/18	R023	03/11/2022	6.25	Put	Bond Future	23.0100	0.0230	24.8600	0.0249	8.040	0	0	0
2022/02/18	R023	03/11/2022	6.26	Call	Bond Future	458.1600	0.4582	444.3000	0.4443	(3.025)	0	0	0
2022/02/18	R023	03/11/2022	6.26	Put	Bond Future	22.8000	0.0228	24.6400	0.0246	8.070	0	0	0
2022/02/18	R023	03/11/2022			Bond Future	4.8471	102.3527	4.8979	102.3370	1.047	0.0000	0.0000	0
2022/02/18	R023	03/11/2022	6.27	Call	Bond Future	460.8600	0.4609	446.9700	0.4470	(3.014)	0	0	0
2022/02/18	R023	03/11/2022	6.27	Put	Bond Future	22.4300	0.0224	24.2400	0.0242	8.070	0	0	0
2022/02/18	R035	05/05/2022	10.72	Call	Bond Future	4,915.8000	4.9158	4,973.6500	4.9737	1.177	0	0	1,200
2022/02/18	R035	05/05/2022	10.72	Put	Bond Future	521.6300	0.5216	498.3100	0.4983	(4.471)	0	0	0
2022/02/18	R035	05/05/2022	11.63	Call	Bond Future	9,900.6200	9.9006	9,976.4400	9.9764	0.766	0	0	0
2022/02/18	R035	05/05/2022	11.63	Put	Bond Future	77.0200	0.0770	71.6700	0.0717	(6.946)	0	0	0
2022/02/18	R035	05/05/2022	11.64	Call	Bond Future	9,955.8100	9.9558	10,031.7300	10.0317	0.763	0	0	0
2022/02/18	R035	05/05/2022	11.64	Put	Bond Future	75.2800	0.0753	70.0300	0.0700	(6.974)	0	0	0
2022/02/18	R035	05/05/2022			Bond Future	10.0408	93.3866	10.0287	93.4678	(0.121)	0.0000	0.0000	74,347
2022/02/18	R035	05/05/2022	10.82	Call	Bond Future	5,443.6300	5.4436	5,504.5600	5.5046	1.119	0	0	0
2022/02/18	R035	05/05/2022	10.82	Put	Bond Future	427.9300	0.4279	407.6900	0.4077	(4.730)	0	0	1,200
2022/02/18	R035	05/05/2022	11.65	Call	Bond Future	10,010.9700	10.0110	10,087.0000	10.0870	0.759	0	0	0
2022/02/18	R035	05/05/2022	11.65	Put	Bond Future	73.5700	0.0736	68.4300	0.0684	(6.987)	0	0	0
2022/02/18	R035	05/05/2022	12.64	Call	Bond Future	15,299.4300	15.2994	15,380.0600	15.3801	0.527	0	0	0
2022/02/18	R035	05/05/2022	12.64	Put	Bond Future	5.2400	0.0052	4.7000	0.0047	(10.305)	0	0	1,200
2022/02/18	R035	04/08/2022	11.13	Put	Bond Future	965.4100	0.9654	941.4900	0.9415	(2.478)	0	0	100
2022/02/18	R035	04/08/2022	10.64	Call	Bond Future	4,378.4500	4.3785	4,425.0900	4.4251	1.065	0	0	0
2022/02/18	R035	04/08/2022	10.64	Put	Bond Future	1,701.2600	1.7013	1,665.6700	1.6657	(2.092)	0	0	100
2022/02/18	R035	04/08/2022	10.72	Call	Bond Future	4,724.4600	4.7245	4,773.2400	4.7732	1.032	0	0	0
2022/02/18	R035	04/08/2022	10.72	Put	Bond Future	1,549.6200	1.5496	1,516.1700	1.5162	(2.159)	0	0	0
2022/02/18	R035	04/08/2022	10.73	Call	Bond Future	4,768.4200	4.7684	4,817.4600	4.8175	1.028	0	0	0
2022/02/18	R035	04/08/2022	10.73	Put	Bond Future	1,531.6500	1.5316	1,498.4600	1.4985	(2.167)	0	0	0
2022/02/18	R035	04/08/2022	9.53	Call	Bond Future	917.0300	0.9170	931.5700	0.9316	1.586	0	0	400
2022/02/18	R035	04/08/2022	9.53	Put	Bond Future	5,578.5700	5.5786	5,510.8800	5.5109	(1.213)	0	0	0
2022/02/18	R035	04/08/2022	9.84	Call	Bond Future	1,620.9700	1.6210	1,643.8500	1.6438	1.412	0	0	100
2022/02/18	R035	04/08/2022	9.84	Put	Bond Future	4,148.6900	4.1487	4,089.3400	4.0893	(1.431)	0	0	0
2022/02/18	R035	04/08/2022	10.53	Put	Bond Future	1,932.0600	1.9321	1,893.3800	1.8934	(2.002)	0	0	0
2022/02/18	R035	04/08/2022			Bond Future	10.2204	94.5212	10.2078	94.6034	(0.123)	0.0000	0.0000	48,495
2022/02/18	R035	04/08/2022	10.74	Call	Bond Future	4,812.2700	4.8123	4,861.5900	4.8616	1.025	0	0	0
2022/02/18	R035	04/08/2022	10.74	Put	Bond Future	1,513.6400	1.5136	1,480.7300	1.4807	(2.174)	0	0	0
2022/02/18	R035	04/08/2022	11.13	Call	Bond Future	6,628.7300	6.6287	6,687.0400	6.6870	0.880	0	0	0
2022/02/18	R035	04/08/2022	12.18	Call	Bond Future	11,880.7400	11.8807	11,953.5800	11.9536	0.613	0	0	0
2022/02/18	R035	04/08/2022	12.18	Put	Bond Future	290.6000	0.2906	281.2100	0.2812	(3.231)	0	0	400
2022/02/18	R035	04/08/2022	10.53	Call	Bond Future	3,918.3800	3.9184	3,961.9300	3.9619	1.111	0	0	400
2022/02/18	R035	03/11/2022	11.15	Call	Bond Future	6,390.9100	6.3909	6,445.5200	6.4455	0.854	0	0	0
2022/02/18	R035	03/11/2022	11.15	Put	Bond Future	1,562.5400	1.5625	1,534.4900	1.5345	(1.795)	0	0	0
2022/02/18	R035	03/11/2022	10.57	Call	Bond Future	4,024.8200	4.0248	4,066.6300	4.0666	1.039	0	0	0
2022/02/18	R035	03/11/2022	10.57	Put	Bond Future	2,712.3300	2.7123	2,671.4800	2.6715	(1.506)	0	0	582
2022/02/18	R035	03/11/2022	10.99	Call	Bond Future	5,691.0100	5.6910	5,742.4500	5.7425	0.904	0	0	0
2022/02/18	R035	03/11/2022	10.99	Put	Bond Future	1,812.4300	1.8124	1,781.2100	1.7812	(1.723)	0	0	582
2022/02/18	R035	03/11/2022			Bond Future	10.3618	91.4542	10.3488	91.5369	(0.125)	0.0000	0.0000	0

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2022/02/18	R035	03/11/2022	11.13	Call	Bond Future	6,302.3300	6.3023	6,356.5600	6.3566	0.860	0	0	0
2022/02/18	R035	03/11/2022	11.13	Put	Bond Future	1,591.8700	1.5919	1,563.4400	1.5634	(1.786)	0	0	0
2022/02/18	R035	03/11/2022	11.14	Call	Bond Future	6,346.7100	6.3467	6,401.1300	6.4011	0.857	0	0	0
2022/02/18	R035	03/11/2022	11.14	Put	Bond Future	1,577.2700	1.5773	1,549.0300	1.5490	(1.790)	0	0	0
2022/02/18	R035	03/11/2022	9.82	Call	Bond Future	1,725.7900	1.7258	1,748.8100	1.7488	1.334	0	0	582
2022/02/18	R035	03/11/2022	9.82	Put	Bond Future	5,271.8400	5.2718	5,212.2000	5.2122	(1.131)	0	0	0
2022/02/18	R035	02/02/2023	10.88	Call	Bond Future	5,085.0900	5.0851	5,130.9100	5.1309	0.901	0	0	0
2022/02/18	R035	02/02/2023	10.88	Put	Bond Future	2,866.7000	2.8667	2,828.9000	2.8289	(1.319)	0	0	0
2022/02/18	R035	02/02/2023	9.81	Call	Bond Future	1,881.0300	1.8810	1,904.0800	1.9041	1.225	0	0	582
2022/02/18	R035	02/02/2023	9.81	Put	Bond Future	6,427.7500	6.4277	6,367.1800	6.3672	(0.942)	0	0	0
2022/02/18	R035	02/02/2023	10.66	Call	Bond Future	4,297.0600	4.2971	4,338.3500	4.3383	0.961	0	0	0
2022/02/18	R035	02/02/2023	10.66	Put	Bond Future	3,412.1100	3.4121	3,369.7800	3.3698	(1.241)	0	0	582
2022/02/18	R035	02/02/2023			Bond Future	10.5166	92.8373	10.5031	92.9209	(0.128)	0.0000	0.0000	0
2022/02/18	R035	02/02/2023	10.87	Call	Bond Future	5,047.8500	5.0479	5,093.4700	5.0935	0.904	0	0	0
2022/02/18	R035	02/02/2023	10.87	Put	Bond Future	2,889.4500	2.8894	2,851.4500	2.8514	(1.315)	0	0	0
2022/02/18	R035	02/02/2023	11.06	Call	Bond Future	5,777.2700	5.7773	5,826.5800	5.8266	0.854	0	0	0
2022/02/18	R035	02/02/2023	11.06	Put	Bond Future	2,489.0100	2.4890	2,454.7000	2.4547	(1.378)	0	0	582
2022/02/18	R035	02/02/2023	10.86	Call	Bond Future	5,010.3700	5.0104	5,055.7900	5.0558	0.907	0	0	0
2022/02/18	R035	02/02/2023	10.86	Put	Bond Future	2,912.0200	2.9120	2,873.8200	2.8738	(1.312)	0	0	0
2022/02/18	R186	05/05/2022	7.28	Call	Bond Future	377.6400	0.3776	314.4100	0.3144	(16.743)	0	0	435
2022/02/18	R186	05/05/2022	7.28	Put	Bond Future	2,185.2500	2.1853	2,372.2200	2.3722	8.556	0	0	0
2022/02/18	R186	05/05/2022	7.48	Call	Bond Future	636.7300	0.6367	544.9600	0.5450	(14.413)	0	0	3,600
2022/02/18	R186	05/05/2022	7.48	Put	Bond Future	1,617.1000	1.6171	1,775.5300	1.7755	9.797	0	0	0
2022/02/18	R186	05/05/2022	9.18	Call	Bond Future	5,786.7200	5.7867	5,542.7200	5.5427	(4.217)	0	0	0
2022/02/18	R186	05/05/2022	9.18	Put	Bond Future	33.8300	0.0338	40.0300	0.0400	18.327	0	0	454
2022/02/18	R186	05/05/2022	8.32	Call	Bond Future	2,713.0300	2.7130	2,508.3100	2.5083	(7.546)	0	0	0
2022/02/18	R186	05/05/2022	8.32	Put	Bond Future	300.8600	0.3009	346.3400	0.3463	15.117	0	0	0
2022/02/18	R186	05/05/2022	8.14	Call	Bond Future	2,151.7100	2.1517	1,965.4800	1.9655	(8.655)	0	0	454
2022/02/18	R186	05/05/2022	8.14	Put	Bond Future	455.5400	0.4555	519.5100	0.5195	14.043	0	0	0
2022/02/18	R186	05/05/2022			Bond Future	7.7194	114.6473	7.7810	114.3971	0.797	0.0000	0.0000	73,481
2022/02/18	R186	05/05/2022	6.73	Call	Bond Future	67.4400	0.0674	51.9000	0.0519	(23.043)	0	0	3,600
2022/02/18	R186	05/05/2022	6.73	Put	Bond Future	4,189.7200	4.1897	4,424.3800	4.4244	5.601	0	0	0
2022/02/18	R186	05/05/2022	8.64	Call	Bond Future	3,809.2600	3.8093	3,582.1200	3.5821	(5.963)	0	0	0
2022/02/18	R186	05/05/2022	8.64	Put	Bond Future	138.6700	0.1387	161.7300	0.1617	16.629	0	0	4,035
2022/02/18	R186	05/05/2022	8.94	Call	Bond Future	4,898.2700	4.8983	4,659.4800	4.6595	(4.875)	0	0	0
2022/02/18	R186	05/05/2022	8.94	Put	Bond Future	64.5200	0.0645	75.9300	0.0759	17.684	0	0	454
2022/02/18	R186	05/05/2022	8.31	Call	Bond Future	2,680.4500	2.6805	2,476.6400	2.4766	(7.604)	0	0	0
2022/02/18	R186	05/05/2022	8.31	Put	Bond Future	307.9000	0.3079	354.2900	0.3543	15.067	0	0	0
2022/02/18	R186	05/05/2022	8.35	Call	Bond Future	2,811.3700	2.8114	2,604.0000	2.6040	(7.376)	0	0	454
2022/02/18	R186	05/05/2022	8.35	Put	Bond Future	280.4400	0.2804	323.2700	0.3233	15.272	0	0	0
2022/02/18	R186	05/05/2022	7.88	Call	Bond Future	1,443.1900	1.4432	1,290.7600	1.2908	(10.562)	0	0	435
2022/02/18	R186	05/05/2022	7.88	Put	Bond Future	791.7400	0.7917	889.5100	0.8895	12.349	0	0	0
2022/02/18	R186	05/05/2022	8.30	Call	Bond Future	2,648.1400	2.6481	2,445.2500	2.4453	(7.662)	0	0	0
2022/02/18	R186	05/05/2022	8.30	Put	Bond Future	315.2300	0.3152	362.5400	0.3625	15.008	0	0	0
2022/02/18	R186	04/08/2022	8.15	Call	Bond Future	2,104.4000	2.1044	1,951.9000	1.9519	(7.247)	0	0	0
2022/02/18	R186	04/08/2022	8.15	Put	Bond Future	1,201.2300	1.2012	1,302.0300	1.3020	8.391	0	0	0
2022/02/18	R186	04/08/2022	9.78	Call	Bond Future	7,027.4300	7.0274	6,789.9100	6.7899	(3.380)	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
2022/02/18	R186	04/08/2022	9.78	Put	Bond Future	142.8400	0.1428	158.6200	0.1586	11.047	0	0	3,600
2022/02/18	R186	04/08/2022	7.96	Call	Bond Future	1,685.1800	1.6852	1,550.6700	1.5507	(7.982)	0	0	3,600
2022/02/18	R186	04/08/2022			Bond Future	7.9137	110.8027	7.9797	110.5494	0.835	0.0000	0.0000	8
2022/02/18	R186	04/08/2022	8.14	Call	Bond Future	2,081.2000	2.0812	1,929.6100	1.9296	(7.284)	0	0	0
2022/02/18	R186	04/08/2022	8.14	Put	Bond Future	1,216.0600	1.2161	1,317.7700	1.3178	8.364	0	0	0
2022/02/18	R186	04/08/2022	6.96	Call	Bond Future	248.4400	0.2484	211.9500	0.2120	(14.688)	0	0	3,600
2022/02/18	R186	04/08/2022	6.96	Put	Bond Future	3,989.3500	3.9894	4,206.1600	4.2062	5.435	0	0	0
2022/02/18	R186	04/08/2022	7.96	Put	Bond Future	1,507.3300	1.5073	1,626.1200	1.6261	7.881	0	0	0
2022/02/18	R186	04/08/2022	8.13	Call	Bond Future	2,058.1200	2.0581	1,907.4600	1.9075	(7.320)	0	0	0
2022/02/18	R186	04/08/2022	8.13	Put	Bond Future	1,231.0200	1.2310	1,333.6600	1.3337	8.338	0	0	0
2022/02/18	R186	03/11/2022	8.53	Call	Bond Future	2,937.0200	2.9370	2,769.3200	2.7693	(5.710)	0	0	0
2022/02/18	R186	03/11/2022	8.53	Put	Bond Future	1,212.4700	1.2125	1,302.8000	1.3028	7.450	0	0	0
2022/02/18	R186	03/11/2022	8.54	Call	Bond Future	2,961.2000	2.9612	2,792.8200	2.7928	(5.686)	0	0	0
2022/02/18	R186	03/11/2022	8.54	Put	Bond Future	1,201.1000	1.2011	1,290.7500	1.2907	7.464	0	0	0
2022/02/18	R186	03/11/2022			Bond Future	8.0498	112.4424	8.1210	112.1844	0.885	0.0000	0.0000	0
2022/02/18	R186	03/11/2022	8.55	Call	Bond Future	2,985.4500	2.9855	2,816.4000	2.8164	(5.662)	0	0	0
2022/02/18	R186	03/11/2022	8.55	Put	Bond Future	1,189.8200	1.1898	1,278.8000	1.2788	7.478	0	0	0
2022/02/18	R186	02/02/2023	8.32	Call	Bond Future	2,358.6500	2.3587	2,217.5400	2.2175	(5.983)	0	0	0
2022/02/18	R186	02/02/2023	8.32	Put	Bond Future	2,002.4500	2.0025	2,123.4900	2.1235	6.045	0	0	0
2022/02/18	R186	02/02/2023	8.33	Call	Bond Future	2,377.9000	2.3779	2,236.1400	2.2361	(5.962)	0	0	0
2022/02/18	R186	02/02/2023	8.33	Put	Bond Future	1,987.7600	1.9878	2,108.1500	2.1081	6.057	0	0	0
2022/02/18	R186	02/02/2023			Bond Future	8.2153	108.8062	8.2923	108.5440	0.938	0.0000	0.0000	0
2022/02/18	R186	02/02/2023	8.34	Call	Bond Future	2,397.2300	2.3972	2,254.8200	2.2548	(5.941)	0	0	0
2022/02/18	R186	02/02/2023	8.34	Put	Bond Future	1,973.1600	1.9732	2,092.9000	2.0929	6.068	0	0	0
2022/02/18	R197	05/05/2022			Bond Future	326.3779	326.3779	326.4329	326.4329	0.017	0.0000	0.0000	747
2022/02/18	R197	04/08/2022			Bond Future	322.1609	322.1609	322.2166	322.2166	0.017	0.0000	0.0000	0
2022/02/18	R197	03/11/2022			Bond Future	326.9956	326.9956	327.0494	327.0494	0.016	0.0000	0.0000	0
2022/02/18	R197	02/02/2023			Bond Future	323.2827	323.2827	323.3372	323.3372	0.017	0.0000	0.0000	0
2022/02/18	R202	05/05/2022			Bond Future	250.6206	250.6206	250.7744	250.7744	0.061	0.0000	0.0000	6,392
2022/02/18	R202	04/08/2022			Bond Future	249.3713	249.3713	249.5272	249.5272	0.063	0.0000	0.0000	91
2022/02/18	R202	03/11/2022			Bond Future	253.1118	253.1118	253.2680	253.2680	0.062	0.0000	0.0000	0
2022/02/18	R202	02/02/2023			Bond Future	252.3238	252.3238	252.4821	252.4821	0.063	0.0000	0.0000	0
2022/02/18	R209	05/05/2022	9.75	Call	Bond Future	990.8800	0.9909	973.4200	0.9734	(1.762)	0	0	8,525
2022/02/18	R209	05/05/2022	9.75	Put	Bond Future	2,550.0200	2.5500	2,553.0700	2.5531	0.120	0	0	0
2022/02/18	R209	05/05/2022	10.25	Call	Bond Future	2,502.2300	2.5022	2,478.5600	2.4786	(0.946)	0	0	0
2022/02/18	R209	05/05/2022	10.25	Put	Bond Future	1,101.4500	1.1014	1,098.2900	1.0983	(0.287)	0	0	11,000
2022/02/18	R209	05/05/2022	10.75	Call	Bond Future	4,629.2900	4.6293	4,604.6000	4.6046	(0.533)	0	0	0
2022/02/18	R209	05/05/2022	10.75	Put	Bond Future	432.4500	0.4324	428.2700	0.4283	(0.967)	0	0	1,050
2022/02/18	R209	05/05/2022	11.43	Call	Bond Future	7,859.0500	7.8590	7,836.2400	7.8362	(0.290)	0	0	0
2022/02/18	R209	05/05/2022	11.43	Put	Bond Future	104.2300	0.1042	101.9300	0.1019	(2.207)	0	0	0
2022/02/18	R209	05/05/2022	11.44	Call	Bond Future	7,907.0900	7.9071	7,884.3100	7.8843	(0.288)	0	0	0
2022/02/18	R209	05/05/2022	11.44	Put	Bond Future	101.9500	0.1020	99.6800	0.0997	(2.227)	0	0	0
2022/02/18	R209	05/05/2022			Bond Future	10.0098	72.7806	10.0133	72.7601	0.035	0.0000	0.0000	21,972
2022/02/18	R209	05/05/2022	12.00	Call	Bond Future	10,564.0800	10.5641	10,542.5900	10.5426	(0.203)	0	0	0
2022/02/18	R209	05/05/2022	12.00	Put	Bond Future	28.4600	0.0285	27.4800	0.0275	(3.443)	0	0	12,050

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2022/02/18	R209	05/05/2022	11.45	Call	Bond Future	7,955.0900	7.9551	7,932.3500	7.9324	(0.286)	0	0	0
2022/02/18	R209	05/05/2022	11.45	Put	Bond Future	99.6800	0.0997	97.4500	0.0974	(2.237)	0	0	0
2022/02/18	R209	04/08/2022	10.57	Put	Bond Future	1,485.0600	1.4851	1,485.2500	1.4853	0.013	0	0	0
2022/02/18	R209	04/08/2022	10.58	Call	Bond Future	3,821.2800	3.8213	3,800.6700	3.8007	(0.539)	0	0	0
2022/02/18	R209	04/08/2022	10.58	Put	Bond Future	1,467.4100	1.4674	1,467.5500	1.4675	0.010	0	0	0
2022/02/18	R209	04/08/2022			Bond Future	10.1632	73.6957	10.1667	73.6749	0.035	0.0000	0.0000	1,550
2022/02/18	R209	04/08/2022	10.59	Call	Bond Future	3,858.9500	3.8589	3,838.2900	3.8383	(0.535)	0	0	0
2022/02/18	R209	04/08/2022	10.59	Put	Bond Future	1,449.9600	1.4500	1,450.0500	1.4500	0.006	0	0	0
2022/02/18	R209	04/08/2022	10.57	Call	Bond Future	3,783.7400	3.7837	3,763.1800	3.7632	(0.543)	0	0	0
2022/02/18	R209	03/11/2022	11.03	Call	Bond Future	5,424.5500	5.4246	5,403.8700	5.4039	(0.381)	0	0	0
2022/02/18	R209	03/11/2022	11.03	Put	Bond Future	1,391.9700	1.3920	1,393.0000	1.3930	0.074	0	0	0
2022/02/18	R209	03/11/2022	9.50	Call	Bond Future	1,003.8800	1.0039	994.0400	0.9940	(0.980)	0	0	1,000
2022/02/18	R209	03/11/2022	9.50	Put	Bond Future	5,680.2800	5.6803	5,692.1500	5.6922	0.209	0	0	0
2022/02/18	R209	03/11/2022	10.50	Put	Bond Future	2,352.0000	2.3520	2,355.5000	2.3555	0.149	0	0	1,000
2022/02/18	R209	03/11/2022			Bond Future	10.2892	71.6406	10.2930	71.6189	0.037	0.0000	0.0000	400
2022/02/18	R209	03/11/2022	11.50	Call	Bond Future	7,315.4800	7.3155	7,293.6100	7.2936	(0.299)	0	0	0
2022/02/18	R209	03/11/2022	11.50	Put	Bond Future	889.3100	0.8893	889.1500	0.8892	(0.018)	0	0	1,000
2022/02/18	R209	03/11/2022	11.01	Call	Bond Future	5,346.7300	5.3467	5,326.1200	5.3261	(0.385)	0	0	0
2022/02/18	R209	03/11/2022	11.01	Put	Bond Future	1,418.7600	1.4188	1,419.8600	1.4199	0.078	0	0	0
2022/02/18	R209	03/11/2022	11.02	Call	Bond Future	5,385.5000	5.3855	5,364.8600	5.3649	(0.383)	0	0	0
2022/02/18	R209	03/11/2022	11.02	Put	Bond Future	1,405.2000	1.4052	1,406.2700	1.4063	0.076	0	0	0
2022/02/18	R209	03/11/2022	10.50	Call	Bond Future	3,533.2300	3.5332	3,515.0200	3.5150	(0.515)	0	0	0
2022/02/18	R209	02/02/2023	10.80	Put	Bond Future	2,460.1500	2.4601	2,463.9700	2.4640	0.155	0	0	0
2022/02/18	R209	02/02/2023	10.78	Call	Bond Future	4,429.2500	4.4293	4,410.9400	4.4109	(0.413)	0	0	0
2022/02/18	R209	02/02/2023	10.79	Call	Bond Future	4,462.6000	4.4626	4,444.2400	4.4442	(0.411)	0	0	0
2022/02/18	R209	02/02/2023			Bond Future	10.4260	72.6945	10.4300	72.6723	0.038	0.0000	0.0000	0
2022/02/18	R209	02/02/2023	10.80	Call	Bond Future	4,495.7600	4.4958	4,477.3600	4.4774	(0.409)	0	0	0
2022/02/18	R209	02/02/2023	10.78	Put	Bond Future	2,500.4300	2.5004	2,504.3400	2.5043	0.156	0	0	0
2022/02/18	R209	02/02/2023	10.79	Put	Bond Future	2,480.3500	2.4803	2,484.2100	2.4842	0.156	0	0	0
2022/02/18	R210	05/05/2022			Bond Future	215.7547	215.7547	216.1435	216.1435	0.180	0.0000	0.0000	1,039
2022/02/18	R210	04/08/2022			Bond Future	218.5205	218.5205	218.9144	218.9144	0.180	0.0000	0.0000	266
2022/02/18	R210	03/11/2022			Bond Future	218.8722	218.8722	219.2706	219.2706	0.182	0.0000	0.0000	0
2022/02/18	R210	02/02/2023			Bond Future	222.1373	222.1373	222.5410	222.5410	0.182	0.0000	0.0000	0
2022/02/18	R213	05/05/2022	10.63	Call	Bond Future	6,134.0300	6.1340	6,037.1900	6.0372	(1.579)	0	0	0
2022/02/18	R213	05/05/2022	10.65	Put	Bond Future	150.4300	0.1504	153.9000	0.1539	2.307	0	0	0
2022/02/18	R213	05/05/2022			Bond Future	9.4554	86.8733	9.4742	86.7729	0.200	0.0000	0.0000	24,260
2022/02/18	R213	05/05/2022	10.63	Put	Bond Future	157.1500	0.1571	160.8000	0.1608	2.323	0	0	0
2022/02/18	R213	05/05/2022	10.64	Call	Bond Future	6,179.1800	6.1792	6,082.2400	6.0822	(1.569)	0	0	0
2022/02/18	R213	05/05/2022	10.64	Put	Bond Future	153.7600	0.1538	157.3100	0.1573	2.309	0	0	0
2022/02/18	R213	05/05/2022	10.65	Call	Bond Future	6,224.3400	6.2243	6,127.3200	6.1273	(1.559)	0	0	0
2022/02/18	R213	04/08/2022	9.88	Call	Bond Future	2,871.9100	2.8719	2,804.8500	2.8049	(2.335)	0	0	0
2022/02/18	R213	04/08/2022	9.89	Call	Bond Future	2,902.7400	2.9027	2,835.3300	2.8353	(2.322)	0	0	0
2022/02/18	R213	04/08/2022	9.90	Put	Bond Future	1,615.4400	1.6154	1,649.4300	1.6494	2.104	0	0	0
2022/02/18	R213	04/08/2022			Bond Future	9.6423	87.9308	9.6620	87.8290	0.204	0.0000	0.0000	0
2022/02/18	R213	04/08/2022	9.88	Put	Bond Future	1,654.9900	1.6550	1,689.6700	1.6897	2.095	0	0	0
2022/02/18	R213	04/08/2022	9.89	Put	Bond Future	1,635.1200	1.6351	1,669.4500	1.6694	2.100	0	0	0

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2022/02/18	R213	04/08/2022	9.90	Call	Bond Future	2,933.7100	2.9337	2,865.9600	2.8660	(2.309)	0	0	0
2022/02/18	R213	03/11/2022	10.38	Call	Bond Future	4,383.5400	4.3835	4,308.1600	4.3082	(1.720)	0	0	0
2022/02/18	R213	03/11/2022	10.38	Put	Bond Future	1,468.7500	1.4688	1,497.3300	1.4973	1.946	0	0	0
2022/02/18	R213	03/11/2022	10.39	Call	Bond Future	4,417.3000	4.4173	4,341.6700	4.3417	(1.712)	0	0	0
2022/02/18	R213	03/11/2022	10.39	Put	Bond Future	1,454.4700	1.4545	1,482.8000	1.4828	1.948	0	0	0
2022/02/18	R213	03/11/2022	10.37	Call	Bond Future	4,349.6100	4.3496	4,274.4800	4.2745	(1.727)	0	0	0
2022/02/18	R213	03/11/2022	10.37	Put	Bond Future	1,482.9000	1.4829	1,511.7300	1.5117	1.944	0	0	200
2022/02/18	R213	03/11/2022	9.19	Call	Bond Future	1,275.5800	1.2756	1,237.6800	1.2377	(2.971)	0	0	476
2022/02/18	R213	03/11/2022	9.19	Put	Bond Future	4,345.0600	4.3451	4,411.1200	4.4111	1.520	0	0	0
2022/02/18	R213	03/11/2022			Bond Future	9.7870	85.7109	9.8077	85.6069	0.212	0.0000	0.0000	0
2022/02/18	R213	03/11/2022	10.40	Call	Bond Future	4,451.1500	4.4512	4,375.2800	4.3753	(1.705)	0	0	0
2022/02/18	R213	03/11/2022	10.40	Put	Bond Future	1,440.3100	1.4403	1,468.4000	1.4684	1.950	0	0	0
2022/02/18	R213	03/11/2022	9.98	Call	Bond Future	3,134.5400	3.1345	3,070.2300	3.0702	(2.052)	0	0	0
2022/02/18	R213	03/11/2022	9.98	Put	Bond Future	2,171.4400	2.1714	2,211.0900	2.2111	1.826	0	0	200
2022/02/18	R213	03/11/2022	10.19	Call	Bond Future	3,763.6400	3.7636	3,693.2300	3.6932	(1.871)	0	0	0
2022/02/18	R213	03/11/2022	10.19	Put	Bond Future	1,768.5600	1.7686	1,802.1100	1.8021	1.897	0	0	476
2022/02/18	R213	03/11/2022	9.13	Call	Bond Future	1,170.9600	1.1710	1,135.1200	1.1351	(3.061)	0	0	200
2022/02/18	R213	03/11/2022	9.13	Put	Bond Future	4,556.7100	4.5567	4,624.8300	4.6248	1.495	0	0	0
2022/02/18	R213	03/11/2022	9.84	Call	Bond Future	2,745.2500	2.7452	2,685.3000	2.6853	(2.184)	0	0	0
2022/02/18	R213	03/11/2022	9.84	Put	Bond Future	2,479.3000	2.4793	2,523.3100	2.5233	1.775	0	0	476
2022/02/18	R213	02/02/2023	10.22	Put	Bond Future	2,453.6200	2.4536	2,493.3900	2.4934	1.621	0	0	0
2022/02/18	R213	02/02/2023	10.23	Call	Bond Future	3,796.6500	3.7967	3,730.5200	3.7305	(1.742)	0	0	0
2022/02/18	R213	02/02/2023	10.35	Call	Bond Future	4,150.3000	4.1503	4,081.2200	4.0812	(1.664)	0	0	0
2022/02/18	R213	02/02/2023	10.35	Put	Bond Future	2,216.8300	2.2168	2,253.4000	2.2534	1.650	0	0	476
2022/02/18	R213	02/02/2023	10.01	Call	Bond Future	3,198.2200	3.1982	3,137.8200	3.1378	(1.889)	0	0	0
2022/02/18	R213	02/02/2023			Bond Future	9.9479	87.0048	9.9695	86.8991	0.218	0.0000	0.0000	0
2022/02/18	R213	02/02/2023	10.22	Call	Bond Future	3,768.2900	3.7683	3,702.4100	3.7024	(1.748)	0	0	0
2022/02/18	R213	02/02/2023	10.23	Put	Bond Future	2,434.1700	2.4342	2,473.6900	2.4737	1.624	0	0	0
2022/02/18	R213	02/02/2023	9.16	Call	Bond Future	1,368.2500	1.3682	1,332.2200	1.3322	(2.633)	0	0	476
2022/02/18	R213	02/02/2023	9.16	Put	Bond Future	5,326.9300	5.3269	5,396.5500	5.3965	1.307	0	0	0
2022/02/18	R213	02/02/2023	10.01	Put	Bond Future	2,895.7400	2.8957	2,940.9900	2.9410	1.563	0	0	476
2022/02/18	R213	02/02/2023	10.21	Call	Bond Future	3,740.3500	3.7404	3,674.7200	3.6747	(1.755)	0	0	0
2022/02/18	R213	02/02/2023	10.21	Put	Bond Future	2,473.5300	2.4735	2,513.5500	2.5135	1.618	0	0	0
2022/02/18	R214	05/05/2022	11.73	Put	Bond Future	122.7100	0.1227	110.3500	0.1104	(10.073)	0	0	0
2022/02/18	R214	05/05/2022	11.74	Put	Bond Future	120.0100	0.1200	107.8800	0.1079	(10.107)	0	0	0
2022/02/18	R214	05/05/2022	11.75	Call	Bond Future	7,854.8800	7.8549	8,010.8100	8.0108	1.985	0	0	0
2022/02/18	R214	05/05/2022			Bond Future	10.3671	69.5072	10.3398	69.6751	(0.263)	0.0000	0.0000	16,514
2022/02/18	R214	05/05/2022	11.73	Call	Bond Future	7,758.3600	7.7584	7,913.8300	7.9138	2.004	0	0	0
2022/02/18	R214	05/05/2022	11.74	Call	Bond Future	7,806.6300	7.8066	7,962.3300	7.9623	1.994	0	0	0
2022/02/18	R214	05/05/2022	11.75	Put	Bond Future	117.3600	0.1174	105.4600	0.1055	(10.140)	0	0	0
2022/02/18	R214	04/08/2022	10.98	Put	Bond Future	1,501.5500	1.5016	1,439.9500	1.4400	(4.102)	0	0	0
2022/02/18	R214	04/08/2022	10.99	Call	Bond Future	4,209.3600	4.2094	4,318.2300	4.3182	2.586	0	0	0
2022/02/18	R214	04/08/2022			Bond Future	10.5212	70.3509	10.4930	70.5208	(0.269)	0.0000	0.0000	1,337
2022/02/18	R214	04/08/2022	10.97	Call	Bond Future	4,131.5400	4.1315	4,239.3600	4.2394	2.610	0	0	0
2022/02/18	R214	04/08/2022	10.97	Put	Bond Future	1,519.0300	1.5190	1,456.9000	1.4569	(4.090)	0	0	0
2022/02/18	R214	04/08/2022	10.98	Call	Bond Future	4,170.4700	4.1705	4,278.8200	4.2788	2.598	0	0	0
2022/02/18	R214	04/08/2022	10.99	Put	Bond Future	1,484.0900	1.4841	1,423.0100	1.4230	(4.116)	0	0	0

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2022/02/18	R214	03/11/2022	11.34	Call	Bond Future	5,493.4200	5.4934	5,610.9000	5.6109	2.139	0	0	0
2022/02/18	R214	03/11/2022	11.36	Put	Bond Future	1,544.1400	1.5441	1,490.4800	1.4905	(3.475)	0	0	0
2022/02/18	R214	03/11/2022			Bond Future	10.6431	68.1221	10.6140	68.2940	(0.274)	0.0000	0.0000	0
2022/02/18	R214	03/11/2022	11.34	Put	Bond Future	1,572.7700	1.5728	1,518.3300	1.5183	(3.461)	0	0	0
2022/02/18	R214	03/11/2022	11.35	Call	Bond Future	5,532.6700	5.5327	5,650.5400	5.6505	2.130	0	0	0
2022/02/18	R214	03/11/2022	11.35	Put	Bond Future	1,558.3900	1.5584	1,504.3400	1.5043	(3.468)	0	0	0
2022/02/18	R214	03/11/2022	11.36	Call	Bond Future	5,571.9900	5.5720	5,690.2500	5.6902	2.122	0	0	0
2022/02/18	R214	02/02/2023	11.07	Call	Bond Future	4,467.1400	4.4671	4,567.2500	4.5673	2.241	0	0	0
2022/02/18	R214	02/02/2023	11.07	Put	Bond Future	2,794.2100	2.7942	2,720.1200	2.7201	(2.652)	0	0	0
2022/02/18	R214	02/02/2023	11.08	Call	Bond Future	4,500.5300	4.5005	4,601.0600	4.6011	2.234	0	0	0
2022/02/18	R214	02/02/2023	11.08	Put	Bond Future	2,772.0800	2.7721	2,698.4100	2.6984	(2.658)	0	0	0
2022/02/18	R214	02/02/2023			Bond Future	10.7748	69.1531	10.7447	69.3273	(0.279)	0.0000	0.0000	0
2022/02/18	R214	02/02/2023	11.09	Call	Bond Future	4,534.2700	4.5343	4,635.2200	4.6352	2.226	0	0	0
2022/02/18	R214	02/02/2023	11.09	Put	Bond Future	2,750.3600	2.7504	2,677.1100	2.6771	(2.663)	0	0	0
2022/02/18	R248	05/05/2022	11.79	Call	Bond Future	10,143.9700	10.1440	10,344.3000	10.3443	1.975	0	0	0
2022/02/18	R248	05/05/2022	11.79	Put	Bond Future	130.8200	0.1308	117.1300	0.1171	(10.465)	0	0	0
2022/02/18	R248	05/05/2022	11.80	Call	Bond Future	10,203.9200	10.2039	10,404.5100	10.4045	1.966	0	0	0
2022/02/18	R248	05/05/2022			Bond Future	10.3651	87.2282	10.3378	87.4422	(0.263)	0.0000	0.0000	190,964
2022/02/18	R248	05/05/2022	11.80	Put	Bond Future	127.8600	0.1279	114.4300	0.1144	(10.504)	0	0	0
2022/02/18	R248	05/05/2022	11.81	Call	Bond Future	10,263.8900	10.2639	10,464.7300	10.4647	1.957	0	0	0
2022/02/18	R248	05/05/2022	11.81	Put	Bond Future	125.0000	0.1250	111.8200	0.1118	(10.544)	0	0	0
2022/02/18	R248	04/08/2022	10.99	Call	Bond Future	5,332.9500	5.3329	5,472.4700	5.4725	2.616	0	0	0
2022/02/18	R248	04/08/2022	10.99	Put	Bond Future	1,851.2600	1.8513	1,773.9800	1.7740	(4.174)	0	0	0
2022/02/18	R248	04/08/2022	10.40	Put	Bond Future	3,665.3000	3.6653	3,542.7600	3.5428	(3.343)	0	0	0
2022/02/18	R248	04/08/2022	10.98	Call	Bond Future	5,283.8100	5.2838	5,422.6600	5.4227	2.628	0	0	0
2022/02/18	R248	04/08/2022	10.98	Put	Bond Future	1,873.1300	1.8731	1,795.1800	1.7952	(4.161)	0	0	0
2022/02/18	R248	04/08/2022			Bond Future	10.5170	88.2869	10.4886	88.5037	(0.269)	0.0000	0.0000	6,019
2022/02/18	R248	04/08/2022	11.00	Call	Bond Future	5,382.2200	5.3822	5,522.4100	5.5224	2.605	0	0	0
2022/02/18	R248	04/08/2022	11.00	Put	Bond Future	1,829.6200	1.8296	1,753.0100	1.7530	(4.187)	0	0	0
2022/02/18	R248	04/08/2022	9.70	Call	Bond Future	767.8800	0.7679	805.6400	0.8056	4.917	0	0	2,400
2022/02/18	R248	04/08/2022	9.70	Put	Bond Future	7,422.4500	7.4225	7,243.4100	7.2434	(2.412)	0	0	0
2022/02/18	R248	04/08/2022	10.40	Call	Bond Future	2,764.3600	2.7644	2,858.6200	2.8586	3.410	0	0	2,400
2022/02/18	R248	03/11/2022	11.31	Put	Bond Future	2,009.7000	2.0097	1,939.4300	1.9394	(3.497)	0	0	0
2022/02/18	R248	03/11/2022	11.32	Call	Bond Future	6,846.6400	6.8466	6,996.1200	6.9961	2.183	0	0	0
2022/02/18	R248	03/11/2022	11.30	Put	Bond Future	2,028.2900	2.0283	1,957.5100	1.9575	(3.490)	0	0	0
2022/02/18	R248	03/11/2022			Bond Future	10.6368	85.1905	10.6076	85.4097	(0.275)	0.0000	0.0000	0
2022/02/18	R248	03/11/2022	11.31	Call	Bond Future	6,797.5500	6.7975	6,946.5300	6.9465	2.192	0	0	0
2022/02/18	R248	03/11/2022	11.32	Put	Bond Future	1,991.2900	1.9913	1,921.5200	1.9215	(3.504)	0	0	0
2022/02/18	R248	03/11/2022	11.30	Call	Bond Future	6,748.5400	6.7485	6,897.0100	6.8970	2.200	0	0	0
2022/02/18	R248	02/02/2023	11.08	Call	Bond Future	5,692.0200	5.6920	5,820.9600	5.8210	2.265	0	0	0
2022/02/18	R248	02/02/2023	11.08	Put	Bond Future	3,448.5300	3.4485	3,355.2700	3.3553	(2.704)	0	0	0
2022/02/18	R248	02/02/2023			Bond Future	10.7664	86.4799	10.7361	86.7021	(0.281)	0.0000	0.0000	0
2022/02/18	R248	02/02/2023	11.07	Call	Bond Future	5,649.8400	5.6498	5,778.2500	5.7783	2.273	0	0	0
2022/02/18	R248	02/02/2023	11.07	Put	Bond Future	3,476.2500	3.4763	3,382.4600	3.3825	(2.698)	0	0	0
2022/02/18	R248	02/02/2023	11.06	Call	Bond Future	5,607.7700	5.6078	5,735.6300	5.7356	2.280	0	0	0
2022/02/18	R248	02/02/2023	11.06	Put	Bond Future	3,504.2000	3.5042	3,409.8600	3.4099	(2.692)	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
Total											1213330	