



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](http://www.jse.co.za)

Registration number: 2005/022939/06  
VAT number: 4080119391

## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 29/04/2022 TO 29/04/2022

Deal Date	Contract Details	Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2022/04/29	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/04/29	0908	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/04/29	0957	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/04/29	0986	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/04/29	1386	28/02/2031		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/04/29	1409	28/02/2041		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/04/29	2025	05/05/2022		Bond Future	160.2949	160.2949	160.3109	160.3109	0.010	0.0000	0.0000	118
2022/04/29	2025	04/08/2022		Bond Future	160.8521	160.8521	160.8289	160.8289	(0.014)	0.0000	0.0000	7,305
2022/04/29	2025	03/11/2022		Bond Future	163.1901	163.1901	163.1798	163.1798	(0.006)	0.0000	0.0000	0
2022/04/29	2025	02/02/2023		Bond Future	164.2732	164.2732	164.2765	164.2765	0.002	0.0000	0.0000	0
2022/04/29	2025	04/05/2023		Bond Future	167.0644	167.0644	167.2000	167.2000	0.081	0.0000	0.0000	0
2022/04/29	2029	05/05/2022		Bond Future	117.5804	117.5804	117.4457	117.4457	(0.115)	0.0000	0.0000	1,807
2022/04/29	2029	04/08/2022		Bond Future	119.1884	119.1884	119.0228	119.0228	(0.139)	0.0000	0.0000	3,915

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2022/04/29	2029	03/11/2022			Bond Future	119.6819	119.6819	119.5237	119.5237	(0.132)	0.0000	0.0000	0
2022/04/29	2029	02/02/2023			Bond Future	121.7046	121.7046	121.5539	121.5539	(0.124)	0.0000	0.0000	0
2022/04/29	2029	04/05/2023			Bond Future	122.4979	122.4979	122.4412	122.4412	(0.046)	0.0000	0.0000	0
2022/04/29	2030	05/05/2022	8.14	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	1,800
2022/04/29	2030	05/05/2022	8.14	Put	Bond Future	9,879.7500	9.8798	9,621.5700	9.6216	(2.613)	0	0	0
2022/04/29	2030	05/05/2022	8.47	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	1,073
2022/04/29	2030	05/05/2022	10.21	Call	Bond Future	1,081.9700	1.0820	1,268.3200	1.2683	17.223	0	0	0
2022/04/29	2030	05/05/2022	10.21	Put	Bond Future	130.9100	0.1309	59.0800	0.0591	(54.870)	0	0	0
2022/04/29	2030	05/05/2022	9.95	Call	Bond Future	289.3800	0.2894	350.1700	0.3502	21.007	0	0	0
2022/04/29	2030	05/05/2022	9.65	Put	Bond Future	1,839.8000	1.8398	1,581.9800	1.5820	(14.013)	0	0	5,000
2022/04/29	2030	05/05/2022	8.81	Put	Bond Future	6,198.3700	6.1984	5,940.1900	5.9402	(4.165)	0	0	0
2022/04/29	2030	05/05/2022	8.89	Put	Bond Future	5,770.4400	5.7704	5,512.2600	5.5123	(4.474)	0	0	0
2022/04/29	2030	05/05/2022	9.15	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	7,500
2022/04/29	2030	05/05/2022	9.15	Put	Bond Future	4,396.3500	4.3963	4,138.1700	4.1382	(5.873)	0	0	0
2022/04/29	2030	05/05/2022			Bond Future	10.0156	91.4969	9.9633	91.7551	(0.522)	0.0000	0.0000	53,730
2022/04/29	2030	05/05/2022	7.73	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	200
2022/04/29	2030	05/05/2022	7.73	Put	Bond Future	12,221.0800	12.2211	11,962.9000	11.9629	(2.113)	0	0	0
2022/04/29	2030	05/05/2022	8.47	Put	Bond Future	8,044.5300	8.0445	7,786.3500	7.7863	(3.209)	0	0	0
2022/04/29	2030	05/05/2022	11.04	Call	Bond Future	4,868.3700	4.8684	5,126.5200	5.1265	5.303	0	0	0
2022/04/29	2030	05/05/2022	11.04	Put	Bond Future	0.0300	0.0000	0.0000	0.0000	(100.000)	0	0	1,800
2022/04/29	2030	05/05/2022	9.95	Put	Bond Future	613.1400	0.6131	415.7500	0.4158	(32.193)	0	0	1,073
2022/04/29	2030	05/05/2022	10.19	Call	Bond Future	1,004.1500	1.0042	1,182.4100	1.1824	17.752	0	0	0
2022/04/29	2030	05/05/2022	10.19	Put	Bond Future	150.3200	0.1503	70.4000	0.0704	(53.167)	0	0	0
2022/04/29	2030	05/05/2022	10.20	Call	Bond Future	1,042.7900	1.0428	1,225.1600	1.2252	17.489	0	0	0
2022/04/29	2030	05/05/2022	10.20	Put	Bond Future	140.3300	0.1403	64.5200	0.0645	(54.023)	0	0	200
2022/04/29	2030	05/05/2022	9.35	Call	Bond Future	0.0900	0.0001	0.0800	0.0001	(11.111)	0	0	0
2022/04/29	2030	05/05/2022	9.35	Put	Bond Future	3,356.5700	3.3566	3,098.3800	3.0984	(7.692)	0	0	1,073
2022/04/29	2030	05/05/2022	9.60	Call	Bond Future	7.9500	0.0080	7.7600	0.0078	(2.390)	0	0	0
2022/04/29	2030	05/05/2022	9.60	Put	Bond Future	2,085.1500	2.0851	1,826.7800	1.8268	(12.391)	0	0	5,000
2022/04/29	2030	05/05/2022	9.65	Call	Bond Future	15.7600	0.0158	16.1200	0.0161	2.284	0	0	0
2022/04/29	2030	05/05/2022	8.81	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	200
2022/04/29	2030	05/05/2022	8.89	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	1,800
2022/04/29	2030	04/08/2022	9.56	Call	Bond Future	403.6200	0.4036	423.7800	0.4238	4.995	0	0	0
2022/04/29	2030	04/08/2022	9.56	Put	Bond Future	3,699.6200	3.6996	3,480.7100	3.4807	(5.917)	0	0	0
2022/04/29	2030	04/08/2022	10.95	Call	Bond Future	3,836.0200	3.8360	3,984.4100	3.9844	3.868	0	0	0
2022/04/29	2030	04/08/2022	10.95	Put	Bond Future	533.7300	0.5337	443.0500	0.4430	(16.990)	0	0	800
2022/04/29	2030	04/08/2022			Bond Future	10.2378	88.7193	10.1876	88.9584	(0.491)	0.0000	0.0000	96,429
2022/04/29	2030	04/08/2022	9.05	Call	Bond Future	85.6600	0.0857	100.7100	0.1007	17.569	0	0	800
2022/04/29	2030	04/08/2022	9.05	Put	Bond Future	5,965.0200	5.9650	5,741.0000	5.7410	(3.756)	0	0	0
2022/04/29	2030	04/08/2022	9.54	Call	Bond Future	383.3400	0.3833	402.5700	0.4026	5.016	0	0	0
2022/04/29	2030	04/08/2022	9.54	Put	Bond Future	3,778.9500	3.7789	3,559.1100	3.5591	(5.817)	0	0	0
2022/04/29	2030	04/08/2022	9.55	Call	Bond Future	393.3900	0.3934	413.0700	0.4131	5.003	0	0	0
2022/04/29	2030	04/08/2022	9.55	Put	Bond Future	3,739.1800	3.7392	3,519.7900	3.5198	(5.867)	0	0	0
2022/04/29	2030	04/08/2022	8.30	Call	Bond Future	6.7400	0.0067	8.9600	0.0090	32.938	0	0	800
2022/04/29	2030	04/08/2022	8.30	Put	Bond Future	9,854.6000	9.8546	9,617.7500	9.6177	(2.403)	0	0	0
2022/04/29	2030	03/11/2022	10.10	Call	Bond Future	1,380.1300	1.3801	1,449.6500	1.4497	5.037	0	0	0
2022/04/29	2030	03/11/2022	10.10	Put	Bond Future	2,947.9800	2.9480	2,767.2200	2.7672	(6.132)	0	0	0

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2022/04/29	2030	03/11/2022			Bond Future	10.4374	89.9892	10.3830	90.2394	(0.521)	0.0000	0.0000	18,731
2022/04/29	2030	03/11/2022	10.09	Call	Bond Future	1,361.3100	1.3613	1,429.7600	1.4298	5.028	0	0	0
2022/04/29	2030	03/11/2022	10.09	Put	Bond Future	2,976.1700	2.9762	2,794.3400	2.7943	(6.110)	0	0	0
2022/04/29	2030	03/11/2022	10.08	Call	Bond Future	1,342.8900	1.3429	1,410.2700	1.4103	5.018	0	0	0
2022/04/29	2030	03/11/2022	10.08	Put	Bond Future	3,004.7900	3.0048	2,821.8900	2.8219	(6.087)	0	0	0
2022/04/29	2030	02/02/2023	10.01	Put	Bond Future	4,029.1100	4.0291	3,873.5700	3.8736	(3.860)	0	0	0
2022/04/29	2030	02/02/2023	9.94	Put	Bond Future	4,242.9900	4.2430	4,081.8100	4.0818	(3.799)	0	0	102
2022/04/29	2030	02/02/2023	9.99	Call	Bond Future	1,258.0400	1.2580	1,363.2200	1.3632	8.361	0	0	0
2022/04/29	2030	02/02/2023	10.00	Call	Bond Future	1,274.0100	1.2740	1,380.0000	1.3800	8.319	0	0	0
2022/04/29	2030	02/02/2023	9.20	Call	Bond Future	400.5400	0.4005	449.6900	0.4497	12.271	0	0	0
2022/04/29	2030	02/02/2023	9.20	Put	Bond Future	6,983.6700	6.9837	6,770.4800	6.7705	(3.053)	0	0	0
2022/04/29	2030	02/02/2023	9.66	Call	Bond Future	798.1400	0.7981	877.1800	0.8772	9.903	0	0	0
2022/04/29	2030	02/02/2023	9.66	Put	Bond Future	5,173.3600	5.1734	4,990.0600	4.9901	(3.543)	0	0	102
2022/04/29	2030	02/02/2023	9.80	Call	Bond Future	976.9200	0.9769	1,066.9000	1.0669	9.211	0	0	0
2022/04/29	2030	02/02/2023	8.81	Put	Bond Future	8,719.5000	8.7195	8,487.9100	8.4879	(2.656)	0	0	0
2022/04/29	2030	02/02/2023			Bond Future	10.6143	87.4863	10.5554	87.7486	(0.555)	0.0000	0.0000	0
2022/04/29	2030	02/02/2023	10.01	Call	Bond Future	1,290.1200	1.2901	1,396.9200	1.3969	8.278	0	0	0
2022/04/29	2030	02/02/2023	9.94	Call	Bond Future	1,179.7200	1.1797	1,280.8800	1.2809	8.575	0	0	0
2022/04/29	2030	02/02/2023	9.99	Put	Bond Future	4,089.5300	4.0895	3,932.3700	3.9324	(3.843)	0	0	0
2022/04/29	2030	02/02/2023	10.00	Put	Bond Future	4,059.2400	4.0592	3,902.8900	3.9029	(3.852)	0	0	0
2022/04/29	2030	02/02/2023	9.80	Put	Bond Future	4,693.1800	4.6932	4,520.8200	4.5208	(3.673)	0	0	0
2022/04/29	2030	02/02/2023	8.81	Call	Bond Future	211.8200	0.2118	242.5700	0.2426	14.517	0	0	102
2022/04/29	2030	04/05/2023	10.52	Call	Bond Future	2,182.0500	2.1821	2,353.9500	2.3540	7.878	0	0	0
2022/04/29	2030	04/05/2023	10.52	Put	Bond Future	3,425.9500	3.4260	3,258.0200	3.2580	(4.902)	0	0	0
2022/04/29	2030	04/05/2023	10.53	Call	Bond Future	2,202.3100	2.2023	2,375.0800	2.3751	7.845	0	0	0
2022/04/29	2030	04/05/2023	10.53	Put	Bond Future	3,402.4900	3.4025	3,235.4300	3.2354	(4.910)	0	0	0
2022/04/29	2030	04/05/2023			Bond Future	10.8070	88.9578	10.7281	89.2976	(0.730)	0.0000	0.0000	0
2022/04/29	2030	04/05/2023	10.54	Call	Bond Future	2,222.6700	2.2227	2,396.3100	2.3963	7.812	0	0	0
2022/04/29	2030	04/05/2023	10.54	Put	Bond Future	3,379.1600	3.3792	3,212.9700	3.2130	(4.918)	0	0	0
2022/04/29	2032	05/05/2022	10.29	Put	Bond Future	871.1200	0.8711	633.6300	0.6336	(27.263)	0	0	0
2022/04/29	2032	05/05/2022	11.18	Call	Bond Future	4,134.7100	4.1347	4,395.6600	4.3957	6.311	0	0	0
2022/04/29	2032	05/05/2022	11.18	Put	Bond Future	0.4700	0.0005	0.0800	0.0001	(82.979)	0	0	780
2022/04/29	2032	05/05/2022	10.98	Call	Bond Future	3,092.4100	3.0924	3,350.2900	3.3503	8.339	0	0	0
2022/04/29	2032	05/05/2022	10.98	Put	Bond Future	4.7200	0.0047	1.2600	0.0013	(73.305)	0	0	993
2022/04/29	2032	05/05/2022	11.02	Put	Bond Future	3.0500	0.0031	0.7700	0.0008	(74.754)	0	0	0
2022/04/29	2032	05/05/2022	11.03	Call	Bond Future	3,353.7200	3.3537	3,613.0100	3.6130	7.731	0	0	0
2022/04/29	2032	05/05/2022	11.03	Put	Bond Future	2.7300	0.0027	0.6800	0.0007	(75.092)	0	0	0
2022/04/29	2032	05/05/2022			Bond Future	10.4090	87.7451	10.3619	88.0064	(0.452)	0.0000	0.0000	79,205
2022/04/29	2032	05/05/2022	9.58	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	780
2022/04/29	2032	05/05/2022	9.58	Put	Bond Future	4,759.1700	4.7592	4,497.8300	4.4978	(5.491)	0	0	0
2022/04/29	2032	05/05/2022	10.18	Call	Bond Future	75.3100	0.0753	77.3700	0.0774	2.735	0	0	780
2022/04/29	2032	05/05/2022	10.18	Put	Bond Future	1,356.2900	1.3563	1,097.0100	1.0970	(19.117)	0	0	0
2022/04/29	2032	05/05/2022	10.29	Call	Bond Future	208.6400	0.2086	232.4900	0.2325	11.431	0	0	993
2022/04/29	2032	05/05/2022	11.04	Call	Bond Future	3,405.9500	3.4060	3,665.4400	3.6654	7.619	0	0	0
2022/04/29	2032	05/05/2022	11.04	Put	Bond Future	2.4400	0.0024	0.5900	0.0006	(75.820)	0	0	0
2022/04/29	2032	05/05/2022	11.02	Call	Bond Future	3,301.4700	3.3015	3,560.5300	3.5605	7.847	0	0	0
2022/04/29	2032	04/08/2022	10.20	Put	Bond Future	3,011.6900	3.0117	2,844.6600	2.8447	(5.546)	0	0	0

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2022/04/29	2032	04/08/2022	10.21	Put	Bond Future	2,974.2400	2.9742	2,808.5700	2.8086	(5.570)	0	0	0
2022/04/29	2032	04/08/2022	10.22	Call	Bond Future	806.7400	0.8067	885.6200	0.8856	9.778	0	0	0
2022/04/29	2032	04/08/2022	9.40	Call	Bond Future	54.5700	0.0546	63.6700	0.0637	16.676	0	0	1,300
2022/04/29	2032	04/08/2022	9.40	Put	Bond Future	6,900.7700	6.9008	6,666.7000	6.6667	(3.392)	0	0	0
2022/04/29	2032	04/08/2022	9.72	Call	Bond Future	187.0100	0.1870	212.3500	0.2123	13.550	0	0	800
2022/04/29	2032	04/08/2022	9.72	Put	Bond Future	5,154.1400	5.1541	4,936.3100	4.9363	(4.226)	0	0	0
2022/04/29	2032	04/08/2022	8.97	Call	Bond Future	10.8000	0.0108	13.0500	0.0130	20.833	0	0	800
2022/04/29	2032	04/08/2022	8.97	Put	Bond Future	9,463.3800	9.4634	9,222.4600	9.2225	(2.546)	0	0	0
2022/04/29	2032	04/08/2022			Bond Future	10.6098	88.9230	10.5647	89.1661	(0.425)	0.0000	0.0000	72,672
2022/04/29	2032	04/08/2022	11.00	Call	Bond Future	0.0000	0.0000	3,173.6000	3.1736	100.000	0	0	0
2022/04/29	2032	04/08/2022	11.00	Put	Bond Future	0.0000	0.0000	866.2000	0.8662	100.000	0	0	7,500
2022/04/29	2032	04/08/2022	11.60	Call	Bond Future	5,464.0200	5.4640	5,679.4700	5.6795	3.943	0	0	0
2022/04/29	2032	04/08/2022	11.60	Put	Bond Future	353.1600	0.3532	325.4400	0.3254	(7.849)	0	0	800
2022/04/29	2032	04/08/2022	11.89	Call	Bond Future	6,743.1400	6.7431	6,969.0500	6.9690	3.350	0	0	0
2022/04/29	2032	04/08/2022	11.89	Put	Bond Future	213.0300	0.2130	195.7700	0.1958	(8.102)	0	0	0
2022/04/29	2032	04/08/2022	10.20	Call	Bond Future	769.9700	0.7700	846.1100	0.8461	9.889	0	0	0
2022/04/29	2032	04/08/2022	10.21	Call	Bond Future	788.1400	0.7881	865.6400	0.8656	9.833	0	0	0
2022/04/29	2032	04/08/2022	10.22	Put	Bond Future	2,937.2700	2.9373	2,772.9800	2.7730	(5.593)	0	0	0
2022/04/29	2032	04/08/2022	10.10	Call	Bond Future	601.9600	0.6020	665.1200	0.6651	10.492	0	0	1,300
2022/04/29	2032	04/08/2022	10.10	Put	Bond Future	3,402.4600	3.4025	3,222.4500	3.2225	(5.291)	0	0	0
2022/04/29	2032	03/11/2022	10.56	Put	Bond Future	2,962.8100	2.9628	2,820.8400	2.8208	(4.792)	0	0	180
2022/04/29	2032	03/11/2022	9.92	Call	Bond Future	556.6300	0.5566	605.3300	0.6053	8.749	0	0	750
2022/04/29	2032	03/11/2022	9.92	Put	Bond Future	5,325.4300	5.3254	5,120.1300	5.1201	(3.855)	0	0	0
2022/04/29	2032	03/11/2022	10.11	Put	Bond Future	4,528.7600	4.5288	4,341.0500	4.3411	(4.145)	0	0	454
2022/04/29	2032	03/11/2022	10.16	Call	Bond Future	898.7300	0.8987	969.9000	0.9699	7.919	0	0	0
2022/04/29	2032	03/11/2022	10.16	Put	Bond Future	4,333.0600	4.3331	4,150.2300	4.1502	(4.219)	0	0	180
2022/04/29	2032	03/11/2022	9.31	Put	Bond Future	8,427.7100	8.4277	8,190.1300	8.1901	(2.819)	0	0	0
2022/04/29	2032	03/11/2022	9.36	Call	Bond Future	163.6800	0.1637	181.8200	0.1818	11.083	0	0	454
2022/04/29	2032	03/11/2022	9.36	Put	Bond Future	8,150.8600	8.1509	7,915.0000	7.9150	(2.894)	0	0	0
2022/04/29	2032	03/11/2022	9.46	Put	Bond Future	7,606.4900	7.6065	7,374.2600	7.3743	(3.053)	0	0	0
2022/04/29	2032	03/11/2022			Bond Future	10.8003	86.0442	10.7518	86.2982	(0.449)	0.0000	0.0000	82,800
2022/04/29	2032	03/11/2022	12.30	Call	Bond Future	7,825.5400	7.8255	8,056.9100	8.0569	2.957	0	0	0
2022/04/29	2032	03/11/2022	12.30	Put	Bond Future	448.4900	0.4485	425.8600	0.4259	(5.046)	0	0	750
2022/04/29	2032	03/11/2022	10.66	Call	Bond Future	1,935.0900	1.9351	2,057.5200	2.0575	6.327	0	0	0
2022/04/29	2032	03/11/2022	10.66	Put	Bond Future	2,672.2500	2.6723	2,540.6800	2.5407	(4.924)	0	0	0
2022/04/29	2032	03/11/2022	10.67	Call	Bond Future	1,959.9300	1.9599	2,083.5400	2.0835	6.307	0	0	750
2022/04/29	2032	03/11/2022	10.67	Put	Bond Future	2,644.2700	2.6443	2,513.8800	2.5139	(4.931)	0	0	0
2022/04/29	2032	03/11/2022	11.55	Call	Bond Future	4,812.7000	4.8127	5,011.0300	5.0110	4.121	0	0	0
2022/04/29	2032	03/11/2022	11.55	Put	Bond Future	1,012.9500	1.0130	957.2800	0.9573	(5.496)	0	0	500
2022/04/29	2032	03/11/2022	10.21	Call	Bond Future	983.6300	0.9836	1,059.7700	1.0598	7.741	0	0	500
2022/04/29	2032	03/11/2022	10.21	Put	Bond Future	4,143.2400	4.1432	3,965.3800	3.9654	(4.293)	0	0	0
2022/04/29	2032	03/11/2022	10.49	Call	Bond Future	1,537.2100	1.5372	1,641.8900	1.6419	6.810	0	0	0
2022/04/29	2032	03/11/2022	10.49	Put	Bond Future	3,179.0400	3.1790	3,029.7200	3.0297	(4.697)	0	0	454
2022/04/29	2032	03/11/2022	10.56	Call	Bond Future	1,695.0100	1.6950	1,807.0400	1.8070	6.609	0	0	0
2022/04/29	2032	03/11/2022	10.11	Call	Bond Future	818.5900	0.8186	884.8800	0.8849	8.098	0	0	0
2022/04/29	2032	03/11/2022	9.31	Call	Bond Future	145.8600	0.1459	162.2800	0.1623	11.257	0	0	180
2022/04/29	2032	03/11/2022	9.46	Call	Bond Future	204.9900	0.2050	226.7600	0.2268	10.620	0	0	500
2022/04/29	2032	02/02/2023	10.50	Call	Bond Future	1,664.9200	1.6649	1,717.9100	1.7179	3.183	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2022/04/29	2032	02/02/2023	10.50	Put	Bond Future	4,085.6200	4.0856	3,872.7200	3.8727	(5.211)	0	0	454
2022/04/29	2032	02/02/2023	10.67	Call	Bond Future	2,028.1400	2.0281	2,101.5700	2.1016	3.621	0	0	750
2022/04/29	2032	02/02/2023	10.67	Put	Bond Future	3,557.4100	3.5574	3,364.9500	3.3650	(5.410)	0	0	0
2022/04/29	2032	02/02/2023	11.69	Call	Bond Future	5,062.1400	5.0621	5,189.1800	5.1892	2.510	0	0	0
2022/04/29	2032	02/02/2023	11.69	Put	Bond Future	1,489.3400	1.4893	1,350.4900	1.3505	(9.323)	0	0	0
2022/04/29	2032	02/02/2023	10.40	Call	Bond Future	1,467.3100	1.4673	1,510.0800	1.5101	2.915	0	0	0
2022/04/29	2032	02/02/2023	10.40	Put	Bond Future	4,418.0900	4.4181	4,194.9700	4.1950	(5.050)	0	0	0
2022/04/29	2032	02/02/2023	9.92	Call	Bond Future	715.3200	0.7153	740.5500	0.7406	3.527	0	0	750
2022/04/29	2032	02/02/2023	9.92	Put	Bond Future	6,270.5400	6.2705	6,029.8800	6.0299	(3.838)	0	0	0
2022/04/29	2032	02/02/2023	10.22	Call	Bond Future	1,147.9000	1.1479	1,174.8900	1.1749	2.351	0	0	500
2022/04/29	2032	02/02/2023	10.22	Put	Bond Future	5,063.5900	5.0636	4,824.6900	4.8247	(4.718)	0	0	0
2022/04/29	2032	02/02/2023	9.47	Call	Bond Future	326.7600	0.3268	356.3900	0.3564	9.068	0	0	500
2022/04/29	2032	02/02/2023	9.47	Put	Bond Future	8,416.8400	8.4168	8,180.5800	8.1806	(2.807)	0	0	0
2022/04/29	2032	02/02/2023			Bond Future	10.9671	87.4826	10.9150	87.7485	(0.476)	0.0000	0.0000	0
2022/04/29	2032	02/02/2023	11.84	Call	Bond Future	5,600.5300	5.6005	5,738.0400	5.7380	2.455	0	0	0
2022/04/29	2032	02/02/2023	11.84	Put	Bond Future	1,311.6700	1.3117	1,183.2900	1.1833	(9.788)	0	0	500
2022/04/29	2032	02/02/2023	12.75	Call	Bond Future	9,074.2000	9.0742	9,268.3900	9.2684	2.140	0	0	0
2022/04/29	2032	02/02/2023	12.75	Put	Bond Future	618.1900	0.6182	546.4900	0.5465	(11.598)	0	0	750
2022/04/29	2032	02/02/2023	10.38	Call	Bond Future	1,429.6100	1.4296	1,470.5300	1.4705	2.862	0	0	0
2022/04/29	2032	02/02/2023	10.38	Put	Bond Future	4,486.9100	4.4869	4,261.9400	4.2619	(5.014)	0	0	0
2022/04/29	2032	02/02/2023	10.39	Call	Bond Future	1,448.5300	1.4485	1,490.3700	1.4904	2.888	0	0	0
2022/04/29	2032	02/02/2023	10.39	Put	Bond Future	4,452.5500	4.4525	4,228.5000	4.2285	(5.032)	0	0	0
2022/04/29	2032	02/02/2023	10.16	Call	Bond Future	1,050.6900	1.0507	1,074.2200	1.0742	2.239	0	0	0
2022/04/29	2032	02/02/2023	10.16	Put	Bond Future	5,291.1300	5.2911	5,048.7700	5.0488	(4.580)	0	0	454
2022/04/29	2032	02/02/2023	9.31	Call	Bond Future	243.1000	0.2431	266.4100	0.2664	9.589	0	0	454
2022/04/29	2032	02/02/2023	9.31	Put	Bond Future	9,256.9300	9.2569	9,014.3500	9.0143	(2.621)	0	0	0
2022/04/29	2032	04/05/2023	10.89	Call	Bond Future	2,478.7900	2.4788	2,591.6400	2.5916	4.553	0	0	0
2022/04/29	2032	04/05/2023	10.89	Put	Bond Future	3,740.8700	3.7409	3,512.3600	3.5124	(6.108)	0	0	0
2022/04/29	2032	04/05/2023			Bond Future	11.1426	84.7973	11.0738	85.1387	(0.618)	0.0000	0.0000	0
2022/04/29	2032	04/05/2023	10.88	Call	Bond Future	2,455.7700	2.4558	2,567.4000	2.5674	4.546	0	0	0
2022/04/29	2032	04/05/2023	10.88	Put	Bond Future	3,768.3200	3.7683	3,538.5900	3.5386	(6.096)	0	0	0
2022/04/29	2032	04/05/2023	10.87	Call	Bond Future	2,432.8600	2.4329	2,543.2800	2.5433	4.539	0	0	0
2022/04/29	2032	04/05/2023	10.87	Put	Bond Future	3,795.9200	3.7959	3,564.9800	3.5650	(6.084)	0	0	0
2022/04/29	2033	05/05/2022			Bond Future	113.8776	113.8776	113.7964	113.7964	(0.071)	0.0000	0.0000	253
2022/04/29	2033	04/08/2022			Bond Future	115.4349	115.4349	115.3244	115.3244	(0.096)	0.0000	0.0000	7,722
2022/04/29	2033	03/11/2022			Bond Future	115.7902	115.7902	115.6876	115.6876	(0.089)	0.0000	0.0000	0
2022/04/29	2033	02/02/2023			Bond Future	117.7470	117.7470	117.6525	117.6525	(0.080)	0.0000	0.0000	0
2022/04/29	2033	04/05/2023			Bond Future	118.3878	118.3878	118.3853	118.3853	(0.002)	0.0000	0.0000	0
2022/04/29	2037	05/05/2022	11.82	Call	Bond Future	5,236.4100	5.2364	5,531.8300	5.5318	5.642	0	0	0
2022/04/29	2037	05/05/2022	11.83	Call	Bond Future	5,293.2000	5.2932	5,588.6500	5.5887	5.582	0	0	0
2022/04/29	2037	05/05/2022	11.84	Put	Bond Future	0.1600	0.0002	0.0200	0.0000	(87.500)	0	0	0
2022/04/29	2037	05/05/2022			Bond Future	10.9433	84.6192	10.8963	84.9148	(0.430)	0.0000	0.0000	32,638
2022/04/29	2037	05/05/2022	11.82	Put	Bond Future	0.2100	0.0002	0.0300	0.0000	(85.714)	0	0	0
2022/04/29	2037	05/05/2022	11.83	Put	Bond Future	0.1800	0.0002	0.0300	0.0000	(83.333)	0	0	0
2022/04/29	2037	05/05/2022	11.84	Call	Bond Future	5,349.9400	5.3499	5,645.4000	5.6454	5.523	0	0	0
2022/04/29	2037	04/08/2022	11.95	Call	Bond Future	5,335.2900	5.3353	5,514.0100	5.5140	3.350	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2022/04/29	2037	04/08/2022	11.95	Put	Bond Future	572.4900	0.5725	472.4000	0.4724	(17.483)	0	0	1,050
2022/04/29	2037	04/08/2022	10.91	Put	Bond Future	2,716.9000	2.7169	2,486.7500	2.4868	(8.471)	0	0	0
2022/04/29	2037	04/08/2022	10.89	Call	Bond Future	1,281.7200	1.2817	1,326.1400	1.3261	3.466	0	0	0
2022/04/29	2037	04/08/2022	10.89	Put	Bond Future	2,791.3600	2.7914	2,556.9700	2.5570	(8.397)	0	0	0
2022/04/29	2037	04/08/2022	10.90	Call	Bond Future	1,307.0000	1.3070	1,353.4500	1.3534	3.554	0	0	0
2022/04/29	2037	04/08/2022			Bond Future	11.1340	81.4989	11.0884	81.7777	(0.409)	0.0000	0.0000	130,072
2022/04/29	2037	04/08/2022	10.91	Call	Bond Future	1,332.5700	1.3326	1,381.2300	1.3812	3.652	0	0	0
2022/04/29	2037	04/08/2022	11.21	Call	Bond Future	2,229.8500	2.2299	2,330.7500	2.3307	4.525	0	0	1,050
2022/04/29	2037	04/08/2022	11.21	Put	Bond Future	1,767.7100	1.7677	1,589.8000	1.5898	(10.064)	0	0	0
2022/04/29	2037	04/08/2022	11.42	Call	Bond Future	3,008.9300	3.0089	3,127.7100	3.1277	3.948	0	0	0
2022/04/29	2037	04/08/2022	11.42	Put	Bond Future	1,290.4100	1.2904	1,130.3800	1.1304	(12.401)	0	0	50
2022/04/29	2037	04/08/2022	10.10	Call	Bond Future	123.8300	0.1238	134.7900	0.1348	8.851	0	0	50
2022/04/29	2037	04/08/2022	10.10	Put	Bond Future	6,815.0200	6.8150	6,547.1700	6.5472	(3.930)	0	0	0
2022/04/29	2037	04/08/2022	10.90	Put	Bond Future	2,753.9500	2.7539	2,521.5900	2.5216	(8.437)	0	0	50
2022/04/29	2037	03/11/2022	11.32	Call	Bond Future	2,789.8500	2.7899	2,866.0000	2.8660	2.730	0	0	0
2022/04/29	2037	03/11/2022	11.30	Put	Bond Future	2,747.4700	2.7475	2,533.4300	2.5334	(7.790)	0	0	0
2022/04/29	2037	03/11/2022	11.31	Call	Bond Future	2,757.5100	2.7575	2,833.3200	2.8333	2.749	0	0	0
2022/04/29	2037	03/11/2022	11.31	Put	Bond Future	2,720.2600	2.7203	2,506.0800	2.5061	(7.874)	0	0	0
2022/04/29	2037	03/11/2022			Bond Future	11.3038	82.6657	11.2552	82.9557	(0.429)	0.0000	0.0000	0
2022/04/29	2037	03/11/2022	11.32	Put	Bond Future	2,693.0600	2.6931	2,479.2200	2.4792	(7.940)	0	0	0
2022/04/29	2037	03/11/2022	11.30	Call	Bond Future	2,725.1100	2.7251	2,801.0600	2.8011	2.787	0	0	0
2022/04/29	2037	02/02/2023	11.03	Call	Bond Future	2,039.8100	2.0398	2,101.9300	2.1019	3.045	0	0	0
2022/04/29	2037	02/02/2023	11.03	Put	Bond Future	4,584.3500	4.5844	4,344.3900	4.3444	(5.234)	0	0	0
2022/04/29	2037	02/02/2023	11.04	Call	Bond Future	2,064.0100	2.0640	2,127.2100	2.1272	3.062	0	0	0
2022/04/29	2037	02/02/2023	11.04	Put	Bond Future	4,547.5100	4.5475	4,308.6300	4.3086	(5.253)	0	0	0
2022/04/29	2037	02/02/2023			Bond Future	11.4564	79.7909	11.4047	80.0929	(0.451)	0.0000	0.0000	0
2022/04/29	2037	02/02/2023	11.05	Call	Bond Future	2,088.3700	2.0884	2,152.6500	2.1526	3.078	0	0	0
2022/04/29	2037	02/02/2023	11.05	Put	Bond Future	4,510.9000	4.5109	4,273.1000	4.2731	(5.272)	0	0	0
2022/04/29	2037	04/05/2023	11.30	Call	Bond Future	2,714.0300	2.7140	2,886.7800	2.8868	6.365	0	0	0
2022/04/29	2037	04/05/2023	11.30	Put	Bond Future	4,551.9900	4.5520	4,350.4400	4.3504	(4.428)	0	0	0
2022/04/29	2037	04/05/2023	11.31	Call	Bond Future	2,739.7900	2.7398	2,913.5300	2.9135	6.341	0	0	0
2022/04/29	2037	04/05/2023	11.31	Put	Bond Future	4,518.7900	4.5188	4,318.2300	4.3182	(4.438)	0	0	0
2022/04/29	2037	04/05/2023			Bond Future	11.6168	81.1338	11.5514	81.5081	(0.563)	0.0000	0.0000	0
2022/04/29	2037	04/05/2023	11.32	Call	Bond Future	2,765.6800	2.7657	2,940.4100	2.9404	6.318	0	0	0
2022/04/29	2037	04/05/2023	11.32	Put	Bond Future	4,485.7800	4.4858	4,286.2100	4.2862	(4.449)	0	0	0
2022/04/29	2038	05/05/2022			Bond Future	130.5141	130.5141	130.3678	130.3678	(0.112)	0.0000	0.0000	1,076
2022/04/29	2038	04/08/2022			Bond Future	130.4597	130.4597	130.2795	130.2795	(0.138)	0.0000	0.0000	6,836
2022/04/29	2038	03/11/2022			Bond Future	132.3562	132.3562	132.1841	132.1841	(0.130)	0.0000	0.0000	0
2022/04/29	2038	02/02/2023			Bond Future	132.7095	132.7095	132.5455	132.5455	(0.124)	0.0000	0.0000	0
2022/04/29	2038	04/05/2023			Bond Future	134.9652	134.9652	134.9056	134.9056	(0.044)	0.0000	0.0000	0
2022/04/29	2040	05/05/2022	10.57	Call	Bond Future	4.4800	0.0045	2.8100	0.0028	(37.277)	0	0	1,200
2022/04/29	2040	05/05/2022	10.57	Put	Bond Future	3,292.2400	3.2922	3,006.7700	3.0068	(8.671)	0	0	0
2022/04/29	2040	05/05/2022	11.91	Put	Bond Future	0.3100	0.0003	0.0600	0.0001	(80.645)	0	0	0
2022/04/29	2040	05/05/2022	11.92	Call	Bond Future	5,606.0000	5.6060	5,889.5800	5.8896	5.059	0	0	0
2022/04/29	2040	05/05/2022	11.92	Put	Bond Future	0.2700	0.0003	0.0500	0.0001	(81.481)	0	0	0
2022/04/29	2040	05/05/2022	13.04	Call	Bond Future	11,939.0100	11.9390	12,222.8100	12.2228	2.377	0	0	0

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2022/04/29	2040	05/05/2022	13.04	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	1,200
2022/04/29	2040	05/05/2022			Bond Future	11.0429	86.6840	11.0009	86.9678	(0.380)	0.0000	0.0000	15,991
2022/04/29	2040	05/05/2022	9.82	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	1,200
2022/04/29	2040	05/05/2022	9.82	Put	Bond Future	8,926.6800	8.9267	8,642.8800	8.6429	(3.179)	0	0	0
2022/04/29	2040	05/05/2022	11.90	Call	Bond Future	5,484.9400	5.4849	5,768.4600	5.7685	5.169	0	0	0
2022/04/29	2040	05/05/2022	11.90	Put	Bond Future	0.3500	0.0004	0.0700	0.0001	(80.000)	0	0	0
2022/04/29	2040	05/05/2022	11.91	Call	Bond Future	5,545.5100	5.5455	5,829.0600	5.8291	5.113	0	0	0
2022/04/29	2040	04/08/2022	11.05	Call	Bond Future	1,591.0600	1.5911	1,643.3600	1.6434	3.287	0	0	0
2022/04/29	2040	04/08/2022	11.05	Put	Bond Future	2,769.1600	2.7692	2,555.1700	2.5552	(7.728)	0	0	0
2022/04/29	2040	04/08/2022	12.24	Put	Bond Future	470.5700	0.4706	395.6900	0.3957	(15.913)	0	0	460
2022/04/29	2040	04/08/2022	9.70	Put	Bond Future	11,079.2000	11.0792	10,817.9700	10.8180	(2.358)	0	0	0
2022/04/29	2040	04/08/2022			Bond Future	11.2274	83.3411	11.1869	83.6074	(0.360)	0.0000	0.0000	117,463
2022/04/29	2040	04/08/2022	11.04	Call	Bond Future	1,561.9600	1.5620	1,613.0600	1.6131	3.272	0	0	0
2022/04/29	2040	04/08/2022	11.04	Put	Bond Future	2,807.2500	2.8073	2,592.0600	2.5921	(7.666)	0	0	0
2022/04/29	2040	04/08/2022	12.24	Call	Bond Future	6,723.5600	6.7236	6,914.9700	6.9150	2.847	0	0	0
2022/04/29	2040	04/08/2022	9.70	Call	Bond Future	18.7200	0.0187	23.7800	0.0238	27.030	0	0	460
2022/04/29	2040	04/08/2022	10.70	Call	Bond Future	753.3400	0.7533	746.0600	0.7461	(0.966)	0	0	460
2022/04/29	2040	04/08/2022	10.70	Put	Bond Future	4,333.8800	4.3339	4,060.3100	4.0603	(6.312)	0	0	0
2022/04/29	2040	04/08/2022	11.03	Call	Bond Future	1,533.1600	1.5332	1,583.0700	1.5831	3.255	0	0	0
2022/04/29	2040	04/08/2022	11.03	Put	Bond Future	2,845.7300	2.8457	2,629.3500	2.6294	(7.604)	0	0	0
2022/04/29	2040	03/11/2022	11.39	Call	Bond Future	2,899.8300	2.8998	2,962.5400	2.9625	2.163	0	0	0
2022/04/29	2040	03/11/2022	11.40	Call	Bond Future	2,933.5400	2.9335	2,997.2900	2.9973	2.173	0	0	0
2022/04/29	2040	03/11/2022	11.41	Put	Bond Future	2,848.2800	2.8483	2,635.6100	2.6356	(7.467)	0	0	0
2022/04/29	2040	03/11/2022			Bond Future	11.3914	84.5343	11.3483	84.8118	(0.379)	0.0000	0.0000	30
2022/04/29	2040	03/11/2022	11.39	Put	Bond Future	2,908.8800	2.9089	2,694.1400	2.6941	(7.382)	0	0	0
2022/04/29	2040	03/11/2022	11.40	Put	Bond Future	2,878.4500	2.8785	2,664.7500	2.6648	(7.424)	0	0	0
2022/04/29	2040	03/11/2022	11.41	Call	Bond Future	2,967.4400	2.9674	3,032.2200	3.0322	2.183	0	0	0
2022/04/29	2040	02/02/2023	11.12	Call	Bond Future	2,244.3500	2.2444	2,295.2500	2.2953	2.268	0	0	0
2022/04/29	2040	02/02/2023	11.12	Put	Bond Future	4,943.6500	4.9437	4,705.0100	4.7050	(4.827)	0	0	0
2022/04/29	2040	02/02/2023			Bond Future	11.5390	81.4405	11.4930	81.7301	(0.398)	0.0000	0.0000	0
2022/04/29	2040	02/02/2023	11.10	Call	Bond Future	2,192.5400	2.1925	2,240.8300	2.2408	2.202	0	0	0
2022/04/29	2040	02/02/2023	11.10	Put	Bond Future	5,024.1700	5.0242	4,782.9200	4.7829	(4.802)	0	0	0
2022/04/29	2040	02/02/2023	11.11	Call	Bond Future	2,218.3600	2.2184	2,267.9500	2.2679	2.235	0	0	0
2022/04/29	2040	02/02/2023	11.11	Put	Bond Future	4,983.7800	4.9838	4,743.8300	4.7438	(4.815)	0	0	0
2022/04/29	2040	04/05/2023	11.43	Call	Bond Future	3,104.7100	3.1047	3,205.7000	3.2057	3.253	0	0	0
2022/04/29	2040	04/05/2023	11.43	Put	Bond Future	4,749.9300	4.7499	4,487.8800	4.4879	(5.517)	0	0	0
2022/04/29	2040	04/05/2023			Bond Future	11.6935	82.8115	11.6346	83.1746	(0.503)	0.0000	0.0000	0
2022/04/29	2040	04/05/2023	11.41	Call	Bond Future	3,047.6600	3.0477	3,146.8300	3.1468	3.254	0	0	0
2022/04/29	2040	04/05/2023	11.41	Put	Bond Future	4,819.8900	4.8199	4,556.0200	4.5560	(5.475)	0	0	0
2022/04/29	2040	04/05/2023	11.42	Call	Bond Future	3,076.1200	3.0761	3,176.2000	3.1762	3.253	0	0	0
2022/04/29	2040	04/05/2023	11.42	Put	Bond Future	4,784.8000	4.7848	4,521.8400	4.5218	(5.496)	0	0	0
2022/04/29	2044	05/05/2022	11.91	Call	Bond Future	5,499.2500	5.4992	5,787.7500	5.7877	5.246	0	0	0
2022/04/29	2044	05/05/2022	11.91	Put	Bond Future	0.3000	0.0003	0.0800	0.0001	(73.333)	0	0	0
2022/04/29	2044	05/05/2022	11.92	Call	Bond Future	5,560.2900	5.5603	5,848.8200	5.8488	5.189	0	0	0
2022/04/29	2044	05/05/2022	11.92	Put	Bond Future	0.2600	0.0003	0.0700	0.0001	(73.077)	0	0	0
2022/04/29	2044	05/05/2022			Bond Future	11.0622	83.4769	11.0203	83.7656	(0.378)	0.0000	0.0000	36,409
2022/04/29	2044	05/05/2022	11.93	Call	Bond Future	5,621.2500	5.6213	5,909.8000	5.9098	5.133	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2022/04/29	2044	05/05/2022	11.93	Put	Bond Future	0.2300	0.0002	0.0600	0.0001	(73.913)	0	0	0
2022/04/29	2044	04/08/2022	11.08	Call	Bond Future	1,679.3800	1.6794	1,732.4100	1.7324	3.158	0	0	0
2022/04/29	2044	04/08/2022	11.08	Put	Bond Future	2,741.8300	2.7418	2,522.8300	2.5228	(7.987)	0	0	0
2022/04/29	2044	04/08/2022	11.09	Call	Bond Future	1,709.8600	1.7099	1,764.4700	1.7645	3.194	0	0	0
2022/04/29	2044	04/08/2022	11.09	Put	Bond Future	2,703.8900	2.7039	2,486.4700	2.4865	(8.041)	0	0	0
2022/04/29	2044	04/08/2022			Bond Future	11.2369	80.2161	11.1964	80.4881	(0.360)	0.0000	0.0000	67,273
2022/04/29	2044	04/08/2022	11.10	Call	Bond Future	1,740.7900	1.7408	1,796.6800	1.7967	3.211	0	0	0
2022/04/29	2044	04/08/2022	11.10	Put	Bond Future	2,666.5000	2.6665	2,450.3600	2.4504	(8.106)	0	0	0
2022/04/29	2044	03/11/2022	11.40	Put	Bond Future	2,926.9800	2.9270	2,705.1700	2.7052	(7.578)	0	0	0
2022/04/29	2044	03/11/2022	11.41	Call	Bond Future	3,015.1600	3.0152	3,077.2500	3.0773	2.059	0	0	0
2022/04/29	2044	03/11/2022	11.41	Put	Bond Future	2,896.2200	2.8962	2,675.2400	2.6752	(7.630)	0	0	0
2022/04/29	2044	03/11/2022			Bond Future	11.3918	81.3646	11.3487	81.6477	(0.378)	0.0000	0.0000	0
2022/04/29	2044	03/11/2022	11.39	Call	Bond Future	2,946.4000	2.9464	3,006.6000	3.0066	2.043	0	0	0
2022/04/29	2044	03/11/2022	11.39	Put	Bond Future	2,958.2500	2.9582	2,735.3800	2.7354	(7.534)	0	0	0
2022/04/29	2044	03/11/2022	11.40	Call	Bond Future	2,980.5700	2.9806	3,041.8300	3.0418	2.055	0	0	0
2022/04/29	2044	02/02/2023	11.14	Call	Bond Future	2,351.1800	2.3512	2,401.7300	2.4017	2.150	0	0	0
2022/04/29	2044	02/02/2023	11.14	Put	Bond Future	4,925.3600	4.9254	4,681.0100	4.6810	(4.961)	0	0	0
2022/04/29	2044	02/02/2023	11.15	Call	Bond Future	2,378.5200	2.3785	2,430.3800	2.4304	2.180	0	0	0
2022/04/29	2044	02/02/2023	11.15	Put	Bond Future	4,885.1000	4.8851	4,642.0600	4.6421	(4.975)	0	0	0
2022/04/29	2044	02/02/2023			Bond Future	11.5309	78.3430	11.4850	78.6379	(0.398)	0.0000	0.0000	0
2022/04/29	2044	02/02/2023	11.16	Call	Bond Future	2,406.0200	2.4060	2,458.9400	2.4589	2.199	0	0	0
2022/04/29	2044	02/02/2023	11.16	Put	Bond Future	4,845.0900	4.8451	4,603.1100	4.6031	(4.994)	0	0	0
2022/04/29	2044	04/05/2023	11.41	Call	Bond Future	3,144.3700	3.1444	3,240.3900	3.2404	3.054	0	0	0
2022/04/29	2044	04/05/2023	11.41	Put	Bond Future	4,845.1000	4.8451	4,575.1100	4.5751	(5.572)	0	0	0
2022/04/29	2044	04/05/2023	11.42	Call	Bond Future	3,173.8300	3.1738	3,270.7800	3.2708	3.055	0	0	0
2022/04/29	2044	04/05/2023	11.42	Put	Bond Future	4,809.5200	4.8095	4,540.4600	4.5405	(5.594)	0	0	0
2022/04/29	2044	04/05/2023			Bond Future	11.6761	79.6619	11.6180	80.0279	(0.497)	0.0000	0.0000	0
2022/04/29	2044	04/05/2023	11.43	Call	Bond Future	3,203.1100	3.2031	3,301.3100	3.3013	3.066	0	0	0
2022/04/29	2044	04/05/2023	11.43	Put	Bond Future	4,773.8500	4.7738	4,506.0400	4.5060	(5.610)	0	0	0
2022/04/29	2046	05/05/2022			Bond Future	118.3117	118.3117	118.3288	118.3288	0.014	0.0000	0.0000	6,004
2022/04/29	2046	04/08/2022			Bond Future	119.9297	119.9297	119.9179	119.9179	(0.010)	0.0000	0.0000	15,759
2022/04/29	2046	03/11/2022			Bond Future	119.7265	119.7265	119.7242	119.7242	(0.002)	0.0000	0.0000	1,566
2022/04/29	2046	02/02/2023			Bond Future	121.7508	121.7508	121.7590	121.7590	0.007	0.0000	0.0000	0
2022/04/29	2046	04/05/2023			Bond Future	121.8177	121.8177	121.9225	121.9225	0.086	0.0000	0.0000	0
2022/04/29	2050	05/05/2022			Bond Future	122.5273	122.5273	122.5451	122.5451	0.015	0.0000	0.0000	1,201
2022/04/29	2050	04/08/2022			Bond Future	122.1571	122.1571	122.1453	122.1453	(0.010)	0.0000	0.0000	10,961
2022/04/29	2050	03/11/2022			Bond Future	123.9326	123.9326	123.9307	123.9307	(0.002)	0.0000	0.0000	0
2022/04/29	2050	02/02/2023			Bond Future	123.9347	123.9347	123.9436	123.9436	0.007	0.0000	0.0000	0
2022/04/29	2050	04/05/2023			Bond Future	126.0413	126.0413	126.1503	126.1503	0.087	0.0000	0.0000	0
2022/04/29	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/04/29	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/04/29	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0



Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2022/04/29	AL37	05/05/2022			Index Future	815.2180	815.2180	814.3670	814.3670	(0.104)	0.0000	0.0000	0
2022/04/29	AL37	04/08/2022			Index Future	826.0540	826.0540	824.9950	824.9950	(0.128)	0.0000	0.0000	0
2022/04/29	AL37	03/11/2022			Index Future	837.9830	837.9830	836.9740	836.9740	(0.120)	0.0000	0.0000	0
2022/04/29	AL37	02/02/2023			Index Future	851.9460	851.9460	850.9920	850.9920	(0.112)	0.0000	0.0000	0
2022/04/29	AL37	04/05/2023			Index Future	866.2200	866.2200	865.9300	865.9300	(0.033)	0.0000	0.0000	0
2022/04/29	AL7T	05/05/2022			Index Future	922.1840	922.1840	924.9460	924.9460	0.300	0.0000	0.0000	0
2022/04/29	AL7T	04/08/2022			Index Future	934.4420	934.4420	937.0170	937.0170	0.276	0.0000	0.0000	0
2022/04/29	AL7T	03/11/2022			Index Future	947.9370	947.9370	950.6230	950.6230	0.283	0.0000	0.0000	0
2022/04/29	AL7T	02/02/2023			Index Future	963.7310	963.7310	966.5440	966.5440	0.292	0.0000	0.0000	0
2022/04/29	AL7T	04/05/2023			Index Future	979.8780	979.8780	983.5110	983.5110	0.371	0.0000	0.0000	0
2022/04/29	ALBI	05/05/2022			Index Future	822.5180	822.5180	824.3800	824.3800	0.226	0.0000	0.0000	29
2022/04/29	ALBI	04/08/2022			Index Future	833.4510	833.4510	835.1380	835.1380	0.202	0.0000	0.0000	126
2022/04/29	ALBI	03/11/2022			Index Future	845.4870	845.4870	847.2650	847.2650	0.210	0.0000	0.0000	0
2022/04/29	ALBI	02/02/2023			Index Future	859.5740	859.5740	861.4540	861.4540	0.219	0.0000	0.0000	0
2022/04/29	ALBI	04/05/2023			Index Future	873.9760	873.9760	876.5770	876.5770	0.298	0.0000	0.0000	0
2022/04/29	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/04/29	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/04/29	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/04/29	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/04/29	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/04/29	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/04/29	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/04/29	C040	06/10/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/04/29	C040	31/01/2040			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/04/29	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/04/29	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/04/29	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/04/29	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/04/29	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/04/29	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2022/04/29	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2022/04/29	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/04/29	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/04/29	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/04/29	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/04/29	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/04/29	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/04/29	C303	28/02/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/04/29	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/04/29	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/04/29	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/04/29	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/04/29	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/04/29	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/04/29	ES33	05/05/2022			Bond Future	11.7108	75.0456	11.6684	75.2591	(0.362)	0.0000	0.0000	0
2022/04/29	ES33	04/08/2022			Bond Future	11.9416	76.0718	11.9012	76.2697	(0.339)	0.0000	0.0000	350
2022/04/29	ES33	03/11/2022			Bond Future	12.1649	73.3957	12.1214	73.6028	(0.358)	0.0000	0.0000	0
2022/04/29	ES33	02/02/2023			Bond Future	12.3719	74.6396	12.3251	74.8568	(0.378)	0.0000	0.0000	0
2022/04/29	ES33	04/05/2023			Bond Future	12.5834	72.1229	12.5212	72.4041	(0.494)	0.0000	0.0000	0
2022/04/29	ES42	05/05/2022			Bond Future	12.1043	73.4141	12.0671	73.6298	(0.307)	0.0000	0.0000	0
2022/04/29	ES42	04/08/2022			Bond Future	12.3144	74.4181	12.2788	74.6185	(0.289)	0.0000	0.0000	4,769
2022/04/29	ES42	03/11/2022			Bond Future	12.5183	71.2402	12.4801	71.4495	(0.305)	0.0000	0.0000	0
2022/04/29	ES42	02/02/2023			Bond Future	12.7009	72.4498	12.6599	72.6693	(0.323)	0.0000	0.0000	0
2022/04/29	ES42	04/05/2023			Bond Future	12.8946	69.4224	12.8405	69.7050	(0.420)	0.0000	0.0000	0
2022/04/29	GOVI	05/05/2022	788.25	Call	GOVI	228,690.0000	22.8690	247,660.0000	24.7660	8.295	0	0	0
2022/04/29	GOVI	05/05/2022	788.25	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/04/29	GOVI	05/05/2022			GOVI	811.1190	811.1190	813.0160	813.0160	0.234	0.0000	0.0000	2
2022/04/29	GOVI	05/05/2022	788.23	Call	GOVI	228,890.0000	22.8890	247,860.0000	24.7860	8.288	0	0	0
2022/04/29	GOVI	05/05/2022	788.23	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/04/29	GOVI	05/05/2022	788.24	Call	GOVI	228,790.0000	22.8790	247,760.0000	24.7760	8.291	0	0	0
2022/04/29	GOVI	05/05/2022	788.24	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2022/04/29	GOVI	04/08/2022	819.28	Call	GOVI	26,210.0000	2.6210	43,460.0000	4.3460	65.815	0	0	0
2022/04/29	GOVI	04/08/2022	819.28	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/04/29	GOVI	04/08/2022			GOVI	821.9010	821.9010	823.6260	823.6260	0.210	0.0000	0.0000	1,113
2022/04/29	GOVI	04/08/2022	819.26	Call	GOVI	26,410.0000	2.6410	43,660.0000	4.3660	65.316	0	0	0
2022/04/29	GOVI	04/08/2022	819.26	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/04/29	GOVI	04/08/2022	819.27	Call	GOVI	26,310.0000	2.6310	43,560.0000	4.3560	65.564	0	0	0
2022/04/29	GOVI	04/08/2022	819.27	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/04/29	GOVI	03/11/2022	820.41	Call	GOVI	133,600.0000	13.3600	151,760.0000	15.1760	13.593	0	0	0
2022/04/29	GOVI	03/11/2022	820.41	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/04/29	GOVI	03/11/2022	820.42	Call	GOVI	133,500.0000	13.3500	151,660.0000	15.1660	13.603	0	0	0
2022/04/29	GOVI	03/11/2022	820.42	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/04/29	GOVI	03/11/2022			GOVI	833.7700	833.7700	835.5860	835.5860	0.218	0.0000	0.0000	0
2022/04/29	GOVI	03/11/2022	820.43	Call	GOVI	133,400.0000	13.3400	151,560.0000	15.1560	13.613	0	0	0
2022/04/29	GOVI	03/11/2022	820.43	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/04/29	GOVI	02/02/2023	850.82	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/04/29	GOVI	02/02/2023	850.82	Put	GOVI	31,580.0000	3.1580	12,400.0000	1.2400	(60.735)	0	0	0
2022/04/29	GOVI	02/02/2023	850.83	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/04/29	GOVI	02/02/2023	850.83	Put	GOVI	31,680.0000	3.1680	12,500.0000	1.2500	(60.543)	0	0	0
2022/04/29	GOVI	02/02/2023			GOVI	847.6620	847.6620	849.5800	849.5800	0.226	0.0000	0.0000	0
2022/04/29	GOVI	02/02/2023	850.84	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/04/29	GOVI	02/02/2023	850.84	Put	GOVI	31,780.0000	3.1780	12,600.0000	1.2600	(60.352)	0	0	0
2022/04/29	GOVI	04/05/2023	852.86	Call	GOVI	90,050.0000	9.0050	116,340.0000	11.6340	29.195	0	0	0
2022/04/29	GOVI	04/05/2023	852.86	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/04/29	GOVI	04/05/2023	852.87	Call	GOVI	89,950.0000	8.9950	116,240.0000	11.6240	29.227	0	0	0
2022/04/29	GOVI	04/05/2023	852.87	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/04/29	GOVI	04/05/2023			GOVI	861.8650	861.8650	864.4940	864.4940	0.305	0.0000	0.0000	0
2022/04/29	GOVI	04/05/2023	852.88	Call	GOVI	89,850.0000	8.9850	116,140.0000	11.6140	29.260	0	0	0
2022/04/29	GOVI	04/05/2023	852.88	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/04/29	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2022/04/29	IGOV	05/05/2022			Index Future	317.0840	317.0840	316.9980	316.9980	(0.027)	0.0000	0.0000	15
2022/04/29	IGOV	04/08/2022			Index Future	321.3780	321.3780	321.2130	321.2130	(0.051)	0.0000	0.0000	483
2022/04/29	IGOV	03/11/2022			Index Future	326.0970	326.0970	325.9550	325.9550	(0.044)	0.0000	0.0000	16
2022/04/29	IGOV	02/02/2023			Index Future	331.6060	331.6060	331.4910	331.4910	(0.035)	0.0000	0.0000	0
2022/04/29	IGOV	04/05/2023			Index Future	337.2370	337.2370	337.3840	337.3840	0.044	0.0000	0.0000	0
2022/04/29	IS05	21/06/2022			Interest Rate Swap	90.2900	90.2900	90.2900	90.2900	0.000	0.0000	0.0000	0
2022/04/29	IS05	20/09/2022			Interest Rate Swap	93.5000	93.5000	93.5000	93.5000	0.000	0.0000	0.0000	0
2022/04/29	IS05	20/12/2022			Interest Rate Swap	94.0600	94.0600	94.0600	94.0600	0.000	0.0000	0.0000	0
2022/04/29	IS05	22/03/2023			Interest Rate Swap	86.5400	86.5400	86.5400	86.5400	0.000	0.0000	0.0000	0
2022/04/29	IS05	20/06/2023			Interest Rate Swap	92.1700	92.1700	92.1700	92.1700	0.000	0.0000	0.0000	0
2022/04/29	IS05	19/09/2023			Interest Rate Swap	94.8800	94.8800	94.8800	94.8800	0.000	0.0000	0.0000	0
2022/04/29	IS10	17/12/2025			Interest Rate Swap	80.2800	80.2800	80.2800	80.2800	0.000	0.0000	0.0000	0
2022/04/29	IS10	16/03/2026			Interest Rate Swap	76.8200	76.8200	76.8200	76.8200	0.000	0.0000	0.0000	0
2022/04/29	IS10	15/06/2026			Interest Rate Swap	75.2400	75.2400	75.2400	75.2400	0.000	0.0000	0.0000	0
2022/04/29	IS10	21/09/2026			Interest Rate Swap	77.2700	77.2700	77.2700	77.2700	0.000	0.0000	0.0000	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2022/04/29	IS10	21/12/2026			Interest Rate Swap	81.3000	81.3000	81.3000	81.3000	0.000	0.0000	0.0000	0
2022/04/29	IS10	15/03/2027			Interest Rate Swap	79.8000	79.8000	79.8000	79.8000	0.000	0.0000	0.0000	0
2022/04/29	IS10	21/06/2027			Interest Rate Swap	81.8600	81.8600	81.8600	81.8600	0.000	0.0000	0.0000	0
2022/04/29	IS10	20/09/2027			Interest Rate Swap	87.6100	87.6100	87.6100	87.6100	0.000	0.0000	0.0000	0
2022/04/29	IS10	20/12/2027			Interest Rate Swap	87.9400	87.9400	87.9400	87.9400	0.000	0.0000	0.0000	0
2022/04/29	IS10	22/03/2028			Interest Rate Swap	80.8900	80.8900	80.8900	80.8900	0.000	0.0000	0.0000	0
2022/04/29	IS10	20/06/2028			Interest Rate Swap	88.6800	88.6800	88.6800	88.6800	0.000	0.0000	0.0000	0
2022/04/29	IS10	19/09/2028			Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0.000	0.0000	0.0000	0
2022/04/29	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2022/04/29	JBAF	18/05/2022			Jibar Tradeable Future	4.5400	95.4600	4.5450	95.4550	0.110	0.0000	0.0000	0
2022/04/29	JBAF	15/06/2022			Jibar Tradeable Future	4.8900	95.1100	4.9300	95.0700	0.818	0.0000	0.0000	0
2022/04/29	JBAF	20/07/2022			Jibar Tradeable Future	4.9800	95.0200	5.0300	94.9700	1.004	0.0000	0.0000	0
2022/04/29	JBAF	17/08/2022			Jibar Tradeable Future	5.2900	94.7100	5.3700	94.6300	1.512	0.0000	0.0000	0
2022/04/29	JBAF	21/09/2022			Jibar Tradeable Future	5.4050	94.5950	5.5050	94.4950	1.850	0.0000	0.0000	0
2022/04/29	JBAF	19/10/2022			Jibar Tradeable Future	5.7100	94.2900	5.8100	94.1900	1.751	0.0000	0.0000	0
2022/04/29	JBAF	21/12/2022			Jibar Tradeable Future	6.1700	93.8300	6.3050	93.6950	2.188	0.0000	0.0000	68
2022/04/29	JBAF	15/03/2023			Jibar Tradeable Future	6.4850	93.5150	6.6900	93.3100	3.161	0.0000	0.0000	0
2022/04/29	JBAF	21/06/2023			Jibar Tradeable Future	6.8100	93.1900	7.0600	92.9400	3.671	0.0000	0.0000	0
2022/04/29	JBAF	20/09/2023			Jibar Tradeable Future	7.0500	92.9500	7.3600	92.6400	4.397	0.0000	0.0000	75
2022/04/29	JBAF	20/12/2023			Jibar Tradeable Future	7.1750	92.8250	7.4650	92.5350	4.042	0.0000	0.0000	72
2022/04/29	JBAF	20/03/2024			Jibar Tradeable Future	7.3950	92.6050	7.6700	92.3300	3.719	0.0000	0.0000	0
2022/04/29	R023	05/05/2022	6.31	Call	Bond Future	668.0100	0.6680	627.0900	0.6271	(6.126)	0	0	0
2022/04/29	R023	05/05/2022	6.31	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/04/29	R023	05/05/2022			Bond Future	5.4628	103.2650	5.5144	103.2241	0.945	0.0000	0.0000	13,640
2022/04/29	R023	05/05/2022	6.29	Call	Bond Future	652.3300	0.6523	611.4000	0.6114	(6.274)	0	0	0
2022/04/29	R023	05/05/2022	6.29	Put	Bond Future	0.0100	0.0000	0.0000	0.0000	(100.000)	0	0	0
2022/04/29	R023	05/05/2022	6.30	Call	Bond Future	660.1700	0.6602	619.2500	0.6192	(6.198)	0	0	0
2022/04/29	R023	05/05/2022	6.30	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/04/29	R023	04/08/2022	6.05	Call	Bond Future	364.2000	0.3642	309.8500	0.3098	(14.923)	0	0	0
2022/04/29	R023	04/08/2022	6.05	Put	Bond Future	57.5600	0.0576	70.1000	0.0701	21.786	0	0	0
2022/04/29	R023	04/08/2022			Bond Future	5.4894	104.6512	5.6114	104.5843	2.223	0.0000	0.0000	22,183
2022/04/29	R023	04/08/2022	6.03	Call	Bond Future	355.2200	0.3552	301.4800	0.3015	(15.129)	0	0	0
2022/04/29	R023	04/08/2022	6.03	Put	Bond Future	59.4900	0.0595	72.6400	0.0726	22.105	0	0	0
2022/04/29	R023	04/08/2022	6.04	Call	Bond Future	359.7000	0.3597	305.7500	0.3057	(14.999)	0	0	0
2022/04/29	R023	04/08/2022	6.04	Put	Bond Future	58.5100	0.0585	71.4500	0.0714	22.116	0	0	0
2022/04/29	R023	03/11/2022	6.25	Call	Bond Future	341.4300	0.3414	289.3500	0.2893	(15.253)	0	0	0
2022/04/29	R023	03/11/2022	6.25	Put	Bond Future	30.8600	0.0309	37.9700	0.0380	23.040	0	0	0
2022/04/29	R023	03/11/2022	6.26	Call	Bond Future	344.1400	0.3441	291.9800	0.2920	(15.157)	0	0	0
2022/04/29	R023	03/11/2022	6.26	Put	Bond Future	30.5100	0.0305	37.5400	0.0375	23.042	0	0	0
2022/04/29	R023	03/11/2022			Bond Future	5.2410	102.2309	5.4328	102.1717	3.660	0.0000	0.0000	0
2022/04/29	R023	03/11/2022	6.27	Call	Bond Future	346.8700	0.3469	294.4000	0.2944	(15.127)	0	0	0
2022/04/29	R023	03/11/2022	6.27	Put	Bond Future	30.1700	0.0302	36.8900	0.0369	22.274	0	0	0
2022/04/29	R035	05/05/2022	10.72	Call	Bond Future	337.1400	0.3371	407.3200	0.4073	20.816	0	0	0
2022/04/29	R035	05/05/2022	10.72	Put	Bond Future	762.3900	0.7624	571.5300	0.5715	(25.034)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2022/04/29	R035	05/05/2022	11.63	Call	Bond Future	5,004.4100	5.0044	5,265.2800	5.2653	5.213	0	0	0
2022/04/29	R035	05/05/2022	11.63	Put	Bond Future	0.2300	0.0002	0.0600	0.0001	(73.913)	0	0	0
2022/04/29	R035	05/05/2022	11.64	Call	Bond Future	5,061.3100	5.0613	5,322.2000	5.3222	5.155	0	0	0
2022/04/29	R035	05/05/2022	11.64	Put	Bond Future	0.2000	0.0002	0.0500	0.0001	(75.000)	0	0	0
2022/04/29	R035	05/05/2022			Bond Future	10.7883	88.5672	10.7463	88.8282	(0.389)	0.0000	0.0000	57,764
2022/04/29	R035	05/05/2022	10.82	Call	Bond Future	637.7500	0.6377	761.5700	0.7616	19.415	0	0	0
2022/04/29	R035	05/05/2022	10.82	Put	Bond Future	441.4700	0.4415	304.2500	0.3043	(31.083)	0	0	0
2022/04/29	R035	05/05/2022	11.65	Call	Bond Future	5,118.1600	5.1182	5,379.0700	5.3791	5.098	0	0	0
2022/04/29	R035	05/05/2022	11.65	Put	Bond Future	0.1800	0.0002	0.0500	0.0001	(72.222)	0	0	0
2022/04/29	R035	05/05/2022	12.64	Call	Bond Future	10,474.7700	10.4748	10,735.8100	10.7358	2.492	0	0	0
2022/04/29	R035	05/05/2022	12.64	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/04/29	R035	04/08/2022	11.13	Put	Bond Future	1,586.1600	1.5862	1,422.0600	1.4221	(10.346)	0	0	100
2022/04/29	R035	04/08/2022	10.64	Call	Bond Future	1,052.6300	1.0526	1,075.3800	1.0754	2.161	0	0	0
2022/04/29	R035	04/08/2022	10.64	Put	Bond Future	3,140.5200	3.1405	2,920.6400	2.9206	(7.001)	0	0	100
2022/04/29	R035	04/08/2022	10.72	Call	Bond Future	1,238.7300	1.2387	1,276.4600	1.2765	3.046	0	0	0
2022/04/29	R035	04/08/2022	10.72	Put	Bond Future	2,828.9700	2.8290	2,624.0700	2.6241	(7.243)	0	0	0
2022/04/29	R035	04/08/2022	10.73	Call	Bond Future	1,263.3800	1.2634	1,303.0300	1.3030	3.138	0	0	0
2022/04/29	R035	04/08/2022	10.73	Put	Bond Future	2,791.6900	2.7917	2,588.7100	2.5887	(7.271)	0	0	0
2022/04/29	R035	04/08/2022	9.53	Call	Bond Future	23.7000	0.0237	29.8900	0.0299	26.118	0	0	400
2022/04/29	R035	04/08/2022	9.53	Put	Bond Future	9,450.3200	9.4503	9,213.8800	9.2139	(2.502)	0	0	0
2022/04/29	R035	04/08/2022	9.84	Call	Bond Future	82.7000	0.0827	89.3900	0.0894	8.089	0	0	100
2022/04/29	R035	04/08/2022	9.84	Put	Bond Future	7,375.5000	7.3755	7,139.5600	7.1396	(3.199)	0	0	0
2022/04/29	R035	04/08/2022	10.53	Put	Bond Future	3,605.3200	3.6053	3,367.5800	3.3676	(6.594)	0	0	0
2022/04/29	R035	04/08/2022			Bond Future	10.9801	89.7561	10.9399	89.9987	(0.365)	0.0000	0.0000	125,471
2022/04/29	R035	04/08/2022	10.74	Call	Bond Future	1,288.1300	1.2881	1,329.9000	1.3299	3.243	0	0	0
2022/04/29	R035	04/08/2022	10.74	Put	Bond Future	2,754.5800	2.7546	2,553.7200	2.5537	(7.292)	0	0	0
2022/04/29	R035	04/08/2022	11.13	Call	Bond Future	2,484.4000	2.4844	2,562.9300	2.5629	3.161	0	0	0
2022/04/29	R035	04/08/2022	12.18	Call	Bond Future	7,133.0900	7.1331	7,323.7600	7.3238	2.673	0	0	0
2022/04/29	R035	04/08/2022	12.18	Put	Bond Future	308.0300	0.3080	256.0700	0.2561	(16.868)	0	0	400
2022/04/29	R035	04/08/2022	10.53	Call	Bond Future	826.5600	0.8266	831.4500	0.8314	0.592	0	0	400
2022/04/29	R035	03/11/2022	11.15	Call	Bond Future	2,614.6900	2.6147	2,674.7300	2.6747	2.296	0	0	0
2022/04/29	R035	03/11/2022	11.15	Put	Bond Future	2,686.0200	2.6860	2,492.4100	2.4924	(7.208)	0	0	0
2022/04/29	R035	03/11/2022	12.68	Call	Bond Future	8,844.0600	8.8441	9,017.2200	9.0172	1.958	0	0	0
2022/04/29	R035	03/11/2022	12.68	Put	Bond Future	548.0800	0.5481	467.5900	0.4676	(14.686)	0	0	1,000
2022/04/29	R035	03/11/2022	10.99	Call	Bond Future	2,147.2000	2.1472	2,192.3100	2.1923	2.101	0	0	0
2022/04/29	R035	03/11/2022	10.99	Put	Bond Future	3,168.3200	3.1683	2,959.7800	2.9598	(6.582)	0	0	582
2022/04/29	R035	03/11/2022	11.05	Call	Bond Future	2,316.9800	2.3170	2,367.8700	2.3679	2.196	0	0	1,000
2022/04/29	R035	03/11/2022	10.57	Call	Bond Future	1,150.8300	1.1508	1,139.5400	1.1395	(0.981)	0	0	0
2022/04/29	R035	03/11/2022	10.57	Put	Bond Future	4,738.0400	4.7380	4,473.1000	4.4731	(5.592)	0	0	582
2022/04/29	R035	03/11/2022			Bond Future	11.1621	86.5545	11.1191	86.8082	(0.386)	0.0000	0.0000	130
2022/04/29	R035	03/11/2022	11.14	Call	Bond Future	2,584.2400	2.5842	2,643.1000	2.6431	2.278	0	0	0
2022/04/29	R035	03/11/2022	11.14	Put	Bond Future	2,714.5000	2.7145	2,519.7100	2.5197	(7.176)	0	0	0
2022/04/29	R035	03/11/2022	11.05	Put	Bond Future	2,980.1700	2.9802	2,777.4100	2.7774	(6.804)	0	0	0
2022/04/29	R035	03/11/2022	11.13	Call	Bond Future	2,553.7300	2.5537	2,611.9200	2.6119	2.279	0	0	0
2022/04/29	R035	03/11/2022	11.13	Put	Bond Future	2,742.9700	2.7430	2,547.5100	2.5475	(7.126)	0	0	0
2022/04/29	R035	03/11/2022	9.82	Call	Bond Future	225.8600	0.2259	243.3500	0.2434	7.744	0	0	582
2022/04/29	R035	03/11/2022	9.82	Put	Bond Future	8,671.6100	8.6716	8,435.4500	8.4354	(2.723)	0	0	0
2022/04/29	R035	03/11/2022	10.30	Call	Bond Future	684.5200	0.6845	659.2200	0.6592	(3.696)	0	0	1,000

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2022/04/29	R035	03/11/2022	10.30	Put	Bond Future	5,978.9200	5.9789	5,699.9700	5.7000	(4.666)	0	0	0
2022/04/29	R035	02/02/2023	13.22	Put	Bond Future	633.1200	0.6331	613.9200	0.6139	(3.033)	0	0	1,000
2022/04/29	R035	02/02/2023	10.88	Call	Bond Future	1,915.5500	1.9156	2,025.5000	2.0255	5.740	0	0	0
2022/04/29	R035	02/02/2023	10.88	Put	Bond Future	4,533.8000	4.5338	4,378.2100	4.3782	(3.432)	0	0	0
2022/04/29	R035	02/02/2023	9.81	Call	Bond Future	349.0900	0.3491	379.1900	0.3792	8.622	0	0	582
2022/04/29	R035	02/02/2023	9.81	Put	Bond Future	9,732.4500	9.7325	9,497.0100	9.4970	(2.419)	0	0	0
2022/04/29	R035	02/02/2023	10.30	Put	Bond Future	7,007.1300	7.0071	6,800.1200	6.8001	(2.954)	0	0	0
2022/04/29	R035	02/02/2023	10.66	Call	Bond Future	1,431.7000	1.4317	1,522.2000	1.5222	6.321	0	0	0
2022/04/29	R035	02/02/2023	10.66	Put	Bond Future	5,383.3900	5.3834	5,208.3500	5.2084	(3.251)	0	0	582
2022/04/29	R035	02/02/2023			Bond Future	11.3262	88.0007	11.2801	88.2662	(0.407)	0.0000	0.0000	0
2022/04/29	R035	02/02/2023	11.05	Call	Bond Future	2,339.3800	2.3394	2,463.3700	2.4634	5.300	0	0	1,000
2022/04/29	R035	02/02/2023	11.05	Put	Bond Future	3,946.7100	3.9467	3,805.1600	3.8052	(3.587)	0	0	0
2022/04/29	R035	02/02/2023	11.06	Call	Bond Future	2,365.2100	2.3652	2,490.0100	2.4900	5.276	0	0	0
2022/04/29	R035	02/02/2023	11.06	Put	Bond Future	3,913.5900	3.9136	3,772.8500	3.7729	(3.596)	0	0	582
2022/04/29	R035	02/02/2023	13.22	Call	Bond Future	10,571.9800	10.5720	10,818.3200	10.8183	2.330	0	0	0
2022/04/29	R035	02/02/2023	10.86	Call	Bond Future	1,868.6200	1.8686	1,976.9100	1.9769	5.795	0	0	0
2022/04/29	R035	02/02/2023	10.86	Put	Bond Future	4,606.9100	4.6069	4,449.6600	4.4497	(3.413)	0	0	0
2022/04/29	R035	02/02/2023	10.87	Call	Bond Future	1,892.0000	1.8920	2,001.1200	2.0011	5.767	0	0	0
2022/04/29	R035	02/02/2023	10.87	Put	Bond Future	4,570.2400	4.5702	4,413.8200	4.4138	(3.423)	0	0	0
2022/04/29	R035	02/02/2023	10.30	Call	Bond Future	810.4100	0.8104	868.9400	0.8689	7.222	0	0	1,000
2022/04/29	R035	04/05/2023	11.20	Call	Bond Future	2,745.2000	2.7452	2,846.7500	2.8468	3.699	0	0	0
2022/04/29	R035	04/05/2023	11.21	Call	Bond Future	2,771.0200	2.7710	2,873.4400	2.8734	3.696	0	0	0
2022/04/29	R035	04/05/2023	11.22	Put	Bond Future	4,327.9400	4.3279	4,090.2800	4.0903	(5.491)	0	0	0
2022/04/29	R035	04/05/2023			Bond Future	11.4895	84.9862	11.4289	85.3272	(0.528)	0.0000	0.0000	0
2022/04/29	R035	04/05/2023	11.20	Put	Bond Future	4,391.3500	4.3913	4,151.9700	4.1520	(5.451)	0	0	0
2022/04/29	R035	04/05/2023	11.21	Put	Bond Future	4,359.5500	4.3595	4,121.0400	4.1210	(5.471)	0	0	0
2022/04/29	R035	04/05/2023	11.22	Call	Bond Future	2,796.9800	2.7970	2,900.2500	2.9002	3.692	0	0	0
2022/04/29	R186	05/05/2022	7.28	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	435
2022/04/29	R186	05/05/2022	7.28	Put	Bond Future	4,203.6200	4.2036	4,314.8400	4.3148	2.646	0	0	0
2022/04/29	R186	05/05/2022	7.48	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	3,600
2022/04/29	R186	05/05/2022	7.48	Put	Bond Future	3,376.3800	3.3764	3,487.6000	3.4876	3.294	0	0	0
2022/04/29	R186	05/05/2022	9.18	Call	Bond Future	3,356.9400	3.3569	3,245.7000	3.2457	(3.314)	0	0	0
2022/04/29	R186	05/05/2022	9.18	Put	Bond Future	0.0600	0.0001	0.0400	0.0000	(33.333)	0	0	454
2022/04/29	R186	05/05/2022	8.32	Call	Bond Future	332.0900	0.3321	256.1700	0.2562	(22.861)	0	0	0
2022/04/29	R186	05/05/2022	8.32	Put	Bond Future	315.9300	0.3159	351.2300	0.3512	11.173	0	0	0
2022/04/29	R186	05/05/2022	8.14	Call	Bond Future	82.4200	0.0824	49.1600	0.0492	(40.354)	0	0	454
2022/04/29	R186	05/05/2022	8.14	Put	Bond Future	782.2600	0.7823	860.2200	0.8602	9.966	0	0	0
2022/04/29	R186	05/05/2022			Bond Future	8.3159	112.2513	8.3440	112.1401	0.338	0.0000	0.0000	35,023
2022/04/29	R186	05/05/2022	6.73	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	3,600
2022/04/29	R186	05/05/2022	6.73	Put	Bond Future	6,518.2900	6.5183	6,629.5100	6.6295	1.706	0	0	0
2022/04/29	R186	05/05/2022	8.64	Call	Bond Future	1,301.1600	1.3012	1,190.9700	1.1910	(8.469)	0	0	0
2022/04/29	R186	05/05/2022	8.64	Put	Bond Future	26.5800	0.0266	27.6100	0.0276	3.875	0	0	4,035
2022/04/29	R186	05/05/2022	8.94	Call	Bond Future	2,438.8700	2.4389	2,327.4600	2.3275	(4.568)	0	0	0
2022/04/29	R186	05/05/2022	8.94	Put	Bond Future	1.1300	0.0011	0.9400	0.0009	(16.814)	0	0	454
2022/04/29	R186	05/05/2022	8.31	Call	Bond Future	311.8500	0.3118	238.1900	0.2382	(23.620)	0	0	0
2022/04/29	R186	05/05/2022	8.31	Put	Bond Future	335.3100	0.3353	372.8700	0.3729	11.202	0	0	0
2022/04/29	R186	05/05/2022	8.35	Call	Bond Future	397.4100	0.3974	315.1600	0.3152	(20.697)	0	0	454

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2022/04/29	R186	05/05/2022	8.35	Put	Bond Future	262.4900	0.2625	291.4600	0.2915	11.037	0	0	0
2022/04/29	R186	05/05/2022	7.88	Call	Bond Future	3.3200	0.0033	0.9800	0.0010	(70.482)	0	0	435
2022/04/29	R186	05/05/2022	7.88	Put	Bond Future	1,747.8800	1.7479	1,856.7600	1.8568	6.229	0	0	0
2022/04/29	R186	05/05/2022	8.30	Call	Bond Future	292.3800	0.2924	220.9700	0.2210	(24.424)	0	0	0
2022/04/29	R186	05/05/2022	8.30	Put	Bond Future	355.4800	0.3555	395.2900	0.3953	11.199	0	0	0
2022/04/29	R186	04/08/2022	8.15	Call	Bond Future	603.1700	0.6032	549.3800	0.5494	(8.918)	0	0	0
2022/04/29	R186	04/08/2022	8.15	Put	Bond Future	2,032.7300	2.0327	2,118.6000	2.1186	4.224	0	0	0
2022/04/29	R186	04/08/2022	9.78	Call	Bond Future	4,706.6400	4.7066	4,562.6300	4.5626	(3.060)	0	0	0
2022/04/29	R186	04/08/2022	9.78	Put	Bond Future	154.7800	0.1548	150.4300	0.1504	(2.810)	0	0	3,600
2022/04/29	R186	04/08/2022	7.96	Call	Bond Future	392.6700	0.3927	345.2000	0.3452	(12.089)	0	0	3,600
2022/04/29	R186	04/08/2022			Bond Future	8.5292	108.4700	8.5665	108.3303	0.438	0.0000	0.0000	78,080
2022/04/29	R186	04/08/2022	8.14	Call	Bond Future	590.4600	0.5905	537.2100	0.5372	(9.018)	0	0	0
2022/04/29	R186	04/08/2022	8.14	Put	Bond Future	2,058.0500	2.0581	2,144.4600	2.1445	4.199	0	0	0
2022/04/29	R186	04/08/2022	6.96	Call	Bond Future	23.7700	0.0238	13.0500	0.0130	(45.099)	0	0	3,600
2022/04/29	R186	04/08/2022	6.96	Put	Bond Future	6,097.4100	6.0974	6,226.3500	6.2263	2.115	0	0	0
2022/04/29	R186	04/08/2022	7.96	Put	Bond Future	2,547.5500	2.5475	2,639.7400	2.6397	3.619	0	0	0
2022/04/29	R186	04/08/2022	8.13	Call	Bond Future	577.9400	0.5779	525.0200	0.5250	(9.157)	0	0	0
2022/04/29	R186	04/08/2022	8.13	Put	Bond Future	2,083.5700	2.0836	2,170.3100	2.1703	4.163	0	0	0
2022/04/29	R186	03/11/2022	8.53	Call	Bond Future	1,298.9500	1.2990	1,207.0800	1.2071	(7.073)	0	0	0
2022/04/29	R186	03/11/2022	8.53	Put	Bond Future	1,995.2800	1.9953	2,035.9300	2.0359	2.037	0	0	0
2022/04/29	R186	03/11/2022	8.54	Call	Bond Future	1,315.6800	1.3157	1,223.2800	1.2233	(7.023)	0	0	0
2022/04/29	R186	03/11/2022	8.54	Put	Bond Future	1,976.4600	1.9765	2,016.5800	2.0166	2.030	0	0	0
2022/04/29	R186	03/11/2022			Bond Future	8.7266	110.0216	8.7643	109.8890	0.431	0.0000	0.0000	11,129
2022/04/29	R186	03/11/2022	8.55	Call	Bond Future	1,332.5200	1.3325	1,239.6000	1.2396	(6.973)	0	0	0
2022/04/29	R186	03/11/2022	8.55	Put	Bond Future	1,957.7700	1.9578	1,997.3700	1.9974	2.023	0	0	0
2022/04/29	R186	02/02/2023	8.32	Call	Bond Future	1,020.4200	1.0204	884.6400	0.8846	(13.306)	0	0	0
2022/04/29	R186	02/02/2023	8.32	Put	Bond Future	2,905.7700	2.9058	2,895.2000	2.8952	(0.364)	0	0	0
2022/04/29	R186	02/02/2023	8.33	Call	Bond Future	1,033.7800	1.0338	898.9800	0.8990	(13.040)	0	0	0
2022/04/29	R186	02/02/2023	8.33	Put	Bond Future	2,885.1900	2.8852	2,875.6000	2.8756	(0.332)	0	0	0
2022/04/29	R186	02/02/2023			Bond Future	8.8816	106.5646	8.9193	106.4394	0.425	0.0000	0.0000	0
2022/04/29	R186	02/02/2023	8.34	Call	Bond Future	1,046.8900	1.0469	913.4300	0.9134	(12.748)	0	0	0
2022/04/29	R186	02/02/2023	8.34	Put	Bond Future	2,864.3700	2.8644	2,856.1200	2.8561	(0.288)	0	0	0
2022/04/29	R186	04/05/2023	8.83	Put	Bond Future	2,451.1100	2.4511	2,482.7500	2.4828	1.291	0	0	0
2022/04/29	R186	04/05/2023	8.84	Call	Bond Future	1,755.1300	1.7551	1,747.4200	1.7474	(0.439)	0	0	0
2022/04/29	R186	04/05/2023			Bond Future	9.0575	108.3558	9.0701	108.3165	0.139	0.0000	0.0000	0
2022/04/29	R186	04/05/2023	8.82	Call	Bond Future	1,724.7300	1.7247	1,717.1900	1.7172	(0.437)	0	0	0
2022/04/29	R186	04/05/2023	8.82	Put	Bond Future	2,467.1200	2.4671	2,498.8400	2.4988	1.286	0	0	0
2022/04/29	R186	04/05/2023	8.83	Call	Bond Future	1,740.1100	1.7401	1,732.4900	1.7325	(0.438)	0	0	0
2022/04/29	R186	04/05/2023	8.84	Put	Bond Future	2,434.7600	2.4348	2,466.3100	2.4663	1.296	0	0	0
2022/04/29	R197	05/05/2022			Bond Future	330.0468	330.0468	330.0701	330.0701	0.007	0.0000	0.0000	608
2022/04/29	R197	04/08/2022			Bond Future	326.1024	326.1024	326.0461	326.0461	(0.017)	0.0000	0.0000	395
2022/04/29	R197	03/11/2022			Bond Future	330.8423	330.8423	330.8119	330.8119	(0.009)	0.0000	0.0000	0
2022/04/29	R197	02/02/2023			Bond Future	327.7448	327.7448	327.7430	327.7430	(0.001)	0.0000	0.0000	0
2022/04/29	R197	04/05/2023			Bond Future	333.3176	333.3176	333.5815	333.5815	0.079	0.0000	0.0000	0
2022/04/29	R202	05/05/2022			Bond Future	250.8350	250.8350	250.8708	250.8708	0.014	0.0000	0.0000	786
2022/04/29	R202	04/08/2022			Bond Future	249.7727	249.7727	249.7480	249.7480	(0.010)	0.0000	0.0000	6,519

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2022/04/29	R202	03/11/2022			Bond Future	253.4029	253.4029	253.3983	253.3983	(0.002)	0.0000	0.0000	0
2022/04/29	R202	02/02/2023			Bond Future	253.0693	253.0693	253.0864	253.0864	0.007	0.0000	0.0000	0
2022/04/29	R202	04/05/2023			Bond Future	257.3703	257.3703	257.5919	257.5919	0.086	0.0000	0.0000	0
2022/04/29	R209	05/05/2022	9.50	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	2,975
2022/04/29	R209	05/05/2022	9.50	Put	Bond Future	7,337.8800	7.3379	7,110.4900	7.1105	(3.099)	0	0	0
2022/04/29	R209	05/05/2022	9.75	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	5,025
2022/04/29	R209	05/05/2022	9.75	Put	Bond Future	5,793.0900	5.7931	5,565.7000	5.5657	(3.925)	0	0	0
2022/04/29	R209	05/05/2022	10.25	Call	Bond Future	1.6500	0.0017	1.0200	0.0010	(38.182)	0	0	0
2022/04/29	R209	05/05/2022	10.25	Put	Bond Future	2,834.8200	2.8348	2,606.8000	2.6068	(8.044)	0	0	7,500
2022/04/29	R209	05/05/2022	10.75	Call	Bond Future	466.5400	0.4665	525.9200	0.5259	12.728	0	0	0
2022/04/29	R209	05/05/2022	10.75	Put	Bond Future	503.6500	0.5037	335.6400	0.3356	(33.358)	0	0	1,050
2022/04/29	R209	05/05/2022	11.43	Call	Bond Future	3,522.7500	3.5227	3,748.7300	3.7487	6.415	0	0	0
2022/04/29	R209	05/05/2022	11.43	Put	Bond Future	1.8800	0.0019	0.4700	0.0005	(75.000)	0	0	0
2022/04/29	R209	05/05/2022	11.44	Call	Bond Future	3,572.8700	3.5729	3,799.0000	3.7990	6.329	0	0	0
2022/04/29	R209	05/05/2022	11.44	Put	Bond Future	1.6800	0.0017	0.4200	0.0004	(75.000)	0	0	0
2022/04/29	R209	05/05/2022			Bond Future	10.7568	68.5467	10.7151	68.7741	(0.388)	0.0000	0.0000	12,030
2022/04/29	R209	05/05/2022	11.45	Call	Bond Future	3,622.9700	3.6230	3,849.2100	3.8492	6.245	0	0	0
2022/04/29	R209	05/05/2022	11.45	Put	Bond Future	1.5100	0.0015	0.3600	0.0004	(76.159)	0	0	0
2022/04/29	R209	05/05/2022	12.00	Call	Bond Future	6,301.6700	6.3017	6,529.0600	6.5291	3.608	0	0	0
2022/04/29	R209	05/05/2022	12.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	8,550
2022/04/29	R209	04/08/2022	10.58	Call	Bond Future	890.1900	0.8902	904.4400	0.9044	1.601	0	0	0
2022/04/29	R209	04/08/2022	10.58	Put	Bond Future	2,765.1300	2.7651	2,565.8900	2.5659	(7.205)	0	0	0
2022/04/29	R209	04/08/2022	10.57	Put	Bond Future	2,801.3200	2.8013	2,600.5400	2.6005	(7.167)	0	0	0
2022/04/29	R209	04/08/2022			Bond Future	10.9265	69.4669	10.8864	69.6803	(0.367)	0.0000	0.0000	13,500
2022/04/29	R209	04/08/2022	10.59	Call	Bond Future	909.4400	0.9094	925.2500	0.9253	1.738	0	0	0
2022/04/29	R209	04/08/2022	10.59	Put	Bond Future	2,729.2600	2.7293	2,531.5800	2.5316	(7.243)	0	0	0
2022/04/29	R209	04/08/2022	10.57	Call	Bond Future	871.1900	0.8712	883.9000	0.8839	1.459	0	0	0
2022/04/29	R209	03/11/2022	11.03	Call	Bond Future	2,147.7000	2.1477	2,250.2600	2.2503	4.775	0	0	0
2022/04/29	R209	03/11/2022	11.03	Put	Bond Future	2,439.7500	2.4397	2,320.0600	2.3201	(4.906)	0	0	0
2022/04/29	R209	03/11/2022	9.50	Call	Bond Future	105.4600	0.1055	113.6900	0.1137	7.804	0	0	0
2022/04/29	R209	03/11/2022	9.50	Put	Bond Future	9,106.4900	9.1065	8,892.4700	8.8925	(2.350)	0	0	0
2022/04/29	R209	03/11/2022	10.50	Put	Bond Future	4,131.7500	4.1318	3,967.3800	3.9674	(3.978)	0	0	0
2022/04/29	R209	03/11/2022	9.25	Call	Bond Future	54.3300	0.0543	59.0500	0.0591	8.688	0	0	9,500
2022/04/29	R209	03/11/2022	9.25	Put	Bond Future	10,624.8700	10.6249	10,407.3400	10.4073	(2.047)	0	0	0
2022/04/29	R209	03/11/2022			Bond Future	11.0861	67.3160	11.0434	67.5382	(0.385)	0.0000	0.0000	4,135
2022/04/29	R209	03/11/2022	11.50	Call	Bond Future	3,563.1100	3.5631	3,706.1600	3.7062	4.015	0	0	0
2022/04/29	R209	03/11/2022	11.50	Put	Bond Future	1,461.5700	1.4616	1,382.3700	1.3824	(5.419)	0	0	0
2022/04/29	R209	03/11/2022	11.00	Call	Bond Future	2,069.7100	2.0697	2,169.4600	2.1695	4.820	0	0	0
2022/04/29	R209	03/11/2022	11.00	Put	Bond Future	2,518.7600	2.5188	2,396.2600	2.3963	(4.864)	0	0	9,500
2022/04/29	R209	03/11/2022	11.01	Call	Bond Future	2,095.6100	2.0956	2,196.1700	2.1962	4.799	0	0	0
2022/04/29	R209	03/11/2022	11.01	Put	Bond Future	2,492.2700	2.4923	2,370.5800	2.3706	(4.883)	0	0	0
2022/04/29	R209	03/11/2022	11.02	Call	Bond Future	2,121.6700	2.1217	2,223.0400	2.2230	4.778	0	0	0
2022/04/29	R209	03/11/2022	11.02	Put	Bond Future	2,466.0000	2.4660	2,345.1200	2.3451	(4.902)	0	0	0
2022/04/29	R209	03/11/2022	10.00	Call	Bond Future	333.4900	0.3335	355.0000	0.3550	6.450	0	0	0
2022/04/29	R209	03/11/2022	10.00	Put	Bond Future	6,324.2500	6.3242	6,123.5100	6.1235	(3.174)	0	0	9,500
2022/04/29	R209	03/11/2022	10.50	Call	Bond Future	988.3500	0.9883	1,046.2300	1.0462	5.856	0	0	0
2022/04/29	R209	02/02/2023	10.79	Call	Bond Future	1,724.6600	1.7247	1,764.6600	1.7647	2.319	0	0	0



Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2022/04/29	R209	02/02/2023	10.80	Put	Bond Future	3,963.1700	3.9632	3,772.2700	3.7723	(4.817)	0	0	0
2022/04/29	R209	02/02/2023	10.78	Call	Bond Future	1,704.1500	1.7041	1,743.0900	1.7431	2.285	0	0	0
2022/04/29	R209	02/02/2023			Bond Future	11.2254	68.4412	11.1800	68.6732	(0.405)	0.0000	0.0000	0
2022/04/29	R209	02/02/2023	10.79	Put	Bond Future	3,995.6600	3.9957	3,803.6900	3.8037	(4.804)	0	0	0
2022/04/29	R209	02/02/2023	10.80	Call	Bond Future	1,745.5300	1.7455	1,786.6000	1.7866	2.353	0	0	0
2022/04/29	R209	02/02/2023	10.78	Put	Bond Future	4,028.5800	4.0286	3,835.5500	3.8356	(4.792)	0	0	0
2022/04/29	R209	04/05/2023	11.10	Call	Bond Future	2,426.4900	2.4265	2,566.9900	2.5670	5.790	0	0	0
2022/04/29	R209	04/05/2023	11.10	Put	Bond Future	3,793.4000	3.7934	3,642.4800	3.6425	(3.978)	0	0	0
2022/04/29	R209	04/05/2023	11.09	Call	Bond Future	2,403.5000	2.4035	2,543.2200	2.5432	5.813	0	0	0
2022/04/29	R209	04/05/2023	11.09	Put	Bond Future	3,821.8400	3.8218	3,670.1400	3.6701	(3.969)	0	0	0
2022/04/29	R209	04/05/2023			Bond Future	11.3698	66.4431	11.3116	66.7346	(0.512)	0.0000	0.0000	0
2022/04/29	R209	04/05/2023	11.11	Call	Bond Future	2,449.3200	2.4493	2,590.6100	2.5906	5.769	0	0	0
2022/04/29	R209	04/05/2023	11.11	Put	Bond Future	3,764.8700	3.7649	3,614.7400	3.6147	(3.988)	0	0	0
2022/04/29	R210	05/05/2022			Bond Future	219.6406	219.6406	219.7844	219.7844	0.065	0.0000	0.0000	972
2022/04/29	R210	04/08/2022			Bond Future	222.6442	222.6442	222.7359	222.7359	0.041	0.0000	0.0000	1,025
2022/04/29	R210	03/11/2022			Bond Future	222.9296	222.9296	223.0407	223.0407	0.050	0.0000	0.0000	0
2022/04/29	R210	02/02/2023			Bond Future	226.6981	226.6981	226.8304	226.8304	0.058	0.0000	0.0000	0
2022/04/29	R210	04/05/2023			Bond Future	227.5147	227.5147	227.8292	227.8292	0.138	0.0000	0.0000	0
2022/04/29	R213	05/05/2022	10.63	Call	Bond Future	1,814.5800	1.8146	2,076.1900	2.0762	14.417	0	0	0
2022/04/29	R213	05/05/2022	10.65	Put	Bond Future	31.1300	0.0311	10.3900	0.0104	(66.624)	0	0	0
2022/04/29	R213	05/05/2022			Bond Future	10.2691	82.6741	10.2120	82.9600	(0.556)	0.0000	0.0000	21,678
2022/04/29	R213	05/05/2022	10.63	Put	Bond Future	37.0000	0.0370	12.6400	0.0126	(65.838)	0	0	0
2022/04/29	R213	05/05/2022	10.64	Call	Bond Future	1,860.0800	1.8601	2,123.5500	2.1235	14.164	0	0	0
2022/04/29	R213	05/05/2022	10.64	Put	Bond Future	33.9600	0.0340	11.4600	0.0115	(66.254)	0	0	0
2022/04/29	R213	05/05/2022	10.65	Call	Bond Future	1,905.7400	1.9057	2,170.9700	2.1710	13.917	0	0	0
2022/04/29	R213	04/08/2022	9.88	Call	Bond Future	488.0100	0.4880	513.4900	0.5135	5.221	0	0	0
2022/04/29	R213	04/08/2022	9.89	Call	Bond Future	500.3500	0.5003	526.7500	0.5267	5.276	0	0	0
2022/04/29	R213	04/08/2022	9.90	Put	Bond Future	3,341.6900	3.3417	3,099.5300	3.0995	(7.247)	0	0	0
2022/04/29	R213	04/08/2022			Bond Future	10.4711	83.7838	10.4156	84.0532	(0.530)	0.0000	0.0000	26,590
2022/04/29	R213	04/08/2022	9.88	Put	Bond Future	3,418.0200	3.4180	3,174.1300	3.1741	(7.135)	0	0	0
2022/04/29	R213	04/08/2022	9.89	Put	Bond Future	3,379.6600	3.3797	3,136.6900	3.1367	(7.189)	0	0	0
2022/04/29	R213	04/08/2022	9.90	Call	Bond Future	513.0300	0.5130	540.2400	0.5402	5.304	0	0	0
2022/04/29	R213	03/11/2022	10.38	Call	Bond Future	1,492.6200	1.4926	1,576.7000	1.5767	5.633	0	0	0
2022/04/29	R213	03/11/2022	10.38	Put	Bond Future	2,844.3600	2.8444	2,648.2400	2.6482	(6.895)	0	0	0
2022/04/29	R213	03/11/2022	10.39	Call	Bond Future	1,512.8600	1.5129	1,598.1300	1.5981	5.636	0	0	0
2022/04/29	R213	03/11/2022	10.39	Put	Bond Future	2,816.5600	2.8166	2,621.6300	2.6216	(6.921)	0	0	0
2022/04/29	R213	03/11/2022	10.37	Call	Bond Future	1,472.7600	1.4728	1,555.4300	1.5554	5.613	0	0	0
2022/04/29	R213	03/11/2022	10.37	Put	Bond Future	2,872.5800	2.8726	2,675.0500	2.6750	(6.876)	0	0	200
2022/04/29	R213	03/11/2022	9.19	Call	Bond Future	162.0300	0.1620	190.9700	0.1910	17.861	0	0	476
2022/04/29	R213	03/11/2022	9.19	Put	Bond Future	7,498.0400	7.4980	7,246.7800	7.2468	(3.351)	0	0	0
2022/04/29	R213	03/11/2022			Bond Future	10.6643	81.4443	10.6048	81.7245	(0.557)	0.0000	0.0000	0
2022/04/29	R213	03/11/2022	10.40	Call	Bond Future	1,533.2700	1.5333	1,619.7300	1.6197	5.639	0	0	0
2022/04/29	R213	03/11/2022	10.40	Put	Bond Future	2,788.9600	2.7890	2,595.2200	2.5952	(6.947)	0	0	0
2022/04/29	R213	03/11/2022	9.98	Call	Bond Future	809.0200	0.8090	848.7000	0.8487	4.905	0	0	0
2022/04/29	R213	03/11/2022	9.98	Put	Bond Future	4,112.4500	4.1125	3,871.9300	3.8719	(5.849)	0	0	200
2022/04/29	R213	03/11/2022	10.19	Call	Bond Future	1,137.7600	1.1378	1,199.2700	1.1993	5.406	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2022/04/29	R213	03/11/2022	10.19	Put	Bond Future	3,409.2100	3.4092	3,190.5200	3.1905	(6.415)	0	0	476
2022/04/29	R213	03/11/2022	9.13	Call	Bond Future	142.2200	0.1422	168.4000	0.1684	18.408	0	0	200
2022/04/29	R213	03/11/2022	9.13	Put	Bond Future	7,794.5000	7.7945	7,540.4800	7.5405	(3.259)	0	0	0
2022/04/29	R213	03/11/2022	9.84	Call	Bond Future	626.9900	0.6270	656.2900	0.6563	4.673	0	0	0
2022/04/29	R213	03/11/2022	9.84	Put	Bond Future	4,627.5700	4.6276	4,376.6700	4.3767	(5.422)	0	0	476
2022/04/29	R213	02/02/2023	10.43	Put	Bond Future	3,525.8400	3.5258	3,352.1400	3.3521	(4.926)	0	0	0
2022/04/29	R213	02/02/2023	12.20	Call	Bond Future	6,721.0100	6.7210	6,966.1900	6.9662	3.648	0	0	0
2022/04/29	R213	02/02/2023	12.20	Put	Bond Future	790.8800	0.7909	744.0200	0.7440	(5.925)	0	0	912
2022/04/29	R213	02/02/2023	10.22	Put	Bond Future	4,148.6200	4.1486	3,954.4300	3.9544	(4.681)	0	0	0
2022/04/29	R213	02/02/2023	10.23	Call	Bond Future	1,279.4300	1.2794	1,378.4000	1.3784	7.735	0	0	0
2022/04/29	R213	02/02/2023	10.35	Call	Bond Future	1,487.6600	1.4877	1,598.1500	1.5981	7.427	0	0	0
2022/04/29	R213	02/02/2023	10.35	Put	Bond Future	3,754.5800	3.7546	3,573.0300	3.5730	(4.835)	0	0	476
2022/04/29	R213	02/02/2023	10.01	Call	Bond Future	943.8300	0.9438	1,022.9800	1.0230	8.386	0	0	0
2022/04/29	R213	02/02/2023			Bond Future	10.8371	82.8044	10.7734	83.0964	(0.588)	0.0000	0.0000	0
2022/04/29	R213	02/02/2023	10.43	Call	Bond Future	1,636.8000	1.6368	1,755.1400	1.7551	7.230	0	0	912
2022/04/29	R213	02/02/2023	10.22	Call	Bond Future	1,262.9000	1.2629	1,360.7500	1.3607	7.748	0	0	0
2022/04/29	R213	02/02/2023	10.23	Put	Bond Future	4,117.3400	4.1173	3,924.2700	3.9243	(4.689)	0	0	0
2022/04/29	R213	02/02/2023	9.16	Call	Bond Future	241.7700	0.2418	269.0100	0.2690	11.267	0	0	476
2022/04/29	R213	02/02/2023	9.16	Put	Bond Future	8,400.8400	8.4008	8,136.0400	8.1360	(3.152)	0	0	0
2022/04/29	R213	02/02/2023	10.01	Put	Bond Future	4,841.7400	4.8417	4,628.8500	4.6288	(4.397)	0	0	476
2022/04/29	R213	02/02/2023	10.21	Call	Bond Future	1,246.2400	1.2462	1,343.2200	1.3432	7.782	0	0	0
2022/04/29	R213	02/02/2023	10.21	Put	Bond Future	4,179.8100	4.1798	3,984.7500	3.9848	(4.667)	0	0	0
2022/04/29	R213	04/05/2023	10.75	Call	Bond Future	2,290.3000	2.2903	2,428.5100	2.4285	6.035	0	0	0
2022/04/29	R213	04/05/2023	10.75	Put	Bond Future	3,463.6300	3.4636	3,238.2400	3.2382	(6.507)	0	0	0
2022/04/29	R213	04/05/2023			Bond Future	11.0116	80.6512	10.9300	81.0148	(0.741)	0.0000	0.0000	0
2022/04/29	R213	04/05/2023	10.74	Call	Bond Future	2,269.5200	2.2695	2,406.4900	2.4065	6.035	0	0	0
2022/04/29	R213	04/05/2023	10.74	Put	Bond Future	3,488.1400	3.4881	3,261.5100	3.2615	(6.497)	0	0	0
2022/04/29	R213	04/05/2023	10.73	Call	Bond Future	2,248.8500	2.2488	2,384.9100	2.3849	6.050	0	0	0
2022/04/29	R213	04/05/2023	10.73	Put	Bond Future	3,512.7800	3.5128	3,285.2400	3.2852	(6.477)	0	0	0
2022/04/29	R214	05/05/2022	11.73	Put	Bond Future	1.7800	0.0018	0.4700	0.0005	(73.596)	0	0	0
2022/04/29	R214	05/05/2022	11.74	Put	Bond Future	1.6000	0.0016	0.4100	0.0004	(74.375)	0	0	0
2022/04/29	R214	05/05/2022	11.75	Call	Bond Future	3,840.0900	3.8401	4,045.2800	4.0453	5.343	0	0	0
2022/04/29	R214	05/05/2022			Bond Future	11.0313	65.6084	10.9946	65.8146	(0.333)	0.0000	0.0000	9,531
2022/04/29	R214	05/05/2022	11.73	Call	Bond Future	3,738.5700	3.7386	3,943.5200	3.9435	5.482	0	0	0
2022/04/29	R214	05/05/2022	11.74	Call	Bond Future	3,789.3600	3.7894	3,994.4300	3.9944	5.412	0	0	0
2022/04/29	R214	05/05/2022	11.75	Put	Bond Future	1.4300	0.0014	0.3600	0.0004	(74.825)	0	0	0
2022/04/29	R214	04/08/2022	10.98	Put	Bond Future	2,416.1600	2.4162	2,248.0900	2.2481	(6.956)	0	0	0
2022/04/29	R214	04/08/2022	10.99	Call	Bond Future	1,246.6700	1.2467	1,273.2200	1.2732	2.130	0	0	0
2022/04/29	R214	04/08/2022			Bond Future	11.1947	66.4890	11.1595	66.6819	(0.314)	0.0000	0.0000	15,274
2022/04/29	R214	04/08/2022	10.97	Call	Bond Future	1,200.0100	1.2000	1,223.0300	1.2230	1.918	0	0	0
2022/04/29	R214	04/08/2022	10.97	Put	Bond Future	2,449.3700	2.4494	2,279.5400	2.2795	(6.934)	0	0	0
2022/04/29	R214	04/08/2022	10.98	Call	Bond Future	1,223.2100	1.2232	1,247.9900	1.2480	2.026	0	0	0
2022/04/29	R214	04/08/2022	10.99	Put	Bond Future	2,383.2700	2.3833	2,216.9700	2.2170	(6.978)	0	0	0
2022/04/29	R214	03/11/2022	11.34	Call	Bond Future	2,379.9300	2.3799	2,472.0000	2.4720	3.869	0	0	0
2022/04/29	R214	03/11/2022	11.36	Put	Bond Future	2,375.2300	2.3752	2,267.7700	2.2678	(4.524)	0	0	0
2022/04/29	R214	03/11/2022			Bond Future	11.3487	64.1550	11.3112	64.3561	(0.330)	0.0000	0.0000	0
2022/04/29	R214	03/11/2022	11.34	Put	Bond Future	2,426.3800	2.4264	2,317.2900	2.3173	(4.496)	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
2022/04/29	R214	03/11/2022	11.35	Call	Bond Future	2,407.8700	2.4079	2,500.6700	2.5007	3.854	0	0	0
2022/04/29	R214	03/11/2022	11.35	Put	Bond Future	2,400.6900	2.4007	2,292.3300	2.2923	(4.514)	0	0	0
2022/04/29	R214	03/11/2022	11.36	Call	Bond Future	2,435.9800	2.4360	2,529.6800	2.5297	3.847	0	0	0
2022/04/29	R214	02/02/2023	11.07	Call	Bond Future	1,860.5200	1.8605	1,884.0700	1.8841	1.266	0	0	0
2022/04/29	R214	02/02/2023	11.07	Put	Bond Future	4,113.8400	4.1138	3,927.2000	3.9272	(4.537)	0	0	0
2022/04/29	R214	02/02/2023	11.08	Call	Bond Future	1,882.3400	1.8823	1,907.0900	1.9071	1.315	0	0	0
2022/04/29	R214	02/02/2023	11.08	Put	Bond Future	4,080.1400	4.0801	3,894.7000	3.8947	(4.545)	0	0	0
2022/04/29	R214	02/02/2023			Bond Future	11.4868	65.2268	11.4470	65.4370	(0.347)	0.0000	0.0000	0
2022/04/29	R214	02/02/2023	11.09	Call	Bond Future	1,904.5300	1.9045	1,930.0400	1.9300	1.339	0	0	0
2022/04/29	R214	02/02/2023	11.09	Put	Bond Future	4,046.8700	4.0469	3,862.1900	3.8622	(4.564)	0	0	0
2022/04/29	R214	04/05/2023	11.36	Call	Bond Future	2,571.4700	2.5715	2,693.1600	2.6932	4.732	0	0	0
2022/04/29	R214	04/05/2023	11.36	Put	Bond Future	3,952.2000	3.9522	3,807.6300	3.8076	(3.658)	0	0	0
2022/04/29	R214	04/05/2023	11.37	Call	Bond Future	2,595.5500	2.5956	2,717.9500	2.7180	4.716	0	0	0
2022/04/29	R214	04/05/2023	11.37	Put	Bond Future	3,922.8900	3.9229	3,779.0300	3.7790	(3.667)	0	0	0
2022/04/29	R214	04/05/2023			Bond Future	11.6229	63.0321	11.5715	63.2984	(0.442)	0.0000	0.0000	0
2022/04/29	R214	04/05/2023	11.38	Call	Bond Future	2,619.5000	2.6195	2,742.5900	2.7426	4.699	0	0	0
2022/04/29	R214	04/05/2023	11.38	Put	Bond Future	3,893.5200	3.8935	3,750.3500	3.7504	(3.677)	0	0	0
2022/04/29	R248	05/05/2022	11.79	Call	Bond Future	5,344.2200	5.3442	5,604.9400	5.6049	4.879	0	0	0
2022/04/29	R248	05/05/2022	11.79	Put	Bond Future	0.6900	0.0007	0.1400	0.0001	(79.710)	0	0	0
2022/04/29	R248	05/05/2022	11.80	Call	Bond Future	5,407.0500	5.4071	5,667.8300	5.6678	4.823	0	0	0
2022/04/29	R248	05/05/2022			Bond Future	10.9912	82.5585	10.9545	82.8198	(0.334)	0.0000	0.0000	127,860
2022/04/29	R248	05/05/2022	11.80	Put	Bond Future	0.6100	0.0006	0.1200	0.0001	(80.328)	0	0	0
2022/04/29	R248	05/05/2022	11.81	Call	Bond Future	5,469.8100	5.4698	5,730.6500	5.7307	4.769	0	0	0
2022/04/29	R248	05/05/2022	11.81	Put	Bond Future	0.5400	0.0005	0.1100	0.0001	(79.630)	0	0	0
2022/04/29	R248	04/08/2022	10.98	Call	Bond Future	1,652.9900	1.6530	1,681.0700	1.6811	1.699	0	0	0
2022/04/29	R248	04/08/2022	10.98	Put	Bond Future	2,862.4900	2.8625	2,646.1800	2.6462	(7.557)	0	0	0
2022/04/29	R248	04/08/2022	10.99	Call	Bond Future	1,684.1700	1.6842	1,714.3700	1.7144	1.793	0	0	0
2022/04/29	R248	04/08/2022	10.99	Put	Bond Future	2,822.6600	2.8227	2,608.4700	2.6085	(7.588)	0	0	0
2022/04/29	R248	04/08/2022	10.20	Call	Bond Future	183.2600	0.1833	170.8000	0.1708	(6.799)	0	0	1,700
2022/04/29	R248	04/08/2022	10.40	Put	Bond Future	5,905.1400	5.9051	5,634.0000	5.6340	(4.592)	0	0	0
2022/04/29	R248	04/08/2022			Bond Future	11.1524	83.6668	11.1172	83.9111	(0.316)	0.0000	0.0000	188,532
2022/04/29	R248	04/08/2022	11.00	Call	Bond Future	1,715.5100	1.7155	1,747.8400	1.7478	1.885	0	0	0
2022/04/29	R248	04/08/2022	11.00	Put	Bond Future	2,783.0900	2.7831	2,571.0300	2.5710	(7.620)	0	0	0
2022/04/29	R248	04/08/2022	10.90	Call	Bond Future	1,415.9400	1.4159	1,427.0600	1.4271	0.785	0	0	1,700
2022/04/29	R248	04/08/2022	10.90	Put	Bond Future	3,197.4700	3.1975	2,964.2000	2.9642	(7.295)	0	0	0
2022/04/29	R248	04/08/2022	9.70	Call	Bond Future	22.8000	0.0228	27.5800	0.0276	20.965	0	0	0
2022/04/29	R248	04/08/2022	9.70	Put	Bond Future	11,297.5500	11.2976	11,057.9400	11.0579	(2.121)	0	0	0
2022/04/29	R248	04/08/2022	10.20	Put	Bond Future	7,283.7300	7.2837	7,026.8800	7.0269	(3.526)	0	0	0
2022/04/29	R248	04/08/2022	10.40	Call	Bond Future	384.0200	0.3840	357.2700	0.3573	(6.966)	0	0	0
2022/04/29	R248	03/11/2022	11.32	Call	Bond Future	3,060.2300	3.0602	3,169.8900	3.1699	3.583	0	0	0
2022/04/29	R248	03/11/2022	11.30	Put	Bond Future	3,018.2700	3.0183	2,870.9900	2.8710	(4.880)	0	0	0
2022/04/29	R248	03/11/2022	11.31	Put	Bond Future	2,985.9900	2.9860	2,839.6300	2.8396	(4.902)	0	0	0
2022/04/29	R248	03/11/2022			Bond Future	11.3043	80.4413	11.2667	80.6962	(0.333)	0.0000	0.0000	0
2022/04/29	R248	03/11/2022	11.32	Put	Bond Future	2,954.0100	2.9540	2,808.8000	2.8088	(4.916)	0	0	0
2022/04/29	R248	03/11/2022	11.30	Call	Bond Future	2,989.3900	2.9894	3,096.9800	3.0970	3.599	0	0	0
2022/04/29	R248	03/11/2022	11.31	Call	Bond Future	3,024.7100	3.0247	3,133.2200	3.1332	3.587	0	0	0
2022/04/29	R248	02/02/2023	11.08	Call	Bond Future	2,469.8500	2.4699	2,494.5500	2.4946	1.000	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2022/04/29	R248	02/02/2023	11.08	Put	Bond Future	4,920.6800	4.9207	4,679.0700	4.6791	(4.910)	0	0	0
2022/04/29	R248	02/02/2023			Bond Future	11.4404	81.7856	11.4003	82.0519	(0.351)	0.0000	0.0000	0
2022/04/29	R248	02/02/2023	11.06	Call	Bond Future	2,412.7400	2.4127	2,435.2300	2.4352	0.932	0	0	0
2022/04/29	R248	02/02/2023	11.06	Put	Bond Future	5,003.4900	5.0035	4,759.6700	4.7597	(4.873)	0	0	0
2022/04/29	R248	02/02/2023	11.07	Call	Bond Future	2,441.2100	2.4412	2,464.6600	2.4647	0.961	0	0	0
2022/04/29	R248	02/02/2023	11.07	Put	Bond Future	4,961.9400	4.9619	4,719.0800	4.7191	(4.894)	0	0	0
2022/04/29	R248	04/05/2023	11.35	Call	Bond Future	3,323.2000	3.3232	3,467.7400	3.4677	4.349	0	0	0
2022/04/29	R248	04/05/2023	11.35	Put	Bond Future	4,802.1500	4.8021	4,609.9700	4.6100	(4.002)	0	0	0
2022/04/29	R248	04/05/2023			Bond Future	11.5743	78.7303	11.5226	79.0670	(0.447)	0.0000	0.0000	0
2022/04/29	R248	04/05/2023	11.33	Call	Bond Future	3,262.2300	3.2622	3,404.9800	3.4050	4.376	0	0	0
2022/04/29	R248	04/05/2023	11.33	Put	Bond Future	4,875.4500	4.8755	4,681.4800	4.6815	(3.979)	0	0	0
2022/04/29	R248	04/05/2023	11.34	Call	Bond Future	3,292.4900	3.2925	3,436.1400	3.4361	4.363	0	0	0
2022/04/29	R248	04/05/2023	11.34	Put	Bond Future	4,838.5300	4.8385	4,645.4600	4.6455	(3.990)	0	0	0

**Total**

**1810177**