



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 06/04/2022 TO 06/04/2022

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
2022/04/06	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/04/06	0908	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/04/06	0957	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/04/06	0986	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/04/06	1386	28/02/2031		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/04/06	1409	28/02/2041		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/04/06	2025	05/05/2022		Bond Future	159.7021	159.7021	159.7653	159.7653	0.040	0.0000	0.0000	5,484
2022/04/06	2025	04/08/2022		Bond Future	160.2426	160.2426	160.3032	160.3032	0.038	0.0000	0.0000	1,130
2022/04/06	2025	03/11/2022		Bond Future	162.5949	162.5949	162.6531	162.6531	0.036	0.0000	0.0000	0
2022/04/06	2025	02/02/2023		Bond Future	163.6666	163.6666	163.7216	163.7216	0.034	0.0000	0.0000	0
2022/04/06	2029	05/05/2022		Bond Future	116.8355	116.8355	116.8134	116.8134	(0.019)	0.0000	0.0000	2,745
2022/04/06	2029	04/08/2022		Bond Future	118.4179	118.4179	118.3930	118.3930	(0.021)	0.0000	0.0000	1,844
2022/04/06	2029	03/11/2022		Bond Future	118.9249	118.9249	118.8972	118.8972	(0.023)	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
2022/04/06	2029	02/02/2023			Bond Future	120.9257	120.9257	120.8946	120.8946	(0.026)	0.0000	0.0000	0
2022/04/06	2030	05/05/2022	8.14	Call	Bond Future	0.0700	0.0001	0.0400	0.0000	(42.857)	0	0	1,800
2022/04/06	2030	05/05/2022	8.14	Put	Bond Future	7,794.6600	7.7947	8,042.4000	8.0424	3.178	0	0	0
2022/04/06	2030	05/05/2022	8.47	Call	Bond Future	1.4900	0.0015	0.9800	0.0010	(34.228)	0	0	1,073
2022/04/06	2030	05/05/2022	10.21	Call	Bond Future	3,152.2000	3.1522	2,931.9300	2.9319	(6.988)	0	0	0
2022/04/06	2030	05/05/2022	10.21	Put	Bond Future	115.9800	0.1160	143.4800	0.1435	23.711	0	0	0
2022/04/06	2030	05/05/2022	9.95	Call	Bond Future	2,060.7300	2.0607	1,872.0600	1.8721	(9.155)	0	0	0
2022/04/06	2030	05/05/2022	9.65	Put	Bond Future	773.2700	0.7733	888.7400	0.8887	14.933	0	0	5,000
2022/04/06	2030	05/05/2022	8.81	Put	Bond Future	4,134.8600	4.1349	4,376.5100	4.3765	5.844	0	0	0
2022/04/06	2030	05/05/2022	8.89	Put	Bond Future	3,721.8300	3.7218	3,959.7900	3.9598	6.394	0	0	0
2022/04/06	2030	05/05/2022	9.15	Call	Bond Future	159.7200	0.1597	125.2500	0.1253	(21.582)	0	0	7,500
2022/04/06	2030	05/05/2022	9.15	Put	Bond Future	2,470.9100	2.4709	2,684.2100	2.6842	8.632	0	0	0
2022/04/06	2030	05/05/2022			Bond Future	9.5984	93.5820	9.6474	93.3343	0.510	0.0000	0.0000	69,898
2022/04/06	2030	05/05/2022	7.73	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	200
2022/04/06	2030	05/05/2022	7.73	Put	Bond Future	10,135.9200	10.1359	10,383.6900	10.3837	2.444	0	0	0
2022/04/06	2030	05/05/2022	8.47	Put	Bond Future	5,960.8600	5.9609	6,208.1200	6.2081	4.148	0	0	0
2022/04/06	2030	05/05/2022	11.04	Call	Bond Future	6,956.0900	6.9561	6,709.2600	6.7093	(3.548)	0	0	0
2022/04/06	2030	05/05/2022	11.04	Put	Bond Future	2.5900	0.0026	3.5300	0.0035	36.293	0	0	1,800
2022/04/06	2030	05/05/2022	9.95	Put	Bond Future	299.3300	0.2993	358.4300	0.3584	19.744	0	0	1,073
2022/04/06	2030	05/05/2022	10.19	Call	Bond Future	3,064.2000	3.0642	2,845.7800	2.8458	(7.128)	0	0	0
2022/04/06	2030	05/05/2022	10.19	Put	Bond Future	125.2100	0.1252	154.5600	0.1546	23.441	0	0	0
2022/04/06	2030	05/05/2022	10.20	Call	Bond Future	3,108.1300	3.1081	2,888.7800	2.8888	(7.057)	0	0	0
2022/04/06	2030	05/05/2022	10.20	Put	Bond Future	120.5100	0.1205	148.9300	0.1489	23.583	0	0	200
2022/04/06	2030	05/05/2022	9.35	Call	Bond Future	386.5300	0.3865	318.1600	0.3182	(17.688)	0	0	0
2022/04/06	2030	05/05/2022	9.35	Put	Bond Future	1,657.8500	1.6578	1,837.2500	1.8372	10.821	0	0	1,073
2022/04/06	2030	05/05/2022	9.60	Call	Bond Future	898.7300	0.8987	777.2000	0.7772	(13.522)	0	0	0
2022/04/06	2030	05/05/2022	9.60	Put	Bond Future	890.7700	0.8908	1,017.0100	1.0170	14.172	0	0	5,000
2022/04/06	2030	05/05/2022	9.65	Call	Bond Future	1,034.3900	1.0344	902.0900	0.9021	(12.790)	0	0	0
2022/04/06	2030	05/05/2022	8.81	Call	Bond Future	21.6500	0.0217	15.5300	0.0155	(28.268)	0	0	200
2022/04/06	2030	05/05/2022	8.89	Call	Bond Future	36.5500	0.0365	26.7400	0.0267	(26.840)	0	0	1,800
2022/04/06	2030	04/08/2022	9.56	Call	Bond Future	1,209.2500	1.2092	1,137.2800	1.1373	(5.952)	0	0	0
2022/04/06	2030	04/08/2022	9.56	Put	Bond Future	2,404.0700	2.4041	2,585.2400	2.5852	7.536	0	0	0
2022/04/06	2030	04/08/2022	10.95	Call	Bond Future	5,742.5000	5.7425	5,539.0700	5.5391	(3.543)	0	0	0
2022/04/06	2030	04/08/2022	10.95	Put	Bond Future	339.0300	0.3390	388.7400	0.3887	14.662	0	0	800
2022/04/06	2030	04/08/2022			Bond Future	9.8021	90.8205	9.8539	90.5674	0.529	0.0000	0.0000	24,874
2022/04/06	2030	04/08/2022	9.05	Call	Bond Future	432.6900	0.4327	403.2100	0.4032	(6.813)	0	0	800
2022/04/06	2030	04/08/2022	9.05	Put	Bond Future	4,210.8700	4.2109	4,434.5300	4.4345	5.311	0	0	0
2022/04/06	2030	04/08/2022	9.54	Call	Bond Future	1,169.1100	1.1691	1,099.2000	1.0992	(5.980)	0	0	0
2022/04/06	2030	04/08/2022	9.54	Put	Bond Future	2,463.5400	2.4635	2,646.7700	2.6468	7.438	0	0	0
2022/04/06	2030	04/08/2022	9.55	Call	Bond Future	1,189.0700	1.1891	1,118.1400	1.1181	(5.965)	0	0	0
2022/04/06	2030	04/08/2022	9.55	Put	Bond Future	2,433.6800	2.4337	2,615.8900	2.6159	7.487	0	0	0
2022/04/06	2030	04/08/2022	8.30	Call	Bond Future	61.3700	0.0614	57.4200	0.0574	(6.436)	0	0	800
2022/04/06	2030	04/08/2022	8.30	Put	Bond Future	7,808.0500	7.8080	8,057.2400	8.0572	3.191	0	0	0
2022/04/06	2030	03/11/2022	10.10	Call	Bond Future	2,567.5800	2.5676	2,460.4600	2.4605	(4.172)	0	0	0
2022/04/06	2030	03/11/2022	10.10	Put	Bond Future	1,990.0600	1.9901	2,141.6300	2.1416	7.616	0	0	0
2022/04/06	2030	03/11/2022			Bond Future	9.9776	92.1345	10.0323	91.8758	0.548	0.0000	0.0000	0
2022/04/06	2030	03/11/2022	10.09	Call	Bond Future	2,541.1600	2.5412	2,434.9200	2.4349	(4.181)	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
2022/04/06	2030	03/11/2022	10.09	Put	Bond Future	2,010.6500	2.0106	2,163.1000	2.1631	7.582	0	0	0
2022/04/06	2030	03/11/2022	10.08	Call	Bond Future	2,514.8800	2.5149	2,409.5100	2.4095	(4.190)	0	0	0
2022/04/06	2030	03/11/2022	10.08	Put	Bond Future	2,031.4100	2.0314	2,184.7300	2.1847	7.547	0	0	0
2022/04/06	2030	02/02/2023	10.01	Put	Bond Future	2,901.9800	2.9020	3,125.0900	3.1251	7.688	0	0	0
2022/04/06	2030	02/02/2023	9.94	Put	Bond Future	3,070.1200	3.0701	3,299.0500	3.2990	7.457	0	0	102
2022/04/06	2030	02/02/2023	9.99	Call	Bond Future	2,292.5600	2.2926	2,251.9800	2.2520	(1.770)	0	0	0
2022/04/06	2030	02/02/2023	10.00	Call	Bond Future	2,315.1900	2.3152	2,273.5900	2.2736	(1.797)	0	0	0
2022/04/06	2030	02/02/2023	9.20	Call	Bond Future	900.1200	0.9001	896.8100	0.8968	(0.368)	0	0	0
2022/04/06	2030	02/02/2023	9.20	Put	Bond Future	5,308.3000	5.3083	5,570.4000	5.5704	4.938	0	0	0
2022/04/06	2030	02/02/2023	9.66	Call	Bond Future	1,615.7800	1.6158	1,599.4900	1.5995	(1.008)	0	0	0
2022/04/06	2030	02/02/2023	9.66	Put	Bond Future	3,816.0500	3.8161	4,065.1700	4.0652	6.528	0	0	102
2022/04/06	2030	02/02/2023	9.80	Call	Bond Future	1,887.7500	1.8878	1,861.9800	1.8620	(1.365)	0	0	0
2022/04/06	2030	02/02/2023	8.81	Put	Bond Future	6,864.4600	6.8645	7,111.9300	7.1119	3.605	0	0	0
2022/04/06	2030	02/02/2023			Bond Future	10.1325	89.6613	10.1905	89.3958	0.572	0.0000	0.0000	0
2022/04/06	2030	02/02/2023	10.01	Call	Bond Future	2,337.9400	2.3379	2,295.6400	2.2956	(1.809)	0	0	0
2022/04/06	2030	02/02/2023	9.94	Call	Bond Future	2,181.8000	2.1818	2,145.3200	2.1453	(1.672)	0	0	0
2022/04/06	2030	02/02/2023	9.99	Put	Bond Future	2,949.1000	2.9491	3,173.9300	3.1739	7.624	0	0	0
2022/04/06	2030	02/02/2023	10.00	Put	Bond Future	2,925.4700	2.9255	3,149.2800	3.1493	7.650	0	0	0
2022/04/06	2030	02/02/2023	9.80	Put	Bond Future	3,429.0600	3.4291	3,668.7000	3.6687	6.989	0	0	0
2022/04/06	2030	02/02/2023	8.81	Call	Bond Future	531.7300	0.5317	513.7900	0.5138	(3.374)	0	0	102
2022/04/06	2032	05/05/2022	10.29	Put	Bond Future	340.3200	0.3403	417.8400	0.4178	22.779	0	0	0
2022/04/06	2032	05/05/2022	11.18	Call	Bond Future	6,702.1400	6.7021	6,391.4800	6.3915	(4.635)	0	0	0
2022/04/06	2032	05/05/2022	11.18	Put	Bond Future	7.9600	0.0080	11.0500	0.0110	38.819	0	0	780
2022/04/06	2032	05/05/2022	10.98	Call	Bond Future	5,669.3000	5.6693	5,363.1500	5.3632	(5.400)	0	0	0
2022/04/06	2032	05/05/2022	10.98	Put	Bond Future	21.6700	0.0217	29.2700	0.0293	35.072	0	0	993
2022/04/06	2032	05/05/2022	11.02	Put	Bond Future	17.9900	0.0180	24.4000	0.0244	35.631	0	0	0
2022/04/06	2032	05/05/2022	11.03	Call	Bond Future	5,928.0400	5.9280	5,620.4400	5.6204	(5.189)	0	0	0
2022/04/06	2032	05/05/2022	11.03	Put	Bond Future	17.1100	0.0171	23.2600	0.0233	35.944	0	0	0
2022/04/06	2032	05/05/2022			Bond Future	9.9558	90.3050	10.0104	89.9913	0.549	0.0000	0.0000	141,320
2022/04/06	2032	05/05/2022	9.58	Call	Bond Future	226.7000	0.2267	174.5500	0.1745	(23.004)	0	0	780
2022/04/06	2032	05/05/2022	9.58	Put	Bond Future	2,425.9300	2.4259	2,687.5300	2.6875	10.783	0	0	0
2022/04/06	2032	05/05/2022	10.18	Call	Bond Future	1,774.5100	1.7745	1,563.0800	1.5631	(11.915)	0	0	780
2022/04/06	2032	05/05/2022	10.18	Put	Bond Future	495.5500	0.4955	597.8700	0.5979	20.648	0	0	0
2022/04/06	2032	05/05/2022	10.29	Call	Bond Future	2,237.7800	2.2378	2,001.5500	2.0016	(10.556)	0	0	993
2022/04/06	2032	05/05/2022	11.04	Call	Bond Future	5,979.7300	5.9797	5,671.8600	5.6719	(5.149)	0	0	0
2022/04/06	2032	05/05/2022	11.04	Put	Bond Future	16.2800	0.0163	22.1600	0.0222	36.118	0	0	0
2022/04/06	2032	05/05/2022	11.02	Call	Bond Future	5,876.3500	5.8763	5,569.0100	5.5690	(5.230)	0	0	0
2022/04/06	2032	04/08/2022	10.20	Put	Bond Future	1,771.7500	1.7718	1,950.5700	1.9506	10.093	0	0	0
2022/04/06	2032	04/08/2022	10.21	Put	Bond Future	1,746.9100	1.7469	1,924.2500	1.9243	10.152	0	0	0
2022/04/06	2032	04/08/2022	10.22	Call	Bond Future	2,174.4500	2.1744	2,030.4400	2.0304	(6.623)	0	0	0
2022/04/06	2032	04/08/2022	9.40	Call	Bond Future	405.6200	0.4056	367.3100	0.3673	(9.445)	0	0	1,300
2022/04/06	2032	04/08/2022	9.40	Put	Bond Future	4,669.1900	4.6692	4,950.7500	4.9507	6.030	0	0	0
2022/04/06	2032	04/08/2022	9.72	Call	Bond Future	901.0100	0.9010	826.8300	0.8268	(8.233)	0	0	800
2022/04/06	2032	04/08/2022	9.72	Put	Bond Future	3,285.5100	3.2855	3,531.2000	3.5312	7.478	0	0	0
2022/04/06	2032	04/08/2022	8.97	Call	Bond Future	119.6600	0.1197	107.5100	0.1075	(10.154)	0	0	800
2022/04/06	2032	04/08/2022	8.97	Put	Bond Future	6,989.6100	6.9896	7,297.3300	7.2973	4.403	0	0	0
2022/04/06	2032	04/08/2022			Bond Future	10.1389	91.5056	10.1962	91.1857	0.565	0.0000	0.0000	2,140

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
2022/04/06	2032	04/08/2022	11.60	Call	Bond Future	7,907.6400	7.9076	7,625.9400	7.6259	(3.562)	0	0	0
2022/04/06	2032	04/08/2022	11.60	Put	Bond Future	214.1500	0.2141	252.3200	0.2523	17.824	0	0	800
2022/04/06	2032	04/08/2022	11.89	Call	Bond Future	9,248.2300	9.2482	8,954.4700	8.9545	(3.176)	0	0	0
2022/04/06	2032	04/08/2022	11.89	Put	Bond Future	135.4900	0.1355	161.6000	0.1616	19.271	0	0	0
2022/04/06	2032	04/08/2022	10.20	Call	Bond Future	2,112.6600	2.1127	1,971.6100	1.9716	(6.676)	0	0	0
2022/04/06	2032	04/08/2022	10.21	Call	Bond Future	2,143.4400	2.1434	2,000.9100	2.0009	(6.650)	0	0	0
2022/04/06	2032	04/08/2022	10.22	Put	Bond Future	1,722.3500	1.7224	1,898.2100	1.8982	10.210	0	0	0
2022/04/06	2032	04/08/2022	10.10	Call	Bond Future	1,817.8800	1.8179	1,690.7500	1.6907	(6.993)	0	0	1,300
2022/04/06	2032	04/08/2022	10.10	Put	Bond Future	2,035.7500	2.0357	2,228.4900	2.2285	9.468	0	0	0
2022/04/06	2032	03/11/2022	10.56	Put	Bond Future	1,946.6300	1.9466	2,114.9500	2.1150	8.647	0	0	180
2022/04/06	2032	03/11/2022	10.11	Put	Bond Future	3,083.5800	3.0836	3,302.8400	3.3028	7.111	0	0	454
2022/04/06	2032	03/11/2022	10.16	Call	Bond Future	2,133.7500	2.1338	2,021.6900	2.0217	(5.252)	0	0	0
2022/04/06	2032	03/11/2022	10.16	Put	Bond Future	2,935.1200	2.9351	3,149.4100	3.1494	7.301	0	0	180
2022/04/06	2032	03/11/2022	9.36	Call	Bond Future	593.4500	0.5934	556.0000	0.5560	(6.311)	0	0	454
2022/04/06	2032	03/11/2022	9.36	Put	Bond Future	5,947.6700	5.9477	6,236.5700	6.2366	4.857	0	0	0
2022/04/06	2032	03/11/2022	9.46	Put	Bond Future	5,493.2200	5.4932	5,774.5400	5.7745	5.121	0	0	0
2022/04/06	2032	03/11/2022	9.92	Call	Bond Future	1,558.5500	1.5585	1,470.4900	1.4705	(5.650)	0	0	750
2022/04/06	2032	03/11/2022	9.92	Put	Bond Future	3,694.3900	3.6944	3,932.6800	3.9327	6.450	0	0	0
2022/04/06	2032	03/11/2022	9.31	Put	Bond Future	6,183.2200	6.1832	6,475.6300	6.4756	4.729	0	0	0
2022/04/06	2032	03/11/2022			Bond Future	10.3064	88.6771	10.3666	88.3508	0.584	0.0000	0.0000	0
2022/04/06	2032	03/11/2022	10.67	Call	Bond Future	3,684.5300	3.6845	3,515.8700	3.5159	(4.578)	0	0	750
2022/04/06	2032	03/11/2022	10.67	Put	Bond Future	1,735.9100	1.7359	1,893.6000	1.8936	9.084	0	0	0
2022/04/06	2032	03/11/2022	11.55	Call	Bond Future	7,132.0300	7.1320	6,887.8900	6.8879	(3.423)	0	0	0
2022/04/06	2032	03/11/2022	11.55	Put	Bond Future	699.3200	0.6993	781.5300	0.7815	11.756	0	0	500
2022/04/06	2032	03/11/2022	12.30	Call	Bond Future	10,331.3000	10.3313	10,049.4100	10.0494	(2.729)	0	0	0
2022/04/06	2032	03/11/2022	12.30	Put	Bond Future	321.2900	0.3213	365.7500	0.3658	13.838	0	0	750
2022/04/06	2032	03/11/2022	10.49	Call	Bond Future	3,083.7600	3.0838	2,932.9400	2.9329	(4.891)	0	0	0
2022/04/06	2032	03/11/2022	10.49	Put	Bond Future	2,092.6300	2.0926	2,268.1600	2.2682	8.388	0	0	454
2022/04/06	2032	03/11/2022	10.56	Call	Bond Future	3,311.7900	3.3118	3,153.7600	3.1538	(4.772)	0	0	0
2022/04/06	2032	03/11/2022	10.66	Call	Bond Future	3,650.1800	3.6502	3,482.3400	3.4823	(4.598)	0	0	0
2022/04/06	2032	03/11/2022	10.66	Put	Bond Future	1,754.3800	1.7544	1,912.8900	1.9129	9.035	0	0	0
2022/04/06	2032	03/11/2022	10.11	Call	Bond Future	2,006.3700	2.0064	1,899.2800	1.8993	(5.338)	0	0	0
2022/04/06	2032	03/11/2022	10.21	Call	Bond Future	2,265.4300	2.2654	2,148.3600	2.1484	(5.168)	0	0	500
2022/04/06	2032	03/11/2022	10.21	Put	Bond Future	2,792.0800	2.7921	3,001.3600	3.0014	7.495	0	0	0
2022/04/06	2032	03/11/2022	9.46	Call	Bond Future	724.6800	0.7247	679.6500	0.6797	(6.214)	0	0	500
2022/04/06	2032	03/11/2022	9.31	Call	Bond Future	534.3300	0.5343	500.3900	0.5004	(6.352)	0	0	180
2022/04/06	2032	02/02/2023	10.67	Call	Bond Future	3,570.7700	3.5708	3,423.3500	3.4233	(4.129)	0	0	750
2022/04/06	2032	02/02/2023	10.67	Put	Bond Future	2,429.3500	2.4294	2,616.0200	2.6160	7.684	0	0	0
2022/04/06	2032	02/02/2023	11.69	Call	Bond Future	7,252.6000	7.2526	7,021.7000	7.0217	(3.184)	0	0	0
2022/04/06	2032	02/02/2023	11.69	Put	Bond Future	1,009.1100	1.0091	1,112.3000	1.1123	10.226	0	0	0
2022/04/06	2032	02/02/2023	10.40	Call	Bond Future	2,794.0900	2.7941	2,670.5000	2.6705	(4.423)	0	0	0
2022/04/06	2032	02/02/2023	10.40	Put	Bond Future	3,074.1800	3.0742	3,284.6800	3.2847	6.847	0	0	0
2022/04/06	2032	02/02/2023	10.50	Call	Bond Future	3,071.0100	3.0710	2,937.7700	2.9378	(4.339)	0	0	0
2022/04/06	2032	02/02/2023	10.50	Put	Bond Future	2,821.0200	2.8210	3,021.8700	3.0219	7.120	0	0	454
2022/04/06	2032	02/02/2023	10.22	Call	Bond Future	2,328.5200	2.3285	2,222.1200	2.2221	(4.569)	0	0	500
2022/04/06	2032	02/02/2023	10.22	Put	Bond Future	3,573.5200	3.5735	3,801.2100	3.8012	6.372	0	0	0
2022/04/06	2032	02/02/2023	9.47	Call	Bond Future	874.9900	0.8750	830.6900	0.8307	(5.063)	0	0	500
2022/04/06	2032	02/02/2023	9.47	Put	Bond Future	6,294.3800	6.2944	6,584.1700	6.5842	4.604	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
2022/04/06	2032	02/02/2023	9.92	Call	Bond Future	1,647.0500	1.6471	1,568.0200	1.5680	(4.798)	0	0	750
2022/04/06	2032	02/02/2023	9.92	Put	Bond Future	4,531.5800	4.5316	4,786.6400	4.7866	5.629	0	0	0
2022/04/06	2032	02/02/2023			Bond Future	10.4527	90.1533	10.5159	89.8192	0.605	0.0000	0.0000	0
2022/04/06	2032	02/02/2023	12.75	Call	Bond Future	11,515.5700	11.5156	11,231.6600	11.2317	(2.465)	0	0	0
2022/04/06	2032	02/02/2023	12.75	Put	Bond Future	388.8700	0.3889	439.0500	0.4391	12.904	0	0	750
2022/04/06	2032	02/02/2023	11.84	Call	Bond Future	7,850.6500	7.8507	7,610.5100	7.6105	(3.059)	0	0	0
2022/04/06	2032	02/02/2023	11.84	Put	Bond Future	891.1000	0.8911	985.0500	0.9850	10.543	0	0	500
2022/04/06	2032	02/02/2023	10.39	Call	Bond Future	2,767.2500	2.7673	2,644.6300	2.6446	(4.431)	0	0	0
2022/04/06	2032	02/02/2023	10.39	Put	Bond Future	3,100.5800	3.1006	3,312.0500	3.3120	6.820	0	0	0
2022/04/06	2032	02/02/2023	10.16	Call	Bond Future	2,182.1800	2.1822	2,081.4200	2.0814	(4.617)	0	0	0
2022/04/06	2032	02/02/2023	10.16	Put	Bond Future	3,751.9300	3.7519	3,985.2600	3.9853	6.219	0	0	454
2022/04/06	2032	02/02/2023	10.38	Call	Bond Future	2,740.2200	2.7402	2,618.5600	2.6186	(4.440)	0	0	0
2022/04/06	2032	02/02/2023	10.38	Put	Bond Future	3,126.8300	3.1268	3,339.2600	3.3393	6.794	0	0	0
2022/04/06	2032	02/02/2023	9.31	Call	Bond Future	694.1000	0.6941	658.8100	0.6588	(5.084)	0	0	454
2022/04/06	2032	02/02/2023	9.31	Put	Bond Future	7,037.2400	7.0372	7,336.0400	7.3360	4.246	0	0	0
2022/04/06	2033	05/05/2022			Bond Future	112.5633	112.5633	112.4690	112.4690	(0.084)	0.0000	0.0000	2,719
2022/04/06	2033	04/08/2022			Bond Future	114.0878	114.0878	113.9899	113.9899	(0.086)	0.0000	0.0000	4,967
2022/04/06	2033	03/11/2022			Bond Future	114.4491	114.4491	114.3472	114.3472	(0.089)	0.0000	0.0000	0
2022/04/06	2033	02/02/2023			Bond Future	116.3743	116.3743	116.2680	116.2680	(0.091)	0.0000	0.0000	0
2022/04/06	2037	05/05/2022	11.82	Call	Bond Future	8,241.1300	8.2411	8,213.5200	8.2135	(0.335)	0	0	0
2022/04/06	2037	05/05/2022	11.83	Call	Bond Future	8,297.6300	8.2976	8,270.0100	8.2700	(0.333)	0	0	0
2022/04/06	2037	05/05/2022	11.84	Put	Bond Future	5.7000	0.0057	6.0100	0.0060	5.439	0	0	0
2022/04/06	2037	05/05/2022			Bond Future	10.4776	87.6178	10.4819	87.5899	0.040	0.0000	0.0000	88,639
2022/04/06	2037	05/05/2022	11.82	Put	Bond Future	6.3100	0.0063	6.6600	0.0067	5.547	0	0	0
2022/04/06	2037	05/05/2022	11.83	Put	Bond Future	5.9900	0.0060	6.3300	0.0063	5.676	0	0	0
2022/04/06	2037	05/05/2022	11.84	Call	Bond Future	8,354.1000	8.3541	8,326.4500	8.3264	(0.331)	0	0	0
2022/04/06	2037	04/08/2022	11.95	Call	Bond Future	8,172.6900	8.1727	8,126.1400	8.1261	(0.570)	0	0	0
2022/04/06	2037	04/08/2022	11.95	Put	Bond Future	382.1500	0.3822	365.8700	0.3659	(4.260)	0	0	1,050
2022/04/06	2037	04/08/2022	10.91	Put	Bond Future	1,635.7200	1.6357	1,610.6500	1.6106	(1.533)	0	0	0
2022/04/06	2037	04/08/2022	10.89	Call	Bond Future	3,198.7100	3.1987	3,145.0800	3.1451	(1.677)	0	0	0
2022/04/06	2037	04/08/2022	10.89	Put	Bond Future	1,680.6100	1.6806	1,657.2500	1.6572	(1.390)	0	0	0
2022/04/06	2037	04/08/2022	10.90	Call	Bond Future	3,238.8200	3.2388	3,184.4200	3.1844	(1.680)	0	0	0
2022/04/06	2037	04/08/2022			Bond Future	10.6512	84.5267	10.6559	84.4964	0.044	0.0000	0.0000	51,940
2022/04/06	2037	04/08/2022	10.91	Call	Bond Future	3,279.1300	3.2791	3,223.7900	3.2238	(1.688)	0	0	0
2022/04/06	2037	04/08/2022	11.21	Call	Bond Future	4,578.3500	4.5783	4,509.6300	4.5096	(1.501)	0	0	1,050
2022/04/06	2037	04/08/2022	11.21	Put	Bond Future	1,088.4700	1.0885	1,050.0200	1.0500	(3.532)	0	0	0
2022/04/06	2037	04/08/2022	11.42	Call	Bond Future	5,562.1500	5.5622	5,496.9700	5.4970	(1.172)	0	0	0
2022/04/06	2037	04/08/2022	11.42	Put	Bond Future	815.8900	0.8159	780.9800	0.7810	(4.279)	0	0	50
2022/04/06	2037	04/08/2022	10.10	Call	Bond Future	851.5500	0.8516	800.4900	0.8005	(5.996)	0	0	50
2022/04/06	2037	04/08/2022	10.10	Put	Bond Future	4,515.0000	4.5150	4,494.2100	4.4942	(0.460)	0	0	0
2022/04/06	2037	04/08/2022	10.90	Put	Bond Future	1,658.0300	1.6580	1,633.9000	1.6339	(1.455)	0	0	50
2022/04/06	2037	03/11/2022	11.32	Call	Bond Future	4,932.9500	4.9330	4,947.0300	4.9470	0.285	0	0	0
2022/04/06	2037	03/11/2022	11.30	Put	Bond Future	1,787.1800	1.7872	1,833.9700	1.8340	2.618	0	0	0
2022/04/06	2037	03/11/2022	11.31	Call	Bond Future	4,891.0100	4.8910	4,905.0700	4.9051	0.287	0	0	0
2022/04/06	2037	03/11/2022	11.31	Put	Bond Future	1,769.4100	1.7694	1,815.9800	1.8160	2.632	0	0	0
2022/04/06	2037	03/11/2022			Bond Future	10.8006	85.7501	10.8058	85.7175	0.048	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
2022/04/06	2037	03/11/2022	11.32	Put	Bond Future	1,751.8100	1.7518	1,798.4000	1.7984	2.660	0	0	0
2022/04/06	2037	03/11/2022	11.30	Call	Bond Future	4,849.1700	4.8492	4,863.4500	4.8635	0.294	0	0	0
2022/04/06	2037	02/02/2023	11.03	Call	Bond Future	3,822.6700	3.8227	3,792.2000	3.7922	(0.797)	0	0	0
2022/04/06	2037	02/02/2023	11.03	Put	Bond Future	3,237.2000	3.2372	3,242.0200	3.2420	0.149	0	0	0
2022/04/06	2037	02/02/2023	11.04	Call	Bond Future	3,856.8800	3.8569	3,825.7100	3.8257	(0.808)	0	0	0
2022/04/06	2037	02/02/2023	11.04	Put	Bond Future	3,210.3700	3.2104	3,214.4900	3.2145	0.128	0	0	0
2022/04/06	2037	02/02/2023			Bond Future	10.9346	82.9209	10.9404	82.8856	0.052	0.0000	0.0000	0
2022/04/06	2037	02/02/2023	11.05	Call	Bond Future	3,891.5100	3.8915	3,859.0600	3.8591	(0.834)	0	0	0
2022/04/06	2037	02/02/2023	11.05	Put	Bond Future	3,184.0300	3.1840	3,186.8700	3.1869	0.089	0	0	0
2022/04/06	2038	05/05/2022			Bond Future	127.7137	127.7137	128.2985	128.2985	0.458	0.0000	0.0000	4,184
2022/04/06	2038	04/08/2022			Bond Future	127.6182	127.6182	128.2081	128.2081	0.462	0.0000	0.0000	2,711
2022/04/06	2038	03/11/2022			Bond Future	129.4920	129.4920	130.0880	130.0880	0.460	0.0000	0.0000	0
2022/04/06	2038	02/02/2023			Bond Future	129.7997	129.7997	130.4020	130.4020	0.464	0.0000	0.0000	0
2022/04/06	2040	05/05/2022	10.57	Call	Bond Future	1,195.9200	1.1959	1,148.7200	1.1487	(3.947)	0	0	1,200
2022/04/06	2040	05/05/2022	10.57	Put	Bond Future	1,343.4300	1.3434	1,400.0200	1.4000	4.212	0	0	0
2022/04/06	2040	05/05/2022	11.91	Put	Bond Future	8.7600	0.0088	9.6600	0.0097	10.274	0	0	0
2022/04/06	2040	05/05/2022	11.92	Call	Bond Future	8,754.3100	8.7543	8,651.3800	8.6514	(1.176)	0	0	0
2022/04/06	2040	05/05/2022	11.92	Put	Bond Future	8.3300	0.0083	9.1900	0.0092	10.324	0	0	0
2022/04/06	2040	05/05/2022	13.04	Call	Bond Future	15,079.2700	15.0793	14,975.4800	14.9755	(0.688)	0	0	0
2022/04/06	2040	05/05/2022	13.04	Put	Bond Future	0.0100	0.0000	0.0100	0.0000	0.000	0	0	1,200
2022/04/06	2040	05/05/2022			Bond Future	10.5906	89.8243	10.6052	89.7205	0.137	0.0000	0.0000	62,085
2022/04/06	2040	05/05/2022	9.82	Call	Bond Future	28.6300	0.0286	26.3400	0.0263	(7.999)	0	0	1,200
2022/04/06	2040	05/05/2022	9.82	Put	Bond Future	5,815.0600	5.8151	5,916.5600	5.9166	1.745	0	0	0
2022/04/06	2040	05/05/2022	11.90	Call	Bond Future	8,634.0300	8.6340	8,531.1900	8.5312	(1.191)	0	0	0
2022/04/06	2040	05/05/2022	11.90	Put	Bond Future	9.1900	0.0092	10.1400	0.0101	10.337	0	0	0
2022/04/06	2040	05/05/2022	11.91	Call	Bond Future	8,694.2100	8.6942	8,591.3200	8.5913	(1.183)	0	0	0
2022/04/06	2040	04/08/2022	11.05	Call	Bond Future	3,642.3900	3.6424	3,607.4200	3.6074	(0.960)	0	0	0
2022/04/06	2040	04/08/2022	11.05	Put	Bond Future	1,649.5000	1.6495	1,721.6800	1.7217	4.376	0	0	0
2022/04/06	2040	04/08/2022	12.24	Put	Bond Future	306.5900	0.3066	331.6300	0.3316	8.167	0	0	460
2022/04/06	2040	04/08/2022	9.70	Put	Bond Future	8,088.5800	8.0886	8,197.9300	8.1979	1.352	0	0	0
2022/04/06	2040	04/08/2022			Bond Future	10.7586	86.5121	10.7740	86.4050	0.143	0.0000	0.0000	42,392
2022/04/06	2040	04/08/2022	11.04	Call	Bond Future	3,598.1900	3.5982	3,563.7700	3.5638	(0.957)	0	0	0
2022/04/06	2040	04/08/2022	11.04	Put	Bond Future	1,672.4900	1.6725	1,745.2200	1.7452	4.349	0	0	0
2022/04/06	2040	04/08/2022	12.24	Call	Bond Future	9,730.5700	9.7306	9,648.4600	9.6485	(0.844)	0	0	0
2022/04/06	2040	04/08/2022	9.70	Call	Bond Future	199.0900	0.1991	201.2900	0.2013	1.105	0	0	460
2022/04/06	2040	04/08/2022	10.70	Call	Bond Future	2,263.2600	2.2633	2,244.6500	2.2447	(0.822)	0	0	460
2022/04/06	2040	04/08/2022	10.70	Put	Bond Future	2,672.8100	2.6728	2,761.3500	2.7613	3.313	0	0	0
2022/04/06	2040	04/08/2022	11.03	Call	Bond Future	3,554.0100	3.5540	3,520.1300	3.5201	(0.953)	0	0	0
2022/04/06	2040	04/08/2022	11.03	Put	Bond Future	1,695.5900	1.6956	1,768.8600	1.7689	4.321	0	0	0
2022/04/06	2040	03/11/2022	11.39	Call	Bond Future	5,228.8000	5.2288	5,095.1800	5.0952	(2.555)	0	0	0
2022/04/06	2040	03/11/2022	11.40	Call	Bond Future	5,273.4100	5.2734	5,139.1900	5.1392	(2.545)	0	0	0
2022/04/06	2040	03/11/2022	11.41	Put	Bond Future	1,969.0300	1.9690	1,944.4800	1.9445	(1.247)	0	0	0
2022/04/06	2040	03/11/2022			Bond Future	10.9031	87.7643	10.9193	87.6538	0.149	0.0000	0.0000	0
2022/04/06	2040	03/11/2022	11.39	Put	Bond Future	2,007.9100	2.0079	1,984.7900	1.9848	(1.151)	0	0	0
2022/04/06	2040	03/11/2022	11.40	Put	Bond Future	1,988.3800	1.9884	1,964.6600	1.9647	(1.193)	0	0	0
2022/04/06	2040	03/11/2022	11.41	Call	Bond Future	5,318.1300	5.3181	5,183.0800	5.1831	(2.539)	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
2022/04/06	2040	02/02/2023	11.12	Call	Bond Future	4,074.0000	4.0740	4,064.9000	4.0649	(0.223)	0	0	0
2022/04/06	2040	02/02/2023	11.12	Put	Bond Future	3,495.3400	3.4953	3,600.9300	3.6009	3.021	0	0	0
2022/04/06	2040	02/02/2023			Bond Future	11.0329	84.7185	11.0501	84.6038	0.156	0.0000	0.0000	0
2022/04/06	2040	02/02/2023	11.10	Call	Bond Future	4,002.4300	4.0024	3,993.7400	3.9937	(0.217)	0	0	0
2022/04/06	2040	02/02/2023	11.10	Put	Bond Future	3,556.1000	3.5561	3,662.1000	3.6621	2.981	0	0	0
2022/04/06	2040	02/02/2023	11.11	Call	Bond Future	4,038.1500	4.0381	4,029.1000	4.0291	(0.224)	0	0	0
2022/04/06	2040	02/02/2023	11.11	Put	Bond Future	3,525.6100	3.5256	3,631.2500	3.6313	2.996	0	0	0
2022/04/06	2044	05/05/2022	11.91	Call	Bond Future	8,742.0500	8.7421	8,634.0600	8.6341	(1.235)	0	0	0
2022/04/06	2044	05/05/2022	11.91	Put	Bond Future	9.8800	0.0099	10.9000	0.0109	10.324	0	0	0
2022/04/06	2044	05/05/2022	11.92	Call	Bond Future	8,802.6600	8.8027	8,694.6200	8.6946	(1.227)	0	0	0
2022/04/06	2044	05/05/2022	11.92	Put	Bond Future	9.4100	0.0094	10.3800	0.0104	10.308	0	0	0
2022/04/06	2044	05/05/2022			Bond Future	10.6071	86.7101	10.6220	86.6011	0.140	0.0000	0.0000	65,683
2022/04/06	2044	05/05/2022	11.93	Call	Bond Future	8,863.2000	8.8632	8,755.1200	8.7551	(1.219)	0	0	0
2022/04/06	2044	05/05/2022	11.93	Put	Bond Future	8.9600	0.0090	9.8900	0.0099	10.379	0	0	0
2022/04/06	2044	04/08/2022	11.08	Call	Bond Future	3,832.3100	3.8323	3,794.9700	3.7950	(0.974)	0	0	0
2022/04/06	2044	04/08/2022	11.08	Put	Bond Future	1,629.2600	1.6293	1,704.2400	1.7042	4.602	0	0	0
2022/04/06	2044	04/08/2022	11.09	Call	Bond Future	3,878.1300	3.8781	3,840.3900	3.8404	(0.973)	0	0	0
2022/04/06	2044	04/08/2022	11.09	Put	Bond Future	1,606.6600	1.6067	1,681.2400	1.6812	4.642	0	0	0
2022/04/06	2044	04/08/2022			Bond Future	10.7653	83.4816	10.7810	83.3693	0.146	0.0000	0.0000	22,586
2022/04/06	2044	04/08/2022	11.10	Call	Bond Future	3,924.3100	3.9243	3,886.0000	3.8860	(0.976)	0	0	0
2022/04/06	2044	04/08/2022	11.10	Put	Bond Future	1,584.5200	1.5845	1,658.5300	1.6585	4.671	0	0	0
2022/04/06	2044	03/11/2022	11.40	Put	Bond Future	2,021.4300	2.0214	1,997.3200	1.9973	(1.193)	0	0	0
2022/04/06	2044	03/11/2022	11.41	Call	Bond Future	5,446.2700	5.4463	5,305.3800	5.3054	(2.587)	0	0	0
2022/04/06	2044	03/11/2022	11.41	Put	Bond Future	2,001.9300	2.0019	1,976.7700	1.9768	(1.257)	0	0	0
2022/04/06	2044	03/11/2022			Bond Future	10.9010	84.6900	10.9175	84.5743	0.152	0.0000	0.0000	0
2022/04/06	2044	03/11/2022	11.39	Call	Bond Future	5,354.9100	5.3549	5,215.9000	5.2159	(2.596)	0	0	0
2022/04/06	2044	03/11/2022	11.39	Put	Bond Future	2,041.3600	2.0414	2,018.0800	2.0181	(1.140)	0	0	0
2022/04/06	2044	03/11/2022	11.40	Call	Bond Future	5,400.4200	5.4004	5,260.5800	5.2606	(2.589)	0	0	0
2022/04/06	2044	02/02/2023	11.14	Call	Bond Future	4,276.0900	4.2761	4,264.9600	4.2650	(0.260)	0	0	0
2022/04/06	2044	02/02/2023	11.14	Put	Bond Future	3,475.0300	3.4750	3,583.8000	3.5838	3.130	0	0	0
2022/04/06	2044	02/02/2023	11.15	Call	Bond Future	4,313.2500	4.3132	4,301.7400	4.3017	(0.267)	0	0	0
2022/04/06	2044	02/02/2023	11.15	Put	Bond Future	3,444.5900	3.4446	3,552.9800	3.5530	3.147	0	0	0
2022/04/06	2044	02/02/2023			Bond Future	11.0225	81.7183	11.0400	81.5984	0.158	0.0000	0.0000	0
2022/04/06	2044	02/02/2023	11.16	Call	Bond Future	4,350.8400	4.3508	4,338.9400	4.3389	(0.274)	0	0	0
2022/04/06	2044	02/02/2023	11.16	Put	Bond Future	3,414.6700	3.4147	3,522.6700	3.5227	3.163	0	0	0
2022/04/06	2046	05/05/2022			Bond Future	115.6887	115.6887	116.0929	116.0929	0.349	0.0000	0.0000	14,454
2022/04/06	2046	04/08/2022			Bond Future	117.2557	117.2557	117.6628	117.6628	0.347	0.0000	0.0000	2,969
2022/04/06	2046	03/11/2022			Bond Future	117.0427	117.0427	117.4533	117.4533	0.351	0.0000	0.0000	0
2022/04/06	2046	02/02/2023			Bond Future	119.0131	119.0131	119.4275	119.4275	0.348	0.0000	0.0000	0
2022/04/06	2050	05/05/2022			Bond Future	119.5426	119.5426	119.8912	119.8912	0.292	0.0000	0.0000	8,792
2022/04/06	2050	04/08/2022			Bond Future	119.1313	119.1313	119.4821	119.4821	0.294	0.0000	0.0000	1,410
2022/04/06	2050	03/11/2022			Bond Future	120.8803	120.8803	121.2336	121.2336	0.292	0.0000	0.0000	0
2022/04/06	2050	02/02/2023			Bond Future	120.8359	120.8359	121.1919	121.1919	0.295	0.0000	0.0000	0
2022/04/06	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2022/04/06	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/04/06	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/04/06	AL37	05/05/2022			Index Future	818.0690	818.0690	815.6400	815.6400	(0.297)	0.0000	0.0000	0
2022/04/06	AL37	04/08/2022			Index Future	828.8170	828.8170	826.3500	826.3500	(0.298)	0.0000	0.0000	0
2022/04/06	AL37	03/11/2022			Index Future	840.8870	840.8870	838.3780	838.3780	(0.298)	0.0000	0.0000	0
2022/04/06	AL37	02/02/2023			Index Future	854.8120	854.8120	852.2550	852.2550	(0.299)	0.0000	0.0000	0
2022/04/06	AL7T	05/05/2022			Index Future	946.7240	946.7240	943.6630	943.6630	(0.323)	0.0000	0.0000	0
2022/04/06	AL7T	04/08/2022			Index Future	959.1620	959.1620	956.0550	956.0550	(0.324)	0.0000	0.0000	0
2022/04/06	AL7T	03/11/2022			Index Future	973.1300	973.1300	969.9700	969.9700	(0.325)	0.0000	0.0000	0
2022/04/06	AL7T	02/02/2023			Index Future	989.2450	989.2450	986.0250	986.0250	(0.326)	0.0000	0.0000	0
2022/04/06	ALBI	05/05/2022			Index Future	844.9460	844.9460	843.0630	843.0630	(0.223)	0.0000	0.0000	129
2022/04/06	ALBI	04/08/2022			Index Future	856.0470	856.0470	854.1340	854.1340	(0.223)	0.0000	0.0000	92
2022/04/06	ALBI	03/11/2022			Index Future	868.5130	868.5130	866.5660	866.5660	(0.224)	0.0000	0.0000	0
2022/04/06	ALBI	02/02/2023			Index Future	882.8960	882.8960	880.9090	880.9090	(0.225)	0.0000	0.0000	0
2022/04/06	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/04/06	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/04/06	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/04/06	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/04/06	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/04/06	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/04/06	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/04/06	C040	06/10/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/04/06	C040	31/01/2040			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/04/06	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/04/06	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/04/06	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/04/06	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/04/06	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2022/04/06	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/04/06	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2022/04/06	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/04/06	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/04/06	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/04/06	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/04/06	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/04/06	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/04/06	C303	28/02/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/04/06	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/04/06	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/04/06	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/04/06	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/04/06	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/04/06	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/04/06	ES33	05/05/2022			Bond Future	11.2556	77.3838	11.2687	77.3148	0.117	0.0000	0.0000	87
2022/04/06	ES33	04/08/2022			Bond Future	11.4689	78.4319	11.4830	78.3603	0.122	0.0000	0.0000	263
2022/04/06	ES33	03/11/2022			Bond Future	11.6698	75.8015	11.6848	75.7273	0.128	0.0000	0.0000	0
2022/04/06	ES33	02/02/2023			Bond Future	11.8566	77.0808	11.8726	77.0033	0.135	0.0000	0.0000	0
2022/04/06	ES42	05/05/2022			Bond Future	11.6557	76.0874	11.6691	76.0051	0.115	0.0000	0.0000	1,190
2022/04/06	ES42	04/08/2022			Bond Future	11.8485	77.1185	11.8627	77.0334	0.120	0.0000	0.0000	3,579
2022/04/06	ES42	03/11/2022			Bond Future	12.0308	73.9913	12.0459	73.9033	0.126	0.0000	0.0000	0
2022/04/06	ES42	02/02/2023			Bond Future	12.1943	75.2428	12.2104	75.1513	0.132	0.0000	0.0000	0
2022/04/06	GOVI	05/05/2022	788.25	Call	GOVI	451,700.0000	45.1700	432,930.0000	43.2930	(4.155)	0	0	0
2022/04/06	GOVI	05/05/2022	788.25	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/04/06	GOVI	05/05/2022			GOVI	833.4200	833.4200	831.5430	831.5430	(0.225)	0.0000	0.0000	989
2022/04/06	GOVI	05/05/2022	788.23	Call	GOVI	451,900.0000	45.1900	433,130.0000	43.3130	(4.154)	0	0	0
2022/04/06	GOVI	05/05/2022	788.23	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/04/06	GOVI	05/05/2022	788.24	Call	GOVI	451,800.0000	45.1800	433,030.0000	43.3030	(4.154)	0	0	0
2022/04/06	GOVI	05/05/2022	788.24	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/04/06	GOVI	04/08/2022	819.28	Call	GOVI	250,900.0000	25.0900	231,820.0000	23.1820	(7.605)	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
2022/04/06	GOVI	04/08/2022	819.28	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/04/06	GOVI	04/08/2022			GOVI	844.3700	844.3700	842.4620	842.4620	(0.226)	0.0000	0.0000	0
2022/04/06	GOVI	04/08/2022	819.26	Call	GOVI	251,100.0000	25.1100	232,020.0000	23.2020	(7.599)	0	0	0
2022/04/06	GOVI	04/08/2022	819.26	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/04/06	GOVI	04/08/2022	819.27	Call	GOVI	251,000.0000	25.1000	231,920.0000	23.1920	(7.602)	0	0	0
2022/04/06	GOVI	04/08/2022	819.27	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/04/06	GOVI	03/11/2022	820.41	Call	GOVI	362,560.0000	36.2560	343,140.0000	34.3140	(5.356)	0	0	0
2022/04/06	GOVI	03/11/2022	820.41	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/04/06	GOVI	03/11/2022	820.42	Call	GOVI	362,460.0000	36.2460	343,040.0000	34.3040	(5.358)	0	0	0
2022/04/06	GOVI	03/11/2022	820.42	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/04/06	GOVI	03/11/2022			GOVI	856.6660	856.6660	854.7240	854.7240	(0.227)	0.0000	0.0000	0
2022/04/06	GOVI	03/11/2022	820.43	Call	GOVI	362,360.0000	36.2360	342,940.0000	34.2940	(5.359)	0	0	0
2022/04/06	GOVI	03/11/2022	820.43	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/04/06	GOVI	02/02/2023	850.82	Call	GOVI	200,320.0000	20.0320	180,520.0000	18.0520	(9.884)	0	0	0
2022/04/06	GOVI	02/02/2023	850.82	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/04/06	GOVI	02/02/2023	850.83	Call	GOVI	200,220.0000	20.0220	180,420.0000	18.0420	(9.889)	0	0	0
2022/04/06	GOVI	02/02/2023	850.83	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/04/06	GOVI	02/02/2023			GOVI	870.8520	870.8520	868.8720	868.8720	(0.227)	0.0000	0.0000	0
2022/04/06	GOVI	02/02/2023	850.84	Call	GOVI	200,120.0000	20.0120	180,320.0000	18.0320	(9.894)	0	0	0
2022/04/06	GOVI	02/02/2023	850.84	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/04/06	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2022/04/06	IGOV	05/05/2022			Index Future	313.0890	313.0890	313.6350	313.6350	0.174	0.0000	0.0000	499
2022/04/06	IGOV	04/08/2022			Index Future	317.2800	317.2800	317.8310	317.8310	0.174	0.0000	0.0000	0
2022/04/06	IGOV	03/11/2022			Index Future	321.9770	321.9770	322.5340	322.5340	0.173	0.0000	0.0000	0
2022/04/06	IGOV	02/02/2023			Index Future	327.3840	327.3840	327.9470	327.9470	0.172	0.0000	0.0000	0
2022/04/06	IS05	21/06/2022			Interest Rate Swap	90.2900	90.2900	90.2900	90.2900	0.000	0.0000	0.0000	0
2022/04/06	IS05	20/09/2022			Interest Rate Swap	93.5000	93.5000	93.5000	93.5000	0.000	0.0000	0.0000	0
2022/04/06	IS05	20/12/2022			Interest Rate Swap	94.0600	94.0600	94.0600	94.0600	0.000	0.0000	0.0000	0
2022/04/06	IS05	22/03/2023			Interest Rate Swap	86.5400	86.5400	86.5400	86.5400	0.000	0.0000	0.0000	0
2022/04/06	IS05	20/06/2023			Interest Rate Swap	92.1700	92.1700	92.1700	92.1700	0.000	0.0000	0.0000	0
2022/04/06	IS05	19/09/2023			Interest Rate Swap	94.8800	94.8800	94.8800	94.8800	0.000	0.0000	0.0000	0
2022/04/06	IS10	17/12/2025			Interest Rate Swap	80.2800	80.2800	80.2800	80.2800	0.000	0.0000	0.0000	0
2022/04/06	IS10	16/03/2026			Interest Rate Swap	76.8200	76.8200	76.8200	76.8200	0.000	0.0000	0.0000	0
2022/04/06	IS10	15/06/2026			Interest Rate Swap	75.2400	75.2400	75.2400	75.2400	0.000	0.0000	0.0000	0
2022/04/06	IS10	21/09/2026			Interest Rate Swap	77.2700	77.2700	77.2700	77.2700	0.000	0.0000	0.0000	0
2022/04/06	IS10	21/12/2026			Interest Rate Swap	81.3000	81.3000	81.3000	81.3000	0.000	0.0000	0.0000	0
2022/04/06	IS10	15/03/2027			Interest Rate Swap	79.8000	79.8000	79.8000	79.8000	0.000	0.0000	0.0000	0
2022/04/06	IS10	21/06/2027			Interest Rate Swap	81.8600	81.8600	81.8600	81.8600	0.000	0.0000	0.0000	0
2022/04/06	IS10	20/09/2027			Interest Rate Swap	87.6100	87.6100	87.6100	87.6100	0.000	0.0000	0.0000	0
2022/04/06	IS10	20/12/2027			Interest Rate Swap	87.9400	87.9400	87.9400	87.9400	0.000	0.0000	0.0000	0
2022/04/06	IS10	22/03/2028			Interest Rate Swap	80.8900	80.8900	80.8900	80.8900	0.000	0.0000	0.0000	0
2022/04/06	IS10	20/06/2028			Interest Rate Swap	88.6800	88.6800	88.6800	88.6800	0.000	0.0000	0.0000	0
2022/04/06	IS10	19/09/2028			Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0.000	0.0000	0.0000	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2022/04/06	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2022/04/06	JBAF	20/04/2022			Jibar Tradeable Future	4.4350	95.5650	4.4350	95.5650	0.000	0.0000	0.0000	0
2022/04/06	JBAF	18/05/2022			Jibar Tradeable Future	4.5050	95.4950	4.5400	95.4600	0.777	0.0000	0.0000	0
2022/04/06	JBAF	15/06/2022			Jibar Tradeable Future	4.8850	95.1150	4.9350	95.0650	1.024	0.0000	0.0000	0
2022/04/06	JBAF	20/07/2022			Jibar Tradeable Future	4.9800	95.0200	5.0300	94.9700	1.004	0.0000	0.0000	0
2022/04/06	JBAF	17/08/2022			Jibar Tradeable Future	5.3500	94.6500	5.4100	94.5900	1.121	0.0000	0.0000	0
2022/04/06	JBAF	21/09/2022			Jibar Tradeable Future	5.4350	94.5650	5.5050	94.4950	1.288	0.0000	0.0000	0
2022/04/06	JBAF	21/12/2022			Jibar Tradeable Future	6.1850	93.8150	6.2900	93.7100	1.698	0.0000	0.0000	68
2022/04/06	JBAF	15/03/2023			Jibar Tradeable Future	6.4850	93.5150	6.6150	93.3850	2.005	0.0000	0.0000	0
2022/04/06	JBAF	21/06/2023			Jibar Tradeable Future	6.6200	93.3800	6.7900	93.2100	2.568	0.0000	0.0000	0
2022/04/06	JBAF	20/09/2023			Jibar Tradeable Future	6.7400	93.2600	6.9550	93.0450	3.190	0.0000	0.0000	75
2022/04/06	JBAF	20/12/2023			Jibar Tradeable Future	6.7850	93.2150	7.0050	92.9950	3.242	0.0000	0.0000	72
2022/04/06	JBAF	20/03/2024			Jibar Tradeable Future	6.9500	93.0500	7.1900	92.8100	3.453	0.0000	0.0000	0
2022/04/06	R023	05/05/2022	6.31	Call	Bond Future	636.3100	0.6363	637.1500	0.6372	0.132	0	0	0
2022/04/06	R023	05/05/2022	6.31	Put	Bond Future	6.6500	0.0067	6.8600	0.0069	3.158	0	0	0
2022/04/06	R023	05/05/2022			Bond Future	5.5112	103.2267	5.5104	103.2273	(0.014)	0.0000	0.0000	14,749
2022/04/06	R023	05/05/2022	6.29	Call	Bond Future	621.1700	0.6212	622.0200	0.6220	0.137	0	0	0
2022/04/06	R023	05/05/2022	6.29	Put	Bond Future	7.2000	0.0072	7.4200	0.0074	3.056	0	0	0
2022/04/06	R023	05/05/2022	6.30	Call	Bond Future	628.7400	0.6287	629.5900	0.6296	0.135	0	0	0
2022/04/06	R023	05/05/2022	6.30	Put	Bond Future	6.9200	0.0069	7.1400	0.0071	3.179	0	0	0
2022/04/06	R023	04/08/2022	6.05	Call	Bond Future	330.2000	0.3302	334.8000	0.3348	1.393	0	0	0
2022/04/06	R023	04/08/2022	6.05	Put	Bond Future	100.1900	0.1002	106.4300	0.1064	6.228	0	0	0
2022/04/06	R023	04/08/2022			Bond Future	5.6292	104.5745	5.6322	104.5729	0.053	0.0000	0.0000	2,384
2022/04/06	R023	04/08/2022	6.03	Call	Bond Future	322.1600	0.3222	326.8300	0.3268	1.450	0	0	0
2022/04/06	R023	04/08/2022	6.03	Put	Bond Future	103.0600	0.1031	109.3700	0.1094	6.123	0	0	0
2022/04/06	R023	04/08/2022	6.04	Call	Bond Future	326.0600	0.3261	330.7000	0.3307	1.423	0	0	0
2022/04/06	R023	04/08/2022	6.04	Put	Bond Future	101.5000	0.1015	107.7800	0.1078	6.187	0	0	0
2022/04/06	R023	03/11/2022	6.25	Call	Bond Future	333.8500	0.3338	333.3800	0.3334	(0.141)	0	0	0
2022/04/06	R023	03/11/2022	6.25	Put	Bond Future	44.0700	0.0441	47.3700	0.0474	7.488	0	0	0
2022/04/06	R023	03/11/2022	6.26	Call	Bond Future	336.2600	0.3363	335.9900	0.3360	(0.080)	0	0	0
2022/04/06	R023	03/11/2022	6.26	Put	Bond Future	43.4200	0.0434	46.9200	0.0469	8.061	0	0	0
2022/04/06	R023	03/11/2022			Bond Future	5.3083	102.2101	5.3205	102.2064	0.230	0.0000	0.0000	0
2022/04/06	R023	03/11/2022	6.27	Call	Bond Future	338.9100	0.3389	338.6200	0.3386	(0.086)	0	0	0
2022/04/06	R023	03/11/2022	6.27	Put	Bond Future	43.0000	0.0430	46.4800	0.0465	8.093	0	0	0
2022/04/06	R035	05/05/2022	10.72	Call	Bond Future	2,883.9100	2.8839	2,814.8600	2.8149	(2.394)	0	0	0
2022/04/06	R035	05/05/2022	10.72	Put	Bond Future	330.6700	0.3307	353.8500	0.3538	7.010	0	0	0
2022/04/06	R035	05/05/2022	11.63	Call	Bond Future	7,989.8300	7.9898	7,898.4500	7.8985	(1.144)	0	0	0
2022/04/06	R035	05/05/2022	11.63	Put	Bond Future	7.1600	0.0072	8.0100	0.0080	11.872	0	0	0
2022/04/06	R035	05/05/2022	11.64	Call	Bond Future	8,046.4000	8.0464	7,954.9800	7.9550	(1.136)	0	0	0
2022/04/06	R035	05/05/2022	11.64	Put	Bond Future	6.8000	0.0068	7.6100	0.0076	11.912	0	0	0
2022/04/06	R035	05/05/2022			Bond Future	10.3196	91.5457	10.3338	91.4535	0.137	0.0000	0.0000	71,062
2022/04/06	R035	05/05/2022	10.82	Call	Bond Future	3,407.7800	3.4078	3,333.3400	3.3333	(2.184)	0	0	0
2022/04/06	R035	05/05/2022	10.82	Put	Bond Future	233.0100	0.2330	250.8000	0.2508	7.635	0	0	0
2022/04/06	R035	05/05/2022	11.65	Call	Bond Future	8,102.9300	8.1029	8,011.4700	8.0115	(1.129)	0	0	0
2022/04/06	R035	05/05/2022	11.65	Put	Bond Future	6.4600	0.0065	7.2300	0.0072	11.920	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
2022/04/06	R035	05/05/2022	12.64	Call	Bond Future	13,453.2700	13.4533	13,361.0500	13.3611	(0.685)	0	0	0
2022/04/06	R035	05/05/2022	12.64	Put	Bond Future	0.0100	0.0000	0.0200	0.0000	100.000	0	0	0
2022/04/06	R035	04/08/2022	11.13	Put	Bond Future	916.3200	0.9163	970.3200	0.9703	5.893	0	0	100
2022/04/06	R035	04/08/2022	10.64	Call	Bond Future	2,717.7000	2.7177	2,697.8800	2.6979	(0.729)	0	0	0
2022/04/06	R035	04/08/2022	10.64	Put	Bond Future	1,838.7800	1.8388	1,914.4100	1.9144	4.113	0	0	100
2022/04/06	R035	04/08/2022	10.72	Call	Bond Future	3,017.8700	3.0179	2,994.1000	2.9941	(0.788)	0	0	0
2022/04/06	R035	04/08/2022	10.72	Put	Bond Future	1,641.3000	1.6413	1,712.9800	1.7130	4.367	0	0	0
2022/04/06	R035	04/08/2022	10.73	Call	Bond Future	3,056.2000	3.0562	3,031.9400	3.0319	(0.794)	0	0	0
2022/04/06	R035	04/08/2022	10.73	Put	Bond Future	1,617.7000	1.6177	1,688.8900	1.6889	4.401	0	0	0
2022/04/06	R035	04/08/2022	9.53	Call	Bond Future	233.6800	0.2337	237.6000	0.2376	1.678	0	0	400
2022/04/06	R035	04/08/2022	9.53	Put	Bond Future	6,693.4900	6.6935	6,792.8600	6.7929	1.485	0	0	0
2022/04/06	R035	04/08/2022	9.84	Call	Bond Future	598.8500	0.5988	602.2300	0.6022	0.564	0	0	100
2022/04/06	R035	04/08/2022	9.84	Put	Bond Future	4,924.8400	4.9248	5,023.6700	5.0237	2.007	0	0	0
2022/04/06	R035	04/08/2022	10.53	Put	Bond Future	2,141.3700	2.1414	2,222.2000	2.2222	3.775	0	0	0
2022/04/06	R035	04/08/2022			Bond Future	10.5003	92.7229	10.5154	92.6274	0.144	0.0000	0.0000	49,855
2022/04/06	R035	04/08/2022	10.74	Call	Bond Future	3,094.9600	3.0950	3,070.1900	3.0702	(0.800)	0	0	0
2022/04/06	R035	04/08/2022	10.74	Put	Bond Future	1,594.6000	1.5946	1,665.2800	1.6653	4.432	0	0	0
2022/04/06	R035	04/08/2022	11.13	Call	Bond Future	4,781.3700	4.7814	4,739.9200	4.7399	(0.867)	0	0	0
2022/04/06	R035	04/08/2022	12.18	Call	Bond Future	9,987.4200	9.9874	9,910.7500	9.9108	(0.768)	0	0	0
2022/04/06	R035	04/08/2022	12.18	Put	Bond Future	195.5500	0.1955	214.3300	0.2143	9.604	0	0	400
2022/04/06	R035	04/08/2022	10.53	Call	Bond Future	2,329.4200	2.3294	2,314.8000	2.3148	(0.628)	0	0	400
2022/04/06	R035	03/11/2022	11.15	Call	Bond Future	4,762.6700	4.7627	4,648.1500	4.6481	(2.405)	0	0	0
2022/04/06	R035	03/11/2022	11.15	Put	Bond Future	1,789.2100	1.7892	1,773.3800	1.7734	(0.885)	0	0	0
2022/04/06	R035	03/11/2022	12.68	Call	Bond Future	11,713.6400	11.7136	11,631.0000	11.6310	(0.706)	0	0	0
2022/04/06	R035	03/11/2022	12.68	Put	Bond Future	372.8700	0.3729	388.9200	0.3889	4.304	0	0	1,000
2022/04/06	R035	03/11/2022	10.99	Call	Bond Future	4,121.3400	4.1213	4,017.7800	4.0178	(2.513)	0	0	0
2022/04/06	R035	03/11/2022	10.99	Put	Bond Future	2,097.6700	2.0977	2,092.8000	2.0928	(0.232)	0	0	582
2022/04/06	R035	03/11/2022	11.05	Call	Bond Future	4,357.6800	4.3577	4,249.6400	4.2496	(2.479)	0	0	1,000
2022/04/06	R035	03/11/2022	10.57	Call	Bond Future	2,657.5000	2.6575	2,587.4100	2.5874	(2.637)	0	0	0
2022/04/06	R035	03/11/2022	10.57	Put	Bond Future	3,199.9200	3.1999	3,228.5200	3.2285	0.894	0	0	582
2022/04/06	R035	03/11/2022			Bond Future	10.6573	89.5993	10.6733	89.5006	0.150	0.0000	0.0000	0
2022/04/06	R035	03/11/2022	11.14	Call	Bond Future	4,721.8400	4.7218	4,607.6900	4.6077	(2.417)	0	0	0
2022/04/06	R035	03/11/2022	11.14	Put	Bond Future	1,807.3100	1.8073	1,791.8500	1.7919	(0.855)	0	0	0
2022/04/06	R035	03/11/2022	11.05	Put	Bond Future	1,976.0800	1.9761	1,966.7300	1.9667	(0.473)	0	0	0
2022/04/06	R035	03/11/2022	11.13	Call	Bond Future	4,680.8800	4.6809	4,567.3500	4.5674	(2.425)	0	0	0
2022/04/06	R035	03/11/2022	11.13	Put	Bond Future	1,825.3300	1.8253	1,810.4900	1.8105	(0.813)	0	0	0
2022/04/06	R035	03/11/2022	9.82	Call	Bond Future	873.9600	0.8740	809.4800	0.8095	(7.378)	0	0	582
2022/04/06	R035	03/11/2022	9.82	Put	Bond Future	6,274.9200	6.2749	6,309.1300	6.3091	0.545	0	0	0
2022/04/06	R035	03/11/2022	10.30	Call	Bond Future	1,896.4800	1.8965	1,825.4600	1.8255	(3.745)	0	0	1,000
2022/04/06	R035	03/11/2022	10.30	Put	Bond Future	4,146.0900	4.1461	4,173.7600	4.1738	0.667	0	0	0
2022/04/06	R035	02/02/2023	13.22	Put	Bond Future	393.4200	0.3934	426.7400	0.4267	8.469	0	0	1,000
2022/04/06	R035	02/02/2023	10.88	Call	Bond Future	3,658.2700	3.6583	3,657.7200	3.6577	(0.015)	0	0	0
2022/04/06	R035	02/02/2023	10.88	Put	Bond Future	3,148.5400	3.1485	3,250.6800	3.2507	3.244	0	0	0
2022/04/06	R035	02/02/2023	9.81	Call	Bond Future	1,009.1700	1.0092	1,024.4000	1.0244	1.509	0	0	582
2022/04/06	R035	02/02/2023	9.81	Put	Bond Future	7,264.5500	7.2646	7,382.4700	7.3825	1.623	0	0	0
2022/04/06	R035	02/02/2023	10.30	Put	Bond Future	5,074.0300	5.0740	5,187.3200	5.1873	2.233	0	0	0
2022/04/06	R035	02/02/2023	10.66	Call	Bond Future	2,971.8800	2.9719	2,979.0200	2.9790	0.240	0	0	0
2022/04/06	R035	02/02/2023	10.66	Put	Bond Future	3,795.5900	3.7956	3,905.4200	3.9054	2.894	0	0	582

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2022/04/06	R035	02/02/2023			Bond Future	10.7953	91.1287	10.8123	91.0260	0.157	0.0000	0.0000	0
2022/04/06	R035	02/02/2023	11.05	Call	Bond Future	4,238.5300	4.2385	4,231.5100	4.2315	(0.166)	0	0	1,000
2022/04/06	R035	02/02/2023	11.05	Put	Bond Future	2,717.8800	2.7179	2,813.5500	2.8136	3.520	0	0	0
2022/04/06	R035	02/02/2023	11.06	Call	Bond Future	4,274.3500	4.2744	4,266.9700	4.2670	(0.173)	0	0	0
2022/04/06	R035	02/02/2023	11.06	Put	Bond Future	2,694.7500	2.6948	2,790.0600	2.7901	3.537	0	0	582
2022/04/06	R035	02/02/2023	13.22	Call	Bond Future	13,460.2600	13.4603	13,390.8900	13.3909	(0.515)	0	0	0
2022/04/06	R035	02/02/2023	10.86	Call	Bond Future	3,592.7000	3.5927	3,593.4600	3.5935	0.021	0	0	0
2022/04/06	R035	02/02/2023	10.86	Put	Bond Future	3,203.0100	3.2030	3,306.4600	3.3065	3.230	0	0	0
2022/04/06	R035	02/02/2023	10.87	Call	Bond Future	3,625.4200	3.6254	3,625.5200	3.6255	0.003	0	0	0
2022/04/06	R035	02/02/2023	10.87	Put	Bond Future	3,175.6800	3.1757	3,278.4700	3.2785	3.237	0	0	0
2022/04/06	R035	02/02/2023	10.30	Call	Bond Future	2,005.2900	2.0053	2,015.8900	2.0159	0.529	0	0	1,000
2022/04/06	R186	05/05/2022	7.28	Call	Bond Future	7.3200	0.0073	4.4600	0.0045	(39.071)	0	0	435
2022/04/06	R186	05/05/2022	7.28	Put	Bond Future	3,844.0600	3.8441	4,157.0300	4.1570	8.142	0	0	0
2022/04/06	R186	05/05/2022	7.48	Call	Bond Future	26.8800	0.0269	17.3000	0.0173	(35.640)	0	0	3,600
2022/04/06	R186	05/05/2022	7.48	Put	Bond Future	3,036.3800	3.0364	3,342.6300	3.3426	10.086	0	0	0
2022/04/06	R186	05/05/2022	9.18	Call	Bond Future	3,743.2500	3.7432	3,438.7800	3.4388	(8.134)	0	0	0
2022/04/06	R186	05/05/2022	9.18	Put	Bond Future	19.4900	0.0195	30.8500	0.0308	58.286	0	0	454
2022/04/06	R186	05/05/2022	8.32	Call	Bond Future	911.9100	0.9119	741.6000	0.7416	(18.676)	0	0	0
2022/04/06	R186	05/05/2022	8.32	Put	Bond Future	528.8700	0.5289	674.3900	0.6744	27.515	0	0	0
2022/04/06	R186	05/05/2022	8.14	Call	Bond Future	543.3500	0.5434	423.2600	0.4233	(22.102)	0	0	454
2022/04/06	R186	05/05/2022	8.14	Put	Bond Future	876.3100	0.8763	1,072.0500	1.0720	22.337	0	0	0
2022/04/06	R186	05/05/2022			Bond Future	8.2235	112.6182	8.3030	112.3023	0.967	0.0000	0.0000	72,531
2022/04/06	R186	05/05/2022	6.73	Call	Bond Future	0.0800	0.0001	0.0600	0.0001	(25.000)	0	0	3,600
2022/04/06	R186	05/05/2022	6.73	Put	Bond Future	6,151.4900	6.1515	6,467.3000	6.4673	5.134	0	0	0
2022/04/06	R186	05/05/2022	8.64	Call	Bond Future	1,821.6100	1.8216	1,574.1000	1.5741	(13.587)	0	0	0
2022/04/06	R186	05/05/2022	8.64	Put	Bond Future	180.1500	0.1802	248.4700	0.2485	37.924	0	0	4,035
2022/04/06	R186	05/05/2022	8.94	Call	Bond Future	2,859.9800	2.8600	2,571.1800	2.5712	(10.098)	0	0	0
2022/04/06	R186	05/05/2022	8.94	Put	Bond Future	55.3600	0.0554	82.3900	0.0824	48.826	0	0	454
2022/04/06	R186	05/05/2022	8.31	Call	Bond Future	888.3600	0.8884	720.8600	0.7209	(18.855)	0	0	0
2022/04/06	R186	05/05/2022	8.31	Put	Bond Future	544.9400	0.5449	693.2700	0.6933	27.220	0	0	0
2022/04/06	R186	05/05/2022	8.35	Call	Bond Future	984.4200	0.9844	805.7400	0.8057	(18.151)	0	0	454
2022/04/06	R186	05/05/2022	8.35	Put	Bond Future	482.6200	0.4826	619.7700	0.6198	28.418	0	0	0
2022/04/06	R186	05/05/2022	7.88	Call	Bond Future	207.5300	0.2075	150.2200	0.1502	(27.615)	0	0	435
2022/04/06	R186	05/05/2022	7.88	Put	Bond Future	1,585.2100	1.5852	1,843.7300	1.8437	16.308	0	0	0
2022/04/06	R186	05/05/2022	8.30	Call	Bond Future	865.1400	0.8651	700.4600	0.7005	(19.035)	0	0	0
2022/04/06	R186	05/05/2022	8.30	Put	Bond Future	561.3600	0.5614	712.5100	0.7125	26.926	0	0	0
2022/04/06	R186	04/08/2022	8.15	Call	Bond Future	912.8700	0.9129	826.1600	0.8262	(9.499)	0	0	0
2022/04/06	R186	04/08/2022	8.15	Put	Bond Future	1,984.3400	1.9843	2,220.1200	2.2201	11.882	0	0	0
2022/04/06	R186	04/08/2022	9.78	Call	Bond Future	5,129.9300	5.1299	4,861.9900	4.8620	(5.223)	0	0	0
2022/04/06	R186	04/08/2022	9.78	Put	Bond Future	219.9800	0.2200	274.5300	0.2745	24.798	0	0	3,600
2022/04/06	R186	04/08/2022	7.96	Call	Bond Future	652.1100	0.6521	587.4600	0.5875	(9.914)	0	0	3,600
2022/04/06	R186	04/08/2022			Bond Future	8.4336	108.8281	8.5197	108.5056	1.020	0.0000	0.0000	15
2022/04/06	R186	04/08/2022	8.14	Call	Bond Future	897.8200	0.8978	812.3400	0.8123	(9.521)	0	0	0
2022/04/06	R186	04/08/2022	8.14	Put	Bond Future	2,007.3200	2.0073	2,244.3300	2.2443	11.807	0	0	0
2022/04/06	R186	04/08/2022	6.96	Call	Bond Future	73.8600	0.0739	67.0200	0.0670	(9.261)	0	0	3,600
2022/04/06	R186	04/08/2022	6.96	Put	Bond Future	5,789.4100	5.7894	6,105.0600	6.1051	5.452	0	0	0
2022/04/06	R186	04/08/2022	7.96	Put	Bond Future	2,448.9000	2.4489	2,706.7400	2.7067	10.529	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
2022/04/06	R186	04/08/2022	8.13	Call	Bond Future	882.7000	0.8827	798.4400	0.7984	(9.546)	0	0	0
2022/04/06	R186	04/08/2022	8.13	Put	Bond Future	2,030.2400	2.0302	2,268.4700	2.2685	11.734	0	0	0
2022/04/06	R186	03/11/2022	8.53	Call	Bond Future	1,622.0700	1.6221	1,557.8900	1.5579	(3.957)	0	0	0
2022/04/06	R186	03/11/2022	8.53	Put	Bond Future	1,938.3800	1.9384	2,203.6300	2.2036	13.684	0	0	0
2022/04/06	R186	03/11/2022	8.54	Call	Bond Future	1,640.2800	1.6403	1,575.1200	1.5751	(3.972)	0	0	0
2022/04/06	R186	03/11/2022	8.54	Put	Bond Future	1,921.0400	1.9210	2,185.3100	2.1853	13.757	0	0	0
2022/04/06	R186	03/11/2022			Bond Future	8.6191	110.4016	8.7123	110.0721	1.081	0.0000	0.0000	0
2022/04/06	R186	03/11/2022	8.55	Call	Bond Future	1,658.2700	1.6583	1,592.4600	1.5925	(3.969)	0	0	0
2022/04/06	R186	03/11/2022	8.55	Put	Bond Future	1,903.5000	1.9035	2,167.1200	2.1671	13.849	0	0	0
2022/04/06	R186	02/02/2023	8.32	Call	Bond Future	1,360.7600	1.3608	1,285.0000	1.2850	(5.567)	0	0	0
2022/04/06	R186	02/02/2023	8.32	Put	Bond Future	2,866.5300	2.8665	3,128.5400	3.1285	9.140	0	0	0
2022/04/06	R186	02/02/2023	8.33	Call	Bond Future	1,375.0100	1.3750	1,299.2200	1.2992	(5.512)	0	0	0
2022/04/06	R186	02/02/2023	8.33	Put	Bond Future	2,846.8400	2.8468	3,108.8200	3.1088	9.202	0	0	0
2022/04/06	R186	02/02/2023			Bond Future	8.7675	106.9442	8.8690	106.6064	1.157	0.0000	0.0000	0
2022/04/06	R186	02/02/2023	8.34	Call	Bond Future	1,389.7200	1.3897	1,313.1500	1.3131	(5.510)	0	0	0
2022/04/06	R186	02/02/2023	8.34	Put	Bond Future	2,827.6200	2.8276	3,088.8200	3.0888	9.237	0	0	0
2022/04/06	R197	05/05/2022			Bond Future	329.4853	329.4853	329.5569	329.5569	0.022	0.0000	0.0000	752
2022/04/06	R197	04/08/2022			Bond Future	325.5047	325.5047	325.5701	325.5701	0.020	0.0000	0.0000	0
2022/04/06	R197	03/11/2022			Bond Future	330.2838	330.2838	330.3434	330.3434	0.018	0.0000	0.0000	0
2022/04/06	R197	02/02/2023			Bond Future	327.2106	327.2106	327.2620	327.2620	0.016	0.0000	0.0000	0
2022/04/06	R202	05/05/2022			Bond Future	247.2539	247.2539	247.9768	247.9768	0.292	0.0000	0.0000	6,398
2022/04/06	R202	04/08/2022			Bond Future	246.1180	246.1180	246.8453	246.8453	0.296	0.0000	0.0000	91
2022/04/06	R202	03/11/2022			Bond Future	249.7309	249.7309	250.4637	250.4637	0.293	0.0000	0.0000	0
2022/04/06	R202	02/02/2023			Bond Future	249.3473	249.3473	250.0858	250.0858	0.296	0.0000	0.0000	0
2022/04/06	R209	05/05/2022	9.50	Call	Bond Future	18.6700	0.0187	17.2900	0.0173	(7.392)	0	0	2,975
2022/04/06	R209	05/05/2022	9.50	Put	Bond Future	4,727.7500	4.7277	4,812.2300	4.8122	1.787	0	0	0
2022/04/06	R209	05/05/2022	9.75	Call	Bond Future	97.2300	0.0972	89.8200	0.0898	(7.621)	0	0	6,525
2022/04/06	R209	05/05/2022	9.75	Put	Bond Future	3,261.5200	3.2615	3,339.9700	3.3400	2.405	0	0	0
2022/04/06	R209	05/05/2022	10.25	Call	Bond Future	894.0500	0.8941	856.4500	0.8564	(4.206)	0	0	0
2022/04/06	R209	05/05/2022	10.25	Put	Bond Future	1,098.4200	1.0984	1,146.6800	1.1467	4.394	0	0	9,000
2022/04/06	R209	05/05/2022	10.75	Call	Bond Future	2,814.9900	2.8150	2,746.7400	2.7467	(2.425)	0	0	0
2022/04/06	R209	05/05/2022	10.75	Put	Bond Future	223.3000	0.2233	240.9100	0.2409	7.886	0	0	1,050
2022/04/06	R209	05/05/2022	11.43	Call	Bond Future	6,162.9500	6.1629	6,078.7000	6.0787	(1.367)	0	0	0
2022/04/06	R209	05/05/2022	11.43	Put	Bond Future	13.2800	0.0133	14.8900	0.0149	12.123	0	0	0
2022/04/06	R209	05/05/2022	11.44	Call	Bond Future	6,212.6300	6.2126	6,128.3100	6.1283	(1.357)	0	0	0
2022/04/06	R209	05/05/2022	11.44	Put	Bond Future	12.6400	0.0126	14.1800	0.0142	12.184	0	0	0
2022/04/06	R209	05/05/2022			Bond Future	10.2856	71.1755	10.3006	71.0896	0.146	0.0000	0.0000	19,244
2022/04/06	R209	05/05/2022	11.45	Call	Bond Future	6,262.2900	6.2623	6,177.9000	6.1779	(1.348)	0	0	0
2022/04/06	R209	05/05/2022	11.45	Put	Bond Future	12.0300	0.0120	13.5000	0.0135	12.219	0	0	0
2022/04/06	R209	05/05/2022	12.00	Call	Bond Future	8,931.0900	8.9311	8,845.3200	8.8453	(0.960)	0	0	0
2022/04/06	R209	05/05/2022	12.00	Put	Bond Future	0.6200	0.0006	0.7100	0.0007	14.516	0	0	10,050
2022/04/06	R209	04/08/2022	10.58	Call	Bond Future	2,370.9900	2.3710	2,350.0700	2.3501	(0.882)	0	0	0
2022/04/06	R209	04/08/2022	10.58	Put	Bond Future	1,591.1000	1.5911	1,658.6900	1.6587	4.248	0	0	0
2022/04/06	R209	04/08/2022	10.57	Put	Bond Future	1,614.1200	1.6141	1,682.1600	1.6822	4.215	0	0	0
2022/04/06	R209	04/08/2022			Bond Future	10.4397	72.1217	10.4555	72.0332	0.151	0.0000	0.0000	1,550

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2022/04/06	R209	04/08/2022	10.59	Call	Bond Future	2,403.3600	2.4034	2,382.1400	2.3821	(0.883)	0	0	0
2022/04/06	R209	04/08/2022	10.59	Put	Bond Future	1,568.3500	1.5684	1,635.6400	1.6356	4.290	0	0	0
2022/04/06	R209	04/08/2022	10.57	Call	Bond Future	2,338.8200	2.3388	2,318.3500	2.3184	(0.875)	0	0	0
2022/04/06	R209	03/11/2022	11.03	Call	Bond Future	4,010.5000	4.0105	3,983.8100	3.9838	(0.666)	0	0	0
2022/04/06	R209	03/11/2022	11.03	Put	Bond Future	1,599.2400	1.5992	1,663.8200	1.6638	4.038	0	0	0
2022/04/06	R209	03/11/2022	9.50	Call	Bond Future	437.9300	0.4379	440.9100	0.4409	0.680	0	0	0
2022/04/06	R209	03/11/2022	9.50	Put	Bond Future	6,735.6500	6.7357	6,829.9000	6.8299	1.399	0	0	0
2022/04/06	R209	03/11/2022	10.50	Put	Bond Future	2,772.9300	2.7729	2,853.9700	2.8540	2.923	0	0	0
2022/04/06	R209	03/11/2022	9.25	Call	Bond Future	264.1900	0.2642	267.9400	0.2679	1.419	0	0	8,000
2022/04/06	R209	03/11/2022	9.25	Put	Bond Future	8,131.4200	8.1314	8,226.4400	8.2264	1.169	0	0	0
2022/04/06	R209	03/11/2022			Bond Future	10.5798	70.0193	10.5964	69.9280	0.157	0.0000	0.0000	3,610
2022/04/06	R209	03/11/2022	11.50	Call	Bond Future	5,791.9600	5.7920	5,750.5300	5.7505	(0.715)	0	0	0
2022/04/06	R209	03/11/2022	11.50	Put	Bond Future	987.1100	0.9871	1,036.9500	1.0369	5.049	0	0	0
2022/04/06	R209	03/11/2022	11.00	Call	Bond Future	3,903.1000	3.9031	3,877.5100	3.8775	(0.656)	0	0	0
2022/04/06	R209	03/11/2022	11.00	Put	Bond Future	1,648.8400	1.6488	1,714.5200	1.7145	3.983	0	0	8,000
2022/04/06	R209	03/11/2022	11.01	Call	Bond Future	3,938.7900	3.9388	3,912.8400	3.9128	(0.659)	0	0	0
2022/04/06	R209	03/11/2022	11.01	Put	Bond Future	1,632.1400	1.6321	1,697.4600	1.6975	4.002	0	0	0
2022/04/06	R209	03/11/2022	11.02	Call	Bond Future	3,974.5900	3.9746	3,948.2700	3.9483	(0.662)	0	0	0
2022/04/06	R209	03/11/2022	11.02	Put	Bond Future	1,615.6100	1.6156	1,680.5600	1.6806	4.020	0	0	0
2022/04/06	R209	03/11/2022	10.00	Call	Bond Future	1,173.7300	1.1737	1,174.0500	1.1741	0.027	0	0	0
2022/04/06	R209	03/11/2022	10.00	Put	Bond Future	4,461.1800	4.4612	4,552.7700	4.5528	2.053	0	0	8,000
2022/04/06	R209	03/11/2022	10.50	Call	Bond Future	2,332.8400	2.3328	2,322.6100	2.3226	(0.439)	0	0	0
2022/04/06	R209	02/02/2023	10.79	Call	Bond Future	3,212.2200	3.2122	3,207.7200	3.2077	(0.140)	0	0	0
2022/04/06	R209	02/02/2023	10.80	Put	Bond Future	2,715.4100	2.7154	2,805.2300	2.8052	3.308	0	0	0
2022/04/06	R209	02/02/2023	10.78	Call	Bond Future	3,183.2900	3.1833	3,178.8400	3.1788	(0.140)	0	0	0
2022/04/06	R209	02/02/2023			Bond Future	10.7019	71.1847	10.7195	71.0901	0.164	0.0000	0.0000	0
2022/04/06	R209	02/02/2023	10.79	Put	Bond Future	2,739.7300	2.7397	2,829.8500	2.8299	3.289	0	0	0
2022/04/06	R209	02/02/2023	10.80	Call	Bond Future	3,241.2600	3.2413	3,236.4600	3.2365	(0.148)	0	0	0
2022/04/06	R209	02/02/2023	10.78	Put	Bond Future	2,764.2300	2.7642	2,854.4000	2.8544	3.262	0	0	0
2022/04/06	R210	05/05/2022			Bond Future	217.8502	217.8502	217.8562	217.8562	0.003	0.0000	0.0000	1,062
2022/04/06	R210	04/08/2022			Bond Future	220.8009	220.8009	220.8022	220.8022	0.001	0.0000	0.0000	266
2022/04/06	R210	03/11/2022			Bond Future	221.1097	221.1097	221.1064	221.1064	(0.001)	0.0000	0.0000	0
2022/04/06	R210	02/02/2023			Bond Future	224.8306	224.8306	224.8217	224.8217	(0.004)	0.0000	0.0000	0
2022/04/06	R213	05/05/2022	10.63	Call	Bond Future	4,124.1000	4.1241	3,858.6400	3.8586	(6.437)	0	0	0
2022/04/06	R213	05/05/2022	10.65	Put	Bond Future	50.2400	0.0502	64.6800	0.0647	28.742	0	0	0
2022/04/06	R213	05/05/2022			Bond Future	9.8185	84.9661	9.8728	84.6851	0.554	0.0000	0.0000	24,996
2022/04/06	R213	05/05/2022	10.63	Put	Bond Future	54.5100	0.0545	70.0500	0.0700	28.509	0	0	0
2022/04/06	R213	05/05/2022	10.64	Call	Bond Future	4,170.4700	4.1705	3,904.4500	3.9044	(6.379)	0	0	0
2022/04/06	R213	05/05/2022	10.64	Put	Bond Future	52.3400	0.0523	67.3200	0.0673	28.621	0	0	0
2022/04/06	R213	05/05/2022	10.65	Call	Bond Future	4,216.8600	4.2169	3,950.3000	3.9503	(6.321)	0	0	0
2022/04/06	R213	04/08/2022	9.88	Call	Bond Future	1,467.8800	1.4679	1,363.7800	1.3638	(7.092)	0	0	0
2022/04/06	R213	04/08/2022	9.89	Call	Bond Future	1,491.2400	1.4912	1,385.8900	1.3859	(7.065)	0	0	0
2022/04/06	R213	04/08/2022	9.90	Put	Bond Future	2,067.1800	2.0672	2,247.2100	2.2472	8.709	0	0	0
2022/04/06	R213	04/08/2022			Bond Future	10.0095	86.0603	10.0667	85.7737	0.572	0.0000	0.0000	0
2022/04/06	R213	04/08/2022	9.88	Put	Bond Future	2,121.4000	2.1214	2,303.9500	2.3040	8.605	0	0	0
2022/04/06	R213	04/08/2022	9.89	Put	Bond Future	2,094.0600	2.0941	2,275.3600	2.2754	8.658	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
2022/04/06	R213	04/08/2022	9.90	Call	Bond Future	1,515.0100	1.5150	1,408.3900	1.4084	(7.038)	0	0	0
2022/04/06	R213	03/11/2022	10.38	Call	Bond Future	2,843.1800	2.8432	2,705.6400	2.7056	(4.838)	0	0	0
2022/04/06	R213	03/11/2022	10.38	Put	Bond Future	1,854.1100	1.8541	2,009.0800	2.0091	8.358	0	0	0
2022/04/06	R213	03/11/2022	10.39	Call	Bond Future	2,871.6100	2.8716	2,733.0800	2.7331	(4.824)	0	0	0
2022/04/06	R213	03/11/2022	10.39	Put	Bond Future	1,834.5000	1.8345	1,988.4800	1.9885	8.394	0	0	0
2022/04/06	R213	03/11/2022	10.37	Call	Bond Future	2,814.6300	2.8146	2,678.0700	2.6781	(4.852)	0	0	0
2022/04/06	R213	03/11/2022	10.37	Put	Bond Future	1,873.6400	1.8736	2,029.5900	2.0296	8.323	0	0	200
2022/04/06	R213	03/11/2022	9.19	Call	Bond Future	526.3500	0.5263	493.3800	0.4934	(6.264)	0	0	476
2022/04/06	R213	03/11/2022	9.19	Put	Bond Future	5,521.5500	5.5215	5,781.0900	5.7811	4.700	0	0	0
2022/04/06	R213	03/11/2022			Bond Future	10.1758	83.7851	10.2359	83.4926	0.590	0.0000	0.0000	0
2022/04/06	R213	03/11/2022	10.40	Call	Bond Future	2,900.1800	2.9002	2,760.6600	2.7607	(4.811)	0	0	0
2022/04/06	R213	03/11/2022	10.40	Put	Bond Future	1,815.0600	1.8151	1,968.0500	1.9681	8.429	0	0	0
2022/04/06	R213	03/11/2022	9.98	Call	Bond Future	1,821.8800	1.8219	1,723.9700	1.7240	(5.374)	0	0	0
2022/04/06	R213	03/11/2022	9.98	Put	Bond Future	2,784.5000	2.7845	2,979.1000	2.9791	6.989	0	0	200
2022/04/06	R213	03/11/2022	10.19	Call	Bond Future	2,328.4200	2.3284	2,209.7700	2.2098	(5.096)	0	0	0
2022/04/06	R213	03/11/2022	10.19	Put	Bond Future	2,259.0600	2.2591	2,432.9200	2.4329	7.696	0	0	476
2022/04/06	R213	03/11/2022	9.13	Call	Bond Future	475.5200	0.4755	445.7000	0.4457	(6.271)	0	0	200
2022/04/06	R213	03/11/2022	9.13	Put	Bond Future	5,786.9900	5.7870	6,049.6800	6.0497	4.539	0	0	0
2022/04/06	R213	03/11/2022	9.84	Call	Bond Future	1,519.6100	1.5196	1,435.1400	1.4351	(5.559)	0	0	0
2022/04/06	R213	03/11/2022	9.84	Put	Bond Future	3,179.3800	3.1794	3,387.4200	3.3874	6.543	0	0	476
2022/04/06	R213	02/02/2023	10.43	Put	Bond Future	2,478.6500	2.4787	2,641.2100	2.6412	6.558	0	0	0
2022/04/06	R213	02/02/2023	12.20	Call	Bond Future	8,933.5600	8.9336	8,690.0400	8.6900	(2.726)	0	0	0
2022/04/06	R213	02/02/2023	12.20	Put	Bond Future	594.9500	0.5949	650.8800	0.6509	9.401	0	0	935
2022/04/06	R213	02/02/2023	10.22	Put	Bond Future	2,950.5700	2.9506	3,132.8900	3.1329	6.179	0	0	0
2022/04/06	R213	02/02/2023	10.23	Call	Bond Future	2,497.0600	2.4971	2,379.1000	2.3791	(4.724)	0	0	0
2022/04/06	R213	02/02/2023	10.35	Call	Bond Future	2,792.1900	2.7922	2,662.9200	2.6629	(4.630)	0	0	0
2022/04/06	R213	02/02/2023	10.35	Put	Bond Future	2,650.6300	2.6506	2,820.8100	2.8208	6.420	0	0	476
2022/04/06	R213	02/02/2023	10.01	Call	Bond Future	2,002.7100	2.0027	1,903.0600	1.9031	(4.976)	0	0	0
2022/04/06	R213	02/02/2023			Bond Future	10.3202	85.2128	10.3834	84.9134	0.613	0.0000	0.0000	0
2022/04/06	R213	02/02/2023	10.43	Call	Bond Future	2,998.0900	2.9981	2,861.2000	2.8612	(4.566)	0	0	935
2022/04/06	R213	02/02/2023	10.22	Call	Bond Future	2,473.3300	2.4733	2,356.2000	2.3562	(4.736)	0	0	0
2022/04/06	R213	02/02/2023	10.23	Put	Bond Future	2,926.4900	2.9265	3,107.9800	3.1080	6.202	0	0	0
2022/04/06	R213	02/02/2023	9.16	Call	Bond Future	660.1900	0.6602	618.8400	0.6188	(6.263)	0	0	476
2022/04/06	R213	02/02/2023	9.16	Put	Bond Future	6,410.7800	6.4108	6,668.8800	6.6689	4.026	0	0	0
2022/04/06	R213	02/02/2023	10.01	Put	Bond Future	3,492.1400	3.4921	3,691.9400	3.6919	5.721	0	0	476
2022/04/06	R213	02/02/2023	10.21	Call	Bond Future	2,449.7100	2.4497	2,333.4200	2.3334	(4.747)	0	0	0
2022/04/06	R213	02/02/2023	10.21	Put	Bond Future	2,974.8000	2.9748	3,157.9600	3.1580	6.157	0	0	0
2022/04/06	R214	05/05/2022	11.73	Put	Bond Future	15.0300	0.0150	16.6400	0.0166	10.712	0	0	0
2022/04/06	R214	05/05/2022	11.74	Put	Bond Future	14.3300	0.0143	15.8700	0.0159	10.747	0	0	0
2022/04/06	R214	05/05/2022	11.75	Call	Bond Future	6,522.1500	6.5222	6,433.8400	6.4338	(1.354)	0	0	0
2022/04/06	R214	05/05/2022			Bond Future	10.5700	68.2782	10.5851	68.1884	0.142	0.0000	0.0000	15,309
2022/04/06	R214	05/05/2022	11.73	Call	Bond Future	6,421.6400	6.4216	6,333.4600	6.3335	(1.373)	0	0	0
2022/04/06	R214	05/05/2022	11.74	Call	Bond Future	6,471.9100	6.4719	6,383.6600	6.3837	(1.364)	0	0	0
2022/04/06	R214	05/05/2022	11.75	Put	Bond Future	13.6700	0.0137	15.1500	0.0151	10.827	0	0	0
2022/04/06	R214	04/08/2022	10.98	Put	Bond Future	1,427.6700	1.4277	1,491.8700	1.4919	4.497	0	0	0
2022/04/06	R214	04/08/2022	10.99	Call	Bond Future	2,937.1800	2.9372	2,908.4100	2.9084	(0.980)	0	0	0
2022/04/06	R214	04/08/2022			Bond Future	10.7232	69.1556	10.7390	69.0631	0.148	0.0000	0.0000	1,337

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
2022/04/06	R214	04/08/2022	10.97	Call	Bond Future	2,865.8500	2.8658	2,837.8800	2.8379	(0.976)	0	0	0
2022/04/06	R214	04/08/2022	10.97	Put	Bond Future	1,448.5800	1.4486	1,513.1100	1.5131	4.455	0	0	0
2022/04/06	R214	04/08/2022	10.98	Call	Bond Future	2,901.3500	2.9013	2,873.0500	2.8731	(0.975)	0	0	0
2022/04/06	R214	04/08/2022	10.99	Put	Bond Future	1,407.1500	1.4072	1,470.8800	1.4709	4.529	0	0	0
2022/04/06	R214	03/11/2022	11.34	Call	Bond Future	4,339.4900	4.3395	4,307.3400	4.3073	(0.741)	0	0	0
2022/04/06	R214	03/11/2022	11.36	Put	Bond Future	1,621.8000	1.6218	1,684.1300	1.6841	3.843	0	0	0
2022/04/06	R214	03/11/2022			Bond Future	10.8557	66.8867	10.8724	66.7915	0.153	0.0000	0.0000	0
2022/04/06	R214	03/11/2022	11.34	Put	Bond Future	1,654.2600	1.6543	1,717.3000	1.7173	3.811	0	0	0
2022/04/06	R214	03/11/2022	11.35	Call	Bond Future	4,376.8100	4.3768	4,344.3100	4.3443	(0.743)	0	0	0
2022/04/06	R214	03/11/2022	11.35	Put	Bond Future	1,637.9500	1.6379	1,700.6400	1.7006	3.827	0	0	0
2022/04/06	R214	03/11/2022	11.36	Call	Bond Future	4,414.2300	4.4142	4,381.3700	4.3814	(0.744)	0	0	0
2022/04/06	R214	02/02/2023	11.07	Call	Bond Future	3,428.5400	3.4285	3,420.7400	3.4207	(0.228)	0	0	0
2022/04/06	R214	02/02/2023	11.07	Put	Bond Future	2,879.8800	2.8799	2,970.6500	2.9706	3.152	0	0	0
2022/04/06	R214	02/02/2023	11.08	Call	Bond Future	3,459.0800	3.4591	3,450.9600	3.4510	(0.235)	0	0	0
2022/04/06	R214	02/02/2023	11.08	Put	Bond Future	2,854.9000	2.8549	2,945.3500	2.9454	3.168	0	0	0
2022/04/06	R214	02/02/2023			Bond Future	10.9719	68.0288	10.9894	67.9302	0.160	0.0000	0.0000	0
2022/04/06	R214	02/02/2023	11.09	Call	Bond Future	3,489.5000	3.4895	3,481.0500	3.4811	(0.242)	0	0	0
2022/04/06	R214	02/02/2023	11.09	Put	Bond Future	2,829.8600	2.8299	2,919.9800	2.9200	3.185	0	0	0
2022/04/06	R248	05/05/2022	11.79	Call	Bond Future	8,606.7000	8.6067	8,492.9500	8.4929	(1.322)	0	0	0
2022/04/06	R248	05/05/2022	11.79	Put	Bond Future	13.0900	0.0131	14.4300	0.0144	10.237	0	0	0
2022/04/06	R248	05/05/2022	11.80	Call	Bond Future	8,669.0000	8.6690	8,555.1900	8.5552	(1.313)	0	0	0
2022/04/06	R248	05/05/2022			Bond Future	10.5491	85.8086	10.5642	85.6935	0.144	0.0000	0.0000	193,332
2022/04/06	R248	05/05/2022	11.80	Put	Bond Future	12.4800	0.0125	13.7600	0.0138	10.256	0	0	0
2022/04/06	R248	05/05/2022	11.81	Call	Bond Future	8,731.2500	8.7313	8,617.3800	8.6174	(1.304)	0	0	0
2022/04/06	R248	05/05/2022	11.81	Put	Bond Future	11.9000	0.0119	13.1200	0.0131	10.252	0	0	0
2022/04/06	R248	04/08/2022	10.98	Call	Bond Future	3,771.3300	3.7713	3,729.2400	3.7292	(1.116)	0	0	0
2022/04/06	R248	04/08/2022	10.98	Put	Bond Future	1,736.1700	1.7362	1,812.5800	1.8126	4.401	0	0	0
2022/04/06	R248	04/08/2022	10.99	Call	Bond Future	3,817.1700	3.8172	3,774.4800	3.7745	(1.118)	0	0	0
2022/04/06	R248	04/08/2022	10.99	Put	Bond Future	1,711.0000	1.7110	1,786.8100	1.7868	4.431	0	0	0
2022/04/06	R248	04/08/2022	10.20	Call	Bond Future	1,006.2600	1.0063	1,001.2600	1.0013	(0.497)	0	0	1,700
2022/04/06	R248	04/08/2022	10.40	Put	Bond Future	3,825.5600	3.8256	3,931.7600	3.9318	2.776	0	0	0
2022/04/06	R248	04/08/2022			Bond Future	10.6997	86.9114	10.7157	86.7929	0.149	0.0000	0.0000	6,533
2022/04/06	R248	04/08/2022	11.00	Call	Bond Future	3,863.2300	3.8632	3,819.9400	3.8199	(1.121)	0	0	0
2022/04/06	R248	04/08/2022	11.00	Put	Bond Future	1,686.1500	1.6862	1,761.3600	1.7614	4.460	0	0	0
2022/04/06	R248	04/08/2022	10.90	Call	Bond Future	3,412.6500	3.4126	3,375.3500	3.3754	(1.093)	0	0	1,700
2022/04/06	R248	04/08/2022	10.90	Put	Bond Future	1,949.5200	1.9495	2,030.7200	2.0307	4.165	0	0	0
2022/04/06	R248	04/08/2022	9.70	Call	Bond Future	230.9000	0.2309	231.8900	0.2319	0.429	0	0	0
2022/04/06	R248	04/08/2022	9.70	Put	Bond Future	8,260.9900	8.2610	8,380.4800	8.3805	1.446	0	0	0
2022/04/06	R248	04/08/2022	10.20	Put	Bond Future	4,862.0700	4.8621	4,975.5700	4.9756	2.334	0	0	0
2022/04/06	R248	04/08/2022	10.40	Call	Bond Future	1,549.1000	1.5491	1,536.8000	1.5368	(0.794)	0	0	0
2022/04/06	R248	03/11/2022	11.32	Call	Bond Future	5,492.2300	5.4922	5,447.6300	5.4476	(0.812)	0	0	0
2022/04/06	R248	03/11/2022	11.30	Put	Bond Future	2,102.4000	2.1024	2,180.4500	2.1804	3.712	0	0	0
2022/04/06	R248	03/11/2022	11.31	Put	Bond Future	2,081.6200	2.0816	2,159.2100	2.1592	3.727	0	0	0
2022/04/06	R248	03/11/2022			Bond Future	10.8299	83.7663	10.8467	83.6443	0.155	0.0000	0.0000	0
2022/04/06	R248	03/11/2022	11.32	Put	Bond Future	2,061.0400	2.0610	2,138.4100	2.1384	3.754	0	0	0
2022/04/06	R248	03/11/2022	11.30	Call	Bond Future	5,398.4900	5.3985	5,354.5700	5.3546	(0.814)	0	0	0
2022/04/06	R248	03/11/2022	11.31	Call	Bond Future	5,445.3100	5.4453	5,400.9300	5.4009	(0.815)	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
2022/04/06	R248	02/02/2023	11.08	Call	Bond Future	4,458.6400	4.4586	4,442.6500	4.4426	(0.359)	0	0	0
2022/04/06	R248	02/02/2023	11.08	Put	Bond Future	3,498.0900	3.4981	3,608.3600	3.6084	3.152	0	0	0
2022/04/06	R248	02/02/2023			Bond Future	10.9439	85.1970	10.9616	85.0707	0.162	0.0000	0.0000	0
2022/04/06	R248	02/02/2023	11.06	Call	Bond Future	4,381.1300	4.3811	4,365.9500	4.3660	(0.346)	0	0	0
2022/04/06	R248	02/02/2023	11.06	Put	Bond Future	3,560.5000	3.5605	3,671.5800	3.6716	3.120	0	0	0
2022/04/06	R248	02/02/2023	11.07	Call	Bond Future	4,419.6700	4.4197	4,404.0800	4.4041	(0.353)	0	0	0
2022/04/06	R248	02/02/2023	11.07	Put	Bond Future	3,529.0200	3.5290	3,639.6900	3.6397	3.136	0	0	0
Total												1271869	