



Johannesburg
Stock Exchange

One Exchange Square,
Gwen Lane,
Sandown, South Africa
Private Bag X991174
Sandton 2146

Tel: +27 11 520 7000
Fax: +27 11 520 8584

www.jse.co.za

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

INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 28/03/2022 TO 28/03/2022

Deal Date	Contract Details	Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing	% Movement in MTM	Today's High	Today's Low	Open Interest
2022/03/28	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/03/28	0908	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/03/28	0957	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/03/28	0986	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/03/28	1386	28/02/2031		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/03/28	1409	28/02/2041		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/03/28	2025	05/05/2022		Bond Future	159.7941	159.7941	159.8121	159.8121	0.011	0.0000	0.0000	5,484
2022/03/28	2025	04/08/2022		Bond Future	160.3642	160.3642	160.3811	160.3811	0.010	0.0000	0.0000	1,130
2022/03/28	2025	03/11/2022		Bond Future	162.7552	162.7552	162.7711	162.7711	0.010	0.0000	0.0000	0
2022/03/28	2025	02/02/2023		Bond Future	163.8020	163.8020	163.8169	163.8169	0.009	0.0000	0.0000	0
2022/03/28	2029	05/05/2022		Bond Future	117.1578	117.1578	116.9849	116.9849	(0.148)	0.0000	0.0000	2,745
2022/03/28	2029	04/08/2022		Bond Future	118.7656	118.7656	118.5894	118.5894	(0.148)	0.0000	0.0000	1,844
2022/03/28	2029	03/11/2022		Bond Future	119.3045	119.3045	119.1246	119.1246	(0.151)	0.0000	0.0000	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2022/03/28	2029	02/02/2023			Bond Future	121.2924	121.2924	121.1087	121.1087	(0.151)	0.0000	0.0000	0
2022/03/28	2030	05/05/2022	8.14	Call	Bond Future	0.1800	0.0002	0.1400	0.0001	(22.222)	0	0	1,800
2022/03/28	2030	05/05/2022	8.14	Put	Bond Future	8,675.5000	8.6755	8,484.1100	8.4841	(2.206)	0	0	0
2022/03/28	2030	05/05/2022	8.47	Call	Bond Future	2.1500	0.0022	1.9100	0.0019	(11.163)	0	0	1,073
2022/03/28	2030	05/05/2022	10.21	Call	Bond Future	2,453.9600	2.4540	2,583.4500	2.5835	5.277	0	0	0
2022/03/28	2030	05/05/2022	10.21	Put	Bond Future	298.4700	0.2985	236.6100	0.2366	(20.726)	0	0	0
2022/03/28	2030	05/05/2022	9.95	Call	Bond Future	1,520.8500	1.5209	1,611.1600	1.6112	5.938	0	0	0
2022/03/28	2030	05/05/2022	9.65	Put	Bond Future	1,339.3200	1.3393	1,192.0900	1.1921	(10.993)	0	0	5,000
2022/03/28	2030	05/05/2022	8.81	Put	Bond Future	5,012.1700	5.0122	4,820.3600	4.8204	(3.827)	0	0	0
2022/03/28	2030	05/05/2022	8.89	Put	Bond Future	4,594.3700	4.5944	4,402.7800	4.4028	(4.170)	0	0	0
2022/03/28	2030	05/05/2022	9.15	Call	Bond Future	108.0800	0.1081	111.5300	0.1115	3.192	0	0	7,500
2022/03/28	2030	05/05/2022	9.15	Put	Bond Future	3,300.0000	3.3000	3,112.1000	3.1121	(5.694)	0	0	0
2022/03/28	2030	05/05/2022			Bond Future	9.7731	92.7013	9.7350	92.8927	(0.390)	0.0000	0.0000	70,558
2022/03/28	2030	05/05/2022	7.73	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	200
2022/03/28	2030	05/05/2022	7.73	Put	Bond Future	11,016.6500	11.0166	10,825.3000	10.8253	(1.737)	0	0	0
2022/03/28	2030	05/05/2022	8.47	Put	Bond Future	6,842.2500	6.8423	6,650.6600	6.6507	(2.800)	0	0	0
2022/03/28	2030	05/05/2022	11.04	Call	Bond Future	6,090.2100	6.0902	6,275.1200	6.2751	3.036	0	0	0
2022/03/28	2030	05/05/2022	11.04	Put	Bond Future	17.4400	0.0174	11.0000	0.0110	(36.927)	0	0	1,800
2022/03/28	2030	05/05/2022	9.95	Put	Bond Future	640.1800	0.6402	539.1400	0.5391	(15.783)	0	0	1,073
2022/03/28	2030	05/05/2022	10.19	Call	Bond Future	2,376.0600	2.3761	2,502.8200	2.5028	5.335	0	0	0
2022/03/28	2030	05/05/2022	10.19	Put	Bond Future	317.8000	0.3178	253.2100	0.2532	(20.324)	0	0	0
2022/03/28	2030	05/05/2022	10.20	Call	Bond Future	2,414.9000	2.4149	2,543.0300	2.5430	5.306	0	0	0
2022/03/28	2030	05/05/2022	10.20	Put	Bond Future	308.0100	0.3080	244.7900	0.2448	(20.525)	0	0	200
2022/03/28	2030	05/05/2022	9.35	Call	Bond Future	257.0900	0.2571	270.0600	0.2701	5.045	0	0	0
2022/03/28	2030	05/05/2022	9.35	Put	Bond Future	2,409.1400	2.4091	2,230.7600	2.2308	(7.404)	0	0	1,073
2022/03/28	2030	05/05/2022	9.60	Call	Bond Future	618.4300	0.6184	655.9800	0.6560	6.072	0	0	0
2022/03/28	2030	05/05/2022	9.60	Put	Bond Future	1,491.2000	1.4912	1,337.4000	1.3374	(10.314)	0	0	5,000
2022/03/28	2030	05/05/2022	9.65	Call	Bond Future	719.7100	0.7197	763.8300	0.7638	6.130	0	0	0
2022/03/28	2030	05/05/2022	8.81	Call	Bond Future	18.2300	0.0182	17.7700	0.0178	(2.523)	0	0	200
2022/03/28	2030	05/05/2022	8.89	Call	Bond Future	28.3600	0.0284	28.1200	0.0281	(0.846)	0	0	1,800
2022/03/28	2030	04/08/2022	9.56	Call	Bond Future	932.4000	0.9324	979.0700	0.9791	5.005	0	0	0
2022/03/28	2030	04/08/2022	9.56	Put	Bond Future	3,002.9800	3.0030	2,856.5400	2.8565	(4.876)	0	0	0
2022/03/28	2030	04/08/2022	10.95	Call	Bond Future	5,018.1100	5.0181	5,164.1300	5.1641	2.910	0	0	0
2022/03/28	2030	04/08/2022	10.95	Put	Bond Future	490.4000	0.4904	443.3100	0.4433	(9.602)	0	0	800
2022/03/28	2030	04/08/2022			Bond Future	9.9821	89.9447	9.9422	90.1378	(0.400)	0.0000	0.0000	25,175
2022/03/28	2030	04/08/2022	9.05	Call	Bond Future	310.8900	0.3109	328.6300	0.3286	5.706	0	0	800
2022/03/28	2030	04/08/2022	9.05	Put	Bond Future	4,964.8300	4.9648	4,789.4600	4.7895	(3.532)	0	0	0
2022/03/28	2030	04/08/2022	9.54	Call	Bond Future	898.9400	0.8989	944.2100	0.9442	5.036	0	0	0
2022/03/28	2030	04/08/2022	9.54	Put	Bond Future	3,069.1300	3.0691	2,921.2900	2.9213	(4.817)	0	0	0
2022/03/28	2030	04/08/2022	9.55	Call	Bond Future	915.5700	0.9156	961.5300	0.9615	5.020	0	0	0
2022/03/28	2030	04/08/2022	9.55	Put	Bond Future	3,035.9400	3.0359	2,888.7900	2.8888	(4.847)	0	0	0
2022/03/28	2030	04/08/2022	8.30	Call	Bond Future	49.6300	0.0496	52.1400	0.0521	5.057	0	0	800
2022/03/28	2030	04/08/2022	8.30	Put	Bond Future	8,672.0700	8.6721	8,481.4700	8.4815	(2.198)	0	0	0
2022/03/28	2030	03/11/2022	10.10	Call	Bond Future	2,145.4900	2.1455	2,227.5000	2.2275	3.822	0	0	0
2022/03/28	2030	03/11/2022	10.10	Put	Bond Future	2,435.2200	2.4352	2,321.9900	2.3220	(4.650)	0	0	0
2022/03/28	2030	03/11/2022			Bond Future	10.1618	91.2673	10.1201	91.4625	(0.410)	0.0000	0.0000	0
2022/03/28	2030	03/11/2022	10.09	Call	Bond Future	2,121.8800	2.1219	2,203.2700	2.2033	3.836	0	0	0

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2022/03/28	2030	03/11/2022	10.09	Put	Bond Future	2,458.6200	2.4586	2,344.7700	2.3448	(4.631)	0	0	0
2022/03/28	2030	03/11/2022	10.08	Call	Bond Future	2,098.7100	2.0987	2,179.4500	2.1794	3.847	0	0	0
2022/03/28	2030	03/11/2022	10.08	Put	Bond Future	2,482.4900	2.4825	2,367.9900	2.3680	(4.612)	0	0	0
2022/03/28	2030	02/02/2023	10.01	Put	Bond Future	3,405.7900	3.4058	3,281.1800	3.2812	(3.659)	0	0	0
2022/03/28	2030	02/02/2023	9.94	Put	Bond Future	3,589.8400	3.5898	3,461.4800	3.4615	(3.576)	0	0	102
2022/03/28	2030	02/02/2023	9.99	Call	Bond Future	1,904.6300	1.9046	1,976.7100	1.9767	3.784	0	0	0
2022/03/28	2030	02/02/2023	10.00	Call	Bond Future	1,925.0800	1.9251	1,997.7000	1.9977	3.772	0	0	0
2022/03/28	2030	02/02/2023	9.20	Call	Bond Future	728.6600	0.7287	762.9100	0.7629	4.700	0	0	0
2022/03/28	2030	02/02/2023	9.20	Put	Bond Future	6,033.2600	6.0333	5,869.7400	5.8697	(2.710)	0	0	0
2022/03/28	2030	02/02/2023	9.66	Call	Bond Future	1,303.8200	1.3038	1,358.6300	1.3586	4.204	0	0	0
2022/03/28	2030	02/02/2023	9.66	Put	Bond Future	4,400.5100	4.4005	4,257.5500	4.2575	(3.249)	0	0	102
2022/03/28	2030	02/02/2023	9.80	Call	Bond Future	1,542.6500	1.5426	1,604.6700	1.6047	4.020	0	0	0
2022/03/28	2030	02/02/2023	8.81	Put	Bond Future	7,651.2700	7.6513	7,474.8000	7.4748	(2.306)	0	0	0
2022/03/28	2030	02/02/2023			Bond Future	10.3293	88.7648	10.2856	88.9626	(0.422)	0.0000	0.0000	0
2022/03/28	2030	02/02/2023	10.01	Call	Bond Future	1,945.3300	1.9453	2,018.4900	2.0185	3.761	0	0	0
2022/03/28	2030	02/02/2023	9.94	Call	Bond Future	1,805.1000	1.8051	1,874.5100	1.8745	3.845	0	0	0
2022/03/28	2030	02/02/2023	9.99	Put	Bond Future	3,457.5900	3.4576	3,331.9000	3.3319	(3.635)	0	0	0
2022/03/28	2030	02/02/2023	10.00	Put	Bond Future	3,431.7800	3.4318	3,306.6300	3.3066	(3.647)	0	0	0
2022/03/28	2030	02/02/2023	9.80	Put	Bond Future	3,980.3800	3.9804	3,844.6300	3.8446	(3.410)	0	0	0
2022/03/28	2030	02/02/2023	8.81	Call	Bond Future	422.1200	0.4221	443.4200	0.4434	5.046	0	0	102
2022/03/28	2032	05/05/2022	10.29	Put	Bond Future	760.8800	0.7609	643.9200	0.6439	(15.372)	0	0	0
2022/03/28	2032	05/05/2022	11.18	Call	Bond Future	5,730.6200	5.7306	5,929.9100	5.9299	3.478	0	0	0
2022/03/28	2032	05/05/2022	11.18	Put	Bond Future	48.6700	0.0487	33.1500	0.0331	(31.888)	0	0	780
2022/03/28	2032	05/05/2022	10.98	Call	Bond Future	4,730.4300	4.7304	4,918.4800	4.9185	3.975	0	0	0
2022/03/28	2032	05/05/2022	10.98	Put	Bond Future	95.0300	0.0950	68.2700	0.0683	(28.160)	0	0	993
2022/03/28	2032	05/05/2022	11.02	Put	Bond Future	83.2900	0.0833	59.2100	0.0592	(28.911)	0	0	0
2022/03/28	2032	05/05/2022	11.03	Call	Bond Future	4,979.2600	4.9793	5,170.6300	5.1706	3.843	0	0	0
2022/03/28	2032	05/05/2022	11.03	Put	Bond Future	80.5600	0.0806	57.1200	0.0571	(29.096)	0	0	0
2022/03/28	2032	05/05/2022			Bond Future	10.1329	89.2928	10.0951	89.5076	(0.373)	0.0000	0.0000	141,274
2022/03/28	2032	05/05/2022	9.58	Call	Bond Future	149.8600	0.1499	156.1700	0.1562	4.211	0	0	780
2022/03/28	2032	05/05/2022	9.58	Put	Bond Future	3,361.3200	3.3613	3,152.8200	3.1528	(6.203)	0	0	0
2022/03/28	2032	05/05/2022	10.18	Call	Bond Future	1,277.0000	1.2770	1,355.0800	1.3551	6.114	0	0	780
2022/03/28	2032	05/05/2022	10.18	Put	Bond Future	1,010.2700	1.0103	873.5400	0.8735	(13.534)	0	0	0
2022/03/28	2032	05/05/2022	10.29	Call	Bond Future	1,646.1100	1.6461	1,743.9600	1.7440	5.944	0	0	993
2022/03/28	2032	05/05/2022	11.04	Call	Bond Future	5,029.1600	5.0292	5,221.1400	5.2211	3.817	0	0	0
2022/03/28	2032	05/05/2022	11.04	Put	Bond Future	77.9400	0.0779	55.1100	0.0551	(29.292)	0	0	0
2022/03/28	2032	05/05/2022	11.02	Call	Bond Future	4,929.4200	4.9294	5,120.1500	5.1201	3.869	0	0	0
2022/03/28	2032	04/08/2022	10.20	Put	Bond Future	2,312.9800	2.3130	2,174.7000	2.1747	(5.978)	0	0	0
2022/03/28	2032	04/08/2022	10.21	Put	Bond Future	2,284.2800	2.2843	2,146.9400	2.1469	(6.012)	0	0	0
2022/03/28	2032	04/08/2022	10.22	Call	Bond Future	1,698.6000	1.6986	1,779.1000	1.7791	4.739	0	0	0
2022/03/28	2032	04/08/2022	9.40	Call	Bond Future	276.5000	0.2765	294.3000	0.2943	6.438	0	0	1,300
2022/03/28	2032	04/08/2022	9.40	Put	Bond Future	5,549.6500	5.5497	5,350.5600	5.3506	(3.587)	0	0	0
2022/03/28	2032	04/08/2022	9.72	Call	Bond Future	629.8600	0.6299	666.8500	0.6669	5.873	0	0	800
2022/03/28	2032	04/08/2022	9.72	Put	Bond Future	4,023.9400	4.0239	3,844.0400	3.8440	(4.471)	0	0	0
2022/03/28	2032	04/08/2022	8.97	Call	Bond Future	88.5900	0.0886	94.1300	0.0941	6.254	0	0	800
2022/03/28	2032	04/08/2022	8.97	Put	Bond Future	7,968.1200	7.9681	7,756.7700	7.7568	(2.652)	0	0	0
2022/03/28	2032	04/08/2022			Bond Future	10.3208	90.4960	10.2815	90.7129	(0.381)	0.0000	0.0000	2,140

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2022/03/28	2032	04/08/2022	11.60	Call	Bond Future	7,006.9100	7.0069	7,188.4500	7.1885	2.591	0	0	0
2022/03/28	2032	04/08/2022	11.60	Put	Bond Future	323.0000	0.3230	287.6500	0.2877	(10.944)	0	0	800
2022/03/28	2032	04/08/2022	11.89	Call	Bond Future	8,314.6800	8.3147	8,506.4000	8.5064	2.306	0	0	0
2022/03/28	2032	04/08/2022	11.89	Put	Bond Future	211.5200	0.2115	186.3500	0.1864	(11.900)	0	0	0
2022/03/28	2032	04/08/2022	10.20	Call	Bond Future	1,644.3100	1.6443	1,722.9200	1.7229	4.781	0	0	0
2022/03/28	2032	04/08/2022	10.21	Call	Bond Future	1,671.2300	1.6712	1,750.7800	1.7508	4.760	0	0	0
2022/03/28	2032	04/08/2022	10.22	Put	Bond Future	2,256.0800	2.2561	2,119.6900	2.1197	(6.045)	0	0	0
2022/03/28	2032	04/08/2022	10.10	Call	Bond Future	1,387.2100	1.3872	1,456.4700	1.4565	4.993	0	0	1,300
2022/03/28	2032	04/08/2022	10.10	Put	Bond Future	2,614.6600	2.6147	2,467.0300	2.4670	(5.646)	0	0	0
2022/03/28	2032	03/11/2022	10.56	Put	Bond Future	2,386.7100	2.3867	2,269.3500	2.2694	(4.917)	0	0	180
2022/03/28	2032	03/11/2022	10.11	Put	Bond Future	3,676.3100	3.6763	3,526.3200	3.5263	(4.080)	0	0	454
2022/03/28	2032	03/11/2022	10.16	Call	Bond Future	1,707.8200	1.7078	1,780.8400	1.7808	4.276	0	0	0
2022/03/28	2032	03/11/2022	10.16	Put	Bond Future	3,512.7500	3.5127	3,366.3300	3.3663	(4.168)	0	0	180
2022/03/28	2032	03/11/2022	9.36	Call	Bond Future	437.1200	0.4371	461.7500	0.4617	5.635	0	0	454
2022/03/28	2032	03/11/2022	9.36	Put	Bond Future	6,794.9000	6.7949	6,600.0900	6.6001	(2.867)	0	0	0
2022/03/28	2032	03/11/2022	9.46	Put	Bond Future	6,294.9200	6.2949	6,104.4300	6.1044	(3.026)	0	0	0
2022/03/28	2032	03/11/2022	9.92	Call	Bond Future	1,204.9800	1.2050	1,261.2700	1.2613	4.671	0	0	750
2022/03/28	2032	03/11/2022	9.92	Put	Bond Future	4,344.3800	4.3444	4,181.2300	4.1812	(3.755)	0	0	0
2022/03/28	2032	03/11/2022	9.31	Put	Bond Future	7,051.1900	7.0512	6,854.4000	6.8544	(2.791)	0	0	0
2022/03/28	2032	03/11/2022			Bond Future	10.4923	87.6735	10.4514	87.8930	(0.390)	0.0000	0.0000	0
2022/03/28	2032	03/11/2022	10.67	Call	Bond Future	3,078.8300	3.0788	3,188.8200	3.1888	3.572	0	0	750
2022/03/28	2032	03/11/2022	10.67	Put	Bond Future	2,133.7700	2.1338	2,024.3200	2.0243	(5.129)	0	0	0
2022/03/28	2032	03/11/2022	11.55	Call	Bond Future	6,307.6800	6.3077	6,469.0100	6.4690	2.558	0	0	0
2022/03/28	2032	03/11/2022	11.55	Put	Bond Future	878.5300	0.8785	820.4200	0.8204	(6.614)	0	0	500
2022/03/28	2032	03/11/2022	12.30	Call	Bond Future	9,429.4900	9.4295	9,616.5300	9.6165	1.984	0	0	0
2022/03/28	2032	03/11/2022	12.30	Put	Bond Future	423.0400	0.4230	390.6400	0.3906	(7.659)	0	0	750
2022/03/28	2032	03/11/2022	10.49	Call	Bond Future	2,547.4400	2.5474	2,644.4400	2.6444	3.808	0	0	0
2022/03/28	2032	03/11/2022	10.49	Put	Bond Future	2,559.8700	2.5599	2,437.4300	2.4374	(4.783)	0	0	454
2022/03/28	2032	03/11/2022	10.56	Call	Bond Future	2,748.3100	2.7483	2,850.3900	2.8504	3.714	0	0	0
2022/03/28	2032	03/11/2022	10.66	Call	Bond Future	3,048.0600	3.0481	3,157.3300	3.1573	3.585	0	0	0
2022/03/28	2032	03/11/2022	10.66	Put	Bond Future	2,155.8200	2.1558	2,045.6500	2.0456	(5.110)	0	0	0
2022/03/28	2032	03/11/2022	10.11	Call	Bond Future	1,595.5400	1.5955	1,664.9900	1.6650	4.353	0	0	0
2022/03/28	2032	03/11/2022	10.21	Call	Bond Future	1,824.4600	1.8245	1,901.0700	1.9011	4.199	0	0	500
2022/03/28	2032	03/11/2022	10.21	Put	Bond Future	3,354.6700	3.3547	3,211.8400	3.2118	(4.258)	0	0	0
2022/03/28	2032	03/11/2022	9.46	Call	Bond Future	522.8200	0.5228	551.7700	0.5518	5.537	0	0	500
2022/03/28	2032	03/11/2022	9.31	Call	Bond Future	398.7400	0.3987	421.3900	0.4214	5.680	0	0	180
2022/03/28	2032	02/02/2023	10.67	Call	Bond Future	2,995.4800	2.9955	3,098.8800	3.0989	3.452	0	0	750
2022/03/28	2032	02/02/2023	10.67	Put	Bond Future	2,888.7800	2.8888	2,769.7800	2.7698	(4.119)	0	0	0
2022/03/28	2032	02/02/2023	11.69	Call	Bond Future	6,420.2600	6.4203	6,578.1300	6.5781	2.459	0	0	0
2022/03/28	2032	02/02/2023	11.69	Put	Bond Future	1,211.4900	1.2115	1,146.9600	1.1470	(5.326)	0	0	0
2022/03/28	2032	02/02/2023	10.40	Call	Bond Future	2,294.9800	2.2950	2,381.3900	2.3814	3.765	0	0	0
2022/03/28	2032	02/02/2023	10.40	Put	Bond Future	3,609.7900	3.6098	3,473.8000	3.4738	(3.767)	0	0	0
2022/03/28	2032	02/02/2023	10.50	Call	Bond Future	2,544.8400	2.5448	2,637.5700	2.6376	3.644	0	0	0
2022/03/28	2032	02/02/2023	10.50	Put	Bond Future	3,329.5700	3.3296	3,199.9000	3.1999	(3.894)	0	0	454
2022/03/28	2032	02/02/2023	10.22	Call	Bond Future	1,879.0300	1.8790	1,954.1400	1.9541	3.997	0	0	500
2022/03/28	2032	02/02/2023	10.22	Put	Bond Future	4,158.7500	4.1588	4,011.4600	4.0115	(3.542)	0	0	0
2022/03/28	2032	02/02/2023	9.47	Call	Bond Future	677.3400	0.6773	711.2900	0.7113	5.012	0	0	500
2022/03/28	2032	02/02/2023	9.47	Put	Bond Future	7,131.4500	7.1314	6,943.0000	6.9430	(2.643)	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
2022/03/28	2032	02/02/2023	9.92	Call	Bond Future	1,282.4600	1.2825	1,339.3300	1.3393	4.434	0	0	750
2022/03/28	2032	02/02/2023	9.92	Put	Bond Future	5,201.7100	5.2017	5,036.1800	5.0362	(3.182)	0	0	0
2022/03/28	2032	02/02/2023			Bond Future	10.6495	89.1186	10.6070	89.3410	(0.400)	0.0000	0.0000	0
2022/03/28	2032	02/02/2023	12.75	Call	Bond Future	10,614.3200	10.6143	10,804.1700	10.8042	1.789	0	0	0
2022/03/28	2032	02/02/2023	12.75	Put	Bond Future	522.3400	0.5223	489.7900	0.4898	(6.232)	0	0	750
2022/03/28	2032	02/02/2023	11.84	Call	Bond Future	6,995.9700	6.9960	7,159.7700	7.1598	2.341	0	0	0
2022/03/28	2032	02/02/2023	11.84	Put	Bond Future	1,071.1400	1.0711	1,012.5400	1.0125	(5.471)	0	0	500
2022/03/28	2032	02/02/2023	10.39	Call	Bond Future	2,270.8100	2.2708	2,356.5900	2.3566	3.778	0	0	0
2022/03/28	2032	02/02/2023	10.39	Put	Bond Future	3,638.8600	3.6389	3,502.2400	3.5022	(3.754)	0	0	0
2022/03/28	2032	02/02/2023	10.16	Call	Bond Future	1,749.1800	1.7492	1,820.5600	1.8206	4.081	0	0	0
2022/03/28	2032	02/02/2023	10.16	Put	Bond Future	4,353.6500	4.3537	4,202.6300	4.2026	(3.469)	0	0	454
2022/03/28	2032	02/02/2023	10.38	Call	Bond Future	2,246.7800	2.2468	2,331.9300	2.3319	3.790	0	0	0
2022/03/28	2032	02/02/2023	10.38	Put	Bond Future	3,668.1100	3.6681	3,530.8600	3.5309	(3.742)	0	0	0
2022/03/28	2032	02/02/2023	9.31	Call	Bond Future	530.7700	0.5308	558.2900	0.5583	5.185	0	0	454
2022/03/28	2032	02/02/2023	9.31	Put	Bond Future	7,908.6300	7.9086	7,713.7500	7.7138	(2.464)	0	0	0
2022/03/28	2033	05/05/2022			Bond Future	111.6344	111.6344	111.8124	111.8124	0.159	0.0000	0.0000	2,719
2022/03/28	2033	04/08/2022			Bond Future	113.1664	113.1664	113.3459	113.3459	0.159	0.0000	0.0000	4,967
2022/03/28	2033	03/11/2022			Bond Future	113.5394	113.5394	113.7208	113.7208	0.160	0.0000	0.0000	0
2022/03/28	2033	02/02/2023			Bond Future	115.4312	115.4312	115.6148	115.6148	0.159	0.0000	0.0000	0
2022/03/28	2037	05/05/2022	11.82	Call	Bond Future	7,544.6000	7.5446	7,845.6600	7.8457	3.990	0	0	0
2022/03/28	2037	05/05/2022	11.83	Call	Bond Future	7,600.2500	7.6002	7,901.6900	7.9017	3.966	0	0	0
2022/03/28	2037	05/05/2022	11.84	Put	Bond Future	28.8300	0.0288	17.7500	0.0177	(38.432)	0	0	0
2022/03/28	2037	05/05/2022			Bond Future	10.5874	86.8965	10.5396	87.2094	(0.451)	0.0000	0.0000	85,127
2022/03/28	2037	05/05/2022	11.82	Put	Bond Future	31.1300	0.0311	19.3000	0.0193	(38.002)	0	0	0
2022/03/28	2037	05/05/2022	11.83	Put	Bond Future	29.9600	0.0300	18.5100	0.0185	(38.218)	0	0	0
2022/03/28	2037	05/05/2022	11.84	Call	Bond Future	7,655.8800	7.6559	7,957.6900	7.9577	3.942	0	0	0
2022/03/28	2037	04/08/2022	11.95	Call	Bond Future	7,507.7800	7.5078	7,770.9500	7.7710	3.505	0	0	0
2022/03/28	2037	04/08/2022	11.95	Put	Bond Future	432.5600	0.4326	379.4100	0.3794	(12.287)	0	0	1,050
2022/03/28	2037	04/08/2022	10.91	Put	Bond Future	1,871.0700	1.8711	1,714.9600	1.7150	(8.343)	0	0	0
2022/03/28	2037	04/08/2022	10.89	Call	Bond Future	2,726.0100	2.7260	2,883.4900	2.8835	5.777	0	0	0
2022/03/28	2037	04/08/2022	10.89	Put	Bond Future	1,923.2300	1.9232	1,764.3900	1.7644	(8.259)	0	0	0
2022/03/28	2037	04/08/2022	10.90	Call	Bond Future	2,762.4700	2.7625	2,921.3200	2.9213	5.750	0	0	0
2022/03/28	2037	04/08/2022			Bond Future	10.7629	83.8114	10.7133	84.1277	(0.461)	0.0000	0.0000	52,420
2022/03/28	2037	04/08/2022	10.91	Call	Bond Future	2,799.1600	2.7992	2,959.3700	2.9594	5.724	0	0	0
2022/03/28	2037	04/08/2022	11.21	Call	Bond Future	3,994.0200	3.9940	4,192.9400	4.1929	4.980	0	0	1,050
2022/03/28	2037	04/08/2022	11.21	Put	Bond Future	1,219.4600	1.2195	1,102.0600	1.1021	(9.627)	0	0	0
2022/03/28	2037	04/08/2022	11.42	Call	Bond Future	4,934.4200	4.9344	5,156.2600	5.1563	4.496	0	0	0
2022/03/28	2037	04/08/2022	11.42	Put	Bond Future	903.4800	0.9035	809.0000	0.8090	(10.457)	0	0	50
2022/03/28	2037	04/08/2022	10.10	Call	Bond Future	602.1200	0.6021	654.2300	0.6542	8.654	0	0	50
2022/03/28	2037	04/08/2022	10.10	Put	Bond Future	4,980.8900	4.9809	4,716.6800	4.7167	(5.304)	0	0	0
2022/03/28	2037	04/08/2022	10.90	Put	Bond Future	1,897.0000	1.8970	1,739.5300	1.7395	(8.301)	0	0	50
2022/03/28	2037	03/11/2022	11.32	Call	Bond Future	4,418.6900	4.4187	4,608.7000	4.6087	4.300	0	0	0
2022/03/28	2037	03/11/2022	11.30	Put	Bond Future	1,983.4000	1.9834	1,851.2200	1.8512	(6.664)	0	0	0
2022/03/28	2037	03/11/2022	11.31	Call	Bond Future	4,379.1800	4.3792	4,568.2500	4.5682	4.317	0	0	0
2022/03/28	2037	03/11/2022	11.31	Put	Bond Future	1,963.4200	1.9634	1,832.1900	1.8322	(6.684)	0	0	0
2022/03/28	2037	03/11/2022			Bond Future	10.9133	85.0442	10.8620	85.3645	(0.470)	0.0000	0.0000	0

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2022/03/28	2037	03/11/2022	11.32	Put	Bond Future	1,943.3900	1.9434	1,813.1000	1.8131	(6.704)	0	0	0
2022/03/28	2037	03/11/2022	11.30	Call	Bond Future	4,339.5500	4.3395	4,527.6700	4.5277	4.335	0	0	0
2022/03/28	2037	02/02/2023	11.03	Call	Bond Future	3,336.4100	3.3364	3,489.5200	3.4895	4.589	0	0	0
2022/03/28	2037	02/02/2023	11.03	Put	Bond Future	3,482.3100	3.4823	3,310.4800	3.3105	(4.934)	0	0	0
2022/03/28	2037	02/02/2023	11.04	Call	Bond Future	3,367.7600	3.3678	3,521.8000	3.5218	4.574	0	0	0
2022/03/28	2037	02/02/2023	11.04	Put	Bond Future	3,452.6200	3.4526	3,281.7200	3.2817	(4.950)	0	0	0
2022/03/28	2037	02/02/2023			Bond Future	11.0539	82.1895	11.0007	82.5144	(0.481)	0.0000	0.0000	0
2022/03/28	2037	02/02/2023	11.05	Call	Bond Future	3,399.2600	3.3993	3,554.2200	3.5542	4.559	0	0	0
2022/03/28	2037	02/02/2023	11.05	Put	Bond Future	3,423.1500	3.4231	3,253.1700	3.2532	(4.966)	0	0	0
2022/03/28	2038	05/05/2022			Bond Future	127.3060	127.3060	127.0839	127.0839	(0.174)	0.0000	0.0000	4,184
2022/03/28	2038	04/08/2022			Bond Future	127.2275	127.2275	127.0012	127.0012	(0.178)	0.0000	0.0000	2,669
2022/03/28	2038	03/11/2022			Bond Future	129.1249	129.1249	128.8944	128.8944	(0.179)	0.0000	0.0000	0
2022/03/28	2038	02/02/2023			Bond Future	129.4039	129.4039	129.1686	129.1686	(0.182)	0.0000	0.0000	0
2022/03/28	2040	05/05/2022	10.57	Call	Bond Future	1,048.0600	1.0481	1,159.2300	1.1592	10.607	0	0	1,200
2022/03/28	2040	05/05/2022	10.57	Put	Bond Future	1,862.6100	1.8626	1,599.8300	1.5998	(14.108)	0	0	0
2022/03/28	2040	05/05/2022	11.91	Put	Bond Future	37.2000	0.0372	22.7500	0.0227	(38.844)	0	0	0
2022/03/28	2040	05/05/2022	11.92	Call	Bond Future	8,114.7900	8.1148	8,474.7400	8.4747	4.436	0	0	0
2022/03/28	2040	05/05/2022	11.92	Put	Bond Future	35.8500	0.0359	21.8500	0.0219	(39.052)	0	0	0
2022/03/28	2040	05/05/2022	13.04	Call	Bond Future	14,412.4900	14.4125	14,786.2800	14.7863	2.594	0	0	0
2022/03/28	2040	05/05/2022	13.04	Put	Bond Future	0.2700	0.0003	0.1100	0.0001	(59.259)	0	0	1,200
2022/03/28	2040	05/05/2022			Bond Future	10.6845	89.1573	10.6317	89.5312	(0.494)	0.0000	0.0000	62,131
2022/03/28	2040	05/05/2022	9.82	Call	Bond Future	32.5500	0.0325	35.3900	0.0354	8.725	0	0	1,200
2022/03/28	2040	05/05/2022	9.82	Put	Bond Future	6,486.0200	6.4860	6,114.9100	6.1149	(5.722)	0	0	0
2022/03/28	2040	05/05/2022	11.90	Call	Bond Future	7,996.4000	7.9964	8,355.4300	8.3554	4.490	0	0	0
2022/03/28	2040	05/05/2022	11.90	Put	Bond Future	38.6000	0.0386	23.6800	0.0237	(38.653)	0	0	0
2022/03/28	2040	05/05/2022	11.91	Call	Bond Future	8,055.6100	8.0556	8,415.1100	8.4151	4.463	0	0	0
2022/03/28	2040	04/08/2022	11.05	Call	Bond Future	3,244.4300	3.2444	3,447.0800	3.4471	6.246	0	0	0
2022/03/28	2040	04/08/2022	11.05	Put	Bond Future	1,911.5000	1.9115	1,735.8800	1.7359	(9.188)	0	0	0
2022/03/28	2040	04/08/2022	12.24	Put	Bond Future	372.5700	0.3726	321.9300	0.3219	(13.592)	0	0	460
2022/03/28	2040	04/08/2022	9.70	Put	Bond Future	8,727.9900	8.7280	8,370.0000	8.3700	(4.102)	0	0	0
2022/03/28	2040	04/08/2022			Bond Future	10.8539	85.8521	10.7991	86.2304	(0.505)	0.0000	0.0000	42,392
2022/03/28	2040	04/08/2022	11.04	Call	Bond Future	3,203.7400	3.2037	3,404.8000	3.4048	6.276	0	0	0
2022/03/28	2040	04/08/2022	11.04	Put	Bond Future	1,938.0000	1.9380	1,760.7900	1.7608	(9.144)	0	0	0
2022/03/28	2040	04/08/2022	12.24	Call	Bond Future	9,136.5900	9.1366	9,464.2200	9.4642	3.586	0	0	0
2022/03/28	2040	04/08/2022	9.70	Call	Bond Future	178.5400	0.1785	198.8200	0.1988	11.359	0	0	460
2022/03/28	2040	04/08/2022	10.70	Call	Bond Future	1,962.5000	1.9625	2,107.5500	2.1075	7.391	0	0	460
2022/03/28	2040	04/08/2022	10.70	Put	Bond Future	3,032.0100	3.0320	2,798.7900	2.7988	(7.692)	0	0	0
2022/03/28	2040	04/08/2022	11.03	Call	Bond Future	3,163.2700	3.1633	3,362.7400	3.3627	6.306	0	0	0
2022/03/28	2040	04/08/2022	11.03	Put	Bond Future	1,964.8100	1.9648	1,786.0100	1.7860	(9.100)	0	0	0
2022/03/28	2040	03/11/2022	11.39	Call	Bond Future	4,657.6900	4.6577	4,887.0700	4.8871	4.925	0	0	0
2022/03/28	2040	03/11/2022	11.40	Call	Bond Future	4,699.2800	4.6993	4,929.8200	4.9298	4.906	0	0	0
2022/03/28	2040	03/11/2022	11.41	Put	Bond Future	2,041.3200	2.0413	1,889.9100	1.8899	(7.417)	0	0	0
2022/03/28	2040	03/11/2022			Bond Future	10.9989	87.1151	10.9422	87.4982	(0.515)	0.0000	0.0000	0
2022/03/28	2040	03/11/2022	11.39	Put	Bond Future	2,085.9500	2.0859	1,932.2300	1.9322	(7.369)	0	0	0
2022/03/28	2040	03/11/2022	11.40	Put	Bond Future	2,063.4000	2.0634	1,910.8400	1.9108	(7.394)	0	0	0
2022/03/28	2040	03/11/2022	11.41	Call	Bond Future	4,741.2700	4.7413	4,972.9600	4.9730	4.887	0	0	0

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2022/03/28	2040	02/02/2023	11.12	Call	Bond Future	3,661.1900	3.6612	3,848.0100	3.8480	5.103	0	0	0
2022/03/28	2040	02/02/2023	11.12	Put	Bond Future	3,756.6000	3.7566	3,554.6700	3.5547	(5.375)	0	0	0
2022/03/28	2040	02/02/2023			Bond Future	11.1344	84.0444	11.0757	84.4332	(0.527)	0.0000	0.0000	0
2022/03/28	2040	02/02/2023	11.10	Call	Bond Future	3,593.5800	3.5936	3,778.1900	3.7782	5.137	0	0	0
2022/03/28	2040	02/02/2023	11.10	Put	Bond Future	3,821.3200	3.8213	3,617.1800	3.6172	(5.342)	0	0	0
2022/03/28	2040	02/02/2023	11.11	Call	Bond Future	3,627.4700	3.6275	3,813.1800	3.8132	5.120	0	0	0
2022/03/28	2040	02/02/2023	11.11	Put	Bond Future	3,789.0000	3.7890	3,585.9600	3.5860	(5.359)	0	0	0
2022/03/28	2044	05/05/2022	11.91	Call	Bond Future	8,017.0100	8.0170	8,458.3200	8.4583	5.505	0	0	0
2022/03/28	2044	05/05/2022	11.91	Put	Bond Future	35.8300	0.0358	20.6100	0.0206	(42.478)	0	0	0
2022/03/28	2044	05/05/2022	11.92	Call	Bond Future	8,076.9300	8.0769	8,518.6800	8.5187	5.469	0	0	0
2022/03/28	2044	05/05/2022	11.92	Put	Bond Future	34.6700	0.0347	19.8900	0.0199	(42.631)	0	0	0
2022/03/28	2044	05/05/2022			Bond Future	10.7102	85.9591	10.6474	86.4156	(0.587)	0.0000	0.0000	69,637
2022/03/28	2044	05/05/2022	11.93	Call	Bond Future	8,136.7800	8.1368	8,578.9600	8.5790	5.434	0	0	0
2022/03/28	2044	05/05/2022	11.93	Put	Bond Future	33.5300	0.0335	19.1800	0.0192	(42.797)	0	0	0
2022/03/28	2044	04/08/2022	11.08	Call	Bond Future	3,366.7600	3.3668	3,624.1200	3.6241	7.644	0	0	0
2022/03/28	2044	04/08/2022	11.08	Put	Bond Future	1,909.1200	1.9091	1,704.5700	1.7046	(10.714)	0	0	0
2022/03/28	2044	04/08/2022	11.09	Call	Bond Future	3,408.8500	3.4088	3,668.1200	3.6681	7.606	0	0	0
2022/03/28	2044	04/08/2022	11.09	Put	Bond Future	1,882.7900	1.8828	1,680.1500	1.6801	(10.763)	0	0	0
2022/03/28	2044	04/08/2022			Bond Future	10.8702	82.7362	10.8050	83.1981	(0.600)	0.0000	0.0000	22,586
2022/03/28	2044	04/08/2022	11.10	Call	Bond Future	3,450.9700	3.4510	3,712.1500	3.7121	7.568	0	0	0
2022/03/28	2044	04/08/2022	11.10	Put	Bond Future	1,856.5900	1.8566	1,655.8600	1.6559	(10.812)	0	0	0
2022/03/28	2044	03/11/2022	11.40	Put	Bond Future	2,112.6600	2.1127	1,930.8900	1.9309	(8.604)	0	0	0
2022/03/28	2044	03/11/2022	11.41	Call	Bond Future	4,797.5100	4.7975	5,085.1900	5.0852	5.996	0	0	0
2022/03/28	2044	03/11/2022	11.41	Put	Bond Future	2,089.8000	2.0898	1,909.4300	1.9094	(8.631)	0	0	0
2022/03/28	2044	03/11/2022			Bond Future	11.0068	83.9534	10.9394	84.4214	(0.613)	0.0000	0.0000	0
2022/03/28	2044	03/11/2022	11.39	Call	Bond Future	4,712.6600	4.7127	4,997.5400	4.9975	6.045	0	0	0
2022/03/28	2044	03/11/2022	11.39	Put	Bond Future	2,135.7400	2.1357	1,952.5700	1.9526	(8.576)	0	0	0
2022/03/28	2044	03/11/2022	11.40	Call	Bond Future	4,755.0200	4.7550	5,041.3000	5.0413	6.021	0	0	0
2022/03/28	2044	02/02/2023	11.14	Call	Bond Future	3,799.3400	3.7993	4,035.3700	4.0354	6.212	0	0	0
2022/03/28	2044	02/02/2023	11.14	Put	Bond Future	3,760.7700	3.7608	3,521.7000	3.5217	(6.357)	0	0	0
2022/03/28	2044	02/02/2023	11.15	Call	Bond Future	3,834.4600	3.8345	4,071.8300	4.0718	6.190	0	0	0
2022/03/28	2044	02/02/2023	11.15	Put	Bond Future	3,728.2900	3.7283	3,490.5600	3.4906	(6.376)	0	0	0
2022/03/28	2044	02/02/2023			Bond Future	11.1343	80.9558	11.0645	81.4309	(0.627)	0.0000	0.0000	0
2022/03/28	2044	02/02/2023	11.16	Call	Bond Future	3,869.7200	3.8697	4,108.4400	4.1084	6.169	0	0	0
2022/03/28	2044	02/02/2023	11.16	Put	Bond Future	3,696.0400	3.6960	3,459.6600	3.4597	(6.395)	0	0	0
2022/03/28	2046	05/05/2022			Bond Future	114.9353	114.9353	114.7608	114.7608	(0.152)	0.0000	0.0000	14,104
2022/03/28	2046	04/08/2022			Bond Future	116.5127	116.5127	116.3347	116.3347	(0.153)	0.0000	0.0000	2,969
2022/03/28	2046	03/11/2022			Bond Future	116.3147	116.3147	116.1331	116.1331	(0.156)	0.0000	0.0000	0
2022/03/28	2046	02/02/2023			Bond Future	118.2539	118.2539	118.0684	118.0684	(0.157)	0.0000	0.0000	0
2022/03/28	2050	05/05/2022			Bond Future	118.4709	118.4709	118.4899	118.4899	0.016	0.0000	0.0000	8,692
2022/03/28	2050	04/08/2022			Bond Future	118.0661	118.0661	118.0844	118.0844	0.015	0.0000	0.0000	1,410
2022/03/28	2050	03/11/2022			Bond Future	119.8267	119.8267	119.8444	119.8444	0.015	0.0000	0.0000	0
2022/03/28	2050	02/02/2023			Bond Future	119.7439	119.7439	119.7608	119.7608	0.014	0.0000	0.0000	0
2022/03/28	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	% Movement in MTM	Today's High	Today's Low	Open Interest
2022/03/28	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/03/28	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/03/28	AL37	05/05/2022			Index Future	808.6800	808.6800	809.9440	809.9440	0.156	0.0000	0.0000	0
2022/03/28	AL37	04/08/2022			Index Future	819.4620	819.4620	820.7210	820.7210	0.154	0.0000	0.0000	0
2022/03/28	AL37	03/11/2022			Index Future	831.5950	831.5950	832.8550	832.8550	0.152	0.0000	0.0000	0
2022/03/28	AL37	02/02/2023			Index Future	845.2480	845.2480	846.5100	846.5100	0.149	0.0000	0.0000	0
2022/03/28	AL7T	05/05/2022			Index Future	936.7170	936.7170	939.0010	939.0010	0.244	0.0000	0.0000	0
2022/03/28	AL7T	04/08/2022			Index Future	949.2060	949.2060	951.4950	951.4950	0.241	0.0000	0.0000	0
2022/03/28	AL7T	03/11/2022			Index Future	963.2600	963.2600	965.5620	965.5620	0.239	0.0000	0.0000	0
2022/03/28	AL7T	02/02/2023			Index Future	979.0740	979.0740	981.3930	981.3930	0.237	0.0000	0.0000	0
2022/03/28	ALBI	05/05/2022			Index Future	836.8970	836.8970	839.6220	839.6220	0.326	0.0000	0.0000	129
2022/03/28	ALBI	04/08/2022			Index Future	848.0550	848.0550	850.7940	850.7940	0.323	0.0000	0.0000	92
2022/03/28	ALBI	03/11/2022			Index Future	860.6110	860.6110	863.3720	863.3720	0.321	0.0000	0.0000	0
2022/03/28	ALBI	02/02/2023			Index Future	874.7400	874.7400	877.5280	877.5280	0.319	0.0000	0.0000	0
2022/03/28	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/03/28	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/03/28	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/03/28	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/03/28	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/03/28	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/03/28	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/03/28	C040	06/10/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/03/28	C040	31/01/2040			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/03/28	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/03/28	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/03/28	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/03/28	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/03/28	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0

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2022/03/28	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/03/28	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2022/03/28	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/03/28	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/03/28	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/03/28	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/03/28	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/03/28	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/03/28	C303	28/02/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/03/28	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/03/28	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/03/28	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/03/28	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/03/28	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/03/28	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/03/28	ES33	05/05/2022			Bond Future	11.3640	76.8175	11.3209	77.0420	(0.380)	0.0000	0.0000	87
2022/03/28	ES33	04/08/2022			Bond Future	11.5793	77.8717	11.5344	78.0987	(0.387)	0.0000	0.0000	263
2022/03/28	ES33	03/11/2022			Bond Future	11.7812	75.2507	11.7346	75.4804	(0.395)	0.0000	0.0000	0
2022/03/28	ES33	02/02/2023			Bond Future	11.9754	76.5083	11.9269	76.7412	(0.405)	0.0000	0.0000	0
2022/03/28	ES42	05/05/2022			Bond Future	11.7481	75.5238	11.7050	75.7857	(0.367)	0.0000	0.0000	1,190
2022/03/28	ES42	04/08/2022			Bond Future	11.9423	76.5612	11.8976	76.8260	(0.375)	0.0000	0.0000	3,579
2022/03/28	ES42	03/11/2022			Bond Future	12.1254	73.4436	12.0789	73.7117	(0.383)	0.0000	0.0000	0
2022/03/28	ES42	02/02/2023			Bond Future	12.2949	74.6738	12.2467	74.9457	(0.392)	0.0000	0.0000	0
2022/03/28	GOVI	05/05/2022	788.25	Call	GOVI	371,450.0000	37.1450	398,610.0000	39.8610	7.312	0	0	0
2022/03/28	GOVI	05/05/2022	788.25	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/03/28	GOVI	05/05/2022			GOVI	825.3950	825.3950	828.1110	828.1110	0.329	0.0000	0.0000	989
2022/03/28	GOVI	05/05/2022	788.23	Call	GOVI	371,650.0000	37.1650	398,810.0000	39.8810	7.308	0	0	0
2022/03/28	GOVI	05/05/2022	788.23	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/03/28	GOVI	05/05/2022	788.24	Call	GOVI	371,550.0000	37.1550	398,710.0000	39.8710	7.310	0	0	0
2022/03/28	GOVI	05/05/2022	788.24	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/03/28	GOVI	04/08/2022	819.28	Call	GOVI	171,200.0000	17.1200	198,500.0000	19.8500	15.946	0	0	0

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2022/03/28	GOVI	04/08/2022	819.28	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/03/28	GOVI	04/08/2022			GOVI	836.4000	836.4000	839.1300	839.1300	0.326	0.0000	0.0000	0
2022/03/28	GOVI	04/08/2022	819.26	Call	GOVI	171,400.0000	17.1400	198,700.0000	19.8700	15.928	0	0	0
2022/03/28	GOVI	04/08/2022	819.26	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/03/28	GOVI	04/08/2022	819.27	Call	GOVI	171,300.0000	17.1300	198,600.0000	19.8600	15.937	0	0	0
2022/03/28	GOVI	04/08/2022	819.27	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/03/28	GOVI	03/11/2022	820.41	Call	GOVI	283,740.0000	28.3740	311,250.0000	31.1250	9.695	0	0	0
2022/03/28	GOVI	03/11/2022	820.41	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/03/28	GOVI	03/11/2022	820.42	Call	GOVI	283,640.0000	28.3640	311,150.0000	31.1150	9.699	0	0	0
2022/03/28	GOVI	03/11/2022	820.42	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/03/28	GOVI	03/11/2022			GOVI	848.7840	848.7840	851.5350	851.5350	0.324	0.0000	0.0000	0
2022/03/28	GOVI	03/11/2022	820.43	Call	GOVI	283,540.0000	28.3540	311,050.0000	31.1050	9.702	0	0	0
2022/03/28	GOVI	03/11/2022	820.43	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/03/28	GOVI	02/02/2023	850.82	Call	GOVI	118,990.0000	11.8990	146,770.0000	14.6770	23.346	0	0	0
2022/03/28	GOVI	02/02/2023	850.82	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/03/28	GOVI	02/02/2023	850.83	Call	GOVI	118,890.0000	11.8890	146,670.0000	14.6670	23.366	0	0	0
2022/03/28	GOVI	02/02/2023	850.83	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/03/28	GOVI	02/02/2023			GOVI	862.7190	862.7190	865.4970	865.4970	0.322	0.0000	0.0000	0
2022/03/28	GOVI	02/02/2023	850.84	Call	GOVI	118,790.0000	11.8790	146,570.0000	14.6570	23.386	0	0	0
2022/03/28	GOVI	02/02/2023	850.84	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/03/28	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2022/03/28	IGOV	05/05/2022			Index Future	312.2690	312.2690	312.1270	312.1270	(0.045)	0.0000	0.0000	499
2022/03/28	IGOV	04/08/2022			Index Future	316.5100	316.5100	316.3570	316.3570	(0.048)	0.0000	0.0000	0
2022/03/28	IGOV	03/11/2022			Index Future	321.2720	321.2720	321.1100	321.1100	(0.050)	0.0000	0.0000	0
2022/03/28	IGOV	02/02/2023			Index Future	326.6200	326.6200	326.4490	326.4490	(0.052)	0.0000	0.0000	0
2022/03/28	IS05	21/06/2022			Interest Rate Swap	90.2900	90.2900	90.2900	90.2900	0.000	0.0000	0.0000	0
2022/03/28	IS05	20/09/2022			Interest Rate Swap	93.5000	93.5000	93.5000	93.5000	0.000	0.0000	0.0000	0
2022/03/28	IS05	20/12/2022			Interest Rate Swap	94.0600	94.0600	94.0600	94.0600	0.000	0.0000	0.0000	0
2022/03/28	IS05	22/03/2023			Interest Rate Swap	86.5400	86.5400	86.5400	86.5400	0.000	0.0000	0.0000	0
2022/03/28	IS05	20/06/2023			Interest Rate Swap	92.1700	92.1700	92.1700	92.1700	0.000	0.0000	0.0000	0
2022/03/28	IS05	19/09/2023			Interest Rate Swap	94.8800	94.8800	94.8800	94.8800	0.000	0.0000	0.0000	0
2022/03/28	IS10	17/12/2025			Interest Rate Swap	80.2800	80.2800	80.2800	80.2800	0.000	0.0000	0.0000	0
2022/03/28	IS10	16/03/2026			Interest Rate Swap	76.8200	76.8200	76.8200	76.8200	0.000	0.0000	0.0000	0
2022/03/28	IS10	15/06/2026			Interest Rate Swap	75.2400	75.2400	75.2400	75.2400	0.000	0.0000	0.0000	0
2022/03/28	IS10	21/09/2026			Interest Rate Swap	77.2700	77.2700	77.2700	77.2700	0.000	0.0000	0.0000	0
2022/03/28	IS10	21/12/2026			Interest Rate Swap	81.3000	81.3000	81.3000	81.3000	0.000	0.0000	0.0000	0
2022/03/28	IS10	15/03/2027			Interest Rate Swap	79.8000	79.8000	79.8000	79.8000	0.000	0.0000	0.0000	0
2022/03/28	IS10	21/06/2027			Interest Rate Swap	81.8600	81.8600	81.8600	81.8600	0.000	0.0000	0.0000	0
2022/03/28	IS10	20/09/2027			Interest Rate Swap	87.6100	87.6100	87.6100	87.6100	0.000	0.0000	0.0000	0
2022/03/28	IS10	20/12/2027			Interest Rate Swap	87.9400	87.9400	87.9400	87.9400	0.000	0.0000	0.0000	0
2022/03/28	IS10	22/03/2028			Interest Rate Swap	80.8900	80.8900	80.8900	80.8900	0.000	0.0000	0.0000	0
2022/03/28	IS10	20/06/2028			Interest Rate Swap	88.6800	88.6800	88.6800	88.6800	0.000	0.0000	0.0000	0
2022/03/28	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 ClosingPrice	Today's Closing Yield	Today's Closing	% Movement in MTM	Today's High	Today's Low	Open Interest
2022/03/28	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2022/03/28	JBAF	20/04/2022			Jibar Tradeable Future	4.4850	95.5150	4.4750	95.5250	(0.223)	0.0000	0.0000	0
2022/03/28	JBAF	18/05/2022			Jibar Tradeable Future	4.5600	95.4400	4.5600	95.4400	0.000	0.0000	0.0000	0
2022/03/28	JBAF	15/06/2022			Jibar Tradeable Future	5.0150	94.9850	5.0250	94.9750	0.199	0.0000	0.0000	0
2022/03/28	JBAF	20/07/2022			Jibar Tradeable Future	5.1000	94.9000	5.1200	94.8800	0.392	0.0000	0.0000	0
2022/03/28	JBAF	17/08/2022			Jibar Tradeable Future	5.5400	94.4600	5.5600	94.4400	0.361	0.0000	0.0000	0
2022/03/28	JBAF	21/09/2022			Jibar Tradeable Future	5.6250	94.3750	5.6450	94.3550	0.356	0.0000	0.0000	0
2022/03/28	JBAF	21/12/2022			Jibar Tradeable Future	6.3700	93.6300	6.4400	93.5600	1.099	0.0000	0.0000	68
2022/03/28	JBAF	15/03/2023			Jibar Tradeable Future	6.6950	93.3050	6.7750	93.2250	1.195	0.0000	0.0000	0
2022/03/28	JBAF	21/06/2023			Jibar Tradeable Future	6.9300	93.0700	7.0100	92.9900	1.154	0.0000	0.0000	0
2022/03/28	JBAF	20/09/2023			Jibar Tradeable Future	7.0950	92.9050	7.1850	92.8150	1.268	0.0000	0.0000	75
2022/03/28	JBAF	20/12/2023			Jibar Tradeable Future	7.1550	92.8450	7.2450	92.7550	1.258	0.0000	0.0000	72
2022/03/28	JBAF	20/03/2024			Jibar Tradeable Future	7.3750	92.6250	7.4250	92.5750	0.678	0.0000	0.0000	0
2022/03/28	R023	05/05/2022	6.31	Call	Bond Future	602.2500	0.6023	617.9500	0.6180	2.607	0	0	0
2022/03/28	R023	05/05/2022	6.31	Put	Bond Future	19.0300	0.0190	14.7900	0.0148	(22.281)	0	0	0
2022/03/28	R023	05/05/2022			Bond Future	5.5698	103.1802	5.5446	103.2002	(0.452)	0.0000	0.0000	14,749
2022/03/28	R023	05/05/2022	6.29	Call	Bond Future	587.7100	0.5877	603.2200	0.6032	2.639	0	0	0
2022/03/28	R023	05/05/2022	6.29	Put	Bond Future	20.1800	0.0202	15.7500	0.0157	(21.952)	0	0	0
2022/03/28	R023	05/05/2022	6.30	Call	Bond Future	594.9700	0.5950	610.5800	0.6106	2.624	0	0	0
2022/03/28	R023	05/05/2022	6.30	Put	Bond Future	19.5900	0.0196	15.2600	0.0153	(22.103)	0	0	0
2022/03/28	R023	04/08/2022	6.05	Call	Bond Future	314.2500	0.3143	325.1900	0.3252	3.481	0	0	0
2022/03/28	R023	04/08/2022	6.05	Put	Bond Future	112.8900	0.1129	104.3500	0.1044	(7.565)	0	0	0
2022/03/28	R023	04/08/2022			Bond Future	5.6815	104.5459	5.6460	104.5654	(0.626)	0.0000	0.0000	2,384
2022/03/28	R023	04/08/2022	6.03	Call	Bond Future	306.4300	0.3064	317.2100	0.3172	3.518	0	0	0
2022/03/28	R023	04/08/2022	6.03	Put	Bond Future	115.9800	0.1160	107.2800	0.1073	(7.501)	0	0	0
2022/03/28	R023	04/08/2022	6.04	Call	Bond Future	310.2200	0.3102	321.0800	0.3211	3.501	0	0	0
2022/03/28	R023	04/08/2022	6.04	Put	Bond Future	114.3100	0.1143	105.6900	0.1057	(7.541)	0	0	0
2022/03/28	R023	03/11/2022	6.25	Call	Bond Future	330.8100	0.3308	344.9000	0.3449	4.259	0	0	0
2022/03/28	R023	03/11/2022	6.25	Put	Bond Future	46.0000	0.0460	41.3500	0.0413	(10.109)	0	0	0
2022/03/28	R023	03/11/2022	6.26	Call	Bond Future	333.4400	0.3334	347.5600	0.3476	4.235	0	0	0
2022/03/28	R023	03/11/2022	6.26	Put	Bond Future	45.5700	0.0456	40.9500	0.0409	(10.138)	0	0	0
2022/03/28	R023	03/11/2022			Bond Future	5.3244	102.2052	5.2637	102.2239	(1.140)	0.0000	0.0000	0
2022/03/28	R023	03/11/2022	6.27	Call	Bond Future	336.0800	0.3361	350.2400	0.3502	4.213	0	0	0
2022/03/28	R023	03/11/2022	6.27	Put	Bond Future	45.1400	0.0451	40.5600	0.0406	(10.146)	0	0	0
2022/03/28	R035	05/05/2022	10.72	Call	Bond Future	2,474.8800	2.4749	2,661.3700	2.6614	7.535	0	0	0
2022/03/28	R035	05/05/2022	10.72	Put	Bond Future	603.5400	0.6035	481.1000	0.4811	(20.287)	0	0	0
2022/03/28	R035	05/05/2022	11.63	Call	Bond Future	7,334.8100	7.3348	7,630.9800	7.6310	4.038	0	0	0
2022/03/28	R035	05/05/2022	11.63	Put	Bond Future	34.0400	0.0340	21.2800	0.0213	(37.485)	0	0	0
2022/03/28	R035	05/05/2022	11.64	Call	Bond Future	7,390.4500	7.3904	7,687.0400	7.6870	4.013	0	0	0
2022/03/28	R035	05/05/2022	11.64	Put	Bond Future	32.7500	0.0327	20.4100	0.0204	(37.679)	0	0	0
2022/03/28	R035	05/05/2022			Bond Future	10.4249	90.8638	10.3771	91.1727	(0.459)	0.0000	0.0000	71,320
2022/03/28	R035	05/05/2022	10.82	Call	Bond Future	2,948.3400	2.9483	3,156.3200	3.1563	7.054	0	0	0
2022/03/28	R035	05/05/2022	10.82	Put	Bond Future	455.4700	0.4555	354.5200	0.3545	(22.164)	0	0	0
2022/03/28	R035	05/05/2022	11.65	Call	Bond Future	7,446.0900	7.4461	7,743.0800	7.7431	3.989	0	0	0
2022/03/28	R035	05/05/2022	11.65	Put	Bond Future	31.5200	0.0315	19.5800	0.0196	(37.881)	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
2022/03/28	R035	05/05/2022	12.64	Call	Bond Future	12,771.7700	12.7718	13,080.4600	13.0805	2.417	0	0	0
2022/03/28	R035	05/05/2022	12.64	Put	Bond Future	0.4100	0.0004	0.1700	0.0002	(58.537)	0	0	0
2022/03/28	R035	04/08/2022	11.13	Put	Bond Future	1,095.9500	1.0959	987.5800	0.9876	(9.888)	0	0	100
2022/03/28	R035	04/08/2022	10.64	Call	Bond Future	2,368.9100	2.3689	2,510.9900	2.5110	5.998	0	0	0
2022/03/28	R035	04/08/2022	10.64	Put	Bond Future	2,164.6500	2.1647	1,994.3700	1.9944	(7.866)	0	0	100
2022/03/28	R035	04/08/2022	10.72	Call	Bond Future	2,646.4400	2.6464	2,799.4100	2.7994	5.780	0	0	0
2022/03/28	R035	04/08/2022	10.72	Put	Bond Future	1,944.5300	1.9445	1,785.1400	1.7851	(8.197)	0	0	0
2022/03/28	R035	04/08/2022	10.73	Call	Bond Future	2,681.9800	2.6820	2,836.3100	2.8363	5.754	0	0	0
2022/03/28	R035	04/08/2022	10.73	Put	Bond Future	1,918.1400	1.9181	1,760.1100	1.7601	(8.239)	0	0	0
2022/03/28	R035	04/08/2022	9.53	Call	Bond Future	201.0600	0.2011	220.5300	0.2205	9.684	0	0	400
2022/03/28	R035	04/08/2022	9.53	Put	Bond Future	7,335.5300	7.3355	7,042.6400	7.0426	(3.993)	0	0	0
2022/03/28	R035	04/08/2022	9.84	Call	Bond Future	459.4200	0.4594	500.6500	0.5006	8.974	0	0	100
2022/03/28	R035	04/08/2022	9.84	Put	Bond Future	5,460.0700	5.4601	5,188.9400	5.1889	(4.966)	0	0	0
2022/03/28	R035	04/08/2022	10.53	Put	Bond Future	2,499.3800	2.4994	2,314.0000	2.3140	(7.417)	0	0	0
2022/03/28	R035	04/08/2022			Bond Future	10.6073	92.0482	10.5576	92.3606	(0.469)	0.0000	0.0000	49,855
2022/03/28	R035	04/08/2022	10.74	Call	Bond Future	2,717.9600	2.7180	2,873.6300	2.8736	5.727	0	0	0
2022/03/28	R035	04/08/2022	10.74	Put	Bond Future	1,892.2600	1.8923	1,735.5700	1.7356	(8.281)	0	0	0
2022/03/28	R035	04/08/2022	11.13	Call	Bond Future	4,286.3400	4.2863	4,490.3300	4.4903	4.759	0	0	0
2022/03/28	R035	04/08/2022	12.18	Call	Bond Future	9,369.2600	9.3693	9,647.5000	9.6475	2.970	0	0	0
2022/03/28	R035	04/08/2022	12.18	Put	Bond Future	252.0500	0.2520	217.9300	0.2179	(13.537)	0	0	400
2022/03/28	R035	04/08/2022	10.53	Call	Bond Future	2,012.7700	2.0128	2,139.7500	2.1397	6.309	0	0	400
2022/03/28	R035	03/11/2022	11.15	Call	Bond Future	4,214.1600	4.2142	4,400.4900	4.4005	4.422	0	0	0
2022/03/28	R035	03/11/2022	11.15	Put	Bond Future	1,904.2200	1.9042	1,774.3500	1.7744	(6.820)	0	0	0
2022/03/28	R035	03/11/2022	12.68	Call	Bond Future	11,082.1400	11.0821	11,360.2800	11.3603	2.510	0	0	0
2022/03/28	R035	03/11/2022	12.68	Put	Bond Future	404.8900	0.4049	366.8300	0.3668	(9.400)	0	0	1,000
2022/03/28	R035	03/11/2022	10.99	Call	Bond Future	3,622.6600	3.6227	3,792.9800	3.7930	4.702	0	0	0
2022/03/28	R035	03/11/2022	10.99	Put	Bond Future	2,262.5100	2.2625	2,116.6300	2.1166	(6.448)	0	0	582
2022/03/28	R035	03/11/2022	11.05	Call	Bond Future	3,840.1200	3.8401	4,016.5400	4.0165	4.594	0	0	1,000
2022/03/28	R035	03/11/2022	10.57	Call	Bond Future	2,258.8500	2.2588	2,384.3700	2.3844	5.557	0	0	0
2022/03/28	R035	03/11/2022	10.57	Put	Bond Future	3,464.7900	3.4648	3,274.1100	3.2741	(5.503)	0	0	582
2022/03/28	R035	03/11/2022			Bond Future	10.7652	88.9358	10.7137	89.2520	(0.479)	0.0000	0.0000	0
2022/03/28	R035	03/11/2022	11.14	Call	Bond Future	4,176.0700	4.1761	4,361.4300	4.3614	4.439	0	0	0
2022/03/28	R035	03/11/2022	11.14	Put	Bond Future	1,925.0600	1.9251	1,794.2200	1.7942	(6.797)	0	0	0
2022/03/28	R035	03/11/2022	11.05	Put	Bond Future	2,122.0400	2.1220	1,982.2600	1.9823	(6.587)	0	0	0
2022/03/28	R035	03/11/2022	11.13	Call	Bond Future	4,138.3800	4.1384	4,322.7600	4.3228	4.455	0	0	0
2022/03/28	R035	03/11/2022	11.13	Put	Bond Future	1,946.3500	1.9463	1,814.5300	1.8145	(6.773)	0	0	0
2022/03/28	R035	03/11/2022	9.82	Call	Bond Future	674.0300	0.6740	724.8200	0.7248	7.535	0	0	582
2022/03/28	R035	03/11/2022	9.82	Put	Bond Future	6,738.5100	6.7385	6,473.1000	6.4731	(3.939)	0	0	0
2022/03/28	R035	03/11/2022	10.30	Call	Bond Future	1,537.0900	1.5371	1,633.3300	1.6333	6.261	0	0	1,000
2022/03/28	R035	03/11/2022	10.30	Put	Bond Future	4,450.2200	4.4502	4,230.2600	4.2303	(4.943)	0	0	0
2022/03/28	R035	02/02/2023	13.22	Put	Bond Future	473.9300	0.4739	437.1300	0.4371	(7.765)	0	0	1,000
2022/03/28	R035	02/02/2023	10.88	Call	Bond Future	3,267.4000	3.2674	3,417.3400	3.4173	4.589	0	0	0
2022/03/28	R035	02/02/2023	10.88	Put	Bond Future	3,446.7200	3.4467	3,275.9100	3.2759	(4.956)	0	0	0
2022/03/28	R035	02/02/2023	9.81	Call	Bond Future	856.0200	0.8560	912.8500	0.9128	6.639	0	0	582
2022/03/28	R035	02/02/2023	9.81	Put	Bond Future	7,800.4500	7.8004	7,536.5300	7.5365	(3.383)	0	0	0
2022/03/28	R035	02/02/2023	10.30	Put	Bond Future	5,472.8100	5.4728	5,248.7500	5.2488	(4.094)	0	0	0
2022/03/28	R035	02/02/2023	10.66	Call	Bond Future	2,622.2100	2.6222	2,751.9500	2.7519	4.948	0	0	0
2022/03/28	R035	02/02/2023	10.66	Put	Bond Future	4,134.9700	4.1350	3,943.9600	3.9440	(4.619)	0	0	582

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
2022/03/28	R035	02/02/2023			Bond Future	10.9099	90.4396	10.8564	90.7604	(0.490)	0.0000	0.0000	0
2022/03/28	R035	02/02/2023	11.05	Call	Bond Future	3,810.5200	3.8105	3,975.7400	3.9757	4.336	0	0	1,000
2022/03/28	R035	02/02/2023	11.05	Put	Bond Future	2,978.9200	2.9789	2,823.3900	2.8234	(5.221)	0	0	0
2022/03/28	R035	02/02/2023	11.06	Call	Bond Future	3,843.6000	3.8436	4,009.7000	4.0097	4.321	0	0	0
2022/03/28	R035	02/02/2023	11.06	Put	Bond Future	2,953.0500	2.9531	2,798.4000	2.7984	(5.237)	0	0	582
2022/03/28	R035	02/02/2023	13.22	Call	Bond Future	12,851.7200	12.8517	13,135.6700	13.1357	2.209	0	0	0
2022/03/28	R035	02/02/2023	10.86	Call	Bond Future	3,206.2700	3.2063	3,354.4000	3.3544	4.620	0	0	0
2022/03/28	R035	02/02/2023	10.86	Put	Bond Future	3,505.6300	3.5056	3,333.0100	3.3330	(4.924)	0	0	0
2022/03/28	R035	02/02/2023	10.87	Call	Bond Future	3,236.7700	3.2368	3,385.8000	3.3858	4.604	0	0	0
2022/03/28	R035	02/02/2023	10.87	Put	Bond Future	3,476.0800	3.4761	3,304.3600	3.3044	(4.940)	0	0	0
2022/03/28	R035	02/02/2023	10.30	Call	Bond Future	1,715.0200	1.7150	1,811.7100	1.8117	5.638	0	0	1,000
2022/03/28	R186	05/05/2022	7.28	Call	Bond Future	4.8300	0.0048	4.4200	0.0044	(8.489)	0	0	435
2022/03/28	R186	05/05/2022	7.28	Put	Bond Future	5,115.5500	5.1156	4,962.8500	4.9629	(2.985)	0	0	0
2022/03/28	R186	05/05/2022	7.48	Call	Bond Future	13.6800	0.0137	13.0900	0.0131	(4.313)	0	0	3,600
2022/03/28	R186	05/05/2022	7.48	Put	Bond Future	4,297.1600	4.2972	4,144.2800	4.1443	(3.558)	0	0	0
2022/03/28	R186	05/05/2022	9.18	Call	Bond Future	2,585.1900	2.5852	2,704.6600	2.7047	4.621	0	0	0
2022/03/28	R186	05/05/2022	9.18	Put	Bond Future	135.4100	0.1354	102.5900	0.1026	(24.238)	0	0	454
2022/03/28	R186	05/05/2022	8.32	Call	Bond Future	440.1700	0.4402	464.9000	0.4649	5.618	0	0	0
2022/03/28	R186	05/05/2022	8.32	Put	Bond Future	1,331.1100	1.3311	1,203.5500	1.2036	(9.583)	0	0	0
2022/03/28	R186	05/05/2022	8.14	Call	Bond Future	243.3900	0.2434	255.0100	0.2550	4.774	0	0	454
2022/03/28	R186	05/05/2022	8.14	Put	Bond Future	1,850.3300	1.8503	1,709.6600	1.7097	(7.602)	0	0	0
2022/03/28	R186	05/05/2022			Bond Future	8.5461	111.3442	8.5073	111.4965	(0.454)	0.0000	0.0000	71,275
2022/03/28	R186	05/05/2022	6.73	Call	Bond Future	0.1800	0.0002	0.1400	0.0001	(22.222)	0	0	3,600
2022/03/28	R186	05/05/2022	6.73	Put	Bond Future	7,425.5700	7.4256	7,273.2400	7.2732	(2.051)	0	0	0
2022/03/28	R186	05/05/2022	8.64	Call	Bond Future	1,020.1500	1.0202	1,080.0800	1.0801	5.875	0	0	0
2022/03/28	R186	05/05/2022	8.64	Put	Bond Future	652.6700	0.6527	560.3100	0.5603	(14.151)	0	0	4,035
2022/03/28	R186	05/05/2022	8.94	Call	Bond Future	1,816.0000	1.8160	1,912.5100	1.9125	5.314	0	0	0
2022/03/28	R186	05/05/2022	8.94	Put	Bond Future	285.3600	0.2854	229.5800	0.2296	(19.547)	0	0	454
2022/03/28	R186	05/05/2022	8.31	Call	Bond Future	426.6900	0.4267	450.5400	0.4505	5.590	0	0	0
2022/03/28	R186	05/05/2022	8.31	Put	Bond Future	1,357.2500	1.3572	1,228.8100	1.2288	(9.463)	0	0	0
2022/03/28	R186	05/05/2022	8.35	Call	Bond Future	482.0600	0.4821	509.5200	0.5095	5.696	0	0	454
2022/03/28	R186	05/05/2022	8.35	Put	Bond Future	1,254.2400	1.2542	1,129.4100	1.1294	(9.953)	0	0	0
2022/03/28	R186	05/05/2022	7.88	Call	Bond Future	87.7000	0.0877	89.7700	0.0898	2.360	0	0	435
2022/03/28	R186	05/05/2022	7.88	Put	Bond Future	2,739.3600	2.7394	2,589.1400	2.5891	(5.484)	0	0	0
2022/03/28	R186	05/05/2022	8.30	Call	Bond Future	413.6200	0.4136	436.6100	0.4366	5.558	0	0	0
2022/03/28	R186	05/05/2022	8.30	Put	Bond Future	1,383.8200	1.3838	1,254.5200	1.2545	(9.344)	0	0	0
2022/03/28	R186	04/08/2022	8.15	Call	Bond Future	567.1100	0.5671	595.0000	0.5950	4.918	0	0	0
2022/03/28	R186	04/08/2022	8.15	Put	Bond Future	2,909.5700	2.9096	2,784.1000	2.7841	(4.312)	0	0	0
2022/03/28	R186	04/08/2022	9.78	Call	Bond Future	4,080.5500	4.0806	4,193.5100	4.1935	2.768	0	0	0
2022/03/28	R186	04/08/2022	9.78	Put	Bond Future	441.5900	0.4416	401.1900	0.4012	(9.149)	0	0	3,600
2022/03/28	R186	04/08/2022	7.96	Call	Bond Future	389.6200	0.3896	409.6100	0.4096	5.131	0	0	3,600
2022/03/28	R186	04/08/2022			Bond Future	8.7746	107.5571	8.7332	107.7105	(0.472)	0.0000	0.0000	15
2022/03/28	R186	04/08/2022	8.14	Call	Bond Future	556.4700	0.5565	583.9100	0.5839	4.931	0	0	0
2022/03/28	R186	04/08/2022	8.14	Put	Bond Future	2,936.9600	2.9370	2,811.0400	2.8110	(4.287)	0	0	0
2022/03/28	R186	04/08/2022	6.96	Call	Bond Future	46.9600	0.0470	49.0100	0.0490	4.365	0	0	3,600
2022/03/28	R186	04/08/2022	6.96	Put	Bond Future	7,033.5000	7.0335	6,882.1900	6.8822	(2.151)	0	0	0
2022/03/28	R186	04/08/2022	7.96	Put	Bond Future	3,457.4000	3.4574	3,324.0300	3.3240	(3.858)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing	% Movement in MTM	Today's High	Today's Low	Open Interest
2022/03/28	R186	04/08/2022	8.13	Call	Bond Future	546.1800	0.5462	573.1700	0.5732	4.942	0	0	0
2022/03/28	R186	04/08/2022	8.13	Put	Bond Future	2,964.7100	2.9647	2,838.3400	2.8383	(4.262)	0	0	0
2022/03/28	R186	03/11/2022	8.53	Call	Bond Future	1,136.6800	1.1367	1,183.6100	1.1836	4.129	0	0	0
2022/03/28	R186	03/11/2022	8.53	Put	Bond Future	2,717.0400	2.7170	2,609.1900	2.6092	(3.969)	0	0	0
2022/03/28	R186	03/11/2022	8.54	Call	Bond Future	1,151.0300	1.1510	1,198.4000	1.1984	4.115	0	0	0
2022/03/28	R186	03/11/2022	8.54	Put	Bond Future	2,695.8400	2.6958	2,588.4300	2.5884	(3.984)	0	0	0
2022/03/28	R186	03/11/2022			Bond Future	8.9787	109.1375	8.9343	109.2923	(0.494)	0.0000	0.0000	0
2022/03/28	R186	03/11/2022	8.55	Call	Bond Future	1,165.4800	1.1655	1,213.2900	1.2133	4.102	0	0	0
2022/03/28	R186	03/11/2022	8.55	Put	Bond Future	2,674.7600	2.6748	2,567.7900	2.5678	(3.999)	0	0	0
2022/03/28	R186	02/02/2023	8.32	Call	Bond Future	910.5000	0.9105	949.4100	0.9494	4.273	0	0	0
2022/03/28	R186	02/02/2023	8.32	Put	Bond Future	3,718.7500	3.7188	3,601.1700	3.6012	(3.162)	0	0	0
2022/03/28	R186	02/02/2023	8.33	Call	Bond Future	922.1000	0.9221	961.3800	0.9614	4.260	0	0	0
2022/03/28	R186	02/02/2023	8.33	Put	Bond Future	3,696.4100	3.6964	3,579.2000	3.5792	(3.171)	0	0	0
2022/03/28	R186	02/02/2023			Bond Future	9.1611	105.6417	9.1135	105.7982	(0.520)	0.0000	0.0000	0
2022/03/28	R186	02/02/2023	8.34	Call	Bond Future	933.4500	0.9334	973.0900	0.9731	4.247	0	0	0
2022/03/28	R186	02/02/2023	8.34	Put	Bond Future	3,673.8300	3.6738	3,556.9800	3.5570	(3.181)	0	0	0
2022/03/28	R197	05/05/2022			Bond Future	330.0734	330.0734	330.1530	330.1530	0.024	0.0000	0.0000	752
2022/03/28	R197	04/08/2022			Bond Future	326.1596	326.1596	326.2374	326.2374	0.024	0.0000	0.0000	0
2022/03/28	R197	03/11/2022			Bond Future	331.0237	331.0237	331.1003	331.1003	0.023	0.0000	0.0000	0
2022/03/28	R197	02/02/2023			Bond Future	327.9041	327.9041	327.9791	327.9791	0.023	0.0000	0.0000	0
2022/03/28	R202	05/05/2022			Bond Future	247.7939	247.7939	246.9058	246.9058	(0.358)	0.0000	0.0000	6,375
2022/03/28	R202	04/08/2022			Bond Future	246.7098	246.7098	245.8073	245.8073	(0.366)	0.0000	0.0000	91
2022/03/28	R202	03/11/2022			Bond Future	250.3881	250.3881	249.4705	249.4705	(0.366)	0.0000	0.0000	0
2022/03/28	R202	02/02/2023			Bond Future	249.9725	249.9725	249.0376	249.0376	(0.374)	0.0000	0.0000	0
2022/03/28	R209	05/05/2022	9.50	Call	Bond Future	20.5700	0.0206	20.9800	0.0210	1.993	0	0	2,975
2022/03/28	R209	05/05/2022	9.50	Put	Bond Future	5,313.7600	5.3138	5,073.3800	5.0734	(4.524)	0	0	0
2022/03/28	R209	05/05/2022	9.75	Call	Bond Future	94.5000	0.0945	99.9100	0.0999	5.725	0	0	8,525
2022/03/28	R209	05/05/2022	9.75	Put	Bond Future	3,842.9000	3.8429	3,607.5200	3.6075	(6.125)	0	0	0
2022/03/28	R209	05/05/2022	10.25	Call	Bond Future	764.0700	0.7641	822.7800	0.8228	7.684	0	0	0
2022/03/28	R209	05/05/2022	10.25	Put	Bond Future	1,552.5500	1.5525	1,370.4700	1.3705	(11.728)	0	0	11,000
2022/03/28	R209	05/05/2022	10.75	Call	Bond Future	2,431.3400	2.4313	2,585.7300	2.5857	6.350	0	0	0
2022/03/28	R209	05/05/2022	10.75	Put	Bond Future	423.7600	0.4238	337.3600	0.3374	(20.389)	0	0	1,050
2022/03/28	R209	05/05/2022	11.43	Call	Bond Future	5,615.4600	5.6155	5,839.7300	5.8397	3.994	0	0	0
2022/03/28	R209	05/05/2022	11.43	Put	Bond Future	49.9000	0.0499	33.3800	0.0334	(33.106)	0	0	0
2022/03/28	R209	05/05/2022	11.44	Call	Bond Future	5,664.1400	5.6641	5,888.8600	5.8889	3.967	0	0	0
2022/03/28	R209	05/05/2022	11.44	Put	Bond Future	48.2600	0.0483	32.1900	0.0322	(33.299)	0	0	0
2022/03/28	R209	05/05/2022			Bond Future	10.3882	70.5914	10.3457	70.8322	(0.408)	0.0000	0.0000	20,414
2022/03/28	R209	05/05/2022	11.45	Call	Bond Future	5,712.8100	5.7128	5,937.9800	5.9380	3.941	0	0	0
2022/03/28	R209	05/05/2022	11.45	Put	Bond Future	46.6600	0.0467	31.0400	0.0310	(33.476)	0	0	0
2022/03/28	R209	05/05/2022	12.00	Call	Bond Future	8,351.5600	8.3516	8,590.0200	8.5900	2.855	0	0	0
2022/03/28	R209	05/05/2022	12.00	Put	Bond Future	5.2000	0.0052	2.8700	0.0029	(44.808)	0	0	12,050
2022/03/28	R209	04/08/2022	10.58	Call	Bond Future	2,068.5800	2.0686	2,177.5400	2.1775	5.267	0	0	0
2022/03/28	R209	04/08/2022	10.58	Put	Bond Future	1,867.8300	1.8678	1,733.3900	1.7334	(7.198)	0	0	0
2022/03/28	R209	04/08/2022	10.57	Put	Bond Future	1,893.3600	1.8934	1,757.8300	1.7578	(7.158)	0	0	0
2022/03/28	R209	04/08/2022			Bond Future	10.5437	71.5425	10.4998	71.7859	(0.416)	0.0000	0.0000	1,550

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing	% Movement in MTM	Today's High	Today's Low	Open Interest
2022/03/28	R209	04/08/2022	10.59	Call	Bond Future	2,098.4500	2.0984	2,208.4900	2.2085	5.244	0	0	0
2022/03/28	R209	04/08/2022	10.59	Put	Bond Future	1,842.5800	1.8426	1,709.2200	1.7092	(7.238)	0	0	0
2022/03/28	R209	04/08/2022	10.57	Call	Bond Future	2,038.9200	2.0389	2,146.7900	2.1468	5.291	0	0	0
2022/03/28	R209	03/11/2022	11.03	Call	Bond Future	3,606.2600	3.6063	3,746.6900	3.7467	3.894	0	0	0
2022/03/28	R209	03/11/2022	11.03	Put	Bond Future	1,766.2200	1.7662	1,660.1400	1.6601	(6.006)	0	0	0
2022/03/28	R209	03/11/2022	9.50	Call	Bond Future	370.5200	0.3705	395.9700	0.3960	6.869	0	0	0
2022/03/28	R209	03/11/2022	9.50	Put	Bond Future	7,239.4600	7.2395	7,018.4000	7.0184	(3.054)	0	0	0
2022/03/28	R209	03/11/2022	10.50	Put	Bond Future	3,054.3100	3.0543	2,904.8000	2.9048	(4.895)	0	0	0
2022/03/28	R209	03/11/2022	9.25	Call	Bond Future	221.2600	0.2213	237.1800	0.2372	7.195	0	0	6,000
2022/03/28	R209	03/11/2022	9.25	Put	Bond Future	8,659.7100	8.6597	8,429.1200	8.4291	(2.663)	0	0	0
2022/03/28	R209	03/11/2022			Bond Future	10.6845	69.4481	10.6391	69.6946	(0.424)	0.0000	0.0000	2,750
2022/03/28	R209	03/11/2022	11.50	Call	Bond Future	5,320.0000	5.3200	5,491.9600	5.4920	3.232	0	0	0
2022/03/28	R209	03/11/2022	11.50	Put	Bond Future	1,086.3700	1.0864	1,011.8200	1.0118	(6.862)	0	0	0
2022/03/28	R209	03/11/2022	11.00	Call	Bond Future	3,505.3400	3.5053	3,643.4800	3.6435	3.941	0	0	0
2022/03/28	R209	03/11/2022	11.00	Put	Bond Future	1,822.3000	1.8223	1,713.9300	1.7139	(5.947)	0	0	6,000
2022/03/28	R209	03/11/2022	11.01	Call	Bond Future	3,538.7200	3.5387	3,677.6300	3.6776	3.925	0	0	0
2022/03/28	R209	03/11/2022	11.01	Put	Bond Future	1,803.2900	1.8033	1,695.6900	1.6957	(5.967)	0	0	0
2022/03/28	R209	03/11/2022	11.02	Call	Bond Future	3,572.4300	3.5724	3,712.1000	3.7121	3.910	0	0	0
2022/03/28	R209	03/11/2022	11.02	Put	Bond Future	1,784.6700	1.7847	1,677.8300	1.6778	(5.987)	0	0	0
2022/03/28	R209	03/11/2022	10.00	Call	Bond Future	962.8400	0.9628	1,019.0100	1.0190	5.834	0	0	0
2022/03/28	R209	03/11/2022	10.00	Put	Bond Future	4,821.5100	4.8215	4,631.1700	4.6312	(3.948)	0	0	6,000
2022/03/28	R209	03/11/2022	10.50	Call	Bond Future	2,043.0000	2.0430	2,140.0000	2.1400	4.748	0	0	0
2022/03/28	R209	02/02/2023	10.79	Call	Bond Future	2,867.7800	2.8678	2,984.0200	2.9840	4.053	0	0	0
2022/03/28	R209	02/02/2023	10.80	Put	Bond Future	2,961.4900	2.9615	2,828.4200	2.8284	(4.493)	0	0	0
2022/03/28	R209	02/02/2023	10.78	Call	Bond Future	2,840.5100	2.8405	2,956.0200	2.9560	4.067	0	0	0
2022/03/28	R209	02/02/2023			Bond Future	10.8124	70.5926	10.7656	70.8426	(0.433)	0.0000	0.0000	0
2022/03/28	R209	02/02/2023	10.79	Put	Bond Future	2,987.4500	2.9875	2,853.6700	2.8537	(4.478)	0	0	0
2022/03/28	R209	02/02/2023	10.80	Call	Bond Future	2,895.1800	2.8952	3,012.1300	3.0121	4.039	0	0	0
2022/03/28	R209	02/02/2023	10.78	Put	Bond Future	3,013.6100	3.0136	2,879.1000	2.8791	(4.463)	0	0	0
2022/03/28	R210	05/05/2022			Bond Future	218.3743	218.3743	218.4016	218.4016	0.012	0.0000	0.0000	1,062
2022/03/28	R210	04/08/2022			Bond Future	221.3713	221.3713	221.3969	221.3969	0.012	0.0000	0.0000	266
2022/03/28	R210	03/11/2022			Bond Future	221.7378	221.7378	221.7622	221.7622	0.011	0.0000	0.0000	0
2022/03/28	R210	02/02/2023			Bond Future	225.4335	225.4335	225.4566	225.4566	0.010	0.0000	0.0000	0
2022/03/28	R213	05/05/2022	10.63	Call	Bond Future	3,249.9300	3.2499	3,378.3900	3.3784	3.953	0	0	0
2022/03/28	R213	05/05/2022	10.65	Put	Bond Future	162.7300	0.1627	125.4400	0.1254	(22.915)	0	0	0
2022/03/28	R213	05/05/2022			Bond Future	10.0117	83.9729	9.9789	84.1405	(0.328)	0.0000	0.0000	25,076
2022/03/28	R213	05/05/2022	10.63	Put	Bond Future	173.4700	0.1735	134.3700	0.1344	(22.540)	0	0	0
2022/03/28	R213	05/05/2022	10.64	Call	Bond Future	3,293.0200	3.2930	3,422.3900	3.4224	3.929	0	0	0
2022/03/28	R213	05/05/2022	10.64	Put	Bond Future	168.0200	0.1680	129.8300	0.1298	(22.729)	0	0	0
2022/03/28	R213	05/05/2022	10.65	Call	Bond Future	3,336.2200	3.3362	3,466.4900	3.4665	3.905	0	0	0
2022/03/28	R213	04/08/2022	9.88	Call	Bond Future	1,098.4300	1.0984	1,142.3000	1.1423	3.994	0	0	0
2022/03/28	R213	04/08/2022	9.89	Call	Bond Future	1,118.1300	1.1181	1,162.6400	1.1626	3.981	0	0	0
2022/03/28	R213	04/08/2022	9.90	Put	Bond Future	2,681.6700	2.6817	2,557.7300	2.5577	(4.622)	0	0	0
2022/03/28	R213	04/08/2022			Bond Future	10.2085	85.0688	10.1743	85.2379	(0.335)	0.0000	0.0000	0
2022/03/28	R213	04/08/2022	9.88	Put	Bond Future	2,743.4300	2.7434	2,618.1900	2.6182	(4.565)	0	0	0
2022/03/28	R213	04/08/2022	9.89	Put	Bond Future	2,712.4300	2.7124	2,587.8300	2.5878	(4.594)	0	0	0

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2022/03/28	R213	04/08/2022	9.90	Call	Bond Future	1,138.0200	1.1380	1,183.1900	1.1832	3.969	0	0	0
2022/03/28	R213	03/11/2022	10.38	Call	Bond Future	2,321.4800	2.3215	2,394.7100	2.3947	3.154	0	0	0
2022/03/28	R213	03/11/2022	10.38	Put	Bond Future	2,318.7400	2.3187	2,221.0300	2.2210	(4.214)	0	0	0
2022/03/28	R213	03/11/2022	10.39	Call	Bond Future	2,346.7200	2.3467	2,420.5100	2.4205	3.144	0	0	0
2022/03/28	R213	03/11/2022	10.39	Put	Bond Future	2,295.9400	2.2959	2,198.7900	2.1988	(4.231)	0	0	0
2022/03/28	R213	03/11/2022	10.37	Call	Bond Future	2,296.6400	2.2966	2,369.3100	2.3693	3.164	0	0	0
2022/03/28	R213	03/11/2022	10.37	Put	Bond Future	2,341.9800	2.3420	2,243.7100	2.2437	(4.196)	0	0	200
2022/03/28	R213	03/11/2022	9.19	Call	Bond Future	400.9700	0.4010	418.3400	0.4183	4.332	0	0	476
2022/03/28	R213	03/11/2022	9.19	Put	Bond Future	6,382.5000	6.3825	6,228.9300	6.2289	(2.406)	0	0	0
2022/03/28	R213	03/11/2022			Bond Future	10.3794	82.7988	10.3439	82.9698	(0.342)	0.0000	0.0000	0
2022/03/28	R213	03/11/2022	10.40	Call	Bond Future	2,372.1000	2.3721	2,446.4500	2.4465	3.134	0	0	0
2022/03/28	R213	03/11/2022	10.40	Put	Bond Future	2,273.3100	2.2733	2,176.7200	2.1767	(4.249)	0	0	0
2022/03/28	R213	03/11/2022	9.98	Call	Bond Future	1,427.7000	1.4277	1,478.8600	1.4789	3.583	0	0	0
2022/03/28	R213	03/11/2022	9.98	Put	Bond Future	3,376.6500	3.3767	3,256.8700	3.2569	(3.547)	0	0	200
2022/03/28	R213	03/11/2022	10.19	Call	Bond Future	1,868.7600	1.8688	1,931.3800	1.9314	3.351	0	0	0
2022/03/28	R213	03/11/2022	10.19	Put	Bond Future	2,785.7300	2.7857	2,677.4100	2.6774	(3.888)	0	0	476
2022/03/28	R213	03/11/2022	9.13	Call	Bond Future	360.9700	0.3610	376.6900	0.3767	4.355	0	0	200
2022/03/28	R213	03/11/2022	9.13	Put	Bond Future	6,658.7700	6.6588	6,503.5500	6.5036	(2.331)	0	0	0
2022/03/28	R213	03/11/2022	9.84	Call	Bond Future	1,168.3300	1.1683	1,212.1600	1.2122	3.752	0	0	0
2022/03/28	R213	03/11/2022	9.84	Put	Bond Future	3,814.4300	3.8144	3,687.3200	3.6873	(3.332)	0	0	476
2022/03/28	R213	02/02/2023	10.43	Put	Bond Future	2,918.0700	2.9181	2,817.2800	2.8173	(3.454)	0	0	0
2022/03/28	R213	02/02/2023	12.20	Call	Bond Future	7,999.5600	7.9996	8,137.1900	8.1372	1.720	0	0	0
2022/03/28	R213	02/02/2023	12.20	Put	Bond Future	676.9100	0.6769	641.4500	0.6414	(5.239)	0	0	935
2022/03/28	R213	02/02/2023	10.22	Put	Bond Future	3,446.2700	3.4463	3,335.4000	3.3354	(3.217)	0	0	0
2022/03/28	R213	02/02/2023	10.23	Call	Bond Future	1,974.5000	1.9745	2,037.1900	2.0372	3.175	0	0	0
2022/03/28	R213	02/02/2023	10.35	Call	Bond Future	2,236.8900	2.2369	2,305.3400	2.3053	3.060	0	0	0
2022/03/28	R213	02/02/2023	10.35	Put	Bond Future	3,111.2900	3.1113	3,006.6500	3.0067	(3.363)	0	0	476
2022/03/28	R213	02/02/2023	10.01	Call	Bond Future	1,537.4800	1.5375	1,589.7900	1.5898	3.402	0	0	0
2022/03/28	R213	02/02/2023			Bond Future	10.5358	84.1969	10.4988	84.3700	(0.351)	0.0000	0.0000	0
2022/03/28	R213	02/02/2023	10.43	Call	Bond Future	2,421.5500	2.4216	2,493.8500	2.4938	2.986	0	0	935
2022/03/28	R213	02/02/2023	10.22	Call	Bond Future	1,953.0700	1.9531	2,015.2900	2.0153	3.186	0	0	0
2022/03/28	R213	02/02/2023	10.23	Put	Bond Future	3,419.8900	3.4199	3,309.4900	3.3095	(3.228)	0	0	0
2022/03/28	R213	02/02/2023	9.16	Call	Bond Future	494.4300	0.4944	514.7800	0.5148	4.116	0	0	476
2022/03/28	R213	02/02/2023	9.16	Put	Bond Future	7,260.9800	7.2610	7,108.2400	7.1082	(2.104)	0	0	0
2022/03/28	R213	02/02/2023	10.01	Put	Bond Future	4,042.8700	4.0429	3,922.0900	3.9221	(2.987)	0	0	476
2022/03/28	R213	02/02/2023	10.21	Call	Bond Future	1,932.0700	1.9321	1,993.8100	1.9938	3.196	0	0	0
2022/03/28	R213	02/02/2023	10.21	Put	Bond Future	3,473.1200	3.4731	3,361.7700	3.3618	(3.206)	0	0	0
2022/03/28	R214	05/05/2022	11.73	Put	Bond Future	51.4800	0.0515	34.4700	0.0345	(33.042)	0	0	0
2022/03/28	R214	05/05/2022	11.74	Put	Bond Future	49.8400	0.0498	33.2900	0.0333	(33.206)	0	0	0
2022/03/28	R214	05/05/2022	11.75	Call	Bond Future	6,039.5900	6.0396	6,274.3600	6.2744	3.887	0	0	0
2022/03/28	R214	05/05/2022			Bond Future	10.6571	67.7610	10.6147	68.0119	(0.398)	0.0000	0.0000	15,322
2022/03/28	R214	05/05/2022	11.73	Call	Bond Future	5,940.9400	5.9409	6,174.8100	6.1748	3.937	0	0	0
2022/03/28	R214	05/05/2022	11.74	Call	Bond Future	5,990.2700	5.9903	6,224.6000	6.2246	3.912	0	0	0
2022/03/28	R214	05/05/2022	11.75	Put	Bond Future	48.2600	0.0483	32.1500	0.0321	(33.382)	0	0	0
2022/03/28	R214	04/08/2022	10.98	Put	Bond Future	1,637.6300	1.6376	1,512.3000	1.5123	(7.653)	0	0	0
2022/03/28	R214	04/08/2022	10.99	Call	Bond Future	2,633.1400	2.6331	2,762.5600	2.7626	4.915	0	0	0
2022/03/28	R214	04/08/2022			Bond Future	10.8113	68.6438	10.7675	68.8975	(0.406)	0.0000	0.0000	1,337

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
2022/03/28	R214	04/08/2022	10.97	Call	Bond Future	2,565.8900	2.5659	2,693.1200	2.6931	4.959	0	0	0
2022/03/28	R214	04/08/2022	10.97	Put	Bond Future	1,660.4300	1.6604	1,534.0100	1.5340	(7.614)	0	0	0
2022/03/28	R214	04/08/2022	10.98	Call	Bond Future	2,599.5000	2.5995	2,727.8200	2.7278	4.936	0	0	0
2022/03/28	R214	04/08/2022	10.99	Put	Bond Future	1,614.9200	1.6149	1,490.6900	1.4907	(7.693)	0	0	0
2022/03/28	R214	03/11/2022	11.34	Call	Bond Future	3,891.7600	3.8918	4,043.0300	4.0430	3.887	0	0	0
2022/03/28	R214	03/11/2022	11.36	Put	Bond Future	1,672.8000	1.6728	1,568.7900	1.5688	(6.218)	0	0	0
2022/03/28	R214	03/11/2022			Bond Future	10.9442	66.3830	10.8989	66.6398	(0.413)	0.0000	0.0000	0
2022/03/28	R214	03/11/2022	11.34	Put	Bond Future	1,710.2000	1.7102	1,604.6100	1.6046	(6.174)	0	0	0
2022/03/28	R214	03/11/2022	11.35	Call	Bond Future	3,926.6000	3.9266	4,078.6600	4.0787	3.873	0	0	0
2022/03/28	R214	03/11/2022	11.35	Put	Bond Future	1,691.4100	1.6914	1,586.6100	1.5866	(6.196)	0	0	0
2022/03/28	R214	03/11/2022	11.36	Call	Bond Future	3,961.5600	3.9616	4,114.4100	4.1144	3.858	0	0	0
2022/03/28	R214	02/02/2023	11.07	Call	Bond Future	3,096.5200	3.0965	3,220.0800	3.2201	3.990	0	0	0
2022/03/28	R214	02/02/2023	11.07	Put	Bond Future	3,070.7300	3.0707	2,933.7200	2.9337	(4.462)	0	0	0
2022/03/28	R214	02/02/2023	11.08	Call	Bond Future	3,125.4100	3.1254	3,249.7100	3.2497	3.977	0	0	0
2022/03/28	R214	02/02/2023	11.08	Put	Bond Future	3,044.1000	3.0441	2,907.8300	2.9078	(4.477)	0	0	0
2022/03/28	R214	02/02/2023			Bond Future	11.0654	67.5060	11.0186	67.7665	(0.422)	0.0000	0.0000	0
2022/03/28	R214	02/02/2023	11.09	Call	Bond Future	3,154.6700	3.1547	3,279.7200	3.2797	3.964	0	0	0
2022/03/28	R214	02/02/2023	11.09	Put	Bond Future	3,017.9000	3.0179	2,882.3800	2.8824	(4.491)	0	0	0
2022/03/28	R248	05/05/2022	11.79	Call	Bond Future	7,947.8300	7.9478	8,325.0600	8.3251	4.746	0	0	0
2022/03/28	R248	05/05/2022	11.79	Put	Bond Future	49.0400	0.0490	30.5100	0.0305	(37.785)	0	0	0
2022/03/28	R248	05/05/2022	11.80	Call	Bond Future	8,008.9800	8.0090	8,386.7800	8.3868	4.717	0	0	0
2022/03/28	R248	05/05/2022			Bond Future	10.6411	85.1138	10.5885	85.5095	(0.494)	0.0000	0.0000	193,475
2022/03/28	R248	05/05/2022	11.80	Put	Bond Future	47.2800	0.0473	29.3200	0.0293	(37.986)	0	0	0
2022/03/28	R248	05/05/2022	11.81	Call	Bond Future	8,070.1000	8.0701	8,448.4600	8.4485	4.688	0	0	0
2022/03/28	R248	05/05/2022	11.81	Put	Bond Future	45.5700	0.0456	28.1700	0.0282	(38.183)	0	0	0
2022/03/28	R248	04/08/2022	10.98	Call	Bond Future	3,342.9400	3.3429	3,557.4200	3.5574	6.416	0	0	0
2022/03/28	R248	04/08/2022	10.98	Put	Bond Future	1,996.4500	1.9965	1,810.6100	1.8106	(9.309)	0	0	0
2022/03/28	R248	04/08/2022	10.99	Call	Bond Future	3,385.9100	3.3859	3,602.1100	3.6021	6.385	0	0	0
2022/03/28	R248	04/08/2022	10.99	Put	Bond Future	1,968.4100	1.9684	1,784.2900	1.7843	(9.354)	0	0	0
2022/03/28	R248	04/08/2022	10.20	Call	Bond Future	793.0900	0.7931	870.3400	0.8703	9.740	0	0	1,700
2022/03/28	R248	04/08/2022	10.40	Put	Bond Future	4,237.8000	4.2378	3,948.0500	3.9481	(6.837)	0	0	0
2022/03/28	R248	04/08/2022			Bond Future	10.7932	86.2227	10.7387	86.6231	(0.505)	0.0000	0.0000	6,533
2022/03/28	R248	04/08/2022	11.00	Call	Bond Future	3,429.3200	3.4293	3,647.2100	3.6472	6.354	0	0	0
2022/03/28	R248	04/08/2022	11.00	Put	Bond Future	1,940.9100	1.9409	1,758.4800	1.7585	(9.399)	0	0	0
2022/03/28	R248	04/08/2022	10.90	Call	Bond Future	3,006.6200	3.0066	3,207.2000	3.2072	6.671	0	0	1,700
2022/03/28	R248	04/08/2022	10.90	Put	Bond Future	2,232.1600	2.2322	2,032.4200	2.0324	(8.948)	0	0	0
2022/03/28	R248	04/08/2022	9.70	Call	Bond Future	201.4300	0.2014	224.7000	0.2247	11.552	0	0	0
2022/03/28	R248	04/08/2022	9.70	Put	Bond Future	8,920.1900	8.9202	8,543.1400	8.5431	(4.227)	0	0	0
2022/03/28	R248	04/08/2022	10.20	Put	Bond Future	5,337.5700	5.3376	5,014.5000	5.0145	(6.053)	0	0	0
2022/03/28	R248	04/08/2022	10.40	Call	Bond Future	1,272.6700	1.2727	1,383.2400	1.3832	8.688	0	0	0
2022/03/28	R248	03/11/2022	11.32	Call	Bond Future	4,958.4900	4.9585	5,202.4600	5.2025	4.920	0	0	0
2022/03/28	R248	03/11/2022	11.30	Put	Bond Future	2,252.5000	2.2525	2,088.4900	2.0885	(7.281)	0	0	0
2022/03/28	R248	03/11/2022	11.31	Put	Bond Future	2,229.4700	2.2295	2,066.6600	2.0667	(7.303)	0	0	0
2022/03/28	R248	03/11/2022			Bond Future	10.9241	83.0872	10.8677	83.4927	(0.516)	0.0000	0.0000	0
2022/03/28	R248	03/11/2022	11.32	Put	Bond Future	2,206.4300	2.2064	2,044.8200	2.0448	(7.325)	0	0	0
2022/03/28	R248	03/11/2022	11.30	Call	Bond Future	4,869.4600	4.8695	5,111.0300	5.1110	4.961	0	0	0
2022/03/28	R248	03/11/2022	11.31	Call	Bond Future	4,914.0300	4.9140	5,156.8000	5.1568	4.940	0	0	0

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2022/03/28	R248	02/02/2023	11.08	Call	Bond Future	3,986.8500	3.9869	4,191.4000	4.1914	5.131	0	0	0
2022/03/28	R248	02/02/2023	11.08	Put	Bond Future	3,730.3400	3.7303	3,523.2900	3.5233	(5.550)	0	0	0
2022/03/28	R248	02/02/2023			Bond Future	11.0434	84.4929	10.9850	84.9045	(0.528)	0.0000	0.0000	0
2022/03/28	R248	02/02/2023	11.06	Call	Bond Future	3,913.4000	3.9134	4,115.5800	4.1156	5.166	0	0	0
2022/03/28	R248	02/02/2023	11.06	Put	Bond Future	3,796.8100	3.7968	3,587.3900	3.5874	(5.516)	0	0	0
2022/03/28	R248	02/02/2023	11.07	Call	Bond Future	3,950.0500	3.9500	4,153.4200	4.1534	5.149	0	0	0
2022/03/28	R248	02/02/2023	11.07	Put	Bond Future	3,763.4400	3.7634	3,555.2100	3.5552	(5.533)	0	0	0

Total **1272785**