



Johannesburg  
Stock Exchange

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

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

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

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

## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 24/05/2022 TO 24/05/2022

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
2022/05/24	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/05/24	0908	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/05/24	0957	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/05/24	0986	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/05/24	1386	28/02/2031		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/05/24	1409	28/02/2041		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/05/24	2025	04/08/2022		Bond Future	161.6398	161.6398	161.9707	161.9707	0.205	0.0000	0.0000	7,305
2022/05/24	2025	03/11/2022		Bond Future	164.0198	164.0198	164.4121	164.4121	0.239	0.0000	0.0000	0
2022/05/24	2025	02/02/2023		Bond Future	165.1765	165.1765	165.5552	165.5552	0.229	0.0000	0.0000	0
2022/05/24	2025	04/05/2023		Bond Future	168.2124	168.2124	168.5789	168.5789	0.218	0.0000	0.0000	0
2022/05/24	2029	04/08/2022		Bond Future	119.5703	119.5703	120.2814	120.2814	0.595	0.0000	0.0000	3,954
2022/05/24	2029	03/11/2022		Bond Future	120.0868	120.0868	120.8501	120.8501	0.636	0.0000	0.0000	0
2022/05/24	2029	02/02/2023		Bond Future	122.1652	122.1652	122.9269	122.9269	0.623	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
2022/05/24	2029	04/05/2023			Bond Future	123.1283	123.1283	123.8895	123.8895	0.618	0.0000	0.0000	0
2022/05/24	2030	04/08/2022	9.56	Call	Bond Future	651.6500	0.6517	642.7000	0.6427	(1.373)	0	0	0
2022/05/24	2030	04/08/2022	9.56	Put	Bond Future	2,218.0800	2.2181	2,212.5900	2.2126	(0.248)	0	0	0
2022/05/24	2030	04/08/2022	10.95	Call	Bond Future	5,162.5400	5.1625	5,155.7000	5.1557	(0.132)	0	0	0
2022/05/24	2030	04/08/2022	10.95	Put	Bond Future	130.6800	0.1307	127.3000	0.1273	(2.586)	0	0	800
2022/05/24	2030	04/08/2022			Bond Future	9.8782	90.4489	9.8789	90.4454	0.007	0.0000	0.0000	97,838
2022/05/24	2030	04/08/2022	8.30	Call	Bond Future	9.7900	0.0098	9.2300	0.0092	(5.720)	0	0	800
2022/05/24	2030	04/08/2022	8.30	Put	Bond Future	8,128.0800	8.1281	8,130.9800	8.1310	0.036	0	0	0
2022/05/24	2030	04/08/2022	9.05	Call	Bond Future	149.1600	0.1492	145.0100	0.1450	(2.782)	0	0	800
2022/05/24	2030	04/08/2022	9.05	Put	Bond Future	4,298.9500	4.2989	4,298.2600	4.2983	(0.016)	0	0	0
2022/05/24	2030	04/08/2022	9.54	Call	Bond Future	619.5800	0.6196	610.8100	0.6108	(1.415)	0	0	0
2022/05/24	2030	04/08/2022	9.54	Put	Bond Future	2,285.6200	2.2856	2,280.3100	2.2803	(0.232)	0	0	0
2022/05/24	2030	04/08/2022	9.55	Call	Bond Future	635.4800	0.6355	626.6200	0.6266	(1.394)	0	0	0
2022/05/24	2030	04/08/2022	9.55	Put	Bond Future	2,251.7000	2.2517	2,246.3000	2.2463	(0.240)	0	0	0
2022/05/24	2030	03/11/2022	10.10	Call	Bond Future	2,065.5400	2.0655	2,074.5000	2.0745	0.434	0	0	0
2022/05/24	2030	03/11/2022	10.10	Put	Bond Future	1,862.0400	1.8620	1,842.7200	1.8427	(1.038)	0	0	0
2022/05/24	2030	03/11/2022	10.20	Put	Bond Future	1,653.0300	1.6530	1,634.7900	1.6348	(1.103)	0	0	0
2022/05/24	2030	03/11/2022	9.70	Call	Bond Future	1,189.6600	1.1897	1,194.6800	1.1947	0.422	0	0	500
2022/05/24	2030	03/11/2022	9.70	Put	Bond Future	2,891.2600	2.8913	2,868.0000	2.8680	(0.804)	0	0	0
2022/05/24	2030	03/11/2022			Bond Future	10.0568	91.7605	10.0508	91.7888	(0.060)	0.0000	0.0000	18,740
2022/05/24	2030	03/11/2022	10.20	Call	Bond Future	2,324.9100	2.3249	2,334.9500	2.3350	0.432	0	0	500
2022/05/24	2030	03/11/2022	11.57	Call	Bond Future	7,088.5500	7.0886	7,110.6200	7.1106	0.311	0	0	0
2022/05/24	2030	03/11/2022	11.57	Put	Bond Future	303.4400	0.3034	297.2300	0.2972	(2.047)	0	0	500
2022/05/24	2030	03/11/2022	10.08	Call	Bond Future	2,015.6400	2.0156	2,024.3800	2.0244	0.434	0	0	0
2022/05/24	2030	03/11/2022	10.08	Put	Bond Future	1,906.1900	1.9062	1,886.6500	1.8866	(1.025)	0	0	0
2022/05/24	2030	03/11/2022	10.09	Call	Bond Future	2,040.3800	2.0404	2,049.2300	2.0492	0.434	0	0	0
2022/05/24	2030	03/11/2022	10.09	Put	Bond Future	1,883.8900	1.8839	1,864.4600	1.8645	(1.031)	0	0	0
2022/05/24	2030	02/02/2023	10.00	Call	Bond Future	1,877.0800	1.8771	1,880.3500	1.8803	0.174	0	0	0
2022/05/24	2030	02/02/2023	10.01	Put	Bond Future	2,799.8700	2.7999	2,785.8900	2.7859	(0.499)	0	0	0
2022/05/24	2030	02/02/2023	9.80	Call	Bond Future	1,477.9500	1.4779	1,480.3300	1.4803	0.161	0	0	0
2022/05/24	2030	02/02/2023	9.94	Put	Bond Future	2,977.3000	2.9773	2,962.9900	2.9630	(0.481)	0	0	102
2022/05/24	2030	02/02/2023	9.99	Call	Bond Future	1,855.8300	1.8558	1,859.0500	1.8591	0.174	0	0	0
2022/05/24	2030	02/02/2023	8.81	Put	Bond Future	7,031.0300	7.0310	7,013.6600	7.0137	(0.247)	0	0	0
2022/05/24	2030	02/02/2023	9.20	Call	Bond Future	653.4800	0.6535	653.9800	0.6540	0.077	0	0	0
2022/05/24	2030	02/02/2023	9.20	Put	Bond Future	5,399.0300	5.3990	5,382.2300	5.3822	(0.311)	0	0	0
2022/05/24	2030	02/02/2023	9.66	Call	Bond Future	1,231.4100	1.2314	1,233.2400	1.2332	0.149	0	0	0
2022/05/24	2030	02/02/2023	9.66	Put	Bond Future	3,769.0500	3.7690	3,753.5800	3.7536	(0.410)	0	0	102
2022/05/24	2030	02/02/2023			Bond Future	10.2063	89.3239	10.2025	89.3412	(0.037)	0.0000	0.0000	0
2022/05/24	2030	02/02/2023	10.00	Put	Bond Future	2,824.7300	2.8247	2,810.7000	2.8107	(0.497)	0	0	0
2022/05/24	2030	02/02/2023	10.01	Call	Bond Future	1,898.4600	1.8985	1,901.7800	1.9018	0.175	0	0	0
2022/05/24	2030	02/02/2023	9.80	Put	Bond Future	3,356.6300	3.3566	3,341.7100	3.3417	(0.444)	0	0	0
2022/05/24	2030	02/02/2023	9.94	Call	Bond Future	1,751.6100	1.7516	1,754.6000	1.7546	0.171	0	0	0
2022/05/24	2030	02/02/2023	9.99	Put	Bond Future	2,849.7400	2.8497	2,835.6600	2.8357	(0.494)	0	0	0
2022/05/24	2030	02/02/2023	8.81	Call	Bond Future	360.9300	0.3609	360.8600	0.3609	(0.019)	0	0	102
2022/05/24	2030	04/05/2023	10.52	Call	Bond Future	3,083.3500	3.0833	3,083.1100	3.0831	(0.008)	0	0	0
2022/05/24	2030	04/05/2023	10.52	Put	Bond Future	2,332.2500	2.3322	2,325.5200	2.3255	(0.289)	0	0	0
2022/05/24	2030	04/05/2023	10.53	Call	Bond Future	3,108.6500	3.1087	3,108.4300	3.1084	(0.007)	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
2022/05/24	2030	04/05/2023	10.53	Put	Bond Future	2,313.8300	2.3138	2,307.1200	2.3071	(0.290)	0	0	0
2022/05/24	2030	04/05/2023	10.00	Call	Bond Future	1,906.4800	1.9065	1,905.5300	1.9055	(0.050)	0	0	1,080
2022/05/24	2030	04/05/2023	10.00	Put	Bond Future	3,466.9700	3.4670	3,459.5300	3.4595	(0.215)	0	0	0
2022/05/24	2030	04/05/2023			Bond Future	10.3492	90.9528	10.3477	90.9593	(0.014)	0.0000	0.0000	0
2022/05/24	2030	04/05/2023	12.04	Call	Bond Future	7,797.6200	7.7976	7,800.2600	7.8003	0.034	0	0	0
2022/05/24	2030	04/05/2023	12.04	Put	Bond Future	704.9000	0.7049	701.0500	0.7011	(0.546)	0	0	1,080
2022/05/24	2030	04/05/2023	10.54	Call	Bond Future	3,134.0400	3.1340	3,133.8400	3.1338	(0.006)	0	0	0
2022/05/24	2030	04/05/2023	10.54	Put	Bond Future	2,295.5300	2.2955	2,288.8400	2.2888	(0.291)	0	0	0
2022/05/24	2032	04/08/2022	8.97	Call	Bond Future	13.6000	0.0136	14.1900	0.0142	4.338	0	0	800
2022/05/24	2032	04/08/2022	8.97	Put	Bond Future	7,856.4900	7.8565	7,749.5700	7.7496	(1.361)	0	0	0
2022/05/24	2032	04/08/2022	9.40	Call	Bond Future	81.9200	0.0819	85.8000	0.0858	4.736	0	0	0
2022/05/24	2032	04/08/2022	9.40	Put	Bond Future	5,318.4300	5.3184	5,214.8000	5.2148	(1.949)	0	0	0
2022/05/24	2032	04/08/2022	9.72	Call	Bond Future	289.3600	0.2894	301.7700	0.3018	4.289	0	0	800
2022/05/24	2032	04/08/2022	9.72	Put	Bond Future	3,646.8000	3.6468	3,551.7000	3.5517	(2.608)	0	0	0
2022/05/24	2032	04/08/2022	10.21	Put	Bond Future	1,752.0300	1.7520	1,683.1100	1.6831	(3.934)	0	0	0
2022/05/24	2032	04/08/2022	10.22	Call	Bond Future	1,202.0300	1.2020	1,241.2500	1.2413	3.263	0	0	0
2022/05/24	2032	04/08/2022	9.80	Call	Bond Future	382.1300	0.3821	397.8800	0.3979	4.122	0	0	900
2022/05/24	2032	04/08/2022	10.20	Put	Bond Future	1,781.7300	1.7817	1,712.1700	1.7122	(3.904)	0	0	0
2022/05/24	2032	04/08/2022			Bond Future	10.3141	90.5326	10.2946	90.6401	(0.189)	0.0000	0.0000	80,070
2022/05/24	2032	04/08/2022	11.00	Call	Bond Future	4,039.9600	4.0400	4,123.0200	4.1230	2.056	0	0	0
2022/05/24	2032	04/08/2022	11.00	Put	Bond Future	366.0400	0.3660	341.5900	0.3416	(6.680)	0	0	7,500
2022/05/24	2032	04/08/2022	11.60	Call	Bond Future	6,819.5800	6.8196	6,918.4800	6.9185	1.450	0	0	0
2022/05/24	2032	04/08/2022	11.60	Put	Bond Future	99.0300	0.0990	90.4200	0.0904	(8.694)	0	0	800
2022/05/24	2032	04/08/2022	11.89	Call	Bond Future	8,189.2500	8.1892	8,291.9400	8.2919	1.254	0	0	0
2022/05/24	2032	04/08/2022	11.89	Put	Bond Future	49.4500	0.0495	44.6300	0.0446	(9.747)	0	0	0
2022/05/24	2032	04/08/2022	10.21	Call	Bond Future	1,175.6200	1.1756	1,214.2100	1.2142	3.283	0	0	0
2022/05/24	2032	04/08/2022	10.22	Put	Bond Future	1,722.8700	1.7229	1,654.5800	1.6546	(3.964)	0	0	0
2022/05/24	2032	04/08/2022	10.50	Call	Bond Future	2,047.2600	2.0473	2,104.2900	2.1043	2.786	0	0	900
2022/05/24	2032	04/08/2022	10.50	Put	Bond Future	1,030.7800	1.0308	980.3000	0.9803	(4.897)	0	0	0
2022/05/24	2032	04/08/2022	9.80	Put	Bond Future	3,277.6700	3.2777	3,185.9100	3.1859	(2.800)	0	0	0
2022/05/24	2032	04/08/2022	10.10	Call	Bond Future	907.8400	0.9078	939.6200	0.9396	3.501	0	0	0
2022/05/24	2032	04/08/2022	10.10	Put	Bond Future	2,098.6500	2.0987	2,022.9200	2.0229	(3.609)	0	0	0
2022/05/24	2032	04/08/2022	10.20	Call	Bond Future	1,149.7000	1.1497	1,187.6500	1.1877	3.301	0	0	0
2022/05/24	2032	03/11/2022	10.56	Put	Bond Future	1,962.5700	1.9626	1,892.3300	1.8923	(3.579)	0	0	180
2022/05/24	2032	03/11/2022	9.92	Call	Bond Future	833.6700	0.8337	868.2000	0.8682	4.142	0	0	750
2022/05/24	2032	03/11/2022	9.92	Put	Bond Future	3,953.0800	3.9531	3,847.4200	3.8474	(2.673)	0	0	0
2022/05/24	2032	03/11/2022	10.11	Put	Bond Future	3,256.2400	3.2562	3,160.7900	3.1608	(2.931)	0	0	454
2022/05/24	2032	03/11/2022	10.16	Call	Bond Future	1,303.8000	1.3038	1,351.3200	1.3513	3.645	0	0	0
2022/05/24	2032	03/11/2022	10.16	Put	Bond Future	3,088.7400	3.0887	2,996.0700	2.9961	(3.000)	0	0	180
2022/05/24	2032	03/11/2022	9.31	Put	Bond Future	6,861.0000	6.8610	6,732.5600	6.7326	(1.872)	0	0	0
2022/05/24	2032	03/11/2022	9.36	Call	Bond Future	256.0300	0.2560	269.0100	0.2690	5.070	0	0	454
2022/05/24	2032	03/11/2022	9.36	Put	Bond Future	6,593.8200	6.5938	6,466.6100	6.4666	(1.929)	0	0	0
2022/05/24	2032	03/11/2022	9.46	Put	Bond Future	6,071.3100	6.0713	5,946.8900	5.9469	(2.049)	0	0	0
2022/05/24	2032	03/11/2022			Bond Future	10.4886	87.6935	10.4625	87.8337	(0.249)	0.0000	0.0000	87,927
2022/05/24	2032	03/11/2022	12.30	Call	Bond Future	9,246.4000	9.2464	9,374.0200	9.3740	1.380	0	0	0
2022/05/24	2032	03/11/2022	12.30	Put	Bond Future	219.9600	0.2200	207.3900	0.2074	(5.715)	0	0	750
2022/05/24	2032	03/11/2022	10.66	Call	Bond Future	2,647.7100	2.6477	2,723.1100	2.7231	2.848	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
2022/05/24	2032	03/11/2022	10.66	Put	Bond Future	1,735.4800	1.7355	1,670.6900	1.6707	(3.733)	0	0	0
2022/05/24	2032	03/11/2022	10.67	Call	Bond Future	2,678.9400	2.6789	2,754.8800	2.7549	2.835	0	0	750
2022/05/24	2032	03/11/2022	10.67	Put	Bond Future	1,713.8900	1.7139	1,649.6400	1.6496	(3.749)	0	0	0
2022/05/24	2032	03/11/2022	11.55	Call	Bond Future	6,006.6600	6.0067	6,119.2400	6.1192	1.874	0	0	0
2022/05/24	2032	03/11/2022	11.55	Put	Bond Future	557.5200	0.5575	529.9100	0.5299	(4.952)	0	0	500
2022/05/24	2032	03/11/2022	10.21	Call	Bond Future	1,417.5500	1.4175	1,467.8900	1.4679	3.551	0	0	500
2022/05/24	2032	03/11/2022	10.21	Put	Bond Future	2,927.7700	2.9278	2,837.9200	2.8379	(3.069)	0	0	0
2022/05/24	2032	03/11/2022	10.49	Call	Bond Future	2,142.0600	2.1421	2,208.1400	2.2081	3.085	0	0	0
2022/05/24	2032	03/11/2022	10.49	Put	Bond Future	2,134.5000	2.1345	2,060.3900	2.0604	(3.472)	0	0	454
2022/05/24	2032	03/11/2022	10.56	Call	Bond Future	2,344.1600	2.3442	2,414.1100	2.4141	2.984	0	0	0
2022/05/24	2032	03/11/2022	10.11	Call	Bond Future	1,195.4600	1.1955	1,240.2000	1.2402	3.742	0	0	0
2022/05/24	2032	03/11/2022	9.31	Call	Bond Future	228.5400	0.2285	240.2900	0.2403	5.141	0	0	180
2022/05/24	2032	03/11/2022	9.46	Call	Bond Future	319.2000	0.3192	334.9700	0.3350	4.940	0	0	500
2022/05/24	2032	02/02/2023	10.50	Call	Bond Future	2,208.0600	2.2081	2,265.3200	2.2653	2.593	0	0	0
2022/05/24	2032	02/02/2023	10.50	Put	Bond Future	2,916.3200	2.9163	2,842.3100	2.8423	(2.538)	0	0	454
2022/05/24	2032	02/02/2023	10.67	Call	Bond Future	2,666.8900	2.6669	2,731.3800	2.7314	2.418	0	0	750
2022/05/24	2032	02/02/2023	10.67	Put	Bond Future	2,483.7200	2.4837	2,416.9400	2.4169	(2.689)	0	0	0
2022/05/24	2032	02/02/2023	11.69	Call	Bond Future	6,169.3900	6.1694	6,269.3800	6.2694	1.621	0	0	0
2022/05/24	2032	02/02/2023	11.69	Put	Bond Future	884.1500	0.8842	852.8700	0.8529	(3.538)	0	0	0
2022/05/24	2032	02/02/2023	10.40	Call	Bond Future	1,955.4900	1.9555	2,008.4200	2.0084	2.707	0	0	0
2022/05/24	2032	02/02/2023	10.40	Put	Bond Future	3,193.8300	3.1938	3,115.4900	3.1155	(2.453)	0	0	0
2022/05/24	2032	02/02/2023	9.92	Call	Bond Future	992.5800	0.9926	1,025.4100	1.0254	3.308	0	0	750
2022/05/24	2032	02/02/2023	9.92	Put	Bond Future	4,835.3600	4.8354	4,736.9200	4.7369	(2.036)	0	0	0
2022/05/24	2032	02/02/2023	10.22	Call	Bond Future	1,542.2500	1.5422	1,587.4000	1.5874	2.928	0	0	500
2022/05/24	2032	02/02/2023	10.22	Put	Bond Future	3,745.5000	3.7455	3,659.3800	3.6594	(2.299)	0	0	0
2022/05/24	2032	02/02/2023	9.47	Call	Bond Future	487.9100	0.4879	506.3100	0.5063	3.771	0	0	500
2022/05/24	2032	02/02/2023	9.47	Put	Bond Future	6,865.5500	6.8655	6,752.6800	6.7527	(1.644)	0	0	0
2022/05/24	2032	02/02/2023			Bond Future	10.6349	89.1951	10.6098	89.3264	(0.236)	0.0000	0.0000	0
2022/05/24	2032	02/02/2023	11.84	Call	Bond Future	6,765.4300	6.7654	6,868.9600	6.8690	1.530	0	0	0
2022/05/24	2032	02/02/2023	11.84	Put	Bond Future	764.1300	0.7641	736.3900	0.7364	(3.630)	0	0	500
2022/05/24	2032	02/02/2023	12.75	Call	Bond Future	10,495.8400	10.4958	10,613.7300	10.6137	1.123	0	0	0
2022/05/24	2032	02/02/2023	12.75	Put	Bond Future	327.3900	0.3274	314.0100	0.3140	(4.087)	0	0	750
2022/05/24	2032	02/02/2023	10.38	Call	Bond Future	1,907.0200	1.9070	1,959.0900	1.9591	2.730	0	0	0
2022/05/24	2032	02/02/2023	10.38	Put	Bond Future	3,251.8800	3.2519	3,172.6800	3.1727	(2.436)	0	0	0
2022/05/24	2032	02/02/2023	10.39	Call	Bond Future	1,931.1700	1.9312	1,983.6700	1.9837	2.719	0	0	0
2022/05/24	2032	02/02/2023	10.39	Put	Bond Future	3,222.7500	3.2227	3,143.9800	3.1440	(2.444)	0	0	0
2022/05/24	2032	02/02/2023	10.16	Call	Bond Future	1,416.3600	1.4164	1,458.9400	1.4589	3.006	0	0	0
2022/05/24	2032	02/02/2023	10.16	Put	Bond Future	3,944.3600	3.9444	3,855.6700	3.8557	(2.249)	0	0	454
2022/05/24	2032	02/02/2023	9.31	Call	Bond Future	367.2100	0.3672	381.6700	0.3817	3.938	0	0	454
2022/05/24	2032	02/02/2023	9.31	Put	Bond Future	7,668.6000	7.6686	7,551.7900	7.5518	(1.523)	0	0	0
2022/05/24	2032	04/05/2023	10.89	Call	Bond Future	3,325.3800	3.3254	3,388.9400	3.3889	1.911	0	0	0
2022/05/24	2032	04/05/2023	10.89	Put	Bond Future	2,723.0600	2.7231	2,663.6700	2.6637	(2.181)	0	0	0
2022/05/24	2032	04/05/2023			Bond Future	10.7712	86.6617	10.7470	86.7847	(0.224)	0.0000	0.0000	0
2022/05/24	2032	04/05/2023	10.88	Call	Bond Future	3,297.1500	3.2971	3,360.3900	3.3604	1.918	0	0	0
2022/05/24	2032	04/05/2023	10.88	Put	Bond Future	2,745.3000	2.7453	2,685.5900	2.6856	(2.175)	0	0	0
2022/05/24	2032	04/05/2023	10.87	Call	Bond Future	3,269.3600	3.2694	3,332.2800	3.3323	1.925	0	0	0
2022/05/24	2032	04/05/2023	10.87	Put	Bond Future	2,768.0200	2.7680	2,707.9900	2.7080	(2.169)	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
2022/05/24	2033	04/08/2022			Bond Future	114.9978	114.9978	115.7361	115.7361	0.642	0.0000	0.0000	7,046
2022/05/24	2033	03/11/2022			Bond Future	115.3632	115.3632	116.1522	116.1522	0.684	0.0000	0.0000	0
2022/05/24	2033	02/02/2023			Bond Future	117.3595	117.3595	118.1481	118.1481	0.672	0.0000	0.0000	0
2022/05/24	2033	04/05/2023			Bond Future	118.1491	118.1491	118.9383	118.9383	0.668	0.0000	0.0000	0
2022/05/24	2037	04/08/2022	10.89	Call	Bond Future	1,811.4500	1.8115	1,829.4400	1.8294	0.993	0	0	0
2022/05/24	2037	04/08/2022	10.89	Put	Bond Future	1,566.5500	1.5666	1,529.3900	1.5294	(2.372)	0	0	0
2022/05/24	2037	04/08/2022	10.90	Call	Bond Future	1,845.8600	1.8459	1,864.1800	1.8642	0.992	0	0	0
2022/05/24	2037	04/08/2022	11.95	Call	Bond Future	6,702.9100	6.7029	6,748.6800	6.7487	0.683	0	0	0
2022/05/24	2037	04/08/2022	11.95	Put	Bond Future	185.5700	0.1856	176.1900	0.1762	(5.055)	0	0	1,050
2022/05/24	2037	04/08/2022	10.91	Put	Bond Future	1,510.2500	1.5103	1,473.7400	1.4737	(2.417)	0	0	0
2022/05/24	2037	04/08/2022			Bond Future	10.8510	83.2535	10.8423	83.3086	(0.081)	0.0000	0.0000	126,442
2022/05/24	2037	04/08/2022	10.10	Call	Bond Future	175.7100	0.1757	176.8000	0.1768	0.620	0	0	50
2022/05/24	2037	04/08/2022	10.10	Put	Bond Future	5,112.3600	5.1124	5,058.3000	5.0583	(1.057)	0	0	0
2022/05/24	2037	04/08/2022	10.90	Put	Bond Future	1,538.2700	1.5383	1,501.4400	1.5014	(2.394)	0	0	50
2022/05/24	2037	04/08/2022	10.91	Call	Bond Future	1,880.4600	1.8805	1,899.1000	1.8991	0.991	0	0	0
2022/05/24	2037	04/08/2022	11.21	Call	Bond Future	3,059.5200	3.0595	3,088.1400	3.0881	0.935	0	0	1,050
2022/05/24	2037	04/08/2022	11.21	Put	Bond Future	842.8400	0.8428	816.3100	0.8163	(3.148)	0	0	0
2022/05/24	2037	04/08/2022	11.42	Call	Bond Future	4,024.0700	4.0241	4,058.9200	4.0589	0.866	0	0	0
2022/05/24	2037	04/08/2022	11.42	Put	Bond Future	551.0100	0.5510	530.7100	0.5307	(3.684)	0	0	50
2022/05/24	2037	03/11/2022	11.32	Call	Bond Future	3,557.2000	3.5572	3,604.1500	3.6042	1.320	0	0	0
2022/05/24	2037	03/11/2022	11.30	Put	Bond Future	1,707.9300	1.7079	1,668.9400	1.6689	(2.283)	0	0	0
2022/05/24	2037	03/11/2022	11.31	Call	Bond Future	3,518.9700	3.5190	3,565.6100	3.5656	1.325	0	0	0
2022/05/24	2037	03/11/2022	11.31	Put	Bond Future	1,686.3800	1.6864	1,647.7100	1.6477	(2.293)	0	0	0
2022/05/24	2037	03/11/2022			Bond Future	11.0075	84.4610	10.9937	84.5464	(0.126)	0.0000	0.0000	0
2022/05/24	2037	03/11/2022	11.32	Put	Bond Future	1,665.0700	1.6651	1,626.7100	1.6267	(2.304)	0	0	0
2022/05/24	2037	03/11/2022	11.30	Call	Bond Future	3,480.9100	3.4809	3,527.2300	3.5272	1.331	0	0	0
2022/05/24	2037	02/02/2023	11.03	Call	Bond Future	2,638.7700	2.6388	2,669.7600	2.6698	1.174	0	0	0
2022/05/24	2037	02/02/2023	11.03	Put	Bond Future	3,324.3500	3.3244	3,279.2200	3.2792	(1.358)	0	0	0
2022/05/24	2037	02/02/2023	11.04	Call	Bond Future	2,668.7700	2.6688	2,700.0100	2.7000	1.171	0	0	0
2022/05/24	2037	02/02/2023	11.04	Put	Bond Future	3,293.3100	3.2933	3,248.4300	3.2484	(1.363)	0	0	0
2022/05/24	2037	02/02/2023			Bond Future	11.1430	81.6498	11.1303	81.7259	(0.113)	0.0000	0.0000	0
2022/05/24	2037	02/02/2023	11.05	Call	Bond Future	2,699.2200	2.6992	2,730.7000	2.7307	1.166	0	0	0
2022/05/24	2037	02/02/2023	11.05	Put	Bond Future	3,262.7900	3.2628	3,218.1500	3.2181	(1.368)	0	0	0
2022/05/24	2037	04/05/2023	11.30	Call	Bond Future	3,553.2200	3.5532	3,583.8300	3.5838	0.861	0	0	0
2022/05/24	2037	04/05/2023	11.30	Put	Bond Future	3,384.8300	3.3848	3,348.2400	3.3482	(1.081)	0	0	0
2022/05/24	2037	04/05/2023	11.31	Call	Bond Future	3,584.2600	3.5843	3,615.0500	3.6150	0.859	0	0	0
2022/05/24	2037	04/05/2023	11.31	Put	Bond Future	3,356.9100	3.3569	3,320.5000	3.3205	(1.085)	0	0	0
2022/05/24	2037	04/05/2023			Bond Future	11.2715	83.1402	11.2602	83.2074	(0.101)	0.0000	0.0000	0
2022/05/24	2037	04/05/2023	11.32	Call	Bond Future	3,615.4200	3.6154	3,646.4000	3.6464	0.857	0	0	0
2022/05/24	2037	04/05/2023	11.32	Put	Bond Future	3,329.1700	3.3292	3,292.9500	3.2930	(1.088)	0	0	0
2022/05/24	2038	04/08/2022			Bond Future	130.6370	130.6370	131.2584	131.2584	0.476	0.0000	0.0000	4,102
2022/05/24	2038	03/11/2022			Bond Future	132.5608	132.5608	133.2372	133.2372	0.510	0.0000	0.0000	0
2022/05/24	2038	02/02/2023			Bond Future	132.9635	132.9635	133.6349	133.6349	0.505	0.0000	0.0000	0
2022/05/24	2038	04/05/2023			Bond Future	135.4086	135.4086	136.0767	136.0767	0.493	0.0000	0.0000	0
2022/05/24	2040	04/08/2022	9.70	Put	Bond Future	9,479.8600	9.4799	9,352.3200	9.3523	(1.345)	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
2022/05/24	2040	04/08/2022	11.05	Call	Bond Future	2,021.5100	2.0215	2,080.2800	2.0803	2.907	0	0	0
2022/05/24	2040	04/08/2022	11.05	Put	Bond Future	1,598.3500	1.5984	1,528.7200	1.5287	(4.356)	0	0	0
2022/05/24	2040	04/08/2022	12.24	Put	Bond Future	140.6700	0.1407	129.0500	0.1290	(8.260)	0	0	460
2022/05/24	2040	04/08/2022			Bond Future	10.9872	84.9424	10.9683	85.0708	(0.172)	0.0000	0.0000	120,054
2022/05/24	2040	04/08/2022	9.70	Call	Bond Future	20.6400	0.0206	21.5000	0.0215	4.167	0	0	460
2022/05/24	2040	04/08/2022	10.70	Call	Bond Future	910.0800	0.9101	942.6600	0.9427	3.580	0	0	460
2022/05/24	2040	04/08/2022	10.70	Put	Bond Future	2,889.3600	2.8894	2,793.5400	2.7935	(3.316)	0	0	0
2022/05/24	2040	04/08/2022	11.03	Call	Bond Future	1,947.1100	1.9471	2,004.3500	2.0044	2.940	0	0	0
2022/05/24	2040	04/08/2022	11.03	Put	Bond Future	1,658.4200	1.6584	1,587.2600	1.5873	(4.291)	0	0	0
2022/05/24	2040	04/08/2022	11.04	Call	Bond Future	1,984.0600	1.9841	2,042.0700	2.0421	2.924	0	0	0
2022/05/24	2040	04/08/2022	11.04	Put	Bond Future	1,628.0900	1.6281	1,557.7000	1.5577	(4.323)	0	0	0
2022/05/24	2040	04/08/2022	12.24	Call	Bond Future	7,994.9200	7.9949	8,111.7000	8.1117	1.461	0	0	0
2022/05/24	2040	03/11/2022	11.40	Call	Bond Future	3,594.7200	3.5947	3,686.1600	3.6862	2.544	0	0	0
2022/05/24	2040	03/11/2022	11.41	Put	Bond Future	1,875.3800	1.8754	1,807.2700	1.8073	(3.632)	0	0	0
2022/05/24	2040	03/11/2022	12.52	Call	Bond Future	8,877.1200	8.8771	9,014.0600	9.0141	1.543	0	0	0
2022/05/24	2040	03/11/2022	10.70	Call	Bond Future	1,271.7600	1.2718	1,318.2700	1.3183	3.657	0	0	1,100
2022/05/24	2040	03/11/2022	11.20	Call	Bond Future	2,829.7700	2.8298	2,908.9100	2.9089	2.797	0	0	1,100
2022/05/24	2040	03/11/2022	11.20	Put	Bond Future	2,432.4500	2.4325	2,351.4400	2.3514	(3.330)	0	0	0
2022/05/24	2040	03/11/2022	11.39	Call	Bond Future	3,554.8800	3.5549	3,645.7200	3.6457	2.555	0	0	0
2022/05/24	2040	03/11/2022			Bond Future	11.1397	86.1746	11.1156	86.3347	(0.217)	0.0000	0.0000	3,965
2022/05/24	2040	03/11/2022	11.40	Put	Bond Future	1,899.4200	1.8994	1,830.7100	1.8307	(3.617)	0	0	0
2022/05/24	2040	03/11/2022	11.41	Call	Bond Future	3,634.7500	3.6348	3,726.7900	3.7268	2.532	0	0	0
2022/05/24	2040	03/11/2022	12.52	Put	Bond Future	469.2400	0.4692	446.0300	0.4460	(4.946)	0	0	1,100
2022/05/24	2040	03/11/2022	10.70	Put	Bond Future	4,263.1700	4.2632	4,149.5300	4.1495	(2.666)	0	0	0
2022/05/24	2040	03/11/2022	11.39	Put	Bond Future	1,923.7200	1.9237	1,854.4100	1.8544	(3.603)	0	0	0
2022/05/24	2040	02/02/2023	11.12	Call	Bond Future	2,767.7400	2.7677	2,833.5200	2.8335	2.377	0	0	0
2022/05/24	2040	02/02/2023	11.12	Put	Bond Future	3,765.1300	3.7651	3,678.8500	3.6788	(2.292)	0	0	0
2022/05/24	2040	02/02/2023			Bond Future	11.2723	83.1424	11.2489	83.2945	(0.208)	0.0000	0.0000	0
2022/05/24	2040	02/02/2023	11.10	Call	Bond Future	2,704.6400	2.7046	2,769.4400	2.7694	2.396	0	0	0
2022/05/24	2040	02/02/2023	11.10	Put	Bond Future	3,834.3600	3.8344	3,747.1000	3.7471	(2.276)	0	0	0
2022/05/24	2040	02/02/2023	11.11	Call	Bond Future	2,736.2400	2.7362	2,801.5300	2.8015	2.386	0	0	0
2022/05/24	2040	02/02/2023	11.11	Put	Bond Future	3,799.7500	3.7998	3,712.9800	3.7130	(2.284)	0	0	0
2022/05/24	2040	04/05/2023	11.43	Call	Bond Future	3,815.2100	3.8152	3,886.8600	3.8869	1.878	0	0	0
2022/05/24	2040	04/05/2023	11.43	Put	Bond Future	3,611.5400	3.6115	3,538.9000	3.5389	(2.011)	0	0	0
2022/05/24	2040	04/05/2023			Bond Future	11.3980	84.6604	11.3753	84.8047	(0.199)	0.0000	0.0000	0
2022/05/24	2040	04/05/2023	11.41	Call	Bond Future	3,747.8300	3.7478	3,818.6900	3.8187	1.891	0	0	0
2022/05/24	2040	04/05/2023	11.41	Put	Bond Future	3,671.1700	3.6712	3,597.7400	3.5977	(2.000)	0	0	0
2022/05/24	2040	04/05/2023	11.42	Call	Bond Future	3,781.4600	3.7815	3,852.7100	3.8527	1.884	0	0	0
2022/05/24	2040	04/05/2023	11.42	Put	Bond Future	3,641.2500	3.6413	3,568.2100	3.5682	(2.006)	0	0	0
2022/05/24	2044	04/08/2022	11.08	Call	Bond Future	2,158.3500	2.1584	2,178.7900	2.1788	0.947	0	0	0
2022/05/24	2044	04/08/2022	11.08	Put	Bond Future	1,565.4800	1.5655	1,527.4600	1.5275	(2.429)	0	0	0
2022/05/24	2044	04/08/2022	11.09	Call	Bond Future	2,197.7800	2.1978	2,218.5700	2.2186	0.946	0	0	0
2022/05/24	2044	04/08/2022	11.09	Put	Bond Future	1,536.4900	1.5365	1,498.8200	1.4988	(2.452)	0	0	0
2022/05/24	2044	04/08/2022			Bond Future	10.9939	81.8714	10.9855	81.9299	(0.077)	0.0000	0.0000	76,703
2022/05/24	2044	04/08/2022	11.10	Call	Bond Future	2,237.4000	2.2374	2,258.5500	2.2585	0.945	0	0	0
2022/05/24	2044	04/08/2022	11.10	Put	Bond Future	1,507.7900	1.5078	1,470.4800	1.4705	(2.474)	0	0	0
2022/05/24	2044	03/11/2022	11.40	Put	Bond Future	1,934.8100	1.9348	1,893.2800	1.8933	(2.146)	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
2022/05/24	2044	03/11/2022	11.41	Call	Bond Future	3,723.7800	3.7238	3,770.6800	3.7707	1.259	0	0	0
2022/05/24	2044	03/11/2022	11.41	Put	Bond Future	1,910.3600	1.9104	1,869.1600	1.8692	(2.157)	0	0	0
2022/05/24	2044	03/11/2022			Bond Future	11.1375	83.0591	11.1245	83.1472	(0.117)	0.0000	0.0000	0
2022/05/24	2044	03/11/2022	11.39	Call	Bond Future	3,642.1600	3.6422	3,688.4000	3.6884	1.270	0	0	0
2022/05/24	2044	03/11/2022	11.39	Put	Bond Future	1,959.5300	1.9595	1,917.6700	1.9177	(2.136)	0	0	0
2022/05/24	2044	03/11/2022	11.40	Call	Bond Future	3,682.8800	3.6829	3,729.4500	3.7294	1.264	0	0	0
2022/05/24	2044	02/02/2023	11.14	Call	Bond Future	2,930.9900	2.9310	2,962.7200	2.9627	1.083	0	0	0
2022/05/24	2044	02/02/2023	11.14	Put	Bond Future	3,749.2700	3.7493	3,701.9200	3.7019	(1.263)	0	0	0
2022/05/24	2044	02/02/2023	11.15	Call	Bond Future	2,964.0700	2.9641	2,996.0600	2.9961	1.079	0	0	0
2022/05/24	2044	02/02/2023	11.15	Put	Bond Future	3,714.7500	3.7148	3,667.6600	3.6677	(1.268)	0	0	0
2022/05/24	2044	02/02/2023			Bond Future	11.2620	80.0989	11.2501	80.1780	(0.105)	0.0000	0.0000	0
2022/05/24	2044	02/02/2023	11.16	Call	Bond Future	2,997.3400	2.9973	3,029.5700	3.0296	1.075	0	0	0
2022/05/24	2044	02/02/2023	11.16	Put	Bond Future	3,680.5100	3.6805	3,633.6600	3.6337	(1.273)	0	0	0
2022/05/24	2044	04/05/2023	11.41	Call	Bond Future	3,900.7300	3.9007	3,932.7900	3.9328	0.822	0	0	0
2022/05/24	2044	04/05/2023	11.41	Put	Bond Future	3,701.9500	3.7019	3,663.5700	3.6636	(1.037)	0	0	0
2022/05/24	2044	04/05/2023	11.42	Call	Bond Future	3,935.2000	3.9352	3,967.4500	3.9675	0.820	0	0	0
2022/05/24	2044	04/05/2023	11.42	Put	Bond Future	3,671.3800	3.6714	3,633.1900	3.6332	(1.040)	0	0	0
2022/05/24	2044	04/05/2023			Bond Future	11.3795	81.5614	11.3688	81.6318	(0.095)	0.0000	0.0000	0
2022/05/24	2044	04/05/2023	11.43	Call	Bond Future	3,969.8000	3.9698	4,002.2500	4.0023	0.817	0	0	0
2022/05/24	2044	04/05/2023	11.43	Put	Bond Future	3,641.0300	3.6410	3,603.0400	3.6030	(1.043)	0	0	0
2022/05/24	2046	04/08/2022			Bond Future	119.9194	119.9194	120.9623	120.9623	0.870	0.0000	0.0000	16,569
2022/05/24	2046	03/11/2022			Bond Future	119.7309	119.7309	120.8308	120.8308	0.919	0.0000	0.0000	1,566
2022/05/24	2046	02/02/2023			Bond Future	121.8040	121.8040	122.9080	122.9080	0.906	0.0000	0.0000	0
2022/05/24	2046	04/05/2023			Bond Future	122.0297	122.0297	123.1392	123.1392	0.909	0.0000	0.0000	0
2022/05/24	2050	04/08/2022			Bond Future	122.1054	122.1054	123.2973	123.2973	0.976	0.0000	0.0000	11,293
2022/05/24	2050	03/11/2022			Bond Future	123.9033	123.9033	125.1557	125.1557	1.011	0.0000	0.0000	0
2022/05/24	2050	02/02/2023			Bond Future	123.9472	123.9472	125.2058	125.2058	1.015	0.0000	0.0000	0
2022/05/24	2050	04/05/2023			Bond Future	126.2264	126.2264	127.4933	127.4933	1.004	0.0000	0.0000	0
2022/05/24	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/05/24	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/05/24	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/05/24	AL37	04/08/2022			Index Future	830.7690	830.7690	829.0410	829.0410	(0.208)	0.0000	0.0000	0
2022/05/24	AL37	03/11/2022			Index Future	842.9030	842.9030	841.4380	841.4380	(0.174)	0.0000	0.0000	0
2022/05/24	AL37	02/02/2023			Index Future	857.2630	857.2630	855.6740	855.6740	(0.185)	0.0000	0.0000	0
2022/05/24	AL37	04/05/2023			Index Future	872.7920	872.7920	871.0780	871.0780	(0.196)	0.0000	0.0000	0
2022/05/24	AL7T	04/08/2022			Index Future	951.8780	951.8780	952.3990	952.3990	0.055	0.0000	0.0000	0
2022/05/24	AL7T	03/11/2022			Index Future	965.7810	965.7810	966.6400	966.6400	0.089	0.0000	0.0000	0
2022/05/24	AL7T	02/02/2023			Index Future	982.2340	982.2340	982.9940	982.9940	0.077	0.0000	0.0000	0
2022/05/24	AL7T	04/05/2023			Index Future	1,000.0280	1,000.0280	1,000.6910	1,000.6910	0.066	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
2022/05/24	ALBI	04/08/2022			Index Future	847.2220	847.2220	847.4300	847.4300	0.025	0.0000	0.0000	131
2022/05/24	ALBI	03/11/2022			Index Future	859.5960	859.5960	860.1020	860.1020	0.059	0.0000	0.0000	0
2022/05/24	ALBI	02/02/2023			Index Future	874.2400	874.2400	874.6540	874.6540	0.047	0.0000	0.0000	0
2022/05/24	ALBI	04/05/2023			Index Future	890.0770	890.0770	890.4000	890.4000	0.036	0.0000	0.0000	0
2022/05/24	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/05/24	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/05/24	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/05/24	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/05/24	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/05/24	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/05/24	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/05/24	C040	06/10/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/05/24	C040	31/01/2040			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/05/24	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/05/24	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/05/24	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/05/24	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/05/24	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/05/24	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/05/24	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2022/05/24	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/05/24	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/05/24	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/05/24	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/05/24	C226	25/01/2023			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	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2022/05/24	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/05/24	C303	28/02/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/05/24	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/05/24	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/05/24	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/05/24	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/05/24	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/05/24	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/05/24	ES33	04/08/2022			Bond Future	11.6958	77.2864	11.6864	77.3332	(0.080)	0.0000	0.0000	350
2022/05/24	ES33	03/11/2022			Bond Future	11.9056	74.6421	11.8904	74.7161	(0.128)	0.0000	0.0000	0
2022/05/24	ES33	02/02/2023			Bond Future	12.0950	75.9375	12.0812	76.0031	(0.114)	0.0000	0.0000	0
2022/05/24	ES33	04/05/2023			Bond Future	12.2719	73.5472	12.2595	73.6049	(0.101)	0.0000	0.0000	0
2022/05/24	ES42	04/08/2022			Bond Future	12.0682	75.8246	12.0593	75.8762	(0.074)	0.0000	0.0000	4,769
2022/05/24	ES42	03/11/2022			Bond Future	12.2591	72.6813	12.2452	72.7599	(0.113)	0.0000	0.0000	0
2022/05/24	ES42	02/02/2023			Bond Future	12.4256	73.9452	12.4129	74.0154	(0.102)	0.0000	0.0000	0
2022/05/24	ES42	04/05/2023			Bond Future	12.5884	71.0466	12.5768	71.1091	(0.092)	0.0000	0.0000	0
2022/05/24	GOVI	04/08/2022	819.28	Call	GOVI	164,390.0000	16.4390	166,790.0000	16.6790	1.460	0	0	0
2022/05/24	GOVI	04/08/2022	819.28	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/05/24	GOVI	04/08/2022			GOVI	835.7190	835.7190	835.9590	835.9590	0.029	0.0000	0.0000	1,114
2022/05/24	GOVI	04/08/2022	819.26	Call	GOVI	164,590.0000	16.4590	166,990.0000	16.6990	1.458	0	0	0
2022/05/24	GOVI	04/08/2022	819.26	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/05/24	GOVI	04/08/2022	819.27	Call	GOVI	164,490.0000	16.4490	166,890.0000	16.6890	1.459	0	0	0
2022/05/24	GOVI	04/08/2022	819.27	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/05/24	GOVI	03/11/2022	820.41	Call	GOVI	275,150.0000	27.5150	280,490.0000	28.0490	1.941	0	0	0
2022/05/24	GOVI	03/11/2022	820.41	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/05/24	GOVI	03/11/2022	820.42	Call	GOVI	275,050.0000	27.5050	280,390.0000	28.0390	1.941	0	0	0
2022/05/24	GOVI	03/11/2022	820.42	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/05/24	GOVI	03/11/2022			GOVI	847.9250	847.9250	848.4590	848.4590	0.063	0.0000	0.0000	0
2022/05/24	GOVI	03/11/2022	820.43	Call	GOVI	274,950.0000	27.4950	280,290.0000	28.0290	1.942	0	0	0
2022/05/24	GOVI	03/11/2022	820.43	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/05/24	GOVI	02/02/2023	850.82	Call	GOVI	115,510.0000	11.5510	119,940.0000	11.9940	3.835	0	0	0
2022/05/24	GOVI	02/02/2023	850.82	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/05/24	GOVI	02/02/2023	850.83	Call	GOVI	115,410.0000	11.5410	119,840.0000	11.9840	3.838	0	0	0
2022/05/24	GOVI	02/02/2023	850.83	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/05/24	GOVI	02/02/2023			GOVI	862.3710	862.3710	862.8140	862.8140	0.051	0.0000	0.0000	0
2022/05/24	GOVI	02/02/2023	850.84	Call	GOVI	115,310.0000	11.5310	119,740.0000	11.9740	3.842	0	0	0
2022/05/24	GOVI	02/02/2023	850.84	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/05/24	GOVI	04/05/2023	852.86	Call	GOVI	251,330.0000	25.1330	254,870.0000	25.4870	1.409	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
2022/05/24	GOVI	04/05/2023	852.86	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/05/24	GOVI	04/05/2023	852.87	Call	GOVI	251,230.0000	25.1230	254,770.0000	25.4770	1.409	0	0	0
2022/05/24	GOVI	04/05/2023	852.87	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/05/24	GOVI	04/05/2023			GOVI	877.9930	877.9930	878.3470	878.3470	0.040	0.0000	0.0000	0
2022/05/24	GOVI	04/05/2023	852.88	Call	GOVI	251,130.0000	25.1130	254,670.0000	25.4670	1.410	0	0	0
2022/05/24	GOVI	04/05/2023	852.88	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/05/24	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2022/05/24	IGOV	04/08/2022			Index Future	321.6330	321.6330	323.4200	323.4200	0.556	0.0000	0.0000	759
2022/05/24	IGOV	03/11/2022			Index Future	326.4090	326.4090	328.3350	328.3350	0.590	0.0000	0.0000	16
2022/05/24	IGOV	02/02/2023			Index Future	332.0460	332.0460	333.9670	333.9670	0.579	0.0000	0.0000	0
2022/05/24	IGOV	04/05/2023			Index Future	338.1370	338.1370	340.0550	340.0550	0.567	0.0000	0.0000	0
2022/05/24	IS05	21/06/2022			Interest Rate Swap	90.2900	90.2900	90.2900	90.2900	0.000	0.0000	0.0000	0
2022/05/24	IS05	20/09/2022			Interest Rate Swap	93.5000	93.5000	93.5000	93.5000	0.000	0.0000	0.0000	0
2022/05/24	IS05	20/12/2022			Interest Rate Swap	94.0600	94.0600	94.0600	94.0600	0.000	0.0000	0.0000	0
2022/05/24	IS05	22/03/2023			Interest Rate Swap	86.5400	86.5400	86.5400	86.5400	0.000	0.0000	0.0000	0
2022/05/24	IS05	20/06/2023			Interest Rate Swap	92.1700	92.1700	92.1700	92.1700	0.000	0.0000	0.0000	0
2022/05/24	IS05	19/09/2023			Interest Rate Swap	94.8800	94.8800	94.8800	94.8800	0.000	0.0000	0.0000	0
2022/05/24	IS10	17/12/2025			Interest Rate Swap	80.2800	80.2800	80.2800	80.2800	0.000	0.0000	0.0000	0
2022/05/24	IS10	16/03/2026			Interest Rate Swap	76.8200	76.8200	76.8200	76.8200	0.000	0.0000	0.0000	0
2022/05/24	IS10	15/06/2026			Interest Rate Swap	75.2400	75.2400	75.2400	75.2400	0.000	0.0000	0.0000	0
2022/05/24	IS10	21/09/2026			Interest Rate Swap	77.2700	77.2700	77.2700	77.2700	0.000	0.0000	0.0000	0
2022/05/24	IS10	21/12/2026			Interest Rate Swap	81.3000	81.3000	81.3000	81.3000	0.000	0.0000	0.0000	0
2022/05/24	IS10	15/03/2027			Interest Rate Swap	79.8000	79.8000	79.8000	79.8000	0.000	0.0000	0.0000	0
2022/05/24	IS10	21/06/2027			Interest Rate Swap	81.8600	81.8600	81.8600	81.8600	0.000	0.0000	0.0000	0
2022/05/24	IS10	20/09/2027			Interest Rate Swap	87.6100	87.6100	87.6100	87.6100	0.000	0.0000	0.0000	0
2022/05/24	IS10	20/12/2027			Interest Rate Swap	87.9400	87.9400	87.9400	87.9400	0.000	0.0000	0.0000	0
2022/05/24	IS10	22/03/2028			Interest Rate Swap	80.8900	80.8900	80.8900	80.8900	0.000	0.0000	0.0000	0
2022/05/24	IS10	20/06/2028			Interest Rate Swap	88.6800	88.6800	88.6800	88.6800	0.000	0.0000	0.0000	0
2022/05/24	IS10	19/09/2028			Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0.000	0.0000	0.0000	0
2022/05/24	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2022/05/24	JBAF	15/06/2022			Jibar Tradeable Future	4.9550	95.0450	4.9550	95.0450	0.000	0.0000	0.0000	0
2022/05/24	JBAF	20/07/2022			Jibar Tradeable Future	5.0650	94.9350	5.0450	94.9550	(0.395)	0.0000	0.0000	0
2022/05/24	JBAF	17/08/2022			Jibar Tradeable Future	5.3800	94.6200	5.3900	94.6100	0.186	0.0000	0.0000	0
2022/05/24	JBAF	21/09/2022			Jibar Tradeable Future	5.5250	94.4750	5.4950	94.5050	(0.543)	0.0000	0.0000	0
2022/05/24	JBAF	19/10/2022			Jibar Tradeable Future	5.8000	94.2000	5.8100	94.1900	0.172	0.0000	0.0000	0
2022/05/24	JBAF	16/11/2022			Jibar Tradeable Future	5.9100	94.0900	5.9200	94.0800	0.169	0.0000	0.0000	0
2022/05/24	JBAF	21/12/2022			Jibar Tradeable Future	6.2000	93.8000	6.2100	93.7900	0.161	0.0000	0.0000	68
2022/05/24	JBAF	15/03/2023			Jibar Tradeable Future	6.6950	93.3050	6.6950	93.3050	0.000	0.0000	0.0000	0
2022/05/24	JBAF	21/06/2023			Jibar Tradeable Future	7.0900	92.9100	7.0500	92.9500	(0.564)	0.0000	0.0000	0
2022/05/24	JBAF	20/09/2023			Jibar Tradeable Future	7.2600	92.7400	7.2300	92.7700	(0.413)	0.0000	0.0000	75
2022/05/24	JBAF	20/12/2023			Jibar Tradeable Future	7.3850	92.6150	7.3550	92.6450	(0.406)	0.0000	0.0000	172

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
2022/05/24	JBAF	20/03/2024			Jibar Tradeable Future	7.4950	92.5050	7.4550	92.5450	(0.534)	0.0000	0.0000	0
2022/05/24	R023	04/08/2022	6.05	Call	Bond Future	240.1600	0.2402	211.2600	0.2113	(12.034)	0	0	0
2022/05/24	R023	04/08/2022	6.05	Put	Bond Future	54.6600	0.0547	65.9500	0.0659	20.655	0	0	0
2022/05/24	R023	04/08/2022			Bond Future	5.7105	104.5300	5.7839	104.4899	1.286	0.0000	0.0000	22,183
2022/05/24	R023	04/08/2022	6.03	Call	Bond Future	231.8800	0.2319	203.4300	0.2034	(12.269)	0	0	0
2022/05/24	R023	04/08/2022	6.03	Put	Bond Future	57.2900	0.0573	69.0300	0.0690	20.492	0	0	0
2022/05/24	R023	04/08/2022	6.04	Call	Bond Future	235.9300	0.2359	207.2500	0.2073	(12.156)	0	0	0
2022/05/24	R023	04/08/2022	6.04	Put	Bond Future	55.8800	0.0559	67.3900	0.0674	20.598	0	0	0
2022/05/24	R023	03/11/2022	6.25	Call	Bond Future	245.4500	0.2455	241.2500	0.2413	(1.711)	0	0	0
2022/05/24	R023	03/11/2022	6.25	Put	Bond Future	38.6100	0.0386	39.5500	0.0396	2.435	0	0	0
2022/05/24	R023	03/11/2022	6.26	Call	Bond Future	248.0100	0.2480	243.8000	0.2438	(1.698)	0	0	0
2022/05/24	R023	03/11/2022	6.26	Put	Bond Future	38.1100	0.0381	39.0400	0.0390	2.440	0	0	0
2022/05/24	R023	03/11/2022			Bond Future	5.5773	102.1272	5.5940	102.1221	0.299	0.0000	0.0000	0
2022/05/24	R023	03/11/2022	6.27	Call	Bond Future	250.3700	0.2504	246.1500	0.2461	(1.686)	0	0	0
2022/05/24	R023	03/11/2022	6.27	Put	Bond Future	37.4000	0.0374	38.3200	0.0383	2.460	0	0	0
2022/05/24	R035	04/08/2022	9.53	Call	Bond Future	34.0900	0.0341	36.4600	0.0365	6.952	0	0	400
2022/05/24	R035	04/08/2022	9.53	Put	Bond Future	7,665.0500	7.6650	7,515.8700	7.5159	(1.946)	0	0	0
2022/05/24	R035	04/08/2022	9.84	Call	Bond Future	116.8900	0.1169	124.7900	0.1248	6.758	0	0	100
2022/05/24	R035	04/08/2022	9.84	Put	Bond Future	5,614.0300	5.6140	5,470.3800	5.4704	(2.559)	0	0	0
2022/05/24	R035	04/08/2022	10.53	Put	Bond Future	2,123.4400	2.1234	2,024.5900	2.0246	(4.655)	0	0	0
2022/05/24	R035	04/08/2022	11.13	Put	Bond Future	671.5000	0.6715	624.5300	0.6245	(6.995)	0	0	100
2022/05/24	R035	04/08/2022	10.64	Call	Bond Future	1,467.1500	1.4672	1,529.9500	1.5300	4.280	0	0	0
2022/05/24	R035	04/08/2022	10.64	Put	Bond Future	1,759.3800	1.7594	1,670.6300	1.6706	(5.044)	0	0	100
2022/05/24	R035	04/08/2022	10.72	Call	Bond Future	1,732.4500	1.7325	1,802.5800	1.8026	4.048	0	0	0
2022/05/24	R035	04/08/2022	10.72	Put	Bond Future	1,527.0300	1.5270	1,445.6100	1.4456	(5.332)	0	0	0
2022/05/24	R035	04/08/2022	10.73	Call	Bond Future	1,767.0600	1.7671	1,838.1000	1.8381	4.020	0	0	0
2022/05/24	R035	04/08/2022	10.73	Put	Bond Future	1,499.7100	1.4997	1,419.2000	1.4192	(5.368)	0	0	0
2022/05/24	R035	04/08/2022			Bond Future	10.6869	91.5517	10.6626	91.7033	(0.228)	0.0000	0.0000	129,151
2022/05/24	R035	04/08/2022	10.53	Call	Bond Future	1,140.3400	1.1403	1,193.0400	1.1930	4.621	0	0	400
2022/05/24	R035	04/08/2022	10.74	Call	Bond Future	1,802.1600	1.8022	1,874.1000	1.8741	3.992	0	0	0
2022/05/24	R035	04/08/2022	10.74	Put	Bond Future	1,472.9500	1.4729	1,393.3400	1.3933	(5.405)	0	0	0
2022/05/24	R035	04/08/2022	11.13	Call	Bond Future	3,365.4000	3.3654	3,469.9800	3.4700	3.108	0	0	0
2022/05/24	R035	04/08/2022	12.18	Call	Bond Future	8,688.0500	8.6880	8,832.2900	8.8323	1.660	0	0	0
2022/05/24	R035	04/08/2022	12.18	Put	Bond Future	67.3300	0.0673	60.0200	0.0600	(10.857)	0	0	400
2022/05/24	R035	03/11/2022	11.15	Call	Bond Future	3,411.1300	3.4111	3,521.1100	3.5211	3.224	0	0	0
2022/05/24	R035	03/11/2022	11.15	Put	Bond Future	1,644.4700	1.6445	1,569.6300	1.5696	(4.551)	0	0	0
2022/05/24	R035	03/11/2022	12.68	Call	Bond Future	10,369.8700	10.3699	10,539.2900	10.5393	1.634	0	0	0
2022/05/24	R035	03/11/2022	12.68	Put	Bond Future	235.9000	0.2359	220.5000	0.2205	(6.528)	0	0	1,000
2022/05/24	R035	03/11/2022	10.99	Call	Bond Future	2,831.5500	2.8315	2,930.3000	2.9303	3.487	0	0	0
2022/05/24	R035	03/11/2022	10.99	Put	Bond Future	2,014.6800	2.0147	1,928.6100	1.9286	(4.272)	0	0	582
2022/05/24	R035	03/11/2022	11.05	Call	Bond Future	3,043.7300	3.0437	3,146.7700	3.1468	3.385	0	0	1,000
2022/05/24	R035	03/11/2022	10.57	Call	Bond Future	1,527.0400	1.5270	1,594.0600	1.5941	4.389	0	0	0
2022/05/24	R035	03/11/2022	10.57	Put	Bond Future	3,276.2600	3.2763	3,158.4600	3.1585	(3.596)	0	0	582
2022/05/24	R035	03/11/2022			Bond Future	10.8544	88.3925	10.8240	88.5773	(0.280)	0.0000	0.0000	3,020
2022/05/24	R035	03/11/2022	11.14	Call	Bond Future	3,373.5800	3.3736	3,482.8800	3.4829	3.240	0	0	0
2022/05/24	R035	03/11/2022	11.14	Put	Bond Future	1,665.8500	1.6659	1,590.3300	1.5903	(4.533)	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
2022/05/24	R035	03/11/2022	11.05	Put	Bond Future	1,868.9300	1.8689	1,787.1500	1.7872	(4.376)	0	0	0
2022/05/24	R035	03/11/2022	11.13	Call	Bond Future	3,336.2100	3.3362	3,444.8200	3.4448	3.255	0	0	0
2022/05/24	R035	03/11/2022	11.13	Put	Bond Future	1,687.4600	1.6875	1,611.2500	1.6113	(4.516)	0	0	0
2022/05/24	R035	03/11/2022	9.82	Call	Bond Future	337.4800	0.3375	358.0900	0.3581	6.107	0	0	582
2022/05/24	R035	03/11/2022	9.82	Put	Bond Future	6,945.2400	6.9452	6,781.0300	6.7810	(2.364)	0	0	0
2022/05/24	R035	03/11/2022	10.30	Call	Bond Future	905.3200	0.9053	951.9400	0.9519	5.150	0	0	1,000
2022/05/24	R035	03/11/2022	10.30	Put	Bond Future	4,361.7300	4.3617	4,223.5300	4.2235	(3.168)	0	0	0
2022/05/24	R035	02/02/2023	13.22	Put	Bond Future	377.2000	0.3772	360.0000	0.3600	(4.560)	0	0	1,000
2022/05/24	R035	02/02/2023	10.88	Call	Bond Future	2,600.7400	2.6007	2,680.2000	2.6802	3.055	0	0	0
2022/05/24	R035	02/02/2023	10.88	Put	Bond Future	3,314.7100	3.3147	3,217.5400	3.2175	(2.931)	0	0	0
2022/05/24	R035	02/02/2023	9.81	Call	Bond Future	523.4600	0.5235	547.8600	0.5479	4.661	0	0	582
2022/05/24	R035	02/02/2023	9.81	Put	Bond Future	8,002.5400	8.0025	7,850.3100	7.8503	(1.902)	0	0	0
2022/05/24	R035	02/02/2023	10.30	Put	Bond Future	5,459.4900	5.4595	5,329.1100	5.3291	(2.388)	0	0	0
2022/05/24	R035	02/02/2023	10.66	Call	Bond Future	1,987.5200	1.9875	2,054.2900	2.0543	3.359	0	0	0
2022/05/24	R035	02/02/2023	10.66	Put	Bond Future	4,034.9300	4.0349	3,925.0700	3.9251	(2.723)	0	0	582
2022/05/24	R035	02/02/2023			Bond Future	10.9998	89.9050	10.9700	90.0816	(0.271)	0.0000	0.0000	0
2022/05/24	R035	02/02/2023	11.05	Call	Bond Future	3,124.9800	3.1250	3,214.0100	3.2140	2.849	0	0	1,000
2022/05/24	R035	02/02/2023	11.05	Put	Bond Future	2,828.0300	2.8280	2,740.4300	2.7404	(3.098)	0	0	0
2022/05/24	R035	02/02/2023	11.06	Call	Bond Future	3,156.8900	3.1569	3,246.4800	3.2465	2.838	0	0	0
2022/05/24	R035	02/02/2023	11.06	Put	Bond Future	2,800.9900	2.8010	2,713.9500	2.7139	(3.107)	0	0	582
2022/05/24	R035	02/02/2023	13.22	Call	Bond Future	12,220.3400	12.2203	12,379.7700	12.3798	1.305	0	0	0
2022/05/24	R035	02/02/2023	10.86	Call	Bond Future	2,541.9900	2.5420	2,620.3100	2.6203	3.081	0	0	0
2022/05/24	R035	02/02/2023	10.86	Put	Bond Future	3,376.0000	3.3760	3,277.6900	3.2777	(2.912)	0	0	0
2022/05/24	R035	02/02/2023	10.87	Call	Bond Future	2,571.4300	2.5714	2,650.3200	2.6503	3.068	0	0	0
2022/05/24	R035	02/02/2023	10.87	Put	Bond Future	3,345.3900	3.3454	3,247.6500	3.2476	(2.922)	0	0	0
2022/05/24	R035	02/02/2023	10.30	Call	Bond Future	1,167.0500	1.1670	1,213.3000	1.2133	3.963	0	0	1,000
2022/05/24	R035	04/05/2023	11.20	Call	Bond Future	3,579.4900	3.5795	3,666.3400	3.6663	2.426	0	0	0
2022/05/24	R035	04/05/2023	11.21	Call	Bond Future	3,610.7300	3.6107	3,698.0500	3.6981	2.418	0	0	0
2022/05/24	R035	04/05/2023	11.22	Put	Bond Future	3,114.2700	3.1143	3,033.0700	3.0331	(2.607)	0	0	0
2022/05/24	R035	04/05/2023			Bond Future	11.1286	87.0454	11.0995	87.2143	(0.261)	0.0000	0.0000	0
2022/05/24	R035	04/05/2023	11.20	Put	Bond Future	3,166.5100	3.1665	3,084.3800	3.0844	(2.594)	0	0	0
2022/05/24	R035	04/05/2023	11.21	Put	Bond Future	3,140.1300	3.1401	3,058.4700	3.0585	(2.601)	0	0	0
2022/05/24	R035	04/05/2023	11.22	Call	Bond Future	3,642.4400	3.6424	3,730.2200	3.7302	2.410	0	0	0
2022/05/24	R186	04/08/2022	7.96	Call	Bond Future	385.4500	0.3855	320.7500	0.3208	(16.786)	0	0	3,600
2022/05/24	R186	04/08/2022	8.15	Call	Bond Future	635.7900	0.6358	544.3200	0.5443	(14.387)	0	0	0
2022/05/24	R186	04/08/2022	8.15	Put	Bond Future	1,436.9800	1.4370	1,583.1600	1.5832	10.173	0	0	0
2022/05/24	R186	04/08/2022	9.78	Call	Bond Future	5,218.8600	5.2189	4,988.2000	4.9882	(4.420)	0	0	0
2022/05/24	R186	04/08/2022	9.78	Put	Bond Future	38.6300	0.0386	45.6200	0.0456	18.095	0	0	3,600
2022/05/24	R186	04/08/2022			Bond Future	8.3617	109.0984	8.4249	108.8607	0.756	0.0000	0.0000	81,154
2022/05/24	R186	04/08/2022	6.96	Call	Bond Future	9.1000	0.0091	6.3400	0.0063	(30.330)	0	0	3,600
2022/05/24	R186	04/08/2022	6.96	Put	Bond Future	5,454.3700	5.4544	5,689.2600	5.6893	4.306	0	0	0
2022/05/24	R186	04/08/2022	7.96	Put	Bond Future	1,911.9600	1.9120	2,084.9100	2.0849	9.046	0	0	0
2022/05/24	R186	04/08/2022	8.13	Call	Bond Future	605.6300	0.6056	517.0700	0.5171	(14.623)	0	0	0
2022/05/24	R186	04/08/2022	8.13	Put	Bond Future	1,482.8900	1.4829	1,631.9800	1.6320	10.054	0	0	0
2022/05/24	R186	04/08/2022	8.14	Call	Bond Future	620.6000	0.6206	530.5800	0.5306	(14.505)	0	0	0
2022/05/24	R186	04/08/2022	8.14	Put	Bond Future	1,459.8200	1.4598	1,607.4500	1.6075	10.113	0	0	0
2022/05/24	R186	03/11/2022	8.53	Call	Bond Future	1,441.7300	1.4417	1,337.5300	1.3375	(7.227)	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
2022/05/24	R186	03/11/2022	8.53	Put	Bond Future	1,480.6600	1.4807	1,579.4900	1.5795	6.675	0	0	0
2022/05/24	R186	03/11/2022	8.54	Call	Bond Future	1,460.6700	1.4607	1,355.6700	1.3557	(7.188)	0	0	0
2022/05/24	R186	03/11/2022	8.54	Put	Bond Future	1,464.0500	1.4641	1,562.0800	1.5621	6.696	0	0	0
2022/05/24	R186	03/11/2022			Bond Future	8.5410	110.6790	8.5982	110.4759	0.670	0.0000	0.0000	11,129
2022/05/24	R186	03/11/2022	8.55	Call	Bond Future	1,479.7400	1.4797	1,373.9500	1.3740	(7.149)	0	0	0
2022/05/24	R186	03/11/2022	8.55	Put	Bond Future	1,447.5900	1.4476	1,544.8300	1.5448	6.717	0	0	0
2022/05/24	R186	02/02/2023	8.32	Call	Bond Future	1,079.1300	1.0791	992.1500	0.9922	(8.060)	0	0	0
2022/05/24	R186	02/02/2023	8.32	Put	Bond Future	2,252.9600	2.2530	2,386.3800	2.3864	5.922	0	0	0
2022/05/24	R186	02/02/2023	8.33	Call	Bond Future	1,095.4600	1.0955	1,007.6900	1.0077	(8.012)	0	0	0
2022/05/24	R186	02/02/2023	8.33	Put	Bond Future	2,235.3500	2.2353	2,367.9800	2.3680	5.933	0	0	0
2022/05/24	R186	02/02/2023			Bond Future	8.6682	107.2761	8.7341	107.0557	0.760	0.0000	0.0000	0
2022/05/24	R186	02/02/2023	8.34	Call	Bond Future	1,112.2500	1.1122	1,023.6900	1.0237	(7.962)	0	0	0
2022/05/24	R186	02/02/2023	8.34	Put	Bond Future	2,218.2100	2.2182	2,350.0500	2.3500	5.944	0	0	0
2022/05/24	R186	04/05/2023	8.83	Put	Bond Future	1,895.6400	1.8956	2,008.5500	2.0085	5.956	0	0	0
2022/05/24	R186	04/05/2023	8.84	Call	Bond Future	2,076.6800	2.0767	1,951.4600	1.9515	(6.030)	0	0	0
2022/05/24	R186	04/05/2023			Bond Future	8.7780	109.2302	8.8536	108.9927	0.862	0.0000	0.0000	0
2022/05/24	R186	04/05/2023	8.82	Call	Bond Future	2,041.6500	2.0416	1,917.6400	1.9176	(6.074)	0	0	0
2022/05/24	R186	04/05/2023	8.82	Put	Bond Future	1,909.5500	1.9096	2,023.0600	2.0231	5.944	0	0	0
2022/05/24	R186	04/05/2023	8.83	Call	Bond Future	2,059.1300	2.0591	1,934.5200	1.9345	(6.052)	0	0	0
2022/05/24	R186	04/05/2023	8.84	Put	Bond Future	1,881.8200	1.8818	1,994.1200	1.9941	5.968	0	0	0
2022/05/24	R197	04/08/2022			Bond Future	327.7957	327.7957	328.0523	328.0523	0.078	0.0000	0.0000	876
2022/05/24	R197	03/11/2022			Bond Future	332.6211	332.6211	332.9958	332.9958	0.113	0.0000	0.0000	1
2022/05/24	R197	02/02/2023			Bond Future	329.6573	329.6573	329.9963	329.9963	0.103	0.0000	0.0000	0
2022/05/24	R197	04/05/2023			Bond Future	335.7217	335.7217	336.0281	336.0281	0.091	0.0000	0.0000	0
2022/05/24	R202	04/08/2022			Bond Future	247.7857	247.7857	249.9555	249.9555	0.876	0.0000	0.0000	6,593
2022/05/24	R202	03/11/2022			Bond Future	251.4331	251.4331	253.7221	253.7221	0.910	0.0000	0.0000	0
2022/05/24	R202	02/02/2023			Bond Future	251.1517	251.1517	253.4485	253.4485	0.914	0.0000	0.0000	0
2022/05/24	R202	04/05/2023			Bond Future	255.7690	255.7690	258.0784	258.0784	0.903	0.0000	0.0000	0
2022/05/24	R209	04/08/2022	10.57	Put	Bond Future	1,757.3300	1.7573	1,721.9800	1.7220	(2.012)	0	0	0
2022/05/24	R209	04/08/2022	10.58	Call	Bond Future	1,091.1800	1.0912	1,101.9500	1.1019	0.987	0	0	0
2022/05/24	R209	04/08/2022	10.58	Put	Bond Future	1,727.3900	1.7274	1,692.2900	1.6923	(2.032)	0	0	0
2022/05/24	R209	04/08/2022			Bond Future	10.6961	70.7056	10.6877	70.7515	(0.079)	0.0000	0.0000	27,943
2022/05/24	R209	04/08/2022	10.57	Call	Bond Future	1,065.9300	1.0659	1,076.4500	1.0764	0.987	0	0	0
2022/05/24	R209	04/08/2022	10.59	Call	Bond Future	1,116.8800	1.1169	1,127.9000	1.1279	0.987	0	0	0
2022/05/24	R209	04/08/2022	10.59	Put	Bond Future	1,697.9700	1.6980	1,663.1200	1.6631	(2.052)	0	0	0
2022/05/24	R209	03/11/2022	11.03	Call	Bond Future	2,669.5000	2.6695	2,704.8600	2.7049	1.325	0	0	0
2022/05/24	R209	03/11/2022	11.03	Put	Bond Future	1,692.0900	1.6921	1,656.6400	1.6566	(2.095)	0	0	0
2022/05/24	R209	03/11/2022	10.50	Put	Bond Future	3,134.1700	3.1342	3,084.0000	3.0840	(1.601)	0	0	0
2022/05/24	R209	03/11/2022	9.25	Call	Bond Future	67.4600	0.0675	68.8900	0.0689	2.120	0	0	9,500
2022/05/24	R209	03/11/2022	9.25	Put	Bond Future	9,368.5400	9.3685	9,299.1600	9.2992	(0.741)	0	0	0
2022/05/24	R209	03/11/2022	9.50	Call	Bond Future	133.0700	0.1331	135.9000	0.1359	2.127	0	0	0
2022/05/24	R209	03/11/2022	9.50	Put	Bond Future	7,864.6400	7.8646	7,796.6600	7.7967	(0.864)	0	0	0
2022/05/24	R209	03/11/2022			Bond Future	10.8448	68.5855	10.8315	68.6563	(0.122)	0.0000	0.0000	4,135
2022/05/24	R209	03/11/2022	11.02	Call	Bond Future	2,638.3500	2.6383	2,673.4400	2.6734	1.330	0	0	0
2022/05/24	R209	03/11/2022	11.02	Put	Bond Future	1,713.2200	1.7132	1,677.5000	1.6775	(2.085)	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
2022/05/24	R209	03/11/2022	11.50	Call	Bond Future	4,304.3500	4.3044	4,351.3400	4.3513	1.092	0	0	0
2022/05/24	R209	03/11/2022	11.50	Put	Bond Future	933.3500	0.9333	909.5300	0.9095	(2.552)	0	0	0
2022/05/24	R209	03/11/2022	10.50	Call	Bond Future	1,260.2300	1.2602	1,280.8700	1.2809	1.638	0	0	0
2022/05/24	R209	03/11/2022	11.00	Call	Bond Future	2,576.7300	2.5767	2,611.2700	2.6113	1.340	0	0	0
2022/05/24	R209	03/11/2022	11.00	Put	Bond Future	1,756.3200	1.7563	1,720.0500	1.7200	(2.065)	0	0	9,500
2022/05/24	R209	03/11/2022	11.01	Call	Bond Future	2,607.5500	2.6075	2,642.3600	2.6424	1.335	0	0	0
2022/05/24	R209	03/11/2022	11.01	Put	Bond Future	1,734.7500	1.7347	1,698.7500	1.6988	(2.075)	0	0	0
2022/05/24	R209	03/11/2022	10.00	Call	Bond Future	429.1400	0.4291	437.8900	0.4379	2.039	0	0	0
2022/05/24	R209	03/11/2022	10.00	Put	Bond Future	5,150.4400	5.1504	5,088.3800	5.0884	(1.205)	0	0	9,500
2022/05/24	R209	02/02/2023	10.78	Call	Bond Future	2,084.1200	2.0841	2,108.0800	2.1081	1.150	0	0	0
2022/05/24	R209	02/02/2023	10.79	Call	Bond Future	2,109.1800	2.1092	2,133.3400	2.1333	1.145	0	0	0
2022/05/24	R209	02/02/2023	10.80	Put	Bond Future	3,033.5800	3.0336	2,994.7500	2.9948	(1.280)	0	0	0
2022/05/24	R209	02/02/2023			Bond Future	10.9702	69.7597	10.9581	69.8229	(0.110)	0.0000	0.0000	0
2022/05/24	R209	02/02/2023	10.78	Put	Bond Future	3,090.1000	3.0901	3,050.8700	3.0509	(1.270)	0	0	0
2022/05/24	R209	02/02/2023	10.79	Put	Bond Future	3,061.7300	3.0617	3,022.7000	3.0227	(1.275)	0	0	0
2022/05/24	R209	02/02/2023	10.80	Call	Bond Future	2,134.3900	2.1344	2,158.7500	2.1588	1.141	0	0	0
2022/05/24	R209	04/05/2023	11.09	Call	Bond Future	2,999.4200	2.9994	3,024.4600	3.0245	0.835	0	0	0
2022/05/24	R209	04/05/2023	11.09	Put	Bond Future	2,980.7900	2.9808	2,949.8500	2.9499	(1.038)	0	0	0
2022/05/24	R209	04/05/2023	11.10	Call	Bond Future	3,026.2200	3.0262	3,051.4200	3.0514	0.833	0	0	0
2022/05/24	R209	04/05/2023	11.10	Put	Bond Future	2,956.1600	2.9562	2,925.3800	2.9254	(1.041)	0	0	0
2022/05/24	R209	04/05/2023			Bond Future	11.0864	67.8801	11.0755	67.9361	(0.098)	0.0000	0.0000	0
2022/05/24	R209	04/05/2023	11.11	Call	Bond Future	3,052.8700	3.0529	3,078.2200	3.0782	0.830	0	0	0
2022/05/24	R209	04/05/2023	11.11	Put	Bond Future	2,931.4500	2.9314	2,900.8200	2.9008	(1.045)	0	0	0
2022/05/24	R210	04/08/2022			Bond Future	223.4534	223.4534	224.4671	224.4671	0.454	0.0000	0.0000	1,025
2022/05/24	R210	03/11/2022			Bond Future	223.7808	223.7808	224.8871	224.8871	0.494	0.0000	0.0000	0
2022/05/24	R210	02/02/2023			Bond Future	227.6547	227.6547	228.7525	228.7525	0.482	0.0000	0.0000	0
2022/05/24	R210	04/05/2023			Bond Future	228.7860	228.7860	229.8768	229.8768	0.477	0.0000	0.0000	0
2022/05/24	R213	04/08/2022	9.88	Call	Bond Future	699.4700	0.6995	715.7300	0.7157	2.325	0	0	0
2022/05/24	R213	04/08/2022	9.89	Call	Bond Future	717.3600	0.7174	733.9900	0.7340	2.318	0	0	0
2022/05/24	R213	04/08/2022	9.90	Put	Bond Future	2,061.9800	2.0620	2,007.3400	2.0073	(2.650)	0	0	0
2022/05/24	R213	04/08/2022			Bond Future	10.1646	85.2862	10.1502	85.3578	(0.142)	0.0000	0.0000	26,862
2022/05/24	R213	04/08/2022	9.88	Put	Bond Future	2,127.1100	2.1271	2,071.7400	2.0717	(2.603)	0	0	0
2022/05/24	R213	04/08/2022	9.89	Put	Bond Future	2,094.3000	2.0943	2,039.3000	2.0393	(2.626)	0	0	0
2022/05/24	R213	04/08/2022	9.90	Call	Bond Future	735.6900	0.7357	752.6800	0.7527	2.309	0	0	0
2022/05/24	R213	03/11/2022	10.38	Call	Bond Future	2,082.7900	2.0828	2,130.7300	2.1307	2.302	0	0	0
2022/05/24	R213	03/11/2022	10.38	Put	Bond Future	1,895.1300	1.8951	1,841.3800	1.8414	(2.836)	0	0	0
2022/05/24	R213	03/11/2022	10.39	Call	Bond Future	2,108.6000	2.1086	2,156.9300	2.1569	2.292	0	0	0
2022/05/24	R213	03/11/2022	10.39	Put	Bond Future	1,872.9000	1.8729	1,819.5400	1.8195	(2.849)	0	0	0
2022/05/24	R213	03/11/2022	10.37	Call	Bond Future	2,057.3700	2.0574	2,104.9200	2.1049	2.311	0	0	0
2022/05/24	R213	03/11/2022	10.37	Put	Bond Future	1,917.7900	1.9178	1,863.6500	1.8637	(2.823)	0	0	200
2022/05/24	R213	03/11/2022	9.19	Call	Bond Future	256.7200	0.2567	266.0000	0.2660	3.615	0	0	476
2022/05/24	R213	03/11/2022	9.19	Put	Bond Future	6,053.3300	6.0533	5,960.9200	5.9609	(1.527)	0	0	0
2022/05/24	R213	03/11/2022			Bond Future	10.3410	82.9837	10.3199	83.0854	(0.204)	0.0000	0.0000	0
2022/05/24	R213	03/11/2022	10.40	Call	Bond Future	2,134.5700	2.1346	2,183.2900	2.1833	2.282	0	0	0
2022/05/24	R213	03/11/2022	10.40	Put	Bond Future	1,850.8600	1.8509	1,797.8900	1.7979	(2.862)	0	0	0
2022/05/24	R213	03/11/2022	9.98	Call	Bond Future	1,184.0700	1.1841	1,216.4400	1.2164	2.734	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
2022/05/24	R213	03/11/2022	9.98	Put	Bond Future	2,948.1000	2.9481	2,878.7800	2.8788	(2.351)	0	0	200
2022/05/24	R213	03/11/2022	10.19	Call	Bond Future	1,623.2000	1.6232	1,663.6900	1.6637	2.494	0	0	0
2022/05/24	R213	03/11/2022	10.19	Put	Bond Future	2,355.2500	2.3553	2,294.0500	2.2941	(2.598)	0	0	476
2022/05/24	R213	03/11/2022	9.13	Call	Bond Future	226.0200	0.2260	234.2800	0.2343	3.655	0	0	200
2022/05/24	R213	03/11/2022	9.13	Put	Bond Future	6,338.9000	6.3389	6,245.4700	6.2455	(1.474)	0	0	0
2022/05/24	R213	03/11/2022	9.84	Call	Bond Future	934.2600	0.9343	961.4400	0.9614	2.909	0	0	0
2022/05/24	R213	03/11/2022	9.84	Put	Bond Future	3,395.4400	3.3954	3,320.9300	3.3209	(2.194)	0	0	476
2022/05/24	R213	02/02/2023	10.43	Put	Bond Future	2,508.1600	2.5082	2,456.8800	2.4569	(2.045)	0	0	0
2022/05/24	R213	02/02/2023	12.20	Call	Bond Future	7,990.9300	7.9909	8,069.3900	8.0694	0.982	0	0	0
2022/05/24	R213	02/02/2023	12.20	Put	Bond Future	462.1900	0.4622	447.8100	0.4478	(3.111)	0	0	912
2022/05/24	R213	02/02/2023	10.22	Put	Bond Future	3,032.1500	3.0321	2,974.7000	2.9747	(1.895)	0	0	0
2022/05/24	R213	02/02/2023	10.23	Call	Bond Future	1,766.4400	1.7664	1,802.1200	1.8021	2.020	0	0	0
2022/05/24	R213	02/02/2023	10.35	Call	Bond Future	2,030.7800	2.0308	2,069.9900	2.0700	1.931	0	0	0
2022/05/24	R213	02/02/2023	10.35	Put	Bond Future	2,699.0900	2.6991	2,645.4600	2.6455	(1.987)	0	0	476
2022/05/24	R213	02/02/2023	10.01	Call	Bond Future	1,330.5300	1.3305	1,359.8100	1.3598	2.201	0	0	0
2022/05/24	R213	02/02/2023			Bond Future	10.4918	84.4030	10.4720	84.4958	(0.189)	0.0000	0.0000	0
2022/05/24	R213	02/02/2023	10.43	Call	Bond Future	2,217.7300	2.2177	2,259.2900	2.2593	1.874	0	0	912
2022/05/24	R213	02/02/2023	10.22	Call	Bond Future	1,745.0400	1.7450	1,780.4300	1.7804	2.028	0	0	0
2022/05/24	R213	02/02/2023	10.23	Put	Bond Future	3,005.7400	3.0057	2,948.5800	2.9486	(1.902)	0	0	0
2022/05/24	R213	02/02/2023	9.16	Call	Bond Future	364.1500	0.3641	374.3800	0.3744	2.809	0	0	476
2022/05/24	R213	02/02/2023	9.16	Put	Bond Future	6,924.6100	6.9246	6,842.0000	6.8420	(1.193)	0	0	0
2022/05/24	R213	02/02/2023	10.01	Put	Bond Future	3,629.8300	3.6298	3,566.2700	3.5663	(1.751)	0	0	476
2022/05/24	R213	02/02/2023	10.21	Call	Bond Future	1,724.0700	1.7241	1,759.1600	1.7592	2.035	0	0	0
2022/05/24	R213	02/02/2023	10.21	Put	Bond Future	3,059.0300	3.0590	3,001.2800	3.0013	(1.888)	0	0	0
2022/05/24	R213	04/05/2023	10.75	Call	Bond Future	3,028.7100	3.0287	3,071.4200	3.0714	1.410	0	0	0
2022/05/24	R213	04/05/2023	10.75	Put	Bond Future	2,461.1600	2.4612	2,419.3600	2.4194	(1.698)	0	0	0
2022/05/24	R213	04/05/2023			Bond Future	10.6252	82.3921	10.6067	82.4766	(0.174)	0.0000	0.0000	0
2022/05/24	R213	04/05/2023	10.74	Call	Bond Future	3,003.1600	3.0032	3,045.6500	3.0456	1.415	0	0	0
2022/05/24	R213	04/05/2023	10.74	Put	Bond Future	2,480.9000	2.4809	2,438.8800	2.4389	(1.694)	0	0	0
2022/05/24	R213	04/05/2023	10.73	Call	Bond Future	2,977.7200	2.9777	3,019.9800	3.0200	1.419	0	0	0
2022/05/24	R213	04/05/2023	10.73	Put	Bond Future	2,500.7700	2.5008	2,458.5200	2.4585	(1.689)	0	0	0
2022/05/24	R214	04/08/2022	10.98	Put	Bond Future	1,432.4700	1.4325	1,400.1300	1.4001	(2.258)	0	0	0
2022/05/24	R214	04/08/2022	10.99	Call	Bond Future	1,573.6500	1.5737	1,588.1900	1.5882	0.924	0	0	0
2022/05/24	R214	04/08/2022			Bond Future	10.9605	67.7921	10.9522	67.8387	(0.075)	0.0000	0.0000	14,482
2022/05/24	R214	04/08/2022	10.97	Call	Bond Future	1,511.8700	1.5119	1,525.8600	1.5259	0.925	0	0	0
2022/05/24	R214	04/08/2022	10.97	Put	Bond Future	1,458.1400	1.4581	1,425.5300	1.4255	(2.236)	0	0	0
2022/05/24	R214	04/08/2022	10.98	Call	Bond Future	1,542.6100	1.5426	1,556.8700	1.5569	0.924	0	0	0
2022/05/24	R214	04/08/2022	10.99	Put	Bond Future	1,407.1600	1.4072	1,375.1000	1.3751	(2.278)	0	0	0
2022/05/24	R214	03/11/2022	11.34	Call	Bond Future	2,963.1900	2.9632	2,999.2700	2.9993	1.218	0	0	0
2022/05/24	R214	03/11/2022	11.36	Put	Bond Future	1,634.5300	1.6345	1,600.8900	1.6009	(2.058)	0	0	0
2022/05/24	R214	03/11/2022			Bond Future	11.1038	65.4891	11.0912	65.5593	(0.114)	0.0000	0.0000	0
2022/05/24	R214	03/11/2022	11.34	Put	Bond Future	1,675.5600	1.6756	1,641.4000	1.6414	(2.039)	0	0	0
2022/05/24	R214	03/11/2022	11.35	Call	Bond Future	2,996.2000	2.9962	3,032.5400	3.0325	1.213	0	0	0
2022/05/24	R214	03/11/2022	11.35	Put	Bond Future	1,654.9400	1.6549	1,621.0400	1.6210	(2.048)	0	0	0
2022/05/24	R214	03/11/2022	11.36	Call	Bond Future	3,029.3600	3.0294	3,065.9600	3.0660	1.208	0	0	0
2022/05/24	R214	02/02/2023	11.07	Call	Bond Future	2,282.2800	2.2823	2,306.6700	2.3067	1.069	0	0	0
2022/05/24	R214	02/02/2023	11.07	Put	Bond Future	3,152.8300	3.1528	3,114.2300	3.1142	(1.224)	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
2022/05/24	R214	02/02/2023	11.08	Call	Bond Future	2,308.8400	2.3088	2,333.4300	2.3334	1.065	0	0	0
2022/05/24	R214	02/02/2023	11.08	Put	Bond Future	3,123.8700	3.1239	3,085.4700	3.0855	(1.229)	0	0	0
2022/05/24	R214	02/02/2023			Bond Future	11.2283	66.6096	11.2168	66.6726	(0.103)	0.0000	0.0000	0
2022/05/24	R214	02/02/2023	11.09	Call	Bond Future	2,335.3300	2.3353	2,360.1300	2.3601	1.062	0	0	0
2022/05/24	R214	02/02/2023	11.09	Put	Bond Future	3,094.9000	3.0949	3,056.7100	3.0567	(1.234)	0	0	0
2022/05/24	R214	04/05/2023	11.36	Call	Bond Future	3,205.9900	3.2060	3,231.3100	3.2313	0.790	0	0	0
2022/05/24	R214	04/05/2023	11.36	Put	Bond Future	3,089.7900	3.0898	3,058.9300	3.0589	(0.999)	0	0	0
2022/05/24	R214	04/05/2023	11.37	Call	Bond Future	3,233.7700	3.2338	3,259.2400	3.2592	0.788	0	0	0
2022/05/24	R214	04/05/2023	11.37	Put	Bond Future	3,064.1800	3.0642	3,033.4700	3.0335	(1.002)	0	0	0
2022/05/24	R214	04/05/2023			Bond Future	11.3383	64.5290	11.3278	64.5852	(0.092)	0.0000	0.0000	0
2022/05/24	R214	04/05/2023	11.38	Call	Bond Future	3,261.9000	3.2619	3,287.5200	3.2875	0.785	0	0	0
2022/05/24	R214	04/05/2023	11.38	Put	Bond Future	3,038.9900	3.0390	3,008.4300	3.0084	(1.006)	0	0	0
2022/05/24	R248	04/08/2022	10.20	Call	Bond Future	203.1100	0.2031	208.1000	0.2081	2.457	0	0	1,700
2022/05/24	R248	04/08/2022	10.40	Put	Bond Future	4,311.3000	4.3113	4,225.9500	4.2260	(1.980)	0	0	0
2022/05/24	R248	04/08/2022	10.98	Call	Bond Future	2,096.4700	2.0965	2,136.7500	2.1368	1.921	0	0	0
2022/05/24	R248	04/08/2022	10.98	Put	Bond Future	1,656.2000	1.6562	1,600.4600	1.6005	(3.366)	0	0	0
2022/05/24	R248	04/08/2022	10.99	Call	Bond Future	2,137.3900	2.1374	2,178.2500	2.1782	1.912	0	0	0
2022/05/24	R248	04/08/2022	10.99	Put	Bond Future	1,626.1100	1.6261	1,570.9500	1.5709	(3.392)	0	0	0
2022/05/24	R248	04/08/2022			Bond Future	10.9183	85.3165	10.9050	85.4125	(0.122)	0.0000	0.0000	188,684
2022/05/24	R248	04/08/2022	9.70	Call	Bond Future	25.8200	0.0258	26.2200	0.0262	1.549	0	0	0
2022/05/24	R248	04/08/2022	9.70	Put	Bond Future	9,650.8000	9.6508	9,555.1800	9.5552	(0.991)	0	0	0
2022/05/24	R248	04/08/2022	10.20	Put	Bond Future	5,653.8100	5.6538	5,562.7800	5.5628	(1.610)	0	0	0
2022/05/24	R248	04/08/2022	10.40	Call	Bond Future	439.9500	0.4399	450.6200	0.4506	2.425	0	0	0
2022/05/24	R248	04/08/2022	11.00	Call	Bond Future	2,178.5200	2.1785	2,219.9600	2.2200	1.902	0	0	0
2022/05/24	R248	04/08/2022	11.00	Put	Bond Future	1,596.3300	1.5963	1,541.7500	1.5418	(3.419)	0	0	50
2022/05/24	R248	04/08/2022	10.90	Call	Bond Future	1,782.9000	1.7829	1,818.5500	1.8185	2.000	0	0	1,700
2022/05/24	R248	04/08/2022	10.90	Put	Bond Future	1,914.6600	1.9147	1,854.2900	1.8543	(3.153)	0	0	0
2022/05/24	R248	03/11/2022	11.32	Call	Bond Future	3,819.2800	3.8193	3,889.2100	3.8892	1.831	0	0	0
2022/05/24	R248	03/11/2022	11.30	Put	Bond Future	2,075.5300	2.0755	2,018.2700	2.0183	(2.759)	0	0	0
2022/05/24	R248	03/11/2022	11.31	Put	Bond Future	2,049.7000	2.0497	1,992.9200	1.9929	(2.770)	0	0	0
2022/05/24	R248	03/11/2022			Bond Future	11.0591	82.1302	11.0411	82.2565	(0.162)	0.0000	0.0000	0
2022/05/24	R248	03/11/2022	11.32	Put	Bond Future	2,024.1600	2.0242	1,967.8400	1.9678	(2.782)	0	0	0
2022/05/24	R248	03/11/2022	11.30	Call	Bond Future	3,735.5500	3.7356	3,804.5400	3.8045	1.847	0	0	0
2022/05/24	R248	03/11/2022	11.31	Call	Bond Future	3,777.3200	3.7773	3,846.7900	3.8468	1.839	0	0	0
2022/05/24	R248	02/02/2023	11.08	Call	Bond Future	3,040.5000	3.0405	3,091.6000	3.0916	1.681	0	0	0
2022/05/24	R248	02/02/2023	11.08	Put	Bond Future	3,741.0900	3.7411	3,674.3900	3.6744	(1.783)	0	0	0
2022/05/24	R248	02/02/2023			Bond Future	11.1811	83.5358	11.1640	83.6536	(0.153)	0.0000	0.0000	0
2022/05/24	R248	02/02/2023	11.06	Call	Bond Future	2,971.7200	2.9717	3,022.0600	3.0221	1.694	0	0	0
2022/05/24	R248	02/02/2023	11.06	Put	Bond Future	3,812.2300	3.8122	3,744.7700	3.7448	(1.770)	0	0	0
2022/05/24	R248	02/02/2023	11.07	Call	Bond Future	3,006.0200	3.0060	3,056.7400	3.0567	1.687	0	0	0
2022/05/24	R248	02/02/2023	11.07	Put	Bond Future	3,776.5100	3.7765	3,709.4300	3.7094	(1.776)	0	0	0
2022/05/24	R248	04/05/2023	11.35	Call	Bond Future	4,154.6100	4.1546	4,208.6100	4.2086	1.300	0	0	0
2022/05/24	R248	04/05/2023	11.35	Put	Bond Future	3,739.9200	3.7399	3,684.0600	3.6841	(1.494)	0	0	0
2022/05/24	R248	04/05/2023			Bond Future	11.2884	80.6240	11.2722	80.7338	(0.144)	0.0000	0.0000	0
2022/05/24	R248	04/05/2023	11.33	Call	Bond Future	4,083.5900	4.0836	4,137.0000	4.1370	1.308	0	0	0
2022/05/24	R248	04/05/2023	11.33	Put	Bond Future	3,803.1700	3.8032	3,746.7200	3.7467	(1.484)	0	0	0
2022/05/24	R248	04/05/2023	11.34	Call	Bond Future	4,118.8800	4.1189	4,172.5800	4.1726	1.304	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
2022/05/24	R248 04/05/2023	11.34	Put	Bond Future	3,771.2800	3.7713	3,715.1200	3.7151	(1.489)	0	0	0
<b>Total</b>											<b>1283048</b>	