



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 06/05/2022 TO 06/05/2022

Deal Date	Contract Details	Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing	% Movement in MTM	Today's High	Today's Low	Open Interest
2022/05/06	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/05/06	0908	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/05/06	0957	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/05/06	0986	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/05/06	1386	28/02/2031		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/05/06	1409	28/02/2041		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/05/06	2025	05/05/2022		Bond Future	160.8974	160.8974	160.8974	160.8974	0.000	0.0000	0.0000	0
2022/05/06	2025	04/08/2022		Bond Future	161.4322	161.4322	161.0655	161.0655	(0.227)	0.0000	0.0000	7,305
2022/05/06	2025	03/11/2022		Bond Future	163.7860	163.7860	163.4128	163.4128	(0.228)	0.0000	0.0000	0
2022/05/06	2025	02/02/2023		Bond Future	164.8846	164.8846	164.5025	164.5025	(0.232)	0.0000	0.0000	0
2022/05/06	2025	04/05/2023		Bond Future	167.8138	167.8138	167.4239	167.4239	(0.232)	0.0000	0.0000	0
2022/05/06	2029	05/05/2022		Bond Future	118.3234	118.3234	118.3234	118.3234	0.000	0.0000	0.0000	0
2022/05/06	2029	04/08/2022		Bond Future	119.8194	119.8194	119.2357	119.2357	(0.487)	0.0000	0.0000	3,915

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
2022/05/06	2029	03/11/2022			Bond Future	120.3273		119.7343		(0.493)	0.0000	0.0000	0
2022/05/06	2029	02/02/2023			Bond Future	122.3656		121.7614		(0.494)	0.0000	0.0000	0
2022/05/06	2029	04/05/2023			Bond Future	123.2628		122.6463		(0.500)	0.0000	0.0000	0
2022/05/06	2030	05/05/2022			Bond Future	9.8900	92.1182	9.8900	92.1182	0.000	0.0000	0.0000	0
2022/05/06	2030	04/08/2022	9.56	Call	Bond Future	419.1800	0.4192	298.6100	0.2986	(28.763)	0	0	0
2022/05/06	2030	04/08/2022	9.56	Put	Bond Future	3,341.4500	3.3414	3,833.3500	3.8333	14.721	0	0	0
2022/05/06	2030	04/08/2022	10.95	Call	Bond Future	4,060.1600	4.0602	3,559.0900	3.5591	(12.341)	0	0	0
2022/05/06	2030	04/08/2022	10.95	Put	Bond Future	384.1400	0.3841	495.5400	0.4955	29.000	0	0	800
2022/05/06	2030	04/08/2022			Bond Future	10.1593	89.0931	10.2882	88.4806	1.268	0.0000	0.0000	95,622
2022/05/06	2030	04/08/2022	8.30	Call	Bond Future	7.6300	0.0076	4.1900	0.0042	(45.085)	0	0	800
2022/05/06	2030	04/08/2022	8.30	Put	Bond Future	9,481.7600	9.4818	10,090.7900	10.0908	6.423	0	0	0
2022/05/06	2030	04/08/2022	9.05	Call	Bond Future	95.2200	0.0952	60.4400	0.0604	(36.526)	0	0	800
2022/05/06	2030	04/08/2022	9.05	Put	Bond Future	5,600.8500	5.6009	6,178.5400	6.1785	10.314	0	0	0
2022/05/06	2030	04/08/2022	9.54	Call	Bond Future	397.6900	0.3977	282.0100	0.2820	(29.088)	0	0	0
2022/05/06	2030	04/08/2022	9.54	Put	Bond Future	3,419.5700	3.4196	3,916.3600	3.9164	14.528	0	0	0
2022/05/06	2030	04/08/2022	9.55	Call	Bond Future	408.3300	0.4083	290.2200	0.2902	(28.925)	0	0	0
2022/05/06	2030	04/08/2022	9.55	Put	Bond Future	3,380.3900	3.3804	3,874.7500	3.8748	14.624	0	0	0
2022/05/06	2030	03/11/2022	10.10	Call	Bond Future	1,472.8700	1.4729	1,222.8200	1.2228	(16.977)	0	0	0
2022/05/06	2030	03/11/2022	10.10	Put	Bond Future	2,657.2700	2.6573	3,029.1100	3.0291	13.993	0	0	0
2022/05/06	2030	03/11/2022			Bond Future	10.3542	90.3726	10.4894	89.7507	1.306	0.0000	0.0000	18,731
2022/05/06	2030	03/11/2022	10.08	Call	Bond Future	1,432.7000	1.4327	1,187.2500	1.1872	(17.132)	0	0	0
2022/05/06	2030	03/11/2022	10.08	Put	Bond Future	2,711.1500	2.7112	3,087.5900	3.0876	13.885	0	0	0
2022/05/06	2030	03/11/2022	10.09	Call	Bond Future	1,452.5800	1.4526	1,204.8300	1.2048	(17.056)	0	0	0
2022/05/06	2030	03/11/2022	10.09	Put	Bond Future	2,683.9900	2.6840	3,058.1300	3.0581	13.940	0	0	0
2022/05/06	2030	02/02/2023	10.00	Call	Bond Future	1,402.3000	1.4023	1,183.6500	1.1836	(15.592)	0	0	0
2022/05/06	2030	02/02/2023	10.01	Put	Bond Future	3,765.2100	3.7652	4,177.8500	4.1779	10.959	0	0	0
2022/05/06	2030	02/02/2023	9.80	Call	Bond Future	1,083.7000	1.0837	901.4300	0.9014	(16.819)	0	0	0
2022/05/06	2030	02/02/2023	9.94	Put	Bond Future	3,971.4400	3.9714	4,397.0000	4.3970	10.716	0	0	102
2022/05/06	2030	02/02/2023	9.99	Call	Bond Future	1,385.2200	1.3852	1,168.4200	1.1684	(15.651)	0	0	0
2022/05/06	2030	02/02/2023	8.81	Put	Bond Future	8,358.7100	8.3587	8,936.7000	8.9367	6.915	0	0	0
2022/05/06	2030	02/02/2023	9.20	Call	Bond Future	455.0500	0.4551	362.0400	0.3620	(20.440)	0	0	0
2022/05/06	2030	02/02/2023	9.20	Put	Bond Future	6,644.9000	6.6449	7,185.0300	7.1850	8.128	0	0	0
2022/05/06	2030	02/02/2023	9.66	Call	Bond Future	890.6100	0.8906	732.6500	0.7327	(17.736)	0	0	0
2022/05/06	2030	02/02/2023	9.66	Put	Bond Future	4,872.5500	4.8725	5,347.7300	5.3477	9.752	0	0	102
2022/05/06	2030	02/02/2023			Bond Future	10.5260	87.8796	10.6683	87.2464	1.352	0.0000	0.0000	0
2022/05/06	2030	02/02/2023	10.00	Put	Bond Future	3,794.2500	3.7943	4,208.7400	4.2087	10.924	0	0	0
2022/05/06	2030	02/02/2023	10.01	Call	Bond Future	1,419.5000	1.4195	1,199.0000	1.1990	(15.534)	0	0	0
2022/05/06	2030	02/02/2023	9.80	Put	Bond Future	4,406.6800	4.4067	4,857.5500	4.8575	10.232	0	0	0
2022/05/06	2030	02/02/2023	9.94	Call	Bond Future	1,301.4500	1.3015	1,093.8700	1.0939	(15.950)	0	0	0
2022/05/06	2030	02/02/2023	9.99	Put	Bond Future	3,823.4300	3.8234	4,239.7700	4.2398	10.889	0	0	0
2022/05/06	2030	02/02/2023	8.81	Call	Bond Future	244.3100	0.2443	189.1600	0.1892	(22.574)	0	0	102
2022/05/06	2030	04/05/2023	10.53	Call	Bond Future	2,413.8100	2.4138	2,116.8300	2.1168	(12.303)	0	0	0
2022/05/06	2030	04/05/2023	10.53	Put	Bond Future	3,143.8100	3.1438	3,491.6900	3.4917	11.066	0	0	0
2022/05/06	2030	04/05/2023	10.52	Call	Bond Future	2,392.3800	2.3924	2,097.0400	2.0970	(12.345)	0	0	0
2022/05/06	2030	04/05/2023	10.52	Put	Bond Future	3,166.1000	3.1661	3,515.6200	3.5156	11.039	0	0	0
2022/05/06	2030	04/05/2023			Bond Future	10.6979	89.4280	10.8477	88.7831	1.400	0.0000	0.0000	0
2022/05/06	2030	04/05/2023	10.54	Call	Bond Future	2,435.3500	2.4353	2,136.7100	2.1367	(12.263)	0	0	0

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2022/05/06	2030	04/05/2023	10.54	Put	Bond Future	3,121.6600	3.1217	3,467.8800	3.4679	11.091	0	0	0
2022/05/06	2032	05/05/2022			Bond Future	10.2800	88.4636	10.2800	88.4636	0.000	0.0000	0.0000	0
2022/05/06	2032	04/08/2022	8.97	Call	Bond Future	12.1900	0.0122	6.6300	0.0066	(45.611)	0	0	800
2022/05/06	2032	04/08/2022	8.97	Put	Bond Future	8,991.8600	8.9919	9,649.2700	9.6493	7.311	0	0	0
2022/05/06	2032	04/08/2022	9.40	Call	Bond Future	63.0200	0.0630	37.8400	0.0378	(39.956)	0	0	1,300
2022/05/06	2032	04/08/2022	9.40	Put	Bond Future	6,436.3100	6.4363	7,074.1000	7.0741	9.909	0	0	0
2022/05/06	2032	04/08/2022	9.72	Call	Bond Future	215.9300	0.2159	143.6800	0.1437	(33.460)	0	0	800
2022/05/06	2032	04/08/2022	9.72	Put	Bond Future	4,710.1500	4.7101	5,300.8700	5.3009	12.541	0	0	0
2022/05/06	2032	04/08/2022	10.22	Call	Bond Future	916.4300	0.9164	697.4500	0.6975	(23.895)	0	0	0
2022/05/06	2032	04/08/2022	10.20	Put	Bond Future	2,644.0700	2.6441	3,095.0200	3.0950	17.055	0	0	0
2022/05/06	2032	04/08/2022	10.21	Put	Bond Future	2,608.8100	2.6088	3,056.2900	3.0563	17.153	0	0	0
2022/05/06	2032	04/08/2022			Bond Future	10.5222	89.3959	10.6452	88.7329	1.169	0.0000	0.0000	70,248
2022/05/06	2032	04/08/2022	11.89	Call	Bond Future	7,158.5400	7.1585	6,543.0900	6.5431	(8.597)	0	0	0
2022/05/06	2032	04/08/2022	11.89	Put	Bond Future	155.5200	0.1555	203.0400	0.2030	30.556	0	0	0
2022/05/06	2032	04/08/2022	10.22	Put	Bond Future	2,574.0500	2.5740	3,018.0400	3.0180	17.249	0	0	0
2022/05/06	2032	04/08/2022	11.00	Call	Bond Future	3,289.9700	3.2900	2,815.3800	2.8154	(14.425)	0	0	0
2022/05/06	2032	04/08/2022	11.00	Put	Bond Future	752.8300	0.7528	941.2100	0.9412	25.023	0	0	7,500
2022/05/06	2032	04/08/2022	11.60	Call	Bond Future	5,850.5100	5.8505	5,264.6200	5.2646	(10.014)	0	0	0
2022/05/06	2032	04/08/2022	11.60	Put	Bond Future	266.7400	0.2667	343.8200	0.3438	28.897	0	0	800
2022/05/06	2032	04/08/2022	10.10	Call	Bond Future	686.6700	0.6867	508.6000	0.5086	(25.932)	0	0	1,300
2022/05/06	2032	04/08/2022	10.10	Put	Bond Future	3,014.2600	3.0143	3,499.1600	3.4992	16.087	0	0	0
2022/05/06	2032	04/08/2022	10.20	Call	Bond Future	875.2600	0.8753	663.2400	0.6632	(24.224)	0	0	0
2022/05/06	2032	04/08/2022	10.21	Call	Bond Future	895.6200	0.8956	680.1300	0.6801	(24.060)	0	0	0
2022/05/06	2032	03/11/2022	10.56	Put	Bond Future	2,658.2400	2.6582	3,033.5000	3.0335	14.117	0	0	180
2022/05/06	2032	03/11/2022	10.16	Call	Bond Future	1,008.2400	1.0082	812.8900	0.8129	(19.375)	0	0	0
2022/05/06	2032	03/11/2022	10.16	Put	Bond Future	3,958.7900	3.9588	4,436.5300	4.4365	12.068	0	0	180
2022/05/06	2032	03/11/2022	9.46	Put	Bond Future	7,152.6700	7.1527	7,763.7800	7.7638	8.544	0	0	0
2022/05/06	2032	03/11/2022	9.92	Call	Bond Future	629.8600	0.6299	491.5400	0.4915	(21.960)	0	0	750
2022/05/06	2032	03/11/2022	9.92	Put	Bond Future	4,914.8800	4.9149	5,449.6500	5.4497	10.881	0	0	0
2022/05/06	2032	03/11/2022	10.11	Put	Bond Future	4,146.4800	4.1465	4,636.6100	4.6366	11.820	0	0	454
2022/05/06	2032	03/11/2022	9.31	Put	Bond Future	7,965.6900	7.9657	8,592.4800	8.5925	7.869	0	0	0
2022/05/06	2032	03/11/2022	9.36	Call	Bond Future	188.0100	0.1880	136.8600	0.1369	(27.206)	0	0	454
2022/05/06	2032	03/11/2022	9.36	Put	Bond Future	7,691.4100	7.6914	8,313.3500	8.3134	8.086	0	0	0
2022/05/06	2032	03/11/2022			Bond Future	10.7080	86.5279	10.8366	85.8548	1.200	0.0000	0.0000	87,897
2022/05/06	2032	03/11/2022	11.55	Call	Bond Future	5,154.5500	5.1546	4,642.3000	4.6423	(9.938)	0	0	0
2022/05/06	2032	03/11/2022	11.55	Put	Bond Future	871.0200	0.8710	1,031.8600	1.0319	18.466	0	0	500
2022/05/06	2032	03/11/2022	12.30	Call	Bond Future	8,238.6000	8.2386	7,641.5200	7.6415	(7.247)	0	0	0
2022/05/06	2032	03/11/2022	12.30	Put	Bond Future	377.7700	0.3778	453.7800	0.4538	20.121	0	0	750
2022/05/06	2032	03/11/2022	10.56	Call	Bond Future	1,874.2200	1.8742	1,576.3900	1.5764	(15.891)	0	0	0
2022/05/06	2032	03/11/2022	10.66	Call	Bond Future	2,132.7300	2.1327	1,809.3400	1.8093	(15.163)	0	0	0
2022/05/06	2032	03/11/2022	10.66	Put	Bond Future	2,386.1100	2.3861	2,735.8100	2.7358	14.656	0	0	0
2022/05/06	2032	03/11/2022	10.67	Call	Bond Future	2,159.5600	2.1596	1,833.6300	1.8336	(15.092)	0	0	750
2022/05/06	2032	03/11/2022	10.67	Put	Bond Future	2,360.1200	2.3601	2,707.2800	2.7073	14.709	0	0	0
2022/05/06	2032	03/11/2022	10.21	Call	Bond Future	1,101.3600	1.1014	893.4400	0.8934	(18.878)	0	0	500
2022/05/06	2032	03/11/2022	10.21	Put	Bond Future	3,777.1900	3.7772	4,242.3600	4.2424	12.315	0	0	0
2022/05/06	2032	03/11/2022	10.49	Call	Bond Future	1,703.6100	1.7036	1,423.7900	1.4238	(16.425)	0	0	0
2022/05/06	2032	03/11/2022	10.49	Put	Bond Future	2,861.6600	2.8617	3,254.9300	3.2549	13.743	0	0	454

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2022/05/06	2032	03/11/2022	9.46	Call	Bond Future	234.9500	0.2350	172.9700	0.1730	(26.380)	0	0	500
2022/05/06	2032	03/11/2022	10.11	Call	Bond Future	920.0900	0.9201	737.1300	0.7371	(19.885)	0	0	0
2022/05/06	2032	03/11/2022	9.31	Call	Bond Future	167.6200	0.1676	121.3200	0.1213	(27.622)	0	0	180
2022/05/06	2032	02/02/2023	11.69	Call	Bond Future	5,328.5000	5.3285	4,834.7200	4.8347	(9.267)	0	0	0
2022/05/06	2032	02/02/2023	11.69	Put	Bond Future	1,260.4400	1.2604	1,451.8500	1.4519	15.186	0	0	0
2022/05/06	2032	02/02/2023	10.40	Call	Bond Future	1,566.6500	1.5666	1,324.0500	1.3241	(15.485)	0	0	0
2022/05/06	2032	02/02/2023	10.40	Put	Bond Future	4,022.1700	4.0222	4,464.7600	4.4648	11.004	0	0	0
2022/05/06	2032	02/02/2023	10.50	Call	Bond Future	1,780.7500	1.7807	1,516.3800	1.5164	(14.846)	0	0	0
2022/05/06	2032	02/02/2023	10.50	Put	Bond Future	3,706.1900	3.7062	4,127.0100	4.1270	11.355	0	0	454
2022/05/06	2032	02/02/2023	10.67	Call	Bond Future	2,175.4600	2.1755	1,874.1600	1.8742	(13.850)	0	0	750
2022/05/06	2032	02/02/2023	10.67	Put	Bond Future	3,209.4700	3.2095	3,593.3600	3.5934	11.961	0	0	0
2022/05/06	2032	02/02/2023	10.22	Call	Bond Future	1,220.7400	1.2207	1,016.7100	1.0167	(16.714)	0	0	500
2022/05/06	2032	02/02/2023	10.22	Put	Bond Future	4,641.1700	4.6412	5,122.3300	5.1223	10.367	0	0	0
2022/05/06	2032	02/02/2023	9.47	Call	Bond Future	370.9000	0.3709	290.7000	0.2907	(21.623)	0	0	500
2022/05/06	2032	02/02/2023	9.47	Put	Bond Future	7,965.7200	7.9657	8,570.7100	8.5707	7.595	0	0	0
2022/05/06	2032	02/02/2023	9.92	Call	Bond Future	770.9200	0.7709	625.6900	0.6257	(18.839)	0	0	750
2022/05/06	2032	02/02/2023	9.92	Put	Bond Future	5,830.8800	5.8309	6,370.8400	6.3708	9.260	0	0	0
2022/05/06	2032	02/02/2023			Bond Future	10.8701	87.9779	11.0045	87.2927	1.236	0.0000	0.0000	0
2022/05/06	2032	02/02/2023	11.84	Call	Bond Future	5,885.2500	5.8852	5,370.6100	5.3706	(8.745)	0	0	0
2022/05/06	2032	02/02/2023	11.84	Put	Bond Future	1,101.1300	1.1011	1,271.6800	1.2717	15.489	0	0	500
2022/05/06	2032	02/02/2023	12.75	Call	Bond Future	9,451.4500	9.4514	8,849.6500	8.8497	(6.367)	0	0	0
2022/05/06	2032	02/02/2023	12.75	Put	Bond Future	500.1800	0.5002	583.5700	0.5836	16.672	0	0	750
2022/05/06	2032	02/02/2023	10.38	Call	Bond Future	1,525.8700	1.5259	1,287.5900	1.2876	(15.616)	0	0	0
2022/05/06	2032	02/02/2023	10.38	Put	Bond Future	4,087.9100	4.0879	4,534.8200	4.5348	10.932	0	0	0
2022/05/06	2032	02/02/2023	10.39	Call	Bond Future	1,546.3200	1.5463	1,305.8800	1.3059	(15.549)	0	0	0
2022/05/06	2032	02/02/2023	10.39	Put	Bond Future	4,055.0800	4.0551	4,499.8300	4.4998	10.968	0	0	0
2022/05/06	2032	02/02/2023	10.16	Call	Bond Future	1,116.7000	1.1167	925.2100	0.9252	(17.148)	0	0	0
2022/05/06	2032	02/02/2023	10.16	Put	Bond Future	4,861.8800	4.8619	5,355.5800	5.3556	10.155	0	0	454
2022/05/06	2032	02/02/2023	9.31	Call	Bond Future	277.1000	0.2771	214.3100	0.2143	(22.660)	0	0	454
2022/05/06	2032	02/02/2023	9.31	Put	Bond Future	8,795.6700	8.7957	9,418.0700	9.4181	7.076	0	0	0
2022/05/06	2032	04/05/2023	10.89	Call	Bond Future	2,676.6700	2.6767	2,349.8800	2.3499	(12.209)	0	0	0
2022/05/06	2032	04/05/2023	10.89	Put	Bond Future	3,366.8500	3.3669	3,737.7800	3.7378	11.017	0	0	0
2022/05/06	2032	04/05/2023			Bond Future	11.0275	85.3692	11.1681	84.6715	1.275	0.0000	0.0000	0
2022/05/06	2032	04/05/2023	10.87	Call	Bond Future	2,627.1300	2.6271	2,304.1300	2.3041	(12.295)	0	0	0
2022/05/06	2032	04/05/2023	10.87	Put	Bond Future	3,418.2900	3.4183	3,793.0100	3.7930	10.962	0	0	0
2022/05/06	2032	04/05/2023	10.88	Call	Bond Future	2,651.8400	2.6518	2,326.9500	2.3269	(12.251)	0	0	0
2022/05/06	2032	04/05/2023	10.88	Put	Bond Future	3,392.4900	3.3925	3,765.3200	3.7653	10.990	0	0	0
2022/05/06	2033	05/05/2022			Bond Future	114.6511	114.6511	114.6511	114.6511	0.000	0.0000	0.0000	0
2022/05/06	2033	04/08/2022			Bond Future	116.2923	116.2923	115.3209	115.3209	(0.835)	0.0000	0.0000	7,046
2022/05/06	2033	03/11/2022			Bond Future	116.6653	116.6653	115.6788	115.6788	(0.846)	0.0000	0.0000	0
2022/05/06	2033	02/02/2023			Bond Future	118.6413	118.6413	117.6371	117.6371	(0.846)	0.0000	0.0000	0
2022/05/06	2033	04/05/2023			Bond Future	119.3872	119.3872	118.3637	118.3637	(0.857)	0.0000	0.0000	0
2022/05/06	2037	05/05/2022			Bond Future	10.7900	85.5889	10.7900	85.5889	0.000	0.0000	0.0000	0
2022/05/06	2037	04/08/2022	10.89	Call	Bond Future	1,460.0900	1.4601	1,177.2900	1.1773	(19.369)	0	0	0
2022/05/06	2037	04/08/2022	10.89	Put	Bond Future	2,240.3700	2.2404	2,616.5100	2.6165	16.789	0	0	0
2022/05/06	2037	04/08/2022	10.90	Call	Bond Future	1,489.5900	1.4896	1,203.1300	1.2031	(19.231)	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
2022/05/06	2037	04/08/2022	11.95	Call	Bond Future	5,859.0200	5.8590	5,290.5300	5.2905	(9.703)	0	0	0
2022/05/06	2037	04/08/2022	11.95	Put	Bond Future	366.8600	0.3669	457.3100	0.4573	24.655	0	0	1,050
2022/05/06	2037	04/08/2022	10.91	Put	Bond Future	2,174.5500	2.1746	2,543.3600	2.5434	16.960	0	0	0
2022/05/06	2037	04/08/2022			Bond Future	11.0153	82.2283	11.1224	81.5694	0.973	0.0000	0.0000	131,254
2022/05/06	2037	04/08/2022	10.10	Call	Bond Future	150.7100	0.1507	101.1200	0.1011	(32.904)	0	0	50
2022/05/06	2037	04/08/2022	10.10	Put	Bond Future	6,112.5400	6.1125	6,721.8900	6.7219	9.969	0	0	0
2022/05/06	2037	04/08/2022	10.90	Put	Bond Future	2,207.1800	2.2072	2,579.6600	2.5797	16.876	0	0	50
2022/05/06	2037	04/08/2022	10.91	Call	Bond Future	1,519.5800	1.5196	1,229.4500	1.2294	(19.093)	0	0	0
2022/05/06	2037	04/08/2022	11.21	Call	Bond Future	2,537.5400	2.5375	2,142.5600	2.1426	(15.565)	0	0	1,050
2022/05/06	2037	04/08/2022	11.21	Put	Bond Future	1,346.0400	1.3460	1,610.0000	1.6100	19.610	0	0	0
2022/05/06	2037	04/08/2022	11.42	Call	Bond Future	3,381.3300	3.3813	2,922.5200	2.9225	(13.569)	0	0	0
2022/05/06	2037	04/08/2022	11.42	Put	Bond Future	933.4500	0.9334	1,133.5800	1.1336	21.440	0	0	50
2022/05/06	2037	03/11/2022	11.32	Call	Bond Future	3,074.1200	3.0741	2,701.4100	2.7014	(12.124)	0	0	0
2022/05/06	2037	03/11/2022	11.30	Put	Bond Future	2,284.3800	2.2844	2,585.4500	2.5855	13.180	0	0	0
2022/05/06	2037	03/11/2022	11.31	Call	Bond Future	3,039.8300	3.0398	2,669.5100	2.6695	(12.182)	0	0	0
2022/05/06	2037	03/11/2022	11.31	Put	Bond Future	2,258.6600	2.2587	2,557.3200	2.5573	13.223	0	0	0
2022/05/06	2037	03/11/2022			Bond Future	11.1798	83.4096	11.2912	82.7407	0.996	0.0000	0.0000	0
2022/05/06	2037	03/11/2022	11.32	Put	Bond Future	2,233.4100	2.2334	2,529.6800	2.5297	13.265	0	0	0
2022/05/06	2037	03/11/2022	11.30	Call	Bond Future	3,005.9400	3.0059	2,638.0300	2.6380	(12.239)	0	0	0
2022/05/06	2037	02/02/2023	11.03	Call	Bond Future	2,259.6800	2.2597	1,975.6400	1.9756	(12.570)	0	0	0
2022/05/06	2037	02/02/2023	11.03	Put	Bond Future	4,044.7800	4.0448	4,441.7600	4.4418	9.815	0	0	0
2022/05/06	2037	02/02/2023	11.04	Call	Bond Future	2,286.3200	2.2863	2,000.1100	2.0001	(12.518)	0	0	0
2022/05/06	2037	02/02/2023	11.04	Put	Bond Future	4,010.3800	4.0104	4,405.1900	4.4052	9.845	0	0	0
2022/05/06	2037	02/02/2023			Bond Future	11.3270	80.5503	11.4429	79.8693	1.023	0.0000	0.0000	0
2022/05/06	2037	02/02/2023	11.05	Call	Bond Future	2,313.1200	2.3131	2,024.7400	2.0247	(12.467)	0	0	0
2022/05/06	2037	02/02/2023	11.05	Put	Bond Future	3,976.2100	3.9762	4,368.8500	4.3688	9.875	0	0	0
2022/05/06	2037	04/05/2023	11.30	Call	Bond Future	3,073.8900	3.0739	2,749.3400	2.7493	(10.558)	0	0	0
2022/05/06	2037	04/05/2023	11.30	Put	Bond Future	4,074.8600	4.0749	4,443.7800	4.4438	9.054	0	0	0
2022/05/06	2037	04/05/2023	11.31	Call	Bond Future	3,101.8300	3.1018	2,775.4300	2.7754	(10.523)	0	0	0
2022/05/06	2037	04/05/2023	11.31	Put	Bond Future	4,043.8400	4.0438	4,410.9100	4.4109	9.077	0	0	0
2022/05/06	2037	04/05/2023			Bond Future	11.4712	81.9708	11.5917	81.2773	1.050	0.0000	0.0000	0
2022/05/06	2037	04/05/2023	11.32	Call	Bond Future	3,129.9000	3.1299	2,801.6500	2.8017	(10.488)	0	0	0
2022/05/06	2037	04/05/2023	11.32	Put	Bond Future	4,013.0100	4.0130	4,378.2300	4.3782	9.101	0	0	0
2022/05/06	2038	05/05/2022			Bond Future	132.2262	132.2262	132.2262	132.2262	0.000	0.0000	0.0000	0
2022/05/06	2038	04/08/2022			Bond Future	131.2220	131.2220	130.4037	130.4037	(0.624)	0.0000	0.0000	6,836
2022/05/06	2038	03/11/2022			Bond Future	133.1357	133.1357	132.3044	132.3044	(0.624)	0.0000	0.0000	0
2022/05/06	2038	02/02/2023			Bond Future	133.5062	133.5062	132.6584	132.6584	(0.635)	0.0000	0.0000	0
2022/05/06	2038	04/05/2023			Bond Future	135.8792	135.8792	135.0156	135.0156	(0.636)	0.0000	0.0000	0
2022/05/06	2040	05/05/2022			Bond Future	10.8900	87.7254	10.8900	87.7254	0.000	0.0000	0.0000	0
2022/05/06	2040	04/08/2022	9.70	Put	Bond Future	10,302.8900	10.3029	11,002.5400	11.0025	6.791	0	0	0
2022/05/06	2040	04/08/2022	11.05	Call	Bond Future	1,817.5800	1.8176	1,485.5100	1.4855	(18.270)	0	0	0
2022/05/06	2040	04/08/2022	11.05	Put	Bond Future	2,211.9100	2.2119	2,589.8600	2.5899	17.087	0	0	0
2022/05/06	2040	04/08/2022	12.24	Put	Bond Future	299.5000	0.2995	373.5000	0.3735	24.708	0	0	460
2022/05/06	2040	04/08/2022			Bond Future	11.1089	84.1249	11.2162	83.4149	0.965	0.0000	0.0000	119,538
2022/05/06	2040	04/08/2022	9.70	Call	Bond Future	26.1800	0.0262	15.8100	0.0158	(39.610)	0	0	460
2022/05/06	2040	04/08/2022	10.70	Call	Bond Future	837.4600	0.8375	641.0800	0.6411	(23.449)	0	0	460

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
2022/05/06	2040	04/08/2022	10.70	Put	Bond Future	3,634.2300	3.6342	4,147.8700	4.1479	14.133	0	0	0
2022/05/06	2040	04/08/2022	11.03	Call	Bond Future	1,752.1700	1.7522	1,427.7800	1.4278	(18.514)	0	0	0
2022/05/06	2040	04/08/2022	11.03	Put	Bond Future	2,280.9700	2.2810	2,666.6000	2.6666	16.906	0	0	0
2022/05/06	2040	04/08/2022	11.04	Call	Bond Future	1,784.7100	1.7847	1,456.4800	1.4565	(18.391)	0	0	0
2022/05/06	2040	04/08/2022	11.04	Put	Bond Future	2,246.2300	2.2462	2,628.0200	2.6280	16.997	0	0	0
2022/05/06	2040	04/08/2022	12.24	Call	Bond Future	7,336.2600	7.3363	6,700.2400	6.7002	(8.670)	0	0	0
2022/05/06	2040	03/11/2022	11.39	Call	Bond Future	3,202.2600	3.2023	2,804.7600	2.8048	(12.413)	0	0	0
2022/05/06	2040	03/11/2022	11.40	Call	Bond Future	3,238.8900	3.2389	2,838.7700	2.8388	(12.354)	0	0	0
2022/05/06	2040	03/11/2022	11.41	Put	Bond Future	2,357.3900	2.3574	2,675.4600	2.6755	13.492	0	0	0
2022/05/06	2040	03/11/2022			Bond Future	11.2678	85.3335	11.3792	84.6127	0.989	0.0000	0.0000	30
2022/05/06	2040	03/11/2022	11.39	Put	Bond Future	2,412.1500	2.4122	2,735.4600	2.7355	13.403	0	0	0
2022/05/06	2040	03/11/2022	11.40	Put	Bond Future	2,384.6400	2.3846	2,705.3300	2.7053	13.448	0	0	0
2022/05/06	2040	03/11/2022	11.41	Call	Bond Future	3,275.7100	3.2757	2,872.9700	2.8730	(12.295)	0	0	0
2022/05/06	2040	02/02/2023	11.12	Call	Bond Future	2,480.4300	2.4804	2,171.4100	2.1714	(12.458)	0	0	0
2022/05/06	2040	02/02/2023	11.12	Put	Bond Future	4,364.0000	4.3640	4,788.6900	4.7887	9.732	0	0	0
2022/05/06	2040	02/02/2023			Bond Future	11.4101	82.2562	11.5260	81.5225	1.015	0.0000	0.0000	0
2022/05/06	2040	02/02/2023	11.10	Call	Bond Future	2,422.8800	2.4229	2,118.5300	2.1185	(12.561)	0	0	0
2022/05/06	2040	02/02/2023	11.10	Put	Bond Future	4,438.7800	4.4388	4,868.1400	4.8681	9.673	0	0	0
2022/05/06	2040	02/02/2023	11.11	Call	Bond Future	2,451.5700	2.4516	2,144.8800	2.1449	(12.510)	0	0	0
2022/05/06	2040	02/02/2023	11.11	Put	Bond Future	4,401.2600	4.4013	4,828.2800	4.8283	9.702	0	0	0
2022/05/06	2040	04/05/2023	11.43	Call	Bond Future	3,430.5800	3.4306	3,070.3100	3.0703	(10.502)	0	0	0
2022/05/06	2040	04/05/2023	11.43	Put	Bond Future	4,180.1600	4.1802	4,566.9700	4.5670	9.253	0	0	0
2022/05/06	2040	04/05/2023			Bond Future	11.5490	83.7072	11.6694	82.9601	1.042	0.0000	0.0000	0
2022/05/06	2040	04/05/2023	11.41	Call	Bond Future	3,368.9100	3.3689	3,012.6800	3.0127	(10.574)	0	0	0
2022/05/06	2040	04/05/2023	11.41	Put	Bond Future	4,245.5000	4.2455	4,636.3500	4.6363	9.206	0	0	0
2022/05/06	2040	04/05/2023	11.42	Call	Bond Future	3,399.6800	3.3997	3,041.4300	3.0414	(10.538)	0	0	0
2022/05/06	2040	04/05/2023	11.42	Put	Bond Future	4,212.7200	4.2127	4,601.5500	4.6015	9.230	0	0	0
2022/05/06	2044	05/05/2022			Bond Future	10.9100	84.5350	10.9100	84.5350	0.000	0.0000	0.0000	0
2022/05/06	2044	04/08/2022	11.08	Call	Bond Future	1,896.9800	1.8970	1,567.1200	1.5671	(17.389)	0	0	0
2022/05/06	2044	04/08/2022	11.08	Put	Bond Future	2,198.3300	2.1983	2,558.2500	2.5582	16.372	0	0	0
2022/05/06	2044	04/08/2022	11.09	Call	Bond Future	1,931.4900	1.9315	1,597.8900	1.5979	(17.272)	0	0	0
2022/05/06	2044	04/08/2022	11.09	Put	Bond Future	2,164.4200	2.1644	2,520.6000	2.5206	16.456	0	0	0
2022/05/06	2044	04/08/2022			Bond Future	11.1241	80.9772	11.2263	80.2874	0.918	0.0000	0.0000	69,313
2022/05/06	2044	04/08/2022	11.10	Call	Bond Future	1,966.1600	1.9662	1,628.8300	1.6288	(17.157)	0	0	0
2022/05/06	2044	04/08/2022	11.10	Put	Bond Future	2,130.7700	2.1308	2,483.2200	2.4832	16.541	0	0	0
2022/05/06	2044	03/11/2022	11.40	Put	Bond Future	2,437.2300	2.4372	2,748.6800	2.7487	12.779	0	0	0
2022/05/06	2044	03/11/2022	11.41	Call	Bond Future	3,304.0700	3.3041	2,912.6700	2.9127	(11.846)	0	0	0
2022/05/06	2044	03/11/2022	11.41	Put	Bond Future	2,409.0900	2.4091	2,717.9900	2.7180	12.822	0	0	0
2022/05/06	2044	03/11/2022			Bond Future	11.2742	82.1407	11.3803	81.4403	0.940	0.0000	0.0000	0
2022/05/06	2044	03/11/2022	11.39	Call	Bond Future	3,229.8300	3.2298	2,843.5600	2.8436	(11.959)	0	0	0
2022/05/06	2044	03/11/2022	11.39	Put	Bond Future	2,465.6400	2.4656	2,779.6700	2.7797	12.736	0	0	0
2022/05/06	2044	03/11/2022	11.40	Call	Bond Future	3,266.8600	3.2669	2,878.0100	2.8780	(11.903)	0	0	0
2022/05/06	2044	02/02/2023	11.14	Call	Bond Future	2,578.0300	2.5780	2,271.8100	2.2718	(11.878)	0	0	0
2022/05/06	2044	02/02/2023	11.14	Put	Bond Future	4,360.1400	4.3601	4,766.6900	4.7667	9.324	0	0	0
2022/05/06	2044	02/02/2023	11.15	Call	Bond Future	2,608.1800	2.6082	2,299.6600	2.2997	(11.829)	0	0	0
2022/05/06	2044	02/02/2023	11.15	Put	Bond Future	4,322.6900	4.3227	4,726.9400	4.7269	9.352	0	0	0
2022/05/06	2044	02/02/2023			Bond Future	11.4084	79.1351	11.5185	78.4223	0.966	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
2022/05/06	2044	02/02/2023	11.16	Call	Bond Future	2,638.2300	2.6382	2,327.4300	2.3274	(11.781)	0	0	0
2022/05/06	2044	02/02/2023	11.16	Put	Bond Future	4,285.2300	4.2852	4,687.2000	4.6872	9.380	0	0	0
2022/05/06	2044	04/05/2023	11.41	Call	Bond Future	3,450.2500	3.4502	3,100.7400	3.1007	(10.130)	0	0	0
2022/05/06	2044	04/05/2023	11.41	Put	Bond Future	4,281.7700	4.2818	4,658.0700	4.6581	8.788	0	0	0
2022/05/06	2044	04/05/2023	11.42	Call	Bond Future	3,481.9800	3.4820	3,130.4800	3.1305	(10.095)	0	0	0
2022/05/06	2044	04/05/2023	11.42	Put	Bond Future	4,248.4600	4.2485	4,622.7700	4.6228	8.810	0	0	0
2022/05/06	2044	04/05/2023			Bond Future	11.5389	80.5311	11.6533	79.8053	0.991	0.0000	0.0000	0
2022/05/06	2044	04/05/2023	11.43	Call	Bond Future	3,513.8400	3.5138	3,160.3600	3.1604	(10.060)	0	0	0
2022/05/06	2044	04/05/2023	11.43	Put	Bond Future	4,215.3700	4.2154	4,587.7000	4.5877	8.833	0	0	0
2022/05/06	2046	05/05/2022			Bond Future	120.3423	120.3423	120.3423	120.3423	0.000	0.0000	0.0000	0
2022/05/06	2046	04/08/2022			Bond Future	121.4354	121.4354	119.3261	119.3261	(1.737)	0.0000	0.0000	15,959
2022/05/06	2046	03/11/2022			Bond Future	121.2593	121.2593	119.1184	119.1184	(1.766)	0.0000	0.0000	1,566
2022/05/06	2046	02/02/2023			Bond Future	123.3142	123.3142	121.1361	121.1361	(1.766)	0.0000	0.0000	0
2022/05/06	2046	04/05/2023			Bond Future	123.5005	123.5005	121.2816	121.2816	(1.797)	0.0000	0.0000	0
2022/05/06	2050	05/05/2022			Bond Future	124.7286	124.7286	124.7286	124.7286	0.000	0.0000	0.0000	0
2022/05/06	2050	04/08/2022			Bond Future	122.2430	122.2430	121.9621	121.9621	(0.230)	0.0000	0.0000	11,161
2022/05/06	2050	03/11/2022			Bond Future	124.0253	124.0253	123.7397	123.7397	(0.230)	0.0000	0.0000	0
2022/05/06	2050	02/02/2023			Bond Future	124.0330	124.0330	123.7401	123.7401	(0.236)	0.0000	0.0000	0
2022/05/06	2050	04/05/2023			Bond Future	126.2375	126.2375	125.9387	125.9387	(0.237)	0.0000	0.0000	0
2022/05/06	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/05/06	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/05/06	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/05/06	AL37	04/08/2022			Index Future	825.6150	825.6150	821.1980	821.1980	(0.535)	0.0000	0.0000	0
2022/05/06	AL37	03/11/2022			Index Future	837.5680	837.5680	833.0810	833.0810	(0.536)	0.0000	0.0000	0
2022/05/06	AL37	02/02/2023			Index Future	851.5480	851.5480	846.9780	846.9780	(0.537)	0.0000	0.0000	0
2022/05/06	AL37	04/05/2023			Index Future	866.4650	866.4650	861.8100	861.8100	(0.537)	0.0000	0.0000	0
2022/05/06	AL7T	04/08/2022			Index Future	939.0170	939.0170	932.4160	932.4160	(0.703)	0.0000	0.0000	0
2022/05/06	AL7T	03/11/2022			Index Future	952.6120	952.6120	945.9090	945.9090	(0.704)	0.0000	0.0000	0
2022/05/06	AL7T	02/02/2023			Index Future	968.5120	968.5120	961.6880	961.6880	(0.705)	0.0000	0.0000	0
2022/05/06	AL7T	04/05/2023			Index Future	985.4770	985.4770	978.5280	978.5280	(0.705)	0.0000	0.0000	0
2022/05/06	ALBI	04/08/2022			Index Future	838.2180	838.2180	832.1560	832.1560	(0.723)	0.0000	0.0000	128
2022/05/06	ALBI	03/11/2022			Index Future	850.3540	850.3540	844.1980	844.1980	(0.724)	0.0000	0.0000	0
2022/05/06	ALBI	02/02/2023			Index Future	864.5470	864.5470	858.2810	858.2810	(0.725)	0.0000	0.0000	0
2022/05/06	ALBI	04/05/2023			Index Future	879.6920	879.6920	873.3100	873.3100	(0.725)	0.0000	0.0000	0
2022/05/06	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/05/06	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days ClosingPrice	Today's Closing Yield	Today's Closing	% Movement in MTM	Today's High	Today's Low	Open Interest
2022/05/06	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/05/06	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/05/06	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/05/06	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/05/06	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/05/06	C040	06/10/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/05/06	C040	31/01/2040			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/05/06	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/05/06	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/05/06	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/05/06	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/05/06	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/05/06	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/05/06	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2022/05/06	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/05/06	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/05/06	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/05/06	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/05/06	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/05/06	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/05/06	C303	28/02/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/05/06	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/05/06	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/05/06	C446	31/03/2046			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
2022/05/06	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/05/06	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/05/06	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/05/06	ES33	05/05/2022			Bond Future	11.5650	75.7835	11.5650	75.7835	0.000	0.0000	0.0000	0
2022/05/06	ES33	04/08/2022			Bond Future	11.8362	76.5892	11.9432	76.0642	0.904	0.0000	0.0000	350
2022/05/06	ES33	03/11/2022			Bond Future	12.0542	73.9241	12.1658	73.3910	0.926	0.0000	0.0000	0
2022/05/06	ES33	02/02/2023			Bond Future	12.2558	75.1799	12.3725	74.6371	0.952	0.0000	0.0000	0
2022/05/06	ES33	04/05/2023			Bond Future	12.4494	72.7306	12.5712	72.1776	0.978	0.0000	0.0000	0
2022/05/06	ES42	05/05/2022			Bond Future	11.9550	74.2863	11.9550	74.2863	0.000	0.0000	0.0000	0
2022/05/06	ES42	04/08/2022			Bond Future	12.1994	75.0695	12.3117	74.4330	0.921	0.0000	0.0000	4,769
2022/05/06	ES42	03/11/2022			Bond Future	12.3977	71.9044	12.5150	71.2581	0.946	0.0000	0.0000	0
2022/05/06	ES42	02/02/2023			Bond Future	12.5748	73.1283	12.6970	72.4703	0.972	0.0000	0.0000	0
2022/05/06	ES42	04/05/2023			Bond Future	12.7522	70.1698	12.8798	69.4998	1.000	0.0000	0.0000	0
2022/05/06	GOVI	04/08/2022	819.28	Call	GOVI	73,570.0000	7.3570	13,610.0000	1.3610	(81.501)	0	0	0
2022/05/06	GOVI	04/08/2022	819.28	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/05/06	GOVI	04/08/2022			GOVI	826.6370	826.6370	820.6410	820.6410	(0.725)	0.0000	0.0000	1,112
2022/05/06	GOVI	04/08/2022	819.26	Call	GOVI	73,770.0000	7.3770	13,810.0000	1.3810	(81.280)	0	0	0
2022/05/06	GOVI	04/08/2022	819.26	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/05/06	GOVI	04/08/2022	819.27	Call	GOVI	73,670.0000	7.3670	13,710.0000	1.3710	(81.390)	0	0	0
2022/05/06	GOVI	04/08/2022	819.27	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/05/06	GOVI	03/11/2022	820.41	Call	GOVI	181,950.0000	18.1950	121,060.0000	12.1060	(33.465)	0	0	0
2022/05/06	GOVI	03/11/2022	820.41	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/05/06	GOVI	03/11/2022	820.42	Call	GOVI	181,850.0000	18.1850	120,960.0000	12.0960	(33.484)	0	0	0
2022/05/06	GOVI	03/11/2022	820.42	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/05/06	GOVI	03/11/2022			GOVI	838.6050	838.6050	832.5160	832.5160	(0.726)	0.0000	0.0000	0
2022/05/06	GOVI	03/11/2022	820.43	Call	GOVI	181,750.0000	18.1750	120,860.0000	12.0860	(33.502)	0	0	0
2022/05/06	GOVI	03/11/2022	820.43	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/05/06	GOVI	02/02/2023	850.82	Call	GOVI	17,820.0000	1.7820	0.0000	0.0000	(100.000)	0	0	0
2022/05/06	GOVI	02/02/2023	850.82	Put	GOVI	0.0000	0.0000	44,170.0000	4.4170	100.000	0	0	0
2022/05/06	GOVI	02/02/2023	850.83	Call	GOVI	17,720.0000	1.7720	0.0000	0.0000	(100.000)	0	0	0
2022/05/06	GOVI	02/02/2023	850.83	Put	GOVI	0.0000	0.0000	44,270.0000	4.4270	100.000	0	0	0
2022/05/06	GOVI	02/02/2023			GOVI	852.6020	852.6020	846.4030	846.4030	(0.727)	0.0000	0.0000	0
2022/05/06	GOVI	02/02/2023	850.84	Call	GOVI	17,620.0000	1.7620	0.0000	0.0000	(100.000)	0	0	0
2022/05/06	GOVI	02/02/2023	850.84	Put	GOVI	0.0000	0.0000	44,370.0000	4.4370	100.000	0	0	0
2022/05/06	GOVI	04/05/2023	852.86	Call	GOVI	146,780.0000	14.6780	83,650.0000	8.3650	(43.010)	0	0	0
2022/05/06	GOVI	04/05/2023	852.86	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/05/06	GOVI	04/05/2023	852.87	Call	GOVI	146,680.0000	14.6680	83,550.0000	8.3550	(43.039)	0	0	0
2022/05/06	GOVI	04/05/2023	852.87	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/05/06	GOVI	04/05/2023			GOVI	867.5380	867.5380	861.2250	861.2250	(0.728)	0.0000	0.0000	0
2022/05/06	GOVI	04/05/2023	852.88	Call	GOVI	146,580.0000	14.6580	83,450.0000	8.3450	(43.069)	0	0	0
2022/05/06	GOVI	04/05/2023	852.88	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/05/06	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	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
2022/05/06	IGOV	04/08/2022			Index Future	322.8970	322.8970	321.3650	321.3650	(0.474)	0.0000	0.0000	482
2022/05/06	IGOV	03/11/2022			Index Future	327.6500	327.6500	326.0930	326.0930	(0.475)	0.0000	0.0000	16
2022/05/06	IGOV	02/02/2023			Index Future	333.1950	333.1950	331.6090	331.6090	(0.476)	0.0000	0.0000	0
2022/05/06	IGOV	04/05/2023			Index Future	339.1070	339.1070	337.4910	337.4910	(0.477)	0.0000	0.0000	0
2022/05/06	IS05	21/06/2022			Interest Rate Swap	90.2900	90.2900	90.2900	90.2900	0.000	0.0000	0.0000	0
2022/05/06	IS05	20/09/2022			Interest Rate Swap	93.5000	93.5000	93.5000	93.5000	0.000	0.0000	0.0000	0
2022/05/06	IS05	20/12/2022			Interest Rate Swap	94.0600	94.0600	94.0600	94.0600	0.000	0.0000	0.0000	0
2022/05/06	IS05	22/03/2023			Interest Rate Swap	86.5400	86.5400	86.5400	86.5400	0.000	0.0000	0.0000	0
2022/05/06	IS05	20/06/2023			Interest Rate Swap	92.1700	92.1700	92.1700	92.1700	0.000	0.0000	0.0000	0
2022/05/06	IS05	19/09/2023			Interest Rate Swap	94.8800	94.8800	94.8800	94.8800	0.000	0.0000	0.0000	0
2022/05/06	IS10	17/12/2025			Interest Rate Swap	80.2800	80.2800	80.2800	80.2800	0.000	0.0000	0.0000	0
2022/05/06	IS10	16/03/2026			Interest Rate Swap	76.8200	76.8200	76.8200	76.8200	0.000	0.0000	0.0000	0
2022/05/06	IS10	15/06/2026			Interest Rate Swap	75.2400	75.2400	75.2400	75.2400	0.000	0.0000	0.0000	0
2022/05/06	IS10	21/09/2026			Interest Rate Swap	77.2700	77.2700	77.2700	77.2700	0.000	0.0000	0.0000	0
2022/05/06	IS10	21/12/2026			Interest Rate Swap	81.3000	81.3000	81.3000	81.3000	0.000	0.0000	0.0000	0
2022/05/06	IS10	15/03/2027			Interest Rate Swap	79.8000	79.8000	79.8000	79.8000	0.000	0.0000	0.0000	0
2022/05/06	IS10	21/06/2027			Interest Rate Swap	81.8600	81.8600	81.8600	81.8600	0.000	0.0000	0.0000	0
2022/05/06	IS10	20/09/2027			Interest Rate Swap	87.6100	87.6100	87.6100	87.6100	0.000	0.0000	0.0000	0
2022/05/06	IS10	20/12/2027			Interest Rate Swap	87.9400	87.9400	87.9400	87.9400	0.000	0.0000	0.0000	0
2022/05/06	IS10	22/03/2028			Interest Rate Swap	80.8900	80.8900	80.8900	80.8900	0.000	0.0000	0.0000	0
2022/05/06	IS10	20/06/2028			Interest Rate Swap	88.6800	88.6800	88.6800	88.6800	0.000	0.0000	0.0000	0
2022/05/06	IS10	19/09/2028			Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0.000	0.0000	0.0000	0
2022/05/06	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2022/05/06	JBAF	18/05/2022			Jibar Tradeable Future	4.4250	95.5750	4.4700	95.5300	1.017	0.0000	0.0000	0
2022/05/06	JBAF	15/06/2022			Jibar Tradeable Future	4.8750	95.1250	4.9650	95.0350	1.846	0.0000	0.0000	0
2022/05/06	JBAF	20/07/2022			Jibar Tradeable Future	4.9950	95.0050	5.0650	94.9350	1.401	0.0000	0.0000	0
2022/05/06	JBAF	17/08/2022			Jibar Tradeable Future	5.4000	94.6000	5.5050	94.4950	1.944	0.0000	0.0000	0
2022/05/06	JBAF	21/09/2022			Jibar Tradeable Future	5.5100	94.4900	5.6100	94.3900	1.815	0.0000	0.0000	0
2022/05/06	JBAF	19/10/2022			Jibar Tradeable Future	5.8950	94.1050	6.0450	93.9550	2.545	0.0000	0.0000	0
2022/05/06	JBAF	21/12/2022			Jibar Tradeable Future	6.3200	93.6800	6.5400	93.4600	3.481	0.0000	0.0000	68
2022/05/06	JBAF	15/03/2023			Jibar Tradeable Future	6.7500	93.2500	7.0000	93.0000	3.704	0.0000	0.0000	0
2022/05/06	JBAF	21/06/2023			Jibar Tradeable Future	7.2500	92.7500	7.5700	92.4300	4.414	0.0000	0.0000	0
2022/05/06	JBAF	20/09/2023			Jibar Tradeable Future	7.4150	92.5850	7.7550	92.2450	4.585	0.0000	0.0000	75
2022/05/06	JBAF	20/12/2023			Jibar Tradeable Future	7.5150	92.4850	7.8450	92.1550	4.391	0.0000	0.0000	172
2022/05/06	JBAF	20/03/2024			Jibar Tradeable Future	7.6700	92.3300	8.0050	91.9950	4.368	0.0000	0.0000	0
2022/05/06	R023	05/05/2022			Bond Future	5.4150	103.3029	5.4150	103.3029	0.000	0.0000	0.0000	0
2022/05/06	R023	04/08/2022	6.05	Call	Bond Future	335.1900	0.3352	325.8800	0.3259	(2.778)	0	0	0
2022/05/06	R023	04/08/2022	6.05	Put	Bond Future	55.6900	0.0557	57.7800	0.0578	3.753	0	0	0
2022/05/06	R023	04/08/2022			Bond Future	5.5389	104.6240	5.5597	104.6126	0.376	0.0000	0.0000	22,183
2022/05/06	R023	04/08/2022	6.03	Call	Bond Future	326.4600	0.3265	317.2200	0.3172	(2.830)	0	0	0
2022/05/06	R023	04/08/2022	6.03	Put	Bond Future	57.8700	0.0579	60.0300	0.0600	3.733	0	0	0
2022/05/06	R023	04/08/2022	6.04	Call	Bond Future	330.9000	0.3309	321.6300	0.3216	(2.801)	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
2022/05/06	R023	04/08/2022	6.04	Put	Bond Future	56.8500	0.0568	58.9800	0.0590	3.747	0	0	0
2022/05/06	R023	03/11/2022	6.25	Call	Bond Future	317.4100	0.3174	307.1000	0.3071	(3.248)	0	0	0
2022/05/06	R023	03/11/2022	6.25	Put	Bond Future	29.5000	0.0295	31.5100	0.0315	6.814	0	0	0
2022/05/06	R023	03/11/2022	6.26	Call	Bond Future	320.1200	0.3201	309.7800	0.3098	(3.230)	0	0	0
2022/05/06	R023	03/11/2022	6.26	Put	Bond Future	29.1500	0.0292	31.1300	0.0311	6.792	0	0	0
2022/05/06	R023	03/11/2022			Bond Future	5.3144	102.2083	5.3543	102.1959	0.752	0.0000	0.0000	0
2022/05/06	R023	03/11/2022	6.27	Call	Bond Future	322.6600	0.3227	312.2900	0.3123	(3.214)	0	0	0
2022/05/06	R023	03/11/2022	6.27	Put	Bond Future	28.6200	0.0286	30.5700	0.0306	6.813	0	0	0
2022/05/06	R035	05/05/2022			Bond Future	10.6400	89.4943	10.6400	89.4943	0.000	0.0000	0.0000	0
2022/05/06	R035	04/08/2022	9.53	Call	Bond Future	32.5200	0.0325	19.5100	0.0195	(40.006)	0	0	400
2022/05/06	R035	04/08/2022	9.53	Put	Bond Future	8,771.5300	8.7715	9,440.9400	9.4409	7.632	0	0	0
2022/05/06	R035	04/08/2022	9.84	Call	Bond Future	99.5300	0.0995	63.7400	0.0637	(35.959)	0	0	100
2022/05/06	R035	04/08/2022	9.84	Put	Bond Future	6,704.7200	6.7047	7,351.3500	7.3513	9.644	0	0	0
2022/05/06	R035	04/08/2022	10.53	Put	Bond Future	3,011.4600	3.0115	3,480.9400	3.4809	15.590	0	0	0
2022/05/06	R035	04/08/2022	11.13	Put	Bond Future	1,195.4300	1.1954	1,448.5800	1.4486	21.176	0	0	100
2022/05/06	R035	04/08/2022	10.64	Call	Bond Future	1,185.7700	1.1858	932.0500	0.9320	(21.397)	0	0	0
2022/05/06	R035	04/08/2022	10.64	Put	Bond Future	2,586.0500	2.5861	3,014.7500	3.0148	16.577	0	0	100
2022/05/06	R035	04/08/2022	10.72	Call	Bond Future	1,403.4800	1.4035	1,119.7000	1.1197	(20.220)	0	0	0
2022/05/06	R035	04/08/2022	10.72	Put	Bond Future	2,306.1100	2.3061	2,704.7500	2.7048	17.286	0	0	0
2022/05/06	R035	04/08/2022	10.73	Call	Bond Future	1,432.1700	1.4322	1,144.6300	1.1446	(20.077)	0	0	0
2022/05/06	R035	04/08/2022	10.73	Put	Bond Future	2,272.8700	2.2729	2,667.7500	2.6677	17.374	0	0	0
2022/05/06	R035	04/08/2022			Bond Future	10.8668	90.4437	10.9792	89.7613	1.035	0.0000	0.0000	131,665
2022/05/06	R035	04/08/2022	10.53	Call	Bond Future	920.3100	0.9203	707.3700	0.7074	(23.138)	0	0	400
2022/05/06	R035	04/08/2022	10.74	Call	Bond Future	1,461.1600	1.4612	1,169.8800	1.1699	(19.935)	0	0	0
2022/05/06	R035	04/08/2022	10.74	Put	Bond Future	2,240.0000	2.2400	2,631.1400	2.6311	17.462	0	0	0
2022/05/06	R035	04/08/2022	11.13	Call	Bond Future	2,781.2800	2.7813	2,352.0100	2.3520	(15.434)	0	0	0
2022/05/06	R035	04/08/2022	12.18	Call	Bond Future	7,703.6300	7.7036	7,073.4900	7.0735	(8.180)	0	0	0
2022/05/06	R035	04/08/2022	12.18	Put	Bond Future	190.9600	0.1910	243.2400	0.2432	27.377	0	0	400
2022/05/06	R035	03/11/2022	11.15	Call	Bond Future	2,875.1700	2.8752	2,499.3200	2.4993	(13.072)	0	0	0
2022/05/06	R035	03/11/2022	11.15	Put	Bond Future	2,244.7600	2.2448	2,561.8300	2.5618	14.125	0	0	0
2022/05/06	R035	03/11/2022	12.68	Call	Bond Future	9,392.3500	9.3924	8,772.1200	8.7721	(6.604)	0	0	0
2022/05/06	R035	03/11/2022	12.68	Put	Bond Future	394.6300	0.3946	467.3200	0.4673	18.420	0	0	1,000
2022/05/06	R035	03/11/2022	10.99	Call	Bond Future	2,366.6300	2.3666	2,032.4700	2.0325	(14.120)	0	0	0
2022/05/06	R035	03/11/2022	10.99	Put	Bond Future	2,686.0100	2.6860	3,044.7700	3.0448	13.357	0	0	582
2022/05/06	R035	03/11/2022	11.05	Call	Bond Future	2,552.0000	2.5520	2,202.0100	2.2020	(13.714)	0	0	1,000
2022/05/06	R035	03/11/2022	10.57	Call	Bond Future	1,247.1900	1.2472	1,027.5800	1.0276	(17.608)	0	0	0
2022/05/06	R035	03/11/2022	10.57	Put	Bond Future	4,132.6600	4.1327	4,605.9700	4.6060	11.453	0	0	582
2022/05/06	R035	03/11/2022			Bond Future	11.0435	87.2563	11.1606	86.5633	1.060	0.0000	0.0000	130
2022/05/06	R035	03/11/2022	11.14	Call	Bond Future	2,841.9200	2.8419	2,468.6300	2.4686	(13.135)	0	0	0
2022/05/06	R035	03/11/2022	11.14	Put	Bond Future	2,270.4400	2.2704	2,590.0700	2.5901	14.078	0	0	0
2022/05/06	R035	03/11/2022	11.05	Put	Bond Future	2,513.4500	2.5134	2,856.3800	2.8564	13.644	0	0	0
2022/05/06	R035	03/11/2022	11.13	Call	Bond Future	2,809.1000	2.8091	2,438.3700	2.4384	(13.197)	0	0	0
2022/05/06	R035	03/11/2022	11.13	Put	Bond Future	2,296.6000	2.2966	2,618.7900	2.6188	14.029	0	0	0
2022/05/06	R035	03/11/2022	9.82	Call	Bond Future	271.0500	0.2711	204.8000	0.2048	(24.442)	0	0	582
2022/05/06	R035	03/11/2022	9.82	Put	Bond Future	8,015.0600	8.0151	8,641.7300	8.6417	7.819	0	0	0
2022/05/06	R035	03/11/2022	10.30	Call	Bond Future	729.2000	0.7292	579.9300	0.5799	(20.470)	0	0	1,000
2022/05/06	R035	03/11/2022	10.30	Put	Bond Future	5,321.8600	5.3219	5,865.5100	5.8655	10.215	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
2022/05/06	R035	02/02/2023	13.22	Put	Bond Future	541.0300	0.5410	620.1400	0.6201	14.622	0	0	1,000
2022/05/06	R035	02/02/2023	10.88	Call	Bond Future	2,177.2600	2.1773	1,890.2100	1.8902	(13.184)	0	0	0
2022/05/06	R035	02/02/2023	10.88	Put	Bond Future	4,078.6800	4.0787	4,496.9800	4.4970	10.256	0	0	0
2022/05/06	R035	02/02/2023	9.81	Call	Bond Future	418.1800	0.4182	334.6900	0.3347	(19.965)	0	0	582
2022/05/06	R035	02/02/2023	9.81	Put	Bond Future	9,084.7100	9.0847	9,706.5700	9.7066	6.845	0	0	0
2022/05/06	R035	02/02/2023	10.30	Put	Bond Future	6,429.0500	6.4290	6,973.6000	6.9736	8.470	0	0	0
2022/05/06	R035	02/02/2023	10.66	Call	Bond Future	1,645.3800	1.6454	1,407.4100	1.4074	(14.463)	0	0	0
2022/05/06	R035	02/02/2023	10.66	Put	Bond Future	4,880.2400	4.8802	5,347.6200	5.3476	9.577	0	0	582
2022/05/06	R035	02/02/2023			Bond Future	11.2021	88.7175	11.3242	88.0122	1.090	0.0000	0.0000	0
2022/05/06	R035	02/02/2023	11.05	Call	Bond Future	2,637.7300	2.6377	2,313.0400	2.3130	(12.309)	0	0	1,000
2022/05/06	R035	02/02/2023	11.05	Put	Bond Future	3,528.2300	3.5282	3,908.8900	3.9089	10.789	0	0	0
2022/05/06	R035	02/02/2023	11.06	Call	Bond Future	2,665.7100	2.6657	2,338.8300	2.3388	(12.262)	0	0	0
2022/05/06	R035	02/02/2023	11.06	Put	Bond Future	3,497.2600	3.4973	3,875.7300	3.8757	10.822	0	0	582
2022/05/06	R035	02/02/2023	13.22	Call	Bond Future	11,196.7200	11.1967	10,570.4800	10.5705	(5.593)	0	0	0
2022/05/06	R035	02/02/2023	10.86	Call	Bond Future	2,126.0300	2.1260	1,843.4300	1.8434	(13.292)	0	0	0
2022/05/06	R035	02/02/2023	10.86	Put	Bond Future	4,147.4900	4.1475	4,570.2400	4.5702	10.193	0	0	0
2022/05/06	R035	02/02/2023	10.87	Call	Bond Future	2,151.5600	2.1516	1,866.7400	1.8667	(13.238)	0	0	0
2022/05/06	R035	02/02/2023	10.87	Put	Bond Future	4,112.9700	4.1130	4,533.5000	4.5335	10.224	0	0	0
2022/05/06	R035	02/02/2023	10.30	Call	Bond Future	949.1600	0.9492	788.3600	0.7884	(16.941)	0	0	1,000
2022/05/06	R035	04/05/2023	11.20	Call	Bond Future	3,033.4800	3.0335	2,695.5300	2.6955	(11.141)	0	0	0
2022/05/06	R035	04/05/2023	11.21	Call	Bond Future	3,061.3600	3.0614	2,721.4600	2.7215	(11.103)	0	0	0
2022/05/06	R035	04/05/2023	11.22	Put	Bond Future	3,823.0300	3.8230	4,199.4800	4.1995	9.847	0	0	0
2022/05/06	R035	04/05/2023			Bond Future	11.3483	85.7835	11.4754	85.0652	1.120	0.0000	0.0000	0
2022/05/06	R035	04/05/2023	11.20	Put	Bond Future	3,882.3400	3.8823	4,262.6700	4.2627	9.796	0	0	0
2022/05/06	R035	04/05/2023	11.21	Put	Bond Future	3,852.6000	3.8526	4,230.9800	4.2310	9.821	0	0	0
2022/05/06	R035	04/05/2023	11.22	Call	Bond Future	3,089.3600	3.0894	2,747.5300	2.7475	(11.065)	0	0	0
2022/05/06	R186	05/05/2022			Bond Future	8.2650	112.4533	8.2650	112.4533	0.000	0.0000	0.0000	0
2022/05/06	R186	04/08/2022	7.96	Call	Bond Future	333.6600	0.3337	217.3900	0.2174	(34.847)	0	0	3,600
2022/05/06	R186	04/08/2022	8.15	Call	Bond Future	537.8700	0.5379	370.4000	0.3704	(31.136)	0	0	0
2022/05/06	R186	04/08/2022	8.15	Put	Bond Future	2,039.4600	2.0395	2,481.7900	2.4818	21.689	0	0	0
2022/05/06	R186	04/08/2022	9.78	Call	Bond Future	4,607.1200	4.6071	4,053.4700	4.0535	(12.017)	0	0	0
2022/05/06	R186	04/08/2022	9.78	Put	Bond Future	127.2900	0.1273	183.4400	0.1834	44.112	0	0	3,600
2022/05/06	R186	04/08/2022			Bond Future	8.5484	108.3980	8.7123	107.7882	1.916	0.0000	0.0000	78,043
2022/05/06	R186	04/08/2022	6.96	Call	Bond Future	11.0700	0.0111	5.2500	0.0053	(52.575)	0	0	3,600
2022/05/06	R186	04/08/2022	6.96	Put	Bond Future	6,156.7400	6.1567	6,760.7200	6.7607	9.810	0	0	0
2022/05/06	R186	04/08/2022	7.96	Put	Bond Future	2,560.5700	2.5606	3,054.1000	3.0541	19.274	0	0	0
2022/05/06	R186	04/08/2022	8.13	Call	Bond Future	513.4200	0.5134	351.6600	0.3517	(31.506)	0	0	0
2022/05/06	R186	04/08/2022	8.13	Put	Bond Future	2,091.0800	2.0911	2,539.1200	2.5391	21.426	0	0	0
2022/05/06	R186	04/08/2022	8.14	Call	Bond Future	525.6500	0.5256	361.0200	0.3610	(31.319)	0	0	0
2022/05/06	R186	04/08/2022	8.14	Put	Bond Future	2,065.2700	2.0653	2,510.4400	2.5104	21.555	0	0	0
2022/05/06	R186	03/11/2022	8.53	Call	Bond Future	1,209.5900	1.2096	958.6200	0.9586	(20.748)	0	0	0
2022/05/06	R186	03/11/2022	8.53	Put	Bond Future	1,973.9800	1.9740	2,342.3800	2.3424	18.663	0	0	0
2022/05/06	R186	03/11/2022	8.54	Call	Bond Future	1,225.9600	1.2260	972.7400	0.9727	(20.655)	0	0	0
2022/05/06	R186	03/11/2022	8.54	Put	Bond Future	1,954.8000	1.9548	2,320.9500	2.3209	18.731	0	0	0
2022/05/06	R186	03/11/2022			Bond Future	8.7460	109.9535	8.9224	109.3341	2.017	0.0000	0.0000	11,129
2022/05/06	R186	03/11/2022	8.55	Call	Bond Future	1,242.4400	1.2424	986.9800	0.9870	(20.561)	0	0	0
2022/05/06	R186	03/11/2022	8.55	Put	Bond Future	1,935.7500	1.9357	2,299.6600	2.2997	18.799	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
2022/05/06	R186	02/02/2023	8.32	Call	Bond Future	887.8000	0.8878	694.2900	0.6943	(21.797)	0	0	0
2022/05/06	R186	02/02/2023	8.32	Put	Bond Future	2,838.2700	2.8383	3,275.5500	3.2756	15.407	0	0	0
2022/05/06	R186	02/02/2023	8.33	Call	Bond Future	902.2300	0.9022	706.6500	0.7067	(21.677)	0	0	0
2022/05/06	R186	02/02/2023	8.33	Put	Bond Future	2,818.7600	2.8188	3,253.9700	3.2540	15.440	0	0	0
2022/05/06	R186	02/02/2023			Bond Future	8.9012	106.4995	9.0920	105.8687	2.144	0.0000	0.0000	0
2022/05/06	R186	02/02/2023	8.34	Call	Bond Future	916.7800	0.9168	719.1300	0.7191	(21.559)	0	0	0
2022/05/06	R186	02/02/2023	8.34	Put	Bond Future	2,799.3800	2.7994	3,232.5200	3.2325	15.473	0	0	0
2022/05/06	R186	04/05/2023	8.83	Put	Bond Future	2,434.5100	2.4345	2,796.8600	2.7969	14.884	0	0	0
2022/05/06	R186	04/05/2023	8.84	Call	Bond Future	1,756.8900	1.7569	1,475.1200	1.4751	(16.038)	0	0	0
2022/05/06	R186	04/05/2023			Bond Future	9.0516	108.3741	9.2589	107.7315	2.290	0.0000	0.0000	0
2022/05/06	R186	04/05/2023	8.82	Call	Bond Future	1,726.4300	1.7264	1,447.8000	1.4478	(16.139)	0	0	0
2022/05/06	R186	04/05/2023	8.82	Put	Bond Future	2,450.4900	2.4505	2,814.4200	2.8144	14.851	0	0	0
2022/05/06	R186	04/05/2023	8.83	Call	Bond Future	1,741.8400	1.7418	1,461.6300	1.4616	(16.087)	0	0	0
2022/05/06	R186	04/05/2023	8.84	Put	Bond Future	2,418.1900	2.4182	2,778.9800	2.7790	14.920	0	0	0
2022/05/06	R197	05/05/2022			Bond Future	330.6003	330.6003	330.6003	330.6003	0.000	0.0000	0.0000	0
2022/05/06	R197	04/08/2022			Bond Future	326.5581	326.5581	326.5848	326.5848	0.008	0.0000	0.0000	395
2022/05/06	R197	03/11/2022			Bond Future	331.3195	331.3195	331.3441	331.3441	0.007	0.0000	0.0000	0
2022/05/06	R197	02/02/2023			Bond Future	328.2404	328.2404	328.2585	328.2585	0.006	0.0000	0.0000	0
2022/05/06	R197	04/05/2023			Bond Future	334.0774	334.0774	334.0937	334.0937	0.005	0.0000	0.0000	0
2022/05/06	R202	05/05/2022			Bond Future	252.8376	252.8376	252.8376	252.8376	0.000	0.0000	0.0000	0
2022/05/06	R202	04/08/2022			Bond Future	251.8409	251.8409	250.6923	250.6923	(0.456)	0.0000	0.0000	6,519
2022/05/06	R202	03/11/2022			Bond Future	255.5124	255.5124	254.3451	254.3451	(0.457)	0.0000	0.0000	0
2022/05/06	R202	02/02/2023			Bond Future	255.2230	255.2230	254.0317	254.0317	(0.467)	0.0000	0.0000	0
2022/05/06	R202	04/05/2023			Bond Future	259.7583	259.7583	258.5442	258.5442	(0.467)	0.0000	0.0000	0
2022/05/06	R209	05/05/2022			Bond Future	10.6150	69.3232	10.6150	69.3232	0.000	0.0000	0.0000	0
2022/05/06	R209	04/08/2022	10.57	Put	Bond Future	2,343.4100	2.3434	2,710.8100	2.7108	15.678	0	0	0
2022/05/06	R209	04/08/2022	10.58	Call	Bond Future	976.5900	0.9766	769.9900	0.7700	(21.155)	0	0	0
2022/05/06	R209	04/08/2022	10.58	Put	Bond Future	2,310.2100	2.3102	2,674.4300	2.6744	15.766	0	0	0
2022/05/06	R209	04/08/2022			Bond Future	10.8251	70.0082	10.9321	69.4373	0.988	0.0000	0.0000	13,583
2022/05/06	R209	04/08/2022	10.57	Call	Bond Future	954.6000	0.9546	751.1800	0.7512	(21.309)	0	0	0
2022/05/06	R209	04/08/2022	10.59	Call	Bond Future	998.8700	0.9989	789.0900	0.7891	(21.002)	0	0	0
2022/05/06	R209	04/08/2022	10.59	Put	Bond Future	2,277.3700	2.2774	2,638.4100	2.6384	15.853	0	0	0
2022/05/06	R209	03/11/2022	11.03	Call	Bond Future	2,386.2400	2.3862	2,081.9000	2.0819	(12.754)	0	0	0
2022/05/06	R209	03/11/2022	11.03	Put	Bond Future	2,126.0200	2.1260	2,401.2100	2.4012	12.944	0	0	0
2022/05/06	R209	03/11/2022	10.50	Put	Bond Future	3,712.3500	3.7124	4,105.9200	4.1059	10.602	0	0	0
2022/05/06	R209	03/11/2022	9.25	Call	Bond Future	63.7800	0.0638	45.9800	0.0460	(27.908)	0	0	9,500
2022/05/06	R209	03/11/2022	9.25	Put	Bond Future	10,082.0500	10.0821	10,643.7800	10.6438	5.572	0	0	0
2022/05/06	R209	03/11/2022	9.50	Call	Bond Future	123.1800	0.1232	91.3200	0.0913	(25.865)	0	0	0
2022/05/06	R209	03/11/2022	9.50	Put	Bond Future	8,571.9400	8.5719	9,119.6100	9.1196	6.389	0	0	0
2022/05/06	R209	03/11/2022			Bond Future	10.9803	67.8683	11.0913	67.2887	1.011	0.0000	0.0000	4,135
2022/05/06	R209	03/11/2022	11.02	Call	Bond Future	2,357.8200	2.3578	2,055.6300	2.0556	(12.816)	0	0	0
2022/05/06	R209	03/11/2022	11.02	Put	Bond Future	2,149.8800	2.1499	2,427.2200	2.4272	12.900	0	0	0
2022/05/06	R209	03/11/2022	11.50	Call	Bond Future	3,895.6700	3.8957	3,499.5300	3.4995	(10.169)	0	0	0
2022/05/06	R209	03/11/2022	11.50	Put	Bond Future	1,241.8600	1.2419	1,425.2500	1.4253	14.767	0	0	0
2022/05/06	R209	03/11/2022	10.50	Call	Bond Future	1,121.2200	1.1212	935.2600	0.9353	(16.586)	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
2022/05/06	R209	03/11/2022	11.00	Call	Bond Future	2,301.8600	2.3019	2,004.0000	2.0040	(12.940)	0	0	0
2022/05/06	R209	03/11/2022	11.00	Put	Bond Future	2,198.6400	2.1986	2,480.3100	2.4803	12.811	0	0	9,500
2022/05/06	R209	03/11/2022	11.01	Call	Bond Future	2,329.7600	2.3298	2,029.7300	2.0297	(12.878)	0	0	0
2022/05/06	R209	03/11/2022	11.01	Put	Bond Future	2,174.1500	2.1741	2,453.6500	2.4537	12.856	0	0	0
2022/05/06	R209	03/11/2022	10.00	Call	Bond Future	385.2700	0.3853	300.9200	0.3009	(21.894)	0	0	0
2022/05/06	R209	03/11/2022	10.00	Put	Bond Future	5,823.7600	5.8238	6,318.9400	6.3189	8.503	0	0	9,500
2022/05/06	R209	02/02/2023	10.78	Call	Bond Future	1,849.7900	1.8498	1,611.7700	1.6118	(12.867)	0	0	0
2022/05/06	R209	02/02/2023	10.79	Call	Bond Future	1,872.3300	1.8723	1,632.4200	1.6324	(12.813)	0	0	0
2022/05/06	R209	02/02/2023	10.80	Put	Bond Future	3,548.7400	3.5487	3,896.7900	3.8968	9.808	0	0	0
2022/05/06	R209	02/02/2023			Bond Future	11.1153	69.0054	11.2305	68.4155	1.036	0.0000	0.0000	0
2022/05/06	R209	02/02/2023	10.78	Put	Bond Future	3,610.0600	3.6101	3,961.9200	3.9619	9.747	0	0	0
2022/05/06	R209	02/02/2023	10.79	Put	Bond Future	3,579.1700	3.5792	3,929.1400	3.9291	9.778	0	0	0
2022/05/06	R209	02/02/2023	10.80	Call	Bond Future	1,895.2600	1.8953	1,653.4300	1.6534	(12.760)	0	0	0
2022/05/06	R209	04/05/2023	11.09	Call	Bond Future	2,677.2400	2.6772	2,393.3600	2.3934	(10.603)	0	0	0
2022/05/06	R209	04/05/2023	11.09	Put	Bond Future	3,468.3400	3.4683	3,785.1200	3.7851	9.133	0	0	0
2022/05/06	R209	04/05/2023	11.10	Call	Bond Future	2,701.8900	2.7019	2,416.3700	2.4164	(10.567)	0	0	0
2022/05/06	R209	04/05/2023	11.10	Put	Bond Future	3,441.5600	3.4416	3,756.7000	3.7567	9.157	0	0	0
2022/05/06	R209	04/05/2023			Bond Future	11.2450	67.0704	11.3645	66.4697	1.062	0.0000	0.0000	0
2022/05/06	R209	04/05/2023	11.11	Call	Bond Future	2,726.3800	2.7264	2,439.2400	2.4392	(10.532)	0	0	0
2022/05/06	R209	04/05/2023	11.11	Put	Bond Future	3,414.6900	3.4147	3,728.2100	3.7282	9.182	0	0	0
2022/05/06	R210	05/05/2022			Bond Future	220.5324	220.5324	220.5324	220.5324	0.000	0.0000	0.0000	0
2022/05/06	R210	04/08/2022			Bond Future	223.2232	223.2232	223.5042	223.5042	0.126	0.0000	0.0000	1,025
2022/05/06	R210	03/11/2022			Bond Future	223.5265	223.5265	223.8101	223.8101	0.127	0.0000	0.0000	0
2022/05/06	R210	02/02/2023			Bond Future	227.3138	227.3138	227.6001	227.6001	0.126	0.0000	0.0000	0
2022/05/06	R210	04/05/2023			Bond Future	228.3126	228.3126	228.6005	228.6005	0.126	0.0000	0.0000	0
2022/05/06	R213	05/05/2022			Bond Future	10.1400	83.3223	10.1400	83.3223	0.000	0.0000	0.0000	0
2022/05/06	R213	04/08/2022	9.88	Call	Bond Future	515.8400	0.5158	371.7800	0.3718	(27.927)	0	0	0
2022/05/06	R213	04/08/2022	9.89	Call	Bond Future	529.4200	0.5294	382.4900	0.3825	(27.753)	0	0	0
2022/05/06	R213	04/08/2022	9.90	Put	Bond Future	2,946.0900	2.9461	3,419.1900	3.4192	16.059	0	0	0
2022/05/06	R213	04/08/2022			Bond Future	10.3835	84.2096	10.5118	83.5867	1.236	0.0000	0.0000	26,734
2022/05/06	R213	04/08/2022	9.88	Put	Bond Future	3,020.0500	3.0200	3,498.9100	3.4989	15.856	0	0	0
2022/05/06	R213	04/08/2022	9.89	Put	Bond Future	2,982.9300	2.9829	3,458.9200	3.4589	15.957	0	0	0
2022/05/06	R213	04/08/2022	9.90	Call	Bond Future	543.2300	0.5432	393.4100	0.3934	(27.579)	0	0	0
2022/05/06	R213	03/11/2022	10.38	Call	Bond Future	1,611.8400	1.6118	1,343.0400	1.3430	(16.677)	0	0	0
2022/05/06	R213	03/11/2022	10.38	Put	Bond Future	2,527.7700	2.5278	2,891.4400	2.8914	14.387	0	0	0
2022/05/06	R213	03/11/2022	10.39	Call	Bond Future	1,633.7800	1.6338	1,362.5800	1.3626	(16.600)	0	0	0
2022/05/06	R213	03/11/2022	10.39	Put	Bond Future	2,501.6700	2.5017	2,862.9400	2.8629	14.441	0	0	0
2022/05/06	R213	03/11/2022	10.37	Call	Bond Future	1,590.0700	1.5901	1,323.6600	1.3237	(16.755)	0	0	0
2022/05/06	R213	03/11/2022	10.37	Put	Bond Future	2,554.0800	2.5541	2,920.1400	2.9201	14.332	0	0	200
2022/05/06	R213	03/11/2022	9.19	Call	Bond Future	192.1300	0.1921	140.6600	0.1407	(26.789)	0	0	476
2022/05/06	R213	03/11/2022	9.19	Put	Bond Future	7,092.3300	7.0923	7,673.3300	7.6733	8.192	0	0	0
2022/05/06	R213	03/11/2022			Bond Future	10.5720	81.8802	10.7062	81.2477	1.269	0.0000	0.0000	0
2022/05/06	R213	03/11/2022	10.40	Call	Bond Future	1,655.8800	1.6559	1,382.3000	1.3823	(16.522)	0	0	0
2022/05/06	R213	03/11/2022	10.40	Put	Bond Future	2,475.7600	2.4758	2,834.6500	2.8346	14.496	0	0	0
2022/05/06	R213	03/11/2022	9.98	Call	Bond Future	866.3400	0.8663	691.4100	0.6914	(20.192)	0	0	0
2022/05/06	R213	03/11/2022	9.98	Put	Bond Future	3,733.9600	3.7340	4,191.5000	4.1915	12.253	0	0	200

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
2022/05/06	R213	03/11/2022	10.19	Call	Bond Future	1,225.4200	1.2254	1,001.8800	1.0019	(18.242)	0	0	0
2022/05/06	R213	03/11/2022	10.19	Put	Bond Future	3,061.0600	3.0611	3,469.9900	3.4700	13.359	0	0	476
2022/05/06	R213	03/11/2022	9.13	Call	Bond Future	169.1200	0.1691	123.0400	0.1230	(27.247)	0	0	200
2022/05/06	R213	03/11/2022	9.13	Put	Bond Future	7,385.5900	7.3856	7,971.9800	7.9720	7.940	0	0	0
2022/05/06	R213	03/11/2022	9.84	Call	Bond Future	669.2200	0.6692	524.6500	0.5247	(21.603)	0	0	0
2022/05/06	R213	03/11/2022	9.84	Put	Bond Future	4,233.9900	4.2340	4,721.8900	4.7219	11.523	0	0	476
2022/05/06	R213	02/02/2023	10.43	Put	Bond Future	3,236.2900	3.2363	3,617.9200	3.6179	11.792	0	0	0
2022/05/06	R213	02/02/2023	12.20	Call	Bond Future	7,072.9000	7.0729	6,542.8200	6.5428	(7.495)	0	0	0
2022/05/06	R213	02/02/2023	12.20	Put	Bond Future	696.5100	0.6965	810.2500	0.8103	16.330	0	0	912
2022/05/06	R213	02/02/2023	10.22	Put	Bond Future	3,830.4200	3.8304	4,253.3500	4.2533	11.041	0	0	0
2022/05/06	R213	02/02/2023	10.23	Call	Bond Future	1,408.9800	1.4090	1,186.1300	1.1861	(15.816)	0	0	0
2022/05/06	R213	02/02/2023	10.35	Call	Bond Future	1,633.3300	1.6333	1,386.9300	1.3869	(15.086)	0	0	0
2022/05/06	R213	02/02/2023	10.35	Put	Bond Future	3,453.9900	3.4540	3,851.4100	3.8514	11.506	0	0	476
2022/05/06	R213	02/02/2023	10.01	Call	Bond Future	1,045.8700	1.0459	865.1900	0.8652	(17.276)	0	0	0
2022/05/06	R213	02/02/2023			Bond Future	10.7398	83.2506	10.8804	82.6068	1.309	0.0000	0.0000	0
2022/05/06	R213	02/02/2023	10.43	Call	Bond Future	1,793.5100	1.7935	1,531.3200	1.5313	(14.619)	0	0	912
2022/05/06	R213	02/02/2023	10.22	Call	Bond Future	1,390.9600	1.3910	1,170.0700	1.1701	(15.880)	0	0	0
2022/05/06	R213	02/02/2023	10.23	Put	Bond Future	3,800.6300	3.8006	4,221.6000	4.2216	11.076	0	0	0
2022/05/06	R213	02/02/2023	9.16	Call	Bond Future	273.7100	0.2737	211.6300	0.2116	(22.681)	0	0	476
2022/05/06	R213	02/02/2023	9.16	Put	Bond Future	7,986.5200	7.9865	8,568.2600	8.5683	7.284	0	0	0
2022/05/06	R213	02/02/2023	10.01	Put	Bond Future	4,497.5200	4.4975	4,960.6600	4.9607	10.298	0	0	476
2022/05/06	R213	02/02/2023	10.21	Call	Bond Future	1,373.0700	1.3731	1,154.1300	1.1541	(15.945)	0	0	0
2022/05/06	R213	02/02/2023	10.21	Put	Bond Future	3,860.3800	3.8604	4,285.2600	4.2853	11.006	0	0	0
2022/05/06	R213	04/05/2023	10.75	Call	Bond Future	2,479.1100	2.4791	2,173.0200	2.1730	(12.347)	0	0	0
2022/05/06	R213	04/05/2023	10.75	Put	Bond Future	3,134.5600	3.1346	3,484.1100	3.4841	11.151	0	0	0
2022/05/06	R213	04/05/2023			Bond Future	10.8956	81.1691	11.0427	80.5134	1.350	0.0000	0.0000	0
2022/05/06	R213	04/05/2023	10.74	Call	Bond Future	2,456.7200	2.4567	2,152.3600	2.1524	(12.389)	0	0	0
2022/05/06	R213	04/05/2023	10.74	Put	Bond Future	3,157.4600	3.1575	3,508.7400	3.5087	11.125	0	0	0
2022/05/06	R213	04/05/2023	10.73	Call	Bond Future	2,434.7600	2.4348	2,132.1100	2.1321	(12.430)	0	0	0
2022/05/06	R213	04/05/2023	10.73	Put	Bond Future	3,180.8100	3.1808	3,533.8000	3.5338	11.097	0	0	0
2022/05/06	R214	05/05/2022			Bond Future	10.8850	66.4371	10.8850	66.4371	0.000	0.0000	0.0000	0
2022/05/06	R214	04/08/2022	10.98	Put	Bond Future	1,957.6900	1.9577	2,303.8600	2.3039	17.683	0	0	0
2022/05/06	R214	04/08/2022	10.99	Call	Bond Future	1,408.1000	1.4081	1,131.3400	1.1313	(19.655)	0	0	0
2022/05/06	R214	04/08/2022			Bond Future	11.0830	67.1051	11.1953	66.4856	1.013	0.0000	0.0000	15,134
2022/05/06	R214	04/08/2022	10.97	Call	Bond Future	1,353.7400	1.3537	1,083.8600	1.0839	(19.936)	0	0	0
2022/05/06	R214	04/08/2022	10.97	Put	Bond Future	1,987.0600	1.9871	2,336.6700	2.3367	17.594	0	0	0
2022/05/06	R214	04/08/2022	10.98	Call	Bond Future	1,380.7800	1.3808	1,107.4600	1.1075	(19.795)	0	0	0
2022/05/06	R214	04/08/2022	10.99	Put	Bond Future	1,928.6600	1.9287	2,271.3900	2.2714	17.770	0	0	0
2022/05/06	R214	03/11/2022	11.34	Call	Bond Future	2,665.3200	2.6653	2,321.6300	2.3216	(12.895)	0	0	0
2022/05/06	R214	03/11/2022	11.36	Put	Bond Future	2,037.2900	2.0373	2,317.9200	2.3179	13.775	0	0	0
2022/05/06	R214	03/11/2022			Bond Future	11.2324	64.7830	11.3488	64.1541	1.036	0.0000	0.0000	0
2022/05/06	R214	03/11/2022	11.34	Put	Bond Future	2,083.7700	2.0838	2,368.9400	2.3689	13.685	0	0	0
2022/05/06	R214	03/11/2022	11.35	Call	Bond Future	2,695.5100	2.6955	2,349.5500	2.3496	(12.835)	0	0	0
2022/05/06	R214	03/11/2022	11.35	Put	Bond Future	2,060.3300	2.0603	2,343.2300	2.3432	13.731	0	0	0
2022/05/06	R214	03/11/2022	11.36	Call	Bond Future	2,726.0400	2.7260	2,377.8100	2.3778	(12.774)	0	0	0
2022/05/06	R214	02/02/2023	11.07	Call	Bond Future	2,034.5000	2.0345	1,767.2300	1.7672	(13.137)	0	0	0
2022/05/06	R214	02/02/2023	11.07	Put	Bond Future	3,646.8200	3.6468	4,019.5500	4.0195	10.221	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
2022/05/06	R214	02/02/2023	11.08	Call	Bond Future	2,058.8200	2.0588	1,789.4800	1.7895	(13.082)	0	0	0
2022/05/06	R214	02/02/2023	11.08	Put	Bond Future	3,615.6200	3.6156	3,986.2800	3.9863	10.252	0	0	0
2022/05/06	R214	02/02/2023			Bond Future	11.3659	65.8678	11.4867	65.2278	1.062	0.0000	0.0000	0
2022/05/06	R214	02/02/2023	11.09	Call	Bond Future	2,083.0600	2.0831	1,811.6600	1.8117	(13.029)	0	0	0
2022/05/06	R214	02/02/2023	11.09	Put	Bond Future	3,584.4000	3.5844	3,953.0000	3.9530	10.283	0	0	0
2022/05/06	R214	04/05/2023	11.36	Call	Bond Future	2,876.8300	2.8768	2,562.9400	2.5629	(10.911)	0	0	0
2022/05/06	R214	04/05/2023	11.36	Put	Bond Future	3,555.0600	3.5551	3,892.7900	3.8928	9.500	0	0	0
2022/05/06	R214	04/05/2023	11.37	Call	Bond Future	2,902.7600	2.9028	2,587.1200	2.5871	(10.874)	0	0	0
2022/05/06	R214	04/05/2023	11.37	Put	Bond Future	3,527.6000	3.5276	3,863.5800	3.8636	9.524	0	0	0
2022/05/06	R214	04/05/2023			Bond Future	11.4880	63.7346	11.6131	63.0830	1.089	0.0000	0.0000	0
2022/05/06	R214	04/05/2023	11.38	Call	Bond Future	2,928.5400	2.9285	2,611.1500	2.6112	(10.838)	0	0	0
2022/05/06	R214	04/05/2023	11.38	Put	Bond Future	3,500.0600	3.5001	3,834.2900	3.8343	9.549	0	0	0
2022/05/06	R248	05/05/2022			Bond Future	10.8350	83.6814	10.8350	83.6814	0.000	0.0000	0.0000	0
2022/05/06	R248	04/08/2022	10.20	Call	Bond Future	194.5400	0.1945	130.5900	0.1306	(32.872)	0	0	1,700
2022/05/06	R248	04/08/2022	10.40	Put	Bond Future	5,146.3700	5.1464	5,779.5100	5.7795	12.303	0	0	0
2022/05/06	R248	04/08/2022	10.98	Call	Bond Future	1,861.0900	1.8611	1,512.3200	1.5123	(18.740)	0	0	0
2022/05/06	R248	04/08/2022	10.98	Put	Bond Future	2,290.2600	2.2903	2,691.3600	2.6914	17.513	0	0	0
2022/05/06	R248	04/08/2022	10.99	Call	Bond Future	1,897.1200	1.8971	1,544.1500	1.5441	(18.606)	0	0	0
2022/05/06	R248	04/08/2022	10.99	Put	Bond Future	2,255.2800	2.2553	2,652.1800	2.6522	17.599	0	0	0
2022/05/06	R248	04/08/2022			Bond Future	11.0407	84.4471	11.1480	83.6972	0.972	0.0000	0.0000	188,741
2022/05/06	R248	04/08/2022	9.70	Call	Bond Future	30.3900	0.0304	18.3200	0.0183	(39.717)	0	0	0
2022/05/06	R248	04/08/2022	9.70	Put	Bond Future	10,524.8100	10.5248	11,262.6100	11.2626	7.010	0	0	0
2022/05/06	R248	04/08/2022	10.20	Put	Bond Future	6,514.6800	6.5147	7,200.6000	7.2006	10.529	0	0	0
2022/05/06	R248	04/08/2022	10.40	Call	Bond Future	405.5800	0.4056	288.8500	0.2889	(28.781)	0	0	0
2022/05/06	R248	04/08/2022	11.00	Call	Bond Future	1,933.3100	1.9333	1,576.1700	1.5762	(18.473)	0	0	0
2022/05/06	R248	04/08/2022	11.00	Put	Bond Future	2,220.5600	2.2206	2,613.2900	2.6133	17.686	0	0	50
2022/05/06	R248	04/08/2022	10.90	Call	Bond Future	1,585.5600	1.5856	1,270.6700	1.2707	(19.860)	0	0	1,700
2022/05/06	R248	04/08/2022	10.90	Put	Bond Future	2,586.7600	2.5868	3,021.7400	3.0217	16.816	0	0	0
2022/05/06	R248	03/11/2022	11.32	Call	Bond Future	3,420.5300	3.4205	2,996.5900	2.9966	(12.394)	0	0	0
2022/05/06	R248	03/11/2022	11.30	Put	Bond Future	2,577.0100	2.5770	2,919.8900	2.9199	13.305	0	0	0
2022/05/06	R248	03/11/2022	11.31	Put	Bond Future	2,547.6100	2.5476	2,887.7200	2.8877	13.350	0	0	0
2022/05/06	R248	03/11/2022			Bond Future	11.1876	81.2369	11.2992	80.4756	0.997	0.0000	0.0000	0
2022/05/06	R248	03/11/2022	11.32	Put	Bond Future	2,518.7300	2.5187	2,856.0700	2.8561	13.393	0	0	0
2022/05/06	R248	03/11/2022	11.30	Call	Bond Future	3,343.7100	3.3437	2,925.3100	2.9253	(12.513)	0	0	0
2022/05/06	R248	03/11/2022	11.31	Call	Bond Future	3,381.9100	3.3819	2,960.7400	2.9607	(12.454)	0	0	0
2022/05/06	R248	02/02/2023	11.08	Call	Bond Future	2,694.3200	2.6943	2,357.0600	2.3571	(12.517)	0	0	0
2022/05/06	R248	02/02/2023	11.08	Put	Bond Future	4,333.1400	4.3331	4,770.6200	4.7706	10.096	0	0	0
2022/05/06	R248	02/02/2023			Bond Future	11.3188	82.5976	11.4348	81.8229	1.024	0.0000	0.0000	0
2022/05/06	R248	02/02/2023	11.06	Call	Bond Future	2,631.6500	2.6317	2,299.4500	2.2994	(12.623)	0	0	0
2022/05/06	R248	02/02/2023	11.06	Put	Bond Future	4,410.3900	4.4104	4,852.9300	4.8529	10.034	0	0	0
2022/05/06	R248	02/02/2023	11.07	Call	Bond Future	2,662.7600	2.6628	2,328.0300	2.3280	(12.571)	0	0	0
2022/05/06	R248	02/02/2023	11.07	Put	Bond Future	4,371.4800	4.3715	4,811.4900	4.8115	10.065	0	0	0
2022/05/06	R248	04/05/2023	11.35	Call	Bond Future	3,706.3400	3.7063	3,317.7700	3.3178	(10.484)	0	0	0
2022/05/06	R248	04/05/2023	11.35	Put	Bond Future	4,296.0300	4.2960	4,696.3000	4.6963	9.317	0	0	0
2022/05/06	R248	04/05/2023			Bond Future	11.4386	79.6196	11.5588	78.8307	1.052	0.0000	0.0000	0
2022/05/06	R248	04/05/2023	11.33	Call	Bond Future	3,640.6500	3.6406	3,256.3700	3.2564	(10.555)	0	0	0
2022/05/06	R248	04/05/2023	11.33	Put	Bond Future	4,364.6100	4.3646	4,769.1700	4.7692	9.269	0	0	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
2022/05/06	R248 04/05/2023	11.34	Call	Bond Future	3,673.2700	3.6733	3,286.8400	3.2868	(10.520)	0	0	0
2022/05/06	R248 04/05/2023	11.34	Put	Bond Future	4,330.0500	4.3300	4,732.4600	4.7325	9.293	0	0	0
<b>Total</b>												<b>1241631</b>