



Johannesburg
Stock Exchange

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

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

www.jse.co.za

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

INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 23/05/2022 TO 23/05/2022

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
2022/05/23	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/05/23	0908	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/05/23	0957	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/05/23	0986	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/05/23	1386	28/02/2031		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/05/23	1409	28/02/2041		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/05/23	2025	04/08/2022		Bond Future	161.2434	161.2434	161.6398	161.6398	0.246	0.0000	0.0000	7,305
2022/05/23	2025	03/11/2022		Bond Future	163.6188	163.6188	164.0198	164.0198	0.245	0.0000	0.0000	0
2022/05/23	2025	02/02/2023		Bond Future	164.7705	164.7705	165.1765	165.1765	0.246	0.0000	0.0000	0
2022/05/23	2025	04/05/2023		Bond Future	167.8002	167.8002	168.2124	168.2124	0.246	0.0000	0.0000	0
2022/05/23	2029	04/08/2022		Bond Future	118.9517	118.9517	119.5703	119.5703	0.520	0.0000	0.0000	3,954
2022/05/23	2029	03/11/2022		Bond Future	119.4602	119.4602	120.0868	120.0868	0.525	0.0000	0.0000	0
2022/05/23	2029	02/02/2023		Bond Future	121.5290	121.5290	122.1652	122.1652	0.524	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
2022/05/23	2029	04/05/2023			Bond Future	122.4817	122.4817	123.1283	123.1283	0.528	0.0000	0.0000	0
2022/05/23	2030	04/08/2022	9.56	Call	Bond Future	623.5900	0.6236	651.6500	0.6517	4.500	0	0	0
2022/05/23	2030	04/08/2022	9.56	Put	Bond Future	2,353.3400	2.3533	2,218.0800	2.2181	(5.748)	0	0	0
2022/05/23	2030	04/08/2022	10.95	Call	Bond Future	5,024.1600	5.0242	5,162.5400	5.1625	2.754	0	0	0
2022/05/23	2030	04/08/2022	10.95	Put	Bond Future	155.6200	0.1556	130.6800	0.1307	(16.026)	0	0	800
2022/05/23	2030	04/08/2022			Bond Future	9.9118	90.2856	9.8782	90.4489	(0.339)	0.0000	0.0000	97,838
2022/05/23	2030	04/08/2022	8.30	Call	Bond Future	9.9400	0.0099	9.7900	0.0098	(1.509)	0	0	800
2022/05/23	2030	04/08/2022	8.30	Put	Bond Future	8,291.5500	8.2915	8,128.0800	8.1281	(1.972)	0	0	0
2022/05/23	2030	04/08/2022	9.05	Call	Bond Future	144.1000	0.1441	149.1600	0.1492	3.511	0	0	800
2022/05/23	2030	04/08/2022	9.05	Put	Bond Future	4,457.2100	4.4572	4,298.9500	4.2989	(3.551)	0	0	0
2022/05/23	2030	04/08/2022	9.54	Call	Bond Future	592.9200	0.5929	619.5800	0.6196	4.496	0	0	0
2022/05/23	2030	04/08/2022	9.54	Put	Bond Future	2,422.2800	2.4223	2,285.6200	2.2856	(5.642)	0	0	0
2022/05/23	2030	04/08/2022	9.55	Call	Bond Future	608.1200	0.6081	635.4800	0.6355	4.499	0	0	0
2022/05/23	2030	04/08/2022	9.55	Put	Bond Future	2,387.6600	2.3877	2,251.7000	2.2517	(5.694)	0	0	0
2022/05/23	2030	03/11/2022	10.10	Call	Bond Future	1,997.5300	1.9975	2,065.5400	2.0655	3.405	0	0	0
2022/05/23	2030	03/11/2022	10.10	Put	Bond Future	1,958.9800	1.9590	1,862.0400	1.8620	(4.948)	0	0	0
2022/05/23	2030	03/11/2022	10.20	Put	Bond Future	1,743.7400	1.7437	1,653.0300	1.6530	(5.202)	0	0	0
2022/05/23	2030	03/11/2022	9.70	Call	Bond Future	1,145.6300	1.1456	1,189.6600	1.1897	3.843	0	0	500
2022/05/23	2030	03/11/2022	9.70	Put	Bond Future	3,012.1800	3.0122	2,891.2600	2.8913	(4.014)	0	0	0
2022/05/23	2030	03/11/2022			Bond Future	10.0918	91.5956	10.0568	91.7605	(0.347)	0.0000	0.0000	18,740
2022/05/23	2030	03/11/2022	10.20	Call	Bond Future	2,250.6700	2.2507	2,324.9100	2.3249	3.299	0	0	500
2022/05/23	2030	03/11/2022	11.57	Call	Bond Future	6,951.6400	6.9516	7,088.5500	7.0886	1.969	0	0	0
2022/05/23	2030	03/11/2022	11.57	Put	Bond Future	331.4800	0.3315	303.4400	0.3034	(8.459)	0	0	500
2022/05/23	2030	03/11/2022	10.08	Call	Bond Future	1,948.8700	1.9489	2,015.6400	2.0156	3.426	0	0	0
2022/05/23	2030	03/11/2022	10.08	Put	Bond Future	2,004.3700	2.0044	1,906.1900	1.9062	(4.898)	0	0	0
2022/05/23	2030	03/11/2022	10.09	Call	Bond Future	1,972.9900	1.9730	2,040.3800	2.0404	3.416	0	0	0
2022/05/23	2030	03/11/2022	10.09	Put	Bond Future	1,981.4500	1.9815	1,883.8900	1.8839	(4.924)	0	0	0
2022/05/23	2030	02/02/2023	10.00	Call	Bond Future	1,816.6800	1.8167	1,877.0800	1.8771	3.325	0	0	0
2022/05/23	2030	02/02/2023	10.01	Put	Bond Future	2,905.6600	2.9057	2,799.8700	2.7999	(3.641)	0	0	0
2022/05/23	2030	02/02/2023	9.80	Call	Bond Future	1,427.4700	1.4275	1,477.9500	1.4779	3.536	0	0	0
2022/05/23	2030	02/02/2023	9.94	Put	Bond Future	3,086.6000	3.0866	2,977.3000	2.9773	(3.541)	0	0	102
2022/05/23	2030	02/02/2023	9.99	Call	Bond Future	1,795.9400	1.7959	1,855.8300	1.8558	3.335	0	0	0
2022/05/23	2030	02/02/2023	8.81	Put	Bond Future	7,183.0600	7.1831	7,031.0300	7.0310	(2.117)	0	0	0
2022/05/23	2030	02/02/2023	9.20	Call	Bond Future	628.0400	0.6280	653.4800	0.6535	4.051	0	0	0
2022/05/23	2030	02/02/2023	9.20	Put	Bond Future	5,540.2800	5.5403	5,399.0300	5.3990	(2.550)	0	0	0
2022/05/23	2030	02/02/2023	9.66	Call	Bond Future	1,187.5800	1.1876	1,231.4100	1.2314	3.691	0	0	0
2022/05/23	2030	02/02/2023	9.66	Put	Bond Future	3,891.9100	3.8919	3,769.0500	3.7690	(3.157)	0	0	102
2022/05/23	2030	02/02/2023			Bond Future	10.2428	89.1572	10.2063	89.3239	(0.357)	0.0000	0.0000	0
2022/05/23	2030	02/02/2023	10.00	Put	Bond Future	2,931.0200	2.9310	2,824.7300	2.8247	(3.626)	0	0	0
2022/05/23	2030	02/02/2023	10.01	Call	Bond Future	1,837.5600	1.8376	1,898.4600	1.8985	3.314	0	0	0
2022/05/23	2030	02/02/2023	9.80	Put	Bond Future	3,472.8400	3.4728	3,356.6300	3.3566	(3.346)	0	0	0
2022/05/23	2030	02/02/2023	9.94	Call	Bond Future	1,694.2200	1.6942	1,751.6100	1.7516	3.387	0	0	0
2022/05/23	2030	02/02/2023	9.99	Put	Bond Future	2,956.5400	2.9565	2,849.7400	2.8497	(3.612)	0	0	0
2022/05/23	2030	02/02/2023	8.81	Call	Bond Future	346.2700	0.3463	360.9300	0.3609	4.234	0	0	102
2022/05/23	2030	04/05/2023	10.52	Call	Bond Future	3,001.2500	3.0013	3,083.3500	3.0833	2.736	0	0	0
2022/05/23	2030	04/05/2023	10.52	Put	Bond Future	2,419.2100	2.4192	2,332.2500	2.3322	(3.595)	0	0	0
2022/05/23	2030	04/05/2023	10.53	Call	Bond Future	3,026.1200	3.0261	3,108.6500	3.1087	2.727	0	0	0

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2022/05/23	2030	04/05/2023	10.53	Put	Bond Future	2,400.3600	2.4004	2,313.8300	2.3138	(3.605)	0	0	0
2022/05/23	2030	04/05/2023	10.00	Call	Bond Future	1,847.2700	1.8473	1,906.4800	1.9065	3.205	0	0	1,080
2022/05/23	2030	04/05/2023	10.00	Put	Bond Future	3,576.8200	3.5768	3,466.9700	3.4670	(3.071)	0	0	0
2022/05/23	2030	04/05/2023			Bond Future	10.3875	90.7837	10.3492	90.9528	(0.369)	0.0000	0.0000	0
2022/05/23	2030	04/05/2023	12.04	Call	Bond Future	7,665.1100	7.6651	7,797.6200	7.7976	1.729	0	0	0
2022/05/23	2030	04/05/2023	12.04	Put	Bond Future	741.4500	0.7414	704.9000	0.7049	(4.930)	0	0	1,080
2022/05/23	2030	04/05/2023	10.54	Call	Bond Future	3,051.0900	3.0511	3,134.0400	3.1340	2.719	0	0	0
2022/05/23	2030	04/05/2023	10.54	Put	Bond Future	2,381.6400	2.3816	2,295.5300	2.2955	(3.616)	0	0	0
2022/05/23	2032	04/08/2022	8.97	Call	Bond Future	12.8500	0.0128	13.6000	0.0136	5.837	0	0	800
2022/05/23	2032	04/08/2022	8.97	Put	Bond Future	8,095.4900	8.0955	7,856.4900	7.8565	(2.952)	0	0	0
2022/05/23	2032	04/08/2022	9.40	Call	Bond Future	75.7200	0.0757	81.9200	0.0819	8.188	0	0	0
2022/05/23	2032	04/08/2022	9.40	Put	Bond Future	5,551.9800	5.5520	5,318.4300	5.3184	(4.207)	0	0	0
2022/05/23	2032	04/08/2022	9.72	Call	Bond Future	267.5200	0.2675	289.3600	0.2894	8.164	0	0	800
2022/05/23	2032	04/08/2022	9.72	Put	Bond Future	3,864.7100	3.8647	3,646.8000	3.6468	(5.638)	0	0	0
2022/05/23	2032	04/08/2022	10.21	Put	Bond Future	1,916.9500	1.9169	1,752.0300	1.7520	(8.603)	0	0	0
2022/05/23	2032	04/08/2022	10.22	Call	Bond Future	1,125.8600	1.1259	1,202.0300	1.2020	6.765	0	0	0
2022/05/23	2032	04/08/2022	9.80	Call	Bond Future	353.8700	0.3539	382.1300	0.3821	7.986	0	0	900
2022/05/23	2032	04/08/2022	10.20	Put	Bond Future	1,947.9800	1.9480	1,781.7300	1.7817	(8.534)	0	0	0
2022/05/23	2032	04/08/2022			Bond Future	10.3577	90.2929	10.3141	90.5326	(0.421)	0.0000	0.0000	79,898
2022/05/23	2032	04/08/2022	11.00	Call	Bond Future	3,864.1500	3.8642	4,039.9600	4.0400	4.550	0	0	0
2022/05/23	2032	04/08/2022	11.00	Put	Bond Future	429.9800	0.4300	366.0400	0.3660	(14.870)	0	0	7,500
2022/05/23	2032	04/08/2022	11.60	Call	Bond Future	6,603.8600	6.6039	6,819.5800	6.8196	3.267	0	0	0
2022/05/23	2032	04/08/2022	11.60	Put	Bond Future	123.0600	0.1231	99.0300	0.0990	(19.527)	0	0	800
2022/05/23	2032	04/08/2022	11.89	Call	Bond Future	7,963.3700	7.9634	8,189.2500	8.1892	2.836	0	0	0
2022/05/23	2032	04/08/2022	11.89	Put	Bond Future	63.3200	0.0633	49.4500	0.0495	(21.905)	0	0	0
2022/05/23	2032	04/08/2022	10.21	Call	Bond Future	1,100.7900	1.1008	1,175.6200	1.1756	6.798	0	0	0
2022/05/23	2032	04/08/2022	10.22	Put	Bond Future	1,886.4500	1.8865	1,722.8700	1.7229	(8.671)	0	0	0
2022/05/23	2032	04/08/2022	10.50	Call	Bond Future	1,932.1300	1.9321	2,047.2600	2.0473	5.959	0	0	900
2022/05/23	2032	04/08/2022	10.50	Put	Bond Future	1,155.4000	1.1554	1,030.7800	1.0308	(10.786)	0	0	0
2022/05/23	2032	04/08/2022	9.80	Put	Bond Future	3,489.1600	3.4892	3,277.6700	3.2777	(6.061)	0	0	0
2022/05/23	2032	04/08/2022	10.10	Call	Bond Future	847.3000	0.8473	907.8400	0.9078	7.145	0	0	0
2022/05/23	2032	04/08/2022	10.10	Put	Bond Future	2,277.8600	2.2779	2,098.6500	2.0987	(7.867)	0	0	0
2022/05/23	2032	04/08/2022	10.20	Call	Bond Future	1,076.2000	1.0762	1,149.7000	1.1497	6.830	0	0	0
2022/05/23	2032	03/11/2022	10.56	Put	Bond Future	2,095.6600	2.0957	1,962.5700	1.9626	(6.351)	0	0	180
2022/05/23	2032	03/11/2022	9.92	Call	Bond Future	782.8600	0.7829	833.6700	0.8337	6.490	0	0	750
2022/05/23	2032	03/11/2022	9.92	Put	Bond Future	4,144.7000	4.1447	3,953.0800	3.9531	(4.623)	0	0	0
2022/05/23	2032	03/11/2022	10.11	Put	Bond Future	3,431.4900	3.4315	3,256.2400	3.2562	(5.107)	0	0	454
2022/05/23	2032	03/11/2022	10.16	Call	Bond Future	1,232.0800	1.2321	1,303.8000	1.3038	5.821	0	0	0
2022/05/23	2032	03/11/2022	10.16	Put	Bond Future	3,259.4500	3.2594	3,088.7400	3.0887	(5.237)	0	0	180
2022/05/23	2032	03/11/2022	9.31	Put	Bond Future	7,087.4700	7.0875	6,861.0000	6.8610	(3.195)	0	0	0
2022/05/23	2032	03/11/2022	9.36	Call	Bond Future	238.2400	0.2382	256.0300	0.2560	7.467	0	0	454
2022/05/23	2032	03/11/2022	9.36	Put	Bond Future	6,818.4600	6.8185	6,593.8200	6.5938	(3.295)	0	0	0
2022/05/23	2032	03/11/2022	9.46	Put	Bond Future	6,291.8500	6.2918	6,071.3100	6.0713	(3.505)	0	0	0
2022/05/23	2032	03/11/2022			Bond Future	10.5339	87.4511	10.4886	87.6935	(0.430)	0.0000	0.0000	87,927
2022/05/23	2032	03/11/2022	12.30	Call	Bond Future	9,030.8300	9.0308	9,246.4000	9.2464	2.387	0	0	0
2022/05/23	2032	03/11/2022	12.30	Put	Bond Future	246.8200	0.2468	219.9600	0.2200	(10.882)	0	0	750
2022/05/23	2032	03/11/2022	10.66	Call	Bond Future	2,528.9400	2.5289	2,647.7100	2.6477	4.696	0	0	0

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2022/05/23	2032	03/11/2022	10.66	Put	Bond Future	1,859.1400	1.8591	1,735.4800	1.7355	(6.651)	0	0	0
2022/05/23	2032	03/11/2022	10.67	Call	Bond Future	2,559.2400	2.5592	2,678.9400	2.6789	4.677	0	0	750
2022/05/23	2032	03/11/2022	10.67	Put	Bond Future	1,836.6200	1.8366	1,713.8900	1.7139	(6.682)	0	0	0
2022/05/23	2032	03/11/2022	11.55	Call	Bond Future	5,820.4500	5.8204	6,006.6600	6.0067	3.199	0	0	0
2022/05/23	2032	03/11/2022	11.55	Put	Bond Future	613.7400	0.6137	557.5200	0.5575	(9.160)	0	0	500
2022/05/23	2032	03/11/2022	10.21	Call	Bond Future	1,341.2400	1.3412	1,417.5500	1.4175	5.690	0	0	500
2022/05/23	2032	03/11/2022	10.21	Put	Bond Future	3,093.8900	3.0939	2,927.7700	2.9278	(5.369)	0	0	0
2022/05/23	2032	03/11/2022	10.49	Call	Bond Future	2,039.3500	2.0394	2,142.0600	2.1421	5.036	0	0	0
2022/05/23	2032	03/11/2022	10.49	Put	Bond Future	2,274.2200	2.2742	2,134.5000	2.1345	(6.144)	0	0	454
2022/05/23	2032	03/11/2022	10.56	Call	Bond Future	2,234.8200	2.2348	2,344.1600	2.3442	4.893	0	0	0
2022/05/23	2032	03/11/2022	10.11	Call	Bond Future	1,128.2800	1.1283	1,195.4600	1.1955	5.954	0	0	0
2022/05/23	2032	03/11/2022	9.31	Call	Bond Future	212.5800	0.2126	228.5400	0.2285	7.508	0	0	180
2022/05/23	2032	03/11/2022	9.46	Call	Bond Future	297.3100	0.2973	319.2000	0.3192	7.363	0	0	500
2022/05/23	2032	02/02/2023	10.50	Call	Bond Future	2,109.2700	2.1093	2,208.0600	2.2081	4.684	0	0	0
2022/05/23	2032	02/02/2023	10.50	Put	Bond Future	3,063.1200	3.0631	2,916.3200	2.9163	(4.792)	0	0	454
2022/05/23	2032	02/02/2023	10.67	Call	Bond Future	2,554.7000	2.5547	2,666.8900	2.6669	4.392	0	0	750
2022/05/23	2032	02/02/2023	10.67	Put	Bond Future	2,617.1200	2.6171	2,483.7200	2.4837	(5.097)	0	0	0
2022/05/23	2032	02/02/2023	11.69	Call	Bond Future	5,989.1500	5.9891	6,169.3900	6.1694	3.009	0	0	0
2022/05/23	2032	02/02/2023	11.69	Put	Bond Future	949.5000	0.9495	884.1500	0.8842	(6.883)	0	0	0
2022/05/23	2032	02/02/2023	10.40	Call	Bond Future	1,864.6000	1.8646	1,955.4900	1.9555	4.875	0	0	0
2022/05/23	2032	02/02/2023	10.40	Put	Bond Future	3,348.5300	3.3485	3,193.8300	3.1938	(4.620)	0	0	0
2022/05/23	2032	02/02/2023	9.92	Call	Bond Future	937.7400	0.9377	992.5800	0.9926	5.848	0	0	750
2022/05/23	2032	02/02/2023	9.92	Put	Bond Future	5,026.1100	5.0261	4,835.3600	4.8354	(3.795)	0	0	0
2022/05/23	2032	02/02/2023	10.22	Call	Bond Future	1,465.4800	1.4655	1,542.2500	1.5422	5.239	0	0	500
2022/05/23	2032	02/02/2023	10.22	Put	Bond Future	3,914.3200	3.9143	3,745.5000	3.7455	(4.313)	0	0	0
2022/05/23	2032	02/02/2023	9.47	Call	Bond Future	458.0900	0.4581	487.9100	0.4879	6.510	0	0	500
2022/05/23	2032	02/02/2023	9.47	Put	Bond Future	7,081.3200	7.0813	6,865.5500	6.8655	(3.047)	0	0	0
2022/05/23	2032	02/02/2023			Bond Future	10.6820	88.9495	10.6349	89.1951	(0.441)	0.0000	0.0000	0
2022/05/23	2032	02/02/2023	11.84	Call	Bond Future	6,578.1500	6.5782	6,765.4300	6.7654	2.847	0	0	0
2022/05/23	2032	02/02/2023	11.84	Put	Bond Future	822.4400	0.8224	764.1300	0.7641	(7.090)	0	0	500
2022/05/23	2032	02/02/2023	12.75	Call	Bond Future	10,279.3600	10.2794	10,495.8400	10.4958	2.106	0	0	0
2022/05/23	2032	02/02/2023	12.75	Put	Bond Future	356.5000	0.3565	327.3900	0.3274	(8.165)	0	0	750
2022/05/23	2032	02/02/2023	10.38	Call	Bond Future	1,817.7200	1.8177	1,907.0200	1.9070	4.913	0	0	0
2022/05/23	2032	02/02/2023	10.38	Put	Bond Future	3,408.1700	3.4082	3,251.8800	3.2519	(4.586)	0	0	0
2022/05/23	2032	02/02/2023	10.39	Call	Bond Future	1,841.0800	1.8411	1,931.1700	1.9312	4.893	0	0	0
2022/05/23	2032	02/02/2023	10.39	Put	Bond Future	3,378.2500	3.3782	3,222.7500	3.2227	(4.603)	0	0	0
2022/05/23	2032	02/02/2023	10.16	Call	Bond Future	1,344.2100	1.3442	1,416.3600	1.4164	5.367	0	0	0
2022/05/23	2032	02/02/2023	10.16	Put	Bond Future	4,117.8000	4.1178	3,944.3600	3.9444	(4.212)	0	0	454
2022/05/23	2032	02/02/2023	9.31	Call	Bond Future	344.0300	0.3440	367.2100	0.3672	6.738	0	0	454
2022/05/23	2032	02/02/2023	9.31	Put	Bond Future	7,891.0100	7.8910	7,668.6000	7.6686	(2.819)	0	0	0
2022/05/23	2032	04/05/2023	10.89	Call	Bond Future	3,203.0600	3.2031	3,325.3800	3.3254	3.819	0	0	0
2022/05/23	2032	04/05/2023	10.89	Put	Bond Future	2,850.1400	2.8501	2,723.0600	2.7231	(4.459)	0	0	0
2022/05/23	2032	04/05/2023			Bond Future	10.8202	86.4123	10.7712	86.6617	(0.454)	0.0000	0.0000	0
2022/05/23	2032	04/05/2023	10.88	Call	Bond Future	3,175.4900	3.1755	3,297.1500	3.2971	3.831	0	0	0
2022/05/23	2032	04/05/2023	10.88	Put	Bond Future	2,873.0400	2.8730	2,745.3000	2.7453	(4.446)	0	0	0
2022/05/23	2032	04/05/2023	10.87	Call	Bond Future	3,148.3700	3.1484	3,269.3600	3.2694	3.843	0	0	0
2022/05/23	2032	04/05/2023	10.87	Put	Bond Future	2,896.4300	2.8964	2,768.0200	2.7680	(4.433)	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
2022/05/23	2033	04/08/2022			Bond Future	114.4392	114.4392	114.9978	114.9978	0.488	0.0000	0.0000	7,046
2022/05/23	2033	03/11/2022			Bond Future	114.7971	114.7971	115.3632	115.3632	0.493	0.0000	0.0000	0
2022/05/23	2033	02/02/2023			Bond Future	116.7849	116.7849	117.3595	117.3595	0.492	0.0000	0.0000	0
2022/05/23	2033	04/05/2023			Bond Future	117.5651	117.5651	118.1491	118.1491	0.497	0.0000	0.0000	0
2022/05/23	2037	04/08/2022	10.89	Call	Bond Future	1,687.4200	1.6874	1,811.4500	1.8115	7.350	0	0	0
2022/05/23	2037	04/08/2022	10.89	Put	Bond Future	1,747.5400	1.7475	1,566.5500	1.5666	(10.357)	0	0	0
2022/05/23	2037	04/08/2022	10.90	Call	Bond Future	1,720.0600	1.7201	1,845.8600	1.8459	7.314	0	0	0
2022/05/23	2037	04/08/2022	11.95	Call	Bond Future	6,440.5400	6.4405	6,702.9100	6.7029	4.074	0	0	0
2022/05/23	2037	04/08/2022	11.95	Put	Bond Future	228.2200	0.2282	185.5700	0.1856	(18.688)	0	0	1,050
2022/05/23	2037	04/08/2022	10.91	Put	Bond Future	1,687.6900	1.6877	1,510.2500	1.5103	(10.514)	0	0	0
2022/05/23	2037	04/08/2022			Bond Future	10.8996	82.9484	10.8510	83.2535	(0.445)	0.0000	0.0000	126,746
2022/05/23	2037	04/08/2022	10.10	Call	Bond Future	159.0500	0.1590	175.7100	0.1757	10.475	0	0	50
2022/05/23	2037	04/08/2022	10.10	Put	Bond Future	5,400.7200	5.4007	5,112.3600	5.1124	(5.339)	0	0	0
2022/05/23	2037	04/08/2022	10.90	Put	Bond Future	1,717.4900	1.7175	1,538.2700	1.5383	(10.435)	0	0	50
2022/05/23	2037	04/08/2022	10.91	Call	Bond Future	1,752.8800	1.7529	1,880.4600	1.8805	7.278	0	0	0
2022/05/23	2037	04/08/2022	11.21	Call	Bond Future	2,880.2400	2.8802	3,059.5200	3.0595	6.224	0	0	1,050
2022/05/23	2037	04/08/2022	11.21	Put	Bond Future	968.5800	0.9686	842.8400	0.8428	(12.982)	0	0	0
2022/05/23	2037	04/08/2022	11.42	Call	Bond Future	3,813.8800	3.8139	4,024.0700	4.0241	5.511	0	0	0
2022/05/23	2037	04/08/2022	11.42	Put	Bond Future	645.8400	0.6458	551.0100	0.5510	(14.683)	0	0	50
2022/05/23	2037	03/11/2022	11.32	Call	Bond Future	3,386.6400	3.3866	3,557.2000	3.5572	5.036	0	0	0
2022/05/23	2037	03/11/2022	11.30	Put	Bond Future	1,848.3600	1.8484	1,707.9300	1.7079	(7.598)	0	0	0
2022/05/23	2037	03/11/2022	11.31	Call	Bond Future	3,349.5500	3.3495	3,518.9700	3.5190	5.058	0	0	0
2022/05/23	2037	03/11/2022	11.31	Put	Bond Future	1,825.6700	1.8257	1,686.3800	1.6864	(7.630)	0	0	0
2022/05/23	2037	03/11/2022			Bond Future	11.0578	84.1523	11.0075	84.4610	(0.455)	0.0000	0.0000	0
2022/05/23	2037	03/11/2022	11.32	Put	Bond Future	1,803.2200	1.8032	1,665.0700	1.6651	(7.661)	0	0	0
2022/05/23	2037	03/11/2022	11.30	Call	Bond Future	3,312.6300	3.3126	3,480.9100	3.4809	5.080	0	0	0
2022/05/23	2037	02/02/2023	11.03	Call	Bond Future	2,507.9200	2.5079	2,638.7700	2.6388	5.217	0	0	0
2022/05/23	2037	02/02/2023	11.03	Put	Bond Future	3,506.5500	3.5065	3,324.3500	3.3244	(5.196)	0	0	0
2022/05/23	2037	02/02/2023	11.04	Call	Bond Future	2,536.9100	2.5369	2,668.7700	2.6688	5.198	0	0	0
2022/05/23	2037	02/02/2023	11.04	Put	Bond Future	3,474.5000	3.4745	3,293.3100	3.2933	(5.215)	0	0	0
2022/05/23	2037	02/02/2023			Bond Future	11.1950	81.3368	11.1430	81.6498	(0.465)	0.0000	0.0000	0
2022/05/23	2037	02/02/2023	11.05	Call	Bond Future	2,566.3500	2.5663	2,699.2200	2.6992	5.177	0	0	0
2022/05/23	2037	02/02/2023	11.05	Put	Bond Future	3,442.9700	3.4430	3,262.7900	3.2628	(5.233)	0	0	0
2022/05/23	2037	04/05/2023	11.30	Call	Bond Future	3,402.3600	3.4024	3,553.2200	3.5532	4.434	0	0	0
2022/05/23	2037	04/05/2023	11.30	Put	Bond Future	3,552.0600	3.5521	3,384.8300	3.3848	(4.708)	0	0	0
2022/05/23	2037	04/05/2023	11.31	Call	Bond Future	3,432.5400	3.4325	3,584.2600	3.5843	4.420	0	0	0
2022/05/23	2037	04/05/2023	11.31	Put	Bond Future	3,523.2800	3.5233	3,356.9100	3.3569	(4.722)	0	0	0
2022/05/23	2037	04/05/2023			Bond Future	11.3254	82.8221	11.2715	83.1402	(0.476)	0.0000	0.0000	0
2022/05/23	2037	04/05/2023	11.32	Call	Bond Future	3,462.8500	3.4629	3,615.4200	3.6154	4.406	0	0	0
2022/05/23	2037	04/05/2023	11.32	Put	Bond Future	3,494.6900	3.4947	3,329.1700	3.3292	(4.736)	0	0	0
2022/05/23	2038	04/08/2022			Bond Future	129.2064	129.2064	130.6370	130.6370	1.107	0.0000	0.0000	4,102
2022/05/23	2038	03/11/2022			Bond Future	131.1101	131.1101	132.5608	132.5608	1.106	0.0000	0.0000	0
2022/05/23	2038	02/02/2023			Bond Future	131.4895	131.4895	132.9635	132.9635	1.121	0.0000	0.0000	0
2022/05/23	2038	04/05/2023			Bond Future	133.9085	133.9085	135.4086	135.4086	1.120	0.0000	0.0000	0
2022/05/23	2040	04/08/2022	9.70	Put	Bond Future	9,771.1600	9.7712	9,479.8600	9.4799	(2.981)	0	0	0

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2022/05/23	2040	04/08/2022	11.05	Call	Bond Future	1,901.6100	1.9016	2,021.5100	2.0215	6.305	0	0	0
2022/05/23	2040	04/08/2022	11.05	Put	Bond Future	1,770.9100	1.7709	1,598.3500	1.5984	(9.744)	0	0	0
2022/05/23	2040	04/08/2022	12.24	Put	Bond Future	173.2800	0.1733	140.6700	0.1407	(18.819)	0	0	460
2022/05/23	2040	04/08/2022			Bond Future	11.0306	84.6499	10.9872	84.9424	(0.393)	0.0000	0.0000	120,251
2022/05/23	2040	04/08/2022	9.70	Call	Bond Future	19.4800	0.0195	20.6400	0.0206	5.955	0	0	460
2022/05/23	2040	04/08/2022	10.70	Call	Bond Future	846.9900	0.8470	910.0800	0.9101	7.449	0	0	460
2022/05/23	2040	04/08/2022	10.70	Put	Bond Future	3,118.7300	3.1187	2,889.3600	2.8894	(7.355)	0	0	0
2022/05/23	2040	04/08/2022	11.03	Call	Bond Future	1,830.6300	1.8306	1,947.1100	1.9471	6.363	0	0	0
2022/05/23	2040	04/08/2022	11.03	Put	Bond Future	1,834.4000	1.8344	1,658.4200	1.6584	(9.593)	0	0	0
2022/05/23	2040	04/08/2022	11.04	Call	Bond Future	1,865.8700	1.8659	1,984.0600	1.9841	6.334	0	0	0
2022/05/23	2040	04/08/2022	11.04	Put	Bond Future	1,802.3600	1.8024	1,628.0900	1.6281	(9.669)	0	0	0
2022/05/23	2040	04/08/2022	12.24	Call	Bond Future	7,735.0700	7.7351	7,994.9200	7.9949	3.359	0	0	0
2022/05/23	2040	03/11/2022	11.40	Call	Bond Future	3,438.7500	3.4388	3,594.7200	3.5947	4.536	0	0	0
2022/05/23	2040	03/11/2022	11.41	Put	Bond Future	2,014.2800	2.0143	1,875.3800	1.8754	(6.896)	0	0	0
2022/05/23	2040	03/11/2022	12.52	Call	Bond Future	8,631.9900	8.6320	8,877.1200	8.8771	2.840	0	0	0
2022/05/23	2040	03/11/2022	10.70	Call	Bond Future	1,196.8000	1.1968	1,271.7600	1.2718	6.263	0	0	1,100
2022/05/23	2040	03/11/2022	11.20	Call	Bond Future	2,696.6600	2.6967	2,829.7700	2.8298	4.936	0	0	1,100
2022/05/23	2040	03/11/2022	11.20	Put	Bond Future	2,595.3200	2.5953	2,432.4500	2.4325	(6.276)	0	0	0
2022/05/23	2040	03/11/2022	11.39	Call	Bond Future	3,400.0300	3.4000	3,554.8800	3.5549	4.554	0	0	0
2022/05/23	2040	03/11/2022			Bond Future	11.1846	85.8786	11.1397	86.1746	(0.401)	0.0000	0.0000	3,965
2022/05/23	2040	03/11/2022	11.40	Put	Bond Future	2,039.4300	2.0394	1,899.4200	1.8994	(6.865)	0	0	0
2022/05/23	2040	03/11/2022	11.41	Call	Bond Future	3,477.6700	3.4777	3,634.7500	3.6348	4.517	0	0	0
2022/05/23	2040	03/11/2022	12.52	Put	Bond Future	520.0900	0.5201	469.2400	0.4692	(9.777)	0	0	1,100
2022/05/23	2040	03/11/2022	10.70	Put	Bond Future	4,484.1900	4.4842	4,263.1700	4.2632	(4.929)	0	0	0
2022/05/23	2040	03/11/2022	11.39	Put	Bond Future	2,064.8500	2.0649	1,923.7200	1.9237	(6.835)	0	0	0
2022/05/23	2040	02/02/2023	11.12	Call	Bond Future	2,647.5400	2.6475	2,767.7400	2.7677	4.540	0	0	0
2022/05/23	2040	02/02/2023	11.12	Put	Bond Future	3,944.9200	3.9449	3,765.1300	3.7651	(4.558)	0	0	0
2022/05/23	2040	02/02/2023			Bond Future	11.3187	82.8424	11.2723	83.1424	(0.410)	0.0000	0.0000	0
2022/05/23	2040	02/02/2023	11.10	Call	Bond Future	2,586.3400	2.5863	2,704.6400	2.7046	4.574	0	0	0
2022/05/23	2040	02/02/2023	11.10	Put	Bond Future	4,016.0500	4.0161	3,834.3600	3.8344	(4.524)	0	0	0
2022/05/23	2040	02/02/2023	11.11	Call	Bond Future	2,616.9900	2.6170	2,736.2400	2.7362	4.557	0	0	0
2022/05/23	2040	02/02/2023	11.11	Put	Bond Future	3,980.4900	3.9805	3,799.7500	3.7998	(4.541)	0	0	0
2022/05/23	2040	04/05/2023	11.43	Call	Bond Future	3,671.4700	3.6715	3,815.2100	3.8152	3.915	0	0	0
2022/05/23	2040	04/05/2023	11.43	Put	Bond Future	3,772.6000	3.7726	3,611.5400	3.6115	(4.269)	0	0	0
2022/05/23	2040	04/05/2023			Bond Future	11.4460	84.3556	11.3980	84.6604	(0.419)	0.0000	0.0000	0
2022/05/23	2040	04/05/2023	11.41	Call	Bond Future	3,605.7300	3.6057	3,747.8300	3.7478	3.941	0	0	0
2022/05/23	2040	04/05/2023	11.41	Put	Bond Future	3,833.8700	3.8339	3,671.1700	3.6712	(4.244)	0	0	0
2022/05/23	2040	04/05/2023	11.42	Call	Bond Future	3,638.5400	3.6385	3,781.4600	3.7815	3.928	0	0	0
2022/05/23	2040	04/05/2023	11.42	Put	Bond Future	3,803.1300	3.8031	3,641.2500	3.6413	(4.256)	0	0	0
2022/05/23	2044	04/08/2022	11.08	Call	Bond Future	2,012.7700	2.0128	2,158.3500	2.1584	7.233	0	0	0
2022/05/23	2044	04/08/2022	11.08	Put	Bond Future	1,753.9000	1.7539	1,565.4800	1.5655	(10.743)	0	0	0
2022/05/23	2044	04/08/2022	11.09	Call	Bond Future	2,050.2400	2.0502	2,197.7800	2.1978	7.196	0	0	0
2022/05/23	2044	04/08/2022	11.09	Put	Bond Future	1,722.9500	1.7229	1,536.4900	1.5365	(10.822)	0	0	0
2022/05/23	2044	04/08/2022			Bond Future	11.0423	81.5374	10.9939	81.8714	(0.438)	0.0000	0.0000	76,743
2022/05/23	2044	04/08/2022	11.10	Call	Bond Future	2,087.9100	2.0879	2,237.4000	2.2374	7.160	0	0	0
2022/05/23	2044	04/08/2022	11.10	Put	Bond Future	1,692.3000	1.6923	1,507.7900	1.5078	(10.903)	0	0	0
2022/05/23	2044	03/11/2022	11.40	Put	Bond Future	2,091.7000	2.0917	1,934.8100	1.9348	(7.501)	0	0	0

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2022/05/23	2044	03/11/2022	11.41	Call	Bond Future	3,541.1500	3.5412	3,723.7800	3.7238	5.157	0	0	0
2022/05/23	2044	03/11/2022	11.41	Put	Bond Future	2,065.9800	2.0660	1,910.3600	1.9104	(7.533)	0	0	0
2022/05/23	2044	03/11/2022			Bond Future	11.1876	82.7208	11.1375	83.0591	(0.447)	0.0000	0.0000	0
2022/05/23	2044	03/11/2022	11.39	Call	Bond Future	3,462.0700	3.4621	3,642.1600	3.6422	5.202	0	0	0
2022/05/23	2044	03/11/2022	11.39	Put	Bond Future	2,117.6900	2.1177	1,959.5300	1.9595	(7.469)	0	0	0
2022/05/23	2044	03/11/2022	11.40	Call	Bond Future	3,501.5200	3.5015	3,682.8800	3.6829	5.179	0	0	0
2022/05/23	2044	02/02/2023	11.14	Call	Bond Future	2,787.8800	2.7879	2,930.9900	2.9310	5.133	0	0	0
2022/05/23	2044	02/02/2023	11.14	Put	Bond Future	3,949.2200	3.9492	3,749.2700	3.7493	(5.063)	0	0	0
2022/05/23	2044	02/02/2023	11.15	Call	Bond Future	2,819.8700	2.8199	2,964.0700	2.9641	5.114	0	0	0
2022/05/23	2044	02/02/2023	11.15	Put	Bond Future	3,913.6100	3.9136	3,714.7500	3.7148	(5.081)	0	0	0
2022/05/23	2044	02/02/2023			Bond Future	11.3138	79.7559	11.2620	80.0989	(0.457)	0.0000	0.0000	0
2022/05/23	2044	02/02/2023	11.16	Call	Bond Future	2,852.0400	2.8520	2,997.3400	2.9973	5.095	0	0	0
2022/05/23	2044	02/02/2023	11.16	Put	Bond Future	3,878.2700	3.8783	3,680.5100	3.6805	(5.099)	0	0	0
2022/05/23	2044	04/05/2023	11.41	Call	Bond Future	3,734.3100	3.7343	3,900.7300	3.9007	4.457	0	0	0
2022/05/23	2044	04/05/2023	11.41	Put	Bond Future	3,884.1600	3.8842	3,701.9500	3.7019	(4.691)	0	0	0
2022/05/23	2044	04/05/2023	11.42	Call	Bond Future	3,767.8400	3.7678	3,935.2000	3.9352	4.442	0	0	0
2022/05/23	2044	04/05/2023	11.42	Put	Bond Future	3,852.6500	3.8526	3,671.3800	3.6714	(4.705)	0	0	0
2022/05/23	2044	04/05/2023			Bond Future	11.4331	81.2127	11.3795	81.5614	(0.468)	0.0000	0.0000	0
2022/05/23	2044	04/05/2023	11.43	Call	Bond Future	3,801.5000	3.8015	3,969.8000	3.9698	4.427	0	0	0
2022/05/23	2044	04/05/2023	11.43	Put	Bond Future	3,821.3600	3.8214	3,641.0300	3.6410	(4.719)	0	0	0
2022/05/23	2046	04/08/2022			Bond Future	118.8016	118.8016	119.9194	119.9194	0.941	0.0000	0.0000	16,569
2022/05/23	2046	03/11/2022			Bond Future	118.5976	118.5976	119.7309	119.7309	0.956	0.0000	0.0000	1,566
2022/05/23	2046	02/02/2023			Bond Future	120.6525	120.6525	121.8040	121.8040	0.954	0.0000	0.0000	0
2022/05/23	2046	04/05/2023			Bond Future	120.8582	120.8582	122.0297	122.0297	0.969	0.0000	0.0000	0
2022/05/23	2050	04/08/2022			Bond Future	120.9418	120.9418	122.1054	122.1054	0.962	0.0000	0.0000	11,293
2022/05/23	2050	03/11/2022			Bond Future	122.7233	122.7233	123.9033	123.9033	0.962	0.0000	0.0000	0
2022/05/23	2050	02/02/2023			Bond Future	122.7487	122.7487	123.9472	123.9472	0.976	0.0000	0.0000	0
2022/05/23	2050	04/05/2023			Bond Future	125.0067	125.0067	126.2264	126.2264	0.976	0.0000	0.0000	0
2022/05/23	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/05/23	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/05/23	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/05/23	AL37	04/08/2022			Index Future	830.7100	830.7100	830.7690	830.7690	0.007	0.0000	0.0000	0
2022/05/23	AL37	03/11/2022			Index Future	842.8630	842.8630	842.9030	842.9030	0.005	0.0000	0.0000	0
2022/05/23	AL37	02/02/2023			Index Future	857.2490	857.2490	857.2630	857.2630	0.002	0.0000	0.0000	0
2022/05/23	AL37	04/05/2023			Index Future	872.7970	872.7970	872.7920	872.7920	(0.001)	0.0000	0.0000	0
2022/05/23	AL7T	04/08/2022			Index Future	949.6530	949.6530	951.8780	951.8780	0.234	0.0000	0.0000	0
2022/05/23	AL7T	03/11/2022			Index Future	963.5460	963.5460	965.7810	965.7810	0.232	0.0000	0.0000	0
2022/05/23	AL7T	02/02/2023			Index Future	979.9920	979.9920	982.2340	982.2340	0.229	0.0000	0.0000	0
2022/05/23	AL7T	04/05/2023			Index Future	997.7660	997.7660	1,000.0280	1,000.0280	0.227	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
2022/05/23	ALBI	04/08/2022			Index Future	844.9600	844.9600	847.2220	847.2220	0.268	0.0000	0.0000	131
2022/05/23	ALBI	03/11/2022			Index Future	857.3210	857.3210	859.5960	859.5960	0.265	0.0000	0.0000	0
2022/05/23	ALBI	02/02/2023			Index Future	871.9540	871.9540	874.2400	874.2400	0.262	0.0000	0.0000	0
2022/05/23	ALBI	04/05/2023			Index Future	887.7690	887.7690	890.0770	890.0770	0.260	0.0000	0.0000	0
2022/05/23	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/05/23	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/05/23	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/05/23	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/05/23	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/05/23	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/05/23	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/05/23	C040	06/10/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/05/23	C040	31/01/2040			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/05/23	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/05/23	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/05/23	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/05/23	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/05/23	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/05/23	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/05/23	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2022/05/23	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/05/23	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/05/23	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/05/23	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/05/23	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 Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2022/05/23	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/05/23	C303	28/02/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/05/23	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/05/23	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/05/23	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/05/23	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/05/23	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/05/23	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/05/23	ES33	04/08/2022			Bond Future	11.7293	77.1190	11.6958	77.2864	(0.286)	0.0000	0.0000	350
2022/05/23	ES33	03/11/2022			Bond Future	11.9405	74.4730	11.9056	74.6421	(0.292)	0.0000	0.0000	0
2022/05/23	ES33	02/02/2023			Bond Future	12.1312	75.7662	12.0950	75.9375	(0.298)	0.0000	0.0000	0
2022/05/23	ES33	04/05/2023			Bond Future	12.3095	73.3734	12.2719	73.5472	(0.305)	0.0000	0.0000	0
2022/05/23	ES42	04/08/2022			Bond Future	12.1066	75.6019	12.0682	75.8246	(0.318)	0.0000	0.0000	4,769
2022/05/23	ES42	03/11/2022			Bond Future	12.2990	72.4559	12.2591	72.6813	(0.325)	0.0000	0.0000	0
2022/05/23	ES42	02/02/2023			Bond Future	12.4670	73.7167	12.4256	73.9452	(0.332)	0.0000	0.0000	0
2022/05/23	ES42	04/05/2023			Bond Future	12.6315	70.8144	12.5884	71.0466	(0.341)	0.0000	0.0000	0
2022/05/23	GOVI	04/08/2022	819.28	Call	GOVI	141,490.0000	14.1490	164,390.0000	16.4390	16.185	0	0	0
2022/05/23	GOVI	04/08/2022	819.28	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/05/23	GOVI	04/08/2022			GOVI	833.4290	833.4290	835.7190	835.7190	0.275	0.0000	0.0000	1,114
2022/05/23	GOVI	04/08/2022	819.26	Call	GOVI	141,690.0000	14.1690	164,590.0000	16.4590	16.162	0	0	0
2022/05/23	GOVI	04/08/2022	819.26	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/05/23	GOVI	04/08/2022	819.27	Call	GOVI	141,590.0000	14.1590	164,490.0000	16.4490	16.173	0	0	0
2022/05/23	GOVI	04/08/2022	819.27	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/05/23	GOVI	03/11/2022	820.41	Call	GOVI	252,120.0000	25.2120	275,150.0000	27.5150	9.135	0	0	0
2022/05/23	GOVI	03/11/2022	820.41	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/05/23	GOVI	03/11/2022	820.42	Call	GOVI	252,020.0000	25.2020	275,050.0000	27.5050	9.138	0	0	0
2022/05/23	GOVI	03/11/2022	820.42	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/05/23	GOVI	03/11/2022			GOVI	845.6220	845.6220	847.9250	847.9250	0.272	0.0000	0.0000	0
2022/05/23	GOVI	03/11/2022	820.43	Call	GOVI	251,920.0000	25.1920	274,950.0000	27.4950	9.142	0	0	0
2022/05/23	GOVI	03/11/2022	820.43	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/05/23	GOVI	02/02/2023	850.82	Call	GOVI	92,350.0000	9.2350	115,510.0000	11.5510	25.079	0	0	0
2022/05/23	GOVI	02/02/2023	850.82	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/05/23	GOVI	02/02/2023	850.83	Call	GOVI	92,250.0000	9.2250	115,410.0000	11.5410	25.106	0	0	0
2022/05/23	GOVI	02/02/2023	850.83	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/05/23	GOVI	02/02/2023			GOVI	860.0550	860.0550	862.3710	862.3710	0.269	0.0000	0.0000	0
2022/05/23	GOVI	02/02/2023	850.84	Call	GOVI	92,150.0000	9.2150	115,310.0000	11.5310	25.133	0	0	0
2022/05/23	GOVI	02/02/2023	850.84	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/05/23	GOVI	04/05/2023	852.86	Call	GOVI	227,940.0000	22.7940	251,330.0000	25.1330	10.261	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
2022/05/23	GOVI	04/05/2023	852.86	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/05/23	GOVI	04/05/2023	852.87	Call	GOVI	227,840.0000	22.7840	251,230.0000	25.1230	10.266	0	0	0
2022/05/23	GOVI	04/05/2023	852.87	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/05/23	GOVI	04/05/2023			GOVI	875.6540	875.6540	877.9930	877.9930	0.267	0.0000	0.0000	0
2022/05/23	GOVI	04/05/2023	852.88	Call	GOVI	227,740.0000	22.7740	251,130.0000	25.1130	10.270	0	0	0
2022/05/23	GOVI	04/05/2023	852.88	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/05/23	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2022/05/23	IGOV	04/08/2022			Index Future	319.8830	319.8830	321.6330	321.6330	0.547	0.0000	0.0000	759
2022/05/23	IGOV	03/11/2022			Index Future	324.6410	324.6410	326.4090	326.4090	0.545	0.0000	0.0000	16
2022/05/23	IGOV	02/02/2023			Index Future	330.2590	330.2590	332.0460	332.0460	0.541	0.0000	0.0000	0
2022/05/23	IGOV	04/05/2023			Index Future	336.3230	336.3230	338.1370	338.1370	0.539	0.0000	0.0000	0
2022/05/23	IS05	21/06/2022			Interest Rate Swap	90.2900	90.2900	90.2900	90.2900	0.000	0.0000	0.0000	0
2022/05/23	IS05	20/09/2022			Interest Rate Swap	93.5000	93.5000	93.5000	93.5000	0.000	0.0000	0.0000	0
2022/05/23	IS05	20/12/2022			Interest Rate Swap	94.0600	94.0600	94.0600	94.0600	0.000	0.0000	0.0000	0
2022/05/23	IS05	22/03/2023			Interest Rate Swap	86.5400	86.5400	86.5400	86.5400	0.000	0.0000	0.0000	0
2022/05/23	IS05	20/06/2023			Interest Rate Swap	92.1700	92.1700	92.1700	92.1700	0.000	0.0000	0.0000	0
2022/05/23	IS05	19/09/2023			Interest Rate Swap	94.8800	94.8800	94.8800	94.8800	0.000	0.0000	0.0000	0
2022/05/23	IS10	17/12/2025			Interest Rate Swap	80.2800	80.2800	80.2800	80.2800	0.000	0.0000	0.0000	0
2022/05/23	IS10	16/03/2026			Interest Rate Swap	76.8200	76.8200	76.8200	76.8200	0.000	0.0000	0.0000	0
2022/05/23	IS10	15/06/2026			Interest Rate Swap	75.2400	75.2400	75.2400	75.2400	0.000	0.0000	0.0000	0
2022/05/23	IS10	21/09/2026			Interest Rate Swap	77.2700	77.2700	77.2700	77.2700	0.000	0.0000	0.0000	0
2022/05/23	IS10	21/12/2026			Interest Rate Swap	81.3000	81.3000	81.3000	81.3000	0.000	0.0000	0.0000	0
2022/05/23	IS10	15/03/2027			Interest Rate Swap	79.8000	79.8000	79.8000	79.8000	0.000	0.0000	0.0000	0
2022/05/23	IS10	21/06/2027			Interest Rate Swap	81.8600	81.8600	81.8600	81.8600	0.000	0.0000	0.0000	0
2022/05/23	IS10	20/09/2027			Interest Rate Swap	87.6100	87.6100	87.6100	87.6100	0.000	0.0000	0.0000	0
2022/05/23	IS10	20/12/2027			Interest Rate Swap	87.9400	87.9400	87.9400	87.9400	0.000	0.0000	0.0000	0
2022/05/23	IS10	22/03/2028			Interest Rate Swap	80.8900	80.8900	80.8900	80.8900	0.000	0.0000	0.0000	0
2022/05/23	IS10	20/06/2028			Interest Rate Swap	88.6800	88.6800	88.6800	88.6800	0.000	0.0000	0.0000	0
2022/05/23	IS10	19/09/2028			Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0.000	0.0000	0.0000	0
2022/05/23	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2022/05/23	JBAF	15/06/2022			Jibar Tradeable Future	4.9650	95.0350	4.9550	95.0450	(0.201)	0.0000	0.0000	0
2022/05/23	JBAF	20/07/2022			Jibar Tradeable Future	5.1250	94.8750	5.0650	94.9350	(1.171)	0.0000	0.0000	0
2022/05/23	JBAF	17/08/2022			Jibar Tradeable Future	5.4100	94.5900	5.3800	94.6200	(0.555)	0.0000	0.0000	0
2022/05/23	JBAF	21/09/2022			Jibar Tradeable Future	5.5450	94.4550	5.5250	94.4750	(0.361)	0.0000	0.0000	0
2022/05/23	JBAF	19/10/2022			Jibar Tradeable Future	5.8400	94.1600	5.8000	94.2000	(0.685)	0.0000	0.0000	0
2022/05/23	JBAF	16/11/2022			Jibar Tradeable Future	5.9200	94.0800	5.9100	94.0900	(0.169)	0.0000	0.0000	0
2022/05/23	JBAF	21/12/2022			Jibar Tradeable Future	6.2500	93.7500	6.2000	93.8000	(0.800)	0.0000	0.0000	68
2022/05/23	JBAF	15/03/2023			Jibar Tradeable Future	6.7000	93.3000	6.6950	93.3050	(0.075)	0.0000	0.0000	0
2022/05/23	JBAF	21/06/2023			Jibar Tradeable Future	7.0900	92.9100	7.0900	92.9100	0.000	0.0000	0.0000	0
2022/05/23	JBAF	20/09/2023			Jibar Tradeable Future	7.2900	92.7100	7.2600	92.7400	(0.412)	0.0000	0.0000	75
2022/05/23	JBAF	20/12/2023			Jibar Tradeable Future	7.3900	92.6100	7.3850	92.6150	(0.068)	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
2022/05/23	JBAF	20/03/2024			Jibar Tradeable Future	7.5050	92.4950	7.4950	92.5050	(0.133)	0.0000	0.0000	0
2022/05/23	R023	04/08/2022	6.05	Call	Bond Future	266.8700	0.2669	240.1600	0.2402	(10.009)	0	0	0
2022/05/23	R023	04/08/2022	6.05	Put	Bond Future	47.9700	0.0480	54.6600	0.0547	13.946	0	0	0
2022/05/23	R023	04/08/2022			Bond Future	5.6495	104.5634	5.7105	104.5300	1.080	0.0000	0.0000	22,183
2022/05/23	R023	04/08/2022	6.03	Call	Bond Future	258.2800	0.2583	231.8800	0.2319	(10.221)	0	0	0
2022/05/23	R023	04/08/2022	6.03	Put	Bond Future	50.2900	0.0503	57.2900	0.0573	13.919	0	0	0
2022/05/23	R023	04/08/2022	6.04	Call	Bond Future	262.4900	0.2625	235.9300	0.2359	(10.118)	0	0	0
2022/05/23	R023	04/08/2022	6.04	Put	Bond Future	49.0400	0.0490	55.8800	0.0559	13.948	0	0	0
2022/05/23	R023	03/11/2022	6.25	Call	Bond Future	273.4500	0.2734	245.4500	0.2455	(10.240)	0	0	0
2022/05/23	R023	03/11/2022	6.25	Put	Bond Future	31.8800	0.0319	38.6100	0.0386	21.110	0	0	0
2022/05/23	R023	03/11/2022	6.26	Call	Bond Future	276.0900	0.2761	248.0100	0.2480	(10.171)	0	0	0
2022/05/23	R023	03/11/2022	6.26	Put	Bond Future	31.4600	0.0315	38.1100	0.0381	21.138	0	0	0
2022/05/23	R023	03/11/2022			Bond Future	5.4647	102.1619	5.5773	102.1272	2.062	0.0000	0.0000	0
2022/05/23	R023	03/11/2022	6.27	Call	Bond Future	278.5600	0.2786	250.3700	0.2504	(10.120)	0	0	0
2022/05/23	R023	03/11/2022	6.27	Put	Bond Future	30.8600	0.0309	37.4000	0.0374	21.192	0	0	0
2022/05/23	R035	04/08/2022	9.53	Call	Bond Future	30.4400	0.0304	34.0900	0.0341	11.991	0	0	400
2022/05/23	R035	04/08/2022	9.53	Put	Bond Future	7,994.5000	7.9945	7,665.0500	7.6650	(4.121)	0	0	0
2022/05/23	R035	04/08/2022	9.84	Call	Bond Future	103.6300	0.1036	116.8900	0.1169	12.796	0	0	100
2022/05/23	R035	04/08/2022	9.84	Put	Bond Future	5,933.8700	5.9339	5,614.0300	5.6140	(5.390)	0	0	0
2022/05/23	R035	04/08/2022	10.53	Put	Bond Future	2,355.6700	2.3557	2,123.4400	2.1234	(9.858)	0	0	0
2022/05/23	R035	04/08/2022	11.13	Put	Bond Future	789.8800	0.7899	671.5000	0.6715	(14.987)	0	0	100
2022/05/23	R035	04/08/2022	10.64	Call	Bond Future	1,345.0600	1.3451	1,467.1500	1.4672	9.077	0	0	0
2022/05/23	R035	04/08/2022	10.64	Put	Bond Future	1,970.3900	1.9704	1,759.3800	1.7594	(10.709)	0	0	100
2022/05/23	R035	04/08/2022	10.72	Call	Bond Future	1,594.7000	1.5947	1,732.4500	1.7325	8.638	0	0	0
2022/05/23	R035	04/08/2022	10.72	Put	Bond Future	1,722.3800	1.7224	1,527.0300	1.5270	(11.342)	0	0	0
2022/05/23	R035	04/08/2022	10.73	Call	Bond Future	1,627.3600	1.6274	1,767.0600	1.7671	8.584	0	0	0
2022/05/23	R035	04/08/2022	10.73	Put	Bond Future	1,693.1100	1.6931	1,499.7100	1.4997	(11.423)	0	0	0
2022/05/23	R035	04/08/2022			Bond Future	10.7406	91.2186	10.6869	91.5517	(0.500)	0.0000	0.0000	129,151
2022/05/23	R035	04/08/2022	10.53	Call	Bond Future	1,039.4700	1.0395	1,140.3400	1.1403	9.704	0	0	400
2022/05/23	R035	04/08/2022	10.74	Call	Bond Future	1,660.5100	1.6605	1,802.1600	1.8022	8.531	0	0	0
2022/05/23	R035	04/08/2022	10.74	Put	Bond Future	1,664.4000	1.6644	1,472.9500	1.4729	(11.503)	0	0	0
2022/05/23	R035	04/08/2022	11.13	Call	Bond Future	3,150.6800	3.1507	3,365.4000	3.3654	6.815	0	0	0
2022/05/23	R035	04/08/2022	12.18	Call	Bond Future	8,375.7600	8.3758	8,688.0500	8.6880	3.728	0	0	0
2022/05/23	R035	04/08/2022	12.18	Put	Bond Future	88.1400	0.0881	67.3300	0.0673	(23.610)	0	0	400
2022/05/23	R035	03/11/2022	11.15	Call	Bond Future	3,224.5000	3.2245	3,411.1300	3.4111	5.788	0	0	0
2022/05/23	R035	03/11/2022	11.15	Put	Bond Future	1,795.0500	1.7950	1,644.4700	1.6445	(8.389)	0	0	0
2022/05/23	R035	03/11/2022	12.68	Call	Bond Future	10,066.7300	10.0667	10,369.8700	10.3699	3.011	0	0	0
2022/05/23	R035	03/11/2022	12.68	Put	Bond Future	269.9700	0.2700	235.9000	0.2359	(12.620)	0	0	1,000
2022/05/23	R035	03/11/2022	10.99	Call	Bond Future	2,665.6600	2.6657	2,831.5500	2.8315	6.223	0	0	0
2022/05/23	R035	03/11/2022	10.99	Put	Bond Future	2,186.0000	2.1860	2,014.6800	2.0147	(7.837)	0	0	582
2022/05/23	R035	03/11/2022	11.05	Call	Bond Future	2,869.9600	2.8700	3,043.7300	3.0437	6.055	0	0	1,000
2022/05/23	R035	03/11/2022	10.57	Call	Bond Future	1,417.8900	1.4179	1,527.0400	1.5270	7.698	0	0	0
2022/05/23	R035	03/11/2022	10.57	Put	Bond Future	3,504.3200	3.5043	3,276.2600	3.2763	(6.508)	0	0	582
2022/05/23	R035	03/11/2022			Bond Future	10.9102	88.0553	10.8544	88.3925	(0.511)	0.0000	0.0000	3,020
2022/05/23	R035	03/11/2022	11.14	Call	Bond Future	3,188.2100	3.1882	3,373.5800	3.3736	5.814	0	0	0
2022/05/23	R035	03/11/2022	11.14	Put	Bond Future	1,817.6900	1.8177	1,665.8500	1.6659	(8.353)	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
2022/05/23	R035	03/11/2022	11.05	Put	Bond Future	2,032.3700	2.0324	1,868.9300	1.8689	(8.042)	0	0	0
2022/05/23	R035	03/11/2022	11.13	Call	Bond Future	3,152.1200	3.1521	3,336.2100	3.3362	5.840	0	0	0
2022/05/23	R035	03/11/2022	11.13	Put	Bond Future	1,840.5800	1.8406	1,687.4600	1.6875	(8.319)	0	0	0
2022/05/23	R035	03/11/2022	9.82	Call	Bond Future	306.2800	0.3063	337.4800	0.3375	10.187	0	0	582
2022/05/23	R035	03/11/2022	9.82	Put	Bond Future	7,251.2500	7.2513	6,945.2400	6.9452	(4.220)	0	0	0
2022/05/23	R035	03/11/2022	10.30	Call	Bond Future	831.2300	0.8312	905.3200	0.9053	8.913	0	0	1,000
2022/05/23	R035	03/11/2022	10.30	Put	Bond Future	4,624.8500	4.6249	4,361.7300	4.3617	(5.689)	0	0	0
2022/05/23	R035	02/02/2023	13.22	Put	Bond Future	415.5300	0.4155	377.2000	0.3772	(9.224)	0	0	1,000
2022/05/23	R035	02/02/2023	10.88	Call	Bond Future	2,457.6000	2.4576	2,600.7400	2.6007	5.824	0	0	0
2022/05/23	R035	02/02/2023	10.88	Put	Bond Future	3,513.5000	3.5135	3,314.7100	3.3147	(5.658)	0	0	0
2022/05/23	R035	02/02/2023	9.81	Call	Bond Future	481.9600	0.4820	523.4600	0.5235	8.611	0	0	582
2022/05/23	R035	02/02/2023	9.81	Put	Bond Future	8,302.9700	8.3030	8,002.5400	8.0025	(3.618)	0	0	0
2022/05/23	R035	02/02/2023	10.30	Put	Bond Future	5,720.4900	5.7205	5,459.4900	5.4595	(4.563)	0	0	0
2022/05/23	R035	02/02/2023	10.66	Call	Bond Future	1,868.4400	1.8684	1,987.5200	1.9875	6.373	0	0	0
2022/05/23	R035	02/02/2023	10.66	Put	Bond Future	4,257.7800	4.2578	4,034.9300	4.0349	(5.234)	0	0	582
2022/05/23	R035	02/02/2023			Bond Future	11.0576	89.5630	10.9998	89.9050	(0.523)	0.0000	0.0000	0
2022/05/23	R035	02/02/2023	11.05	Call	Bond Future	2,963.4500	2.9635	3,124.9800	3.1250	5.451	0	0	1,000
2022/05/23	R035	02/02/2023	11.05	Put	Bond Future	3,008.4300	3.0084	2,828.0300	2.8280	(5.996)	0	0	0
2022/05/23	R035	02/02/2023	11.06	Call	Bond Future	2,994.2900	2.9943	3,156.8900	3.1569	5.430	0	0	0
2022/05/23	R035	02/02/2023	11.06	Put	Bond Future	2,980.3200	2.9803	2,800.9900	2.8010	(6.017)	0	0	582
2022/05/23	R035	02/02/2023	13.22	Call	Bond Future	11,916.7400	11.9167	12,220.3400	12.2203	2.548	0	0	0
2022/05/23	R035	02/02/2023	10.86	Call	Bond Future	2,401.0300	2.4010	2,541.9900	2.5420	5.871	0	0	0
2022/05/23	R035	02/02/2023	10.86	Put	Bond Future	3,576.9700	3.5770	3,376.0000	3.3760	(5.618)	0	0	0
2022/05/23	R035	02/02/2023	10.87	Call	Bond Future	2,429.3800	2.4294	2,571.4300	2.5714	5.847	0	0	0
2022/05/23	R035	02/02/2023	10.87	Put	Bond Future	3,545.2700	3.5453	3,345.3900	3.3454	(5.638)	0	0	0
2022/05/23	R035	02/02/2023	10.30	Call	Bond Future	1,086.1200	1.0861	1,167.0500	1.1670	7.451	0	0	1,000
2022/05/23	R035	04/05/2023	11.20	Call	Bond Future	3,409.6100	3.4096	3,579.4900	3.5795	4.982	0	0	0
2022/05/23	R035	04/05/2023	11.21	Call	Bond Future	3,439.9100	3.4399	3,610.7300	3.6107	4.966	0	0	0
2022/05/23	R035	04/05/2023	11.22	Put	Bond Future	3,290.0300	3.2900	3,114.2700	3.1143	(5.342)	0	0	0
2022/05/23	R035	04/05/2023			Bond Future	11.1887	86.6978	11.1286	87.0454	(0.537)	0.0000	0.0000	0
2022/05/23	R035	04/05/2023	11.20	Put	Bond Future	3,344.1400	3.3441	3,166.5100	3.1665	(5.312)	0	0	0
2022/05/23	R035	04/05/2023	11.21	Put	Bond Future	3,316.8200	3.3168	3,140.1300	3.1401	(5.327)	0	0	0
2022/05/23	R035	04/05/2023	11.22	Call	Bond Future	3,470.6900	3.4707	3,642.4400	3.6424	4.949	0	0	0
2022/05/23	R186	04/08/2022	7.96	Call	Bond Future	404.5300	0.4045	385.4500	0.3855	(4.717)	0	0	3,600
2022/05/23	R186	04/08/2022	8.15	Call	Bond Future	659.0200	0.6590	635.7900	0.6358	(3.525)	0	0	0
2022/05/23	R186	04/08/2022	8.15	Put	Bond Future	1,449.1800	1.4492	1,436.9800	1.4370	(0.842)	0	0	0
2022/05/23	R186	04/08/2022	9.78	Call	Bond Future	5,234.0500	5.2340	5,218.8600	5.2189	(0.290)	0	0	0
2022/05/23	R186	04/08/2022	9.78	Put	Bond Future	42.7900	0.0428	38.6300	0.0386	(9.722)	0	0	3,600
2022/05/23	R186	04/08/2022			Bond Future	8.3588	109.1094	8.3617	109.0984	0.035	0.0000	0.0000	82,883
2022/05/23	R186	04/08/2022	6.96	Call	Bond Future	10.7300	0.0107	9.1000	0.0091	(15.191)	0	0	3,600
2022/05/23	R186	04/08/2022	6.96	Put	Bond Future	5,444.9700	5.4450	5,454.3700	5.4544	0.173	0	0	0
2022/05/23	R186	04/08/2022	7.96	Put	Bond Future	1,920.0100	1.9200	1,911.9600	1.9120	(0.419)	0	0	0
2022/05/23	R186	04/08/2022	8.13	Call	Bond Future	628.4800	0.6285	605.6300	0.6056	(3.636)	0	0	0
2022/05/23	R186	04/08/2022	8.13	Put	Bond Future	1,494.7100	1.4947	1,482.8900	1.4829	(0.791)	0	0	0
2022/05/23	R186	04/08/2022	8.14	Call	Bond Future	643.6400	0.6436	620.6000	0.6206	(3.580)	0	0	0
2022/05/23	R186	04/08/2022	8.14	Put	Bond Future	1,471.8300	1.4718	1,459.8200	1.4598	(0.816)	0	0	0
2022/05/23	R186	03/11/2022	8.53	Call	Bond Future	1,461.1200	1.4611	1,441.7300	1.4417	(1.327)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2022/05/23	R186	03/11/2022	8.53	Put	Bond Future	1,487.9600	1.4880	1,480.6600	1.4807	(0.491)	0	0	0
2022/05/23	R186	03/11/2022	8.54	Call	Bond Future	1,480.1100	1.4801	1,460.6700	1.4607	(1.313)	0	0	0
2022/05/23	R186	03/11/2022	8.54	Put	Bond Future	1,471.4000	1.4714	1,464.0500	1.4641	(0.500)	0	0	0
2022/05/23	R186	03/11/2022			Bond Future	8.5375	110.6910	8.5410	110.6790	0.040	0.0000	0.0000	11,129
2022/05/23	R186	03/11/2022	8.55	Call	Bond Future	1,499.2400	1.4992	1,479.7400	1.4797	(1.301)	0	0	0
2022/05/23	R186	03/11/2022	8.55	Put	Bond Future	1,455.0000	1.4550	1,447.5900	1.4476	(0.509)	0	0	0
2022/05/23	R186	02/02/2023	8.32	Call	Bond Future	1,093.4300	1.0934	1,079.1300	1.0791	(1.308)	0	0	0
2022/05/23	R186	02/02/2023	8.32	Put	Bond Future	2,253.7300	2.2537	2,252.9600	2.2530	(0.034)	0	0	0
2022/05/23	R186	02/02/2023	8.33	Call	Bond Future	1,109.8500	1.1098	1,095.4600	1.0955	(1.297)	0	0	0
2022/05/23	R186	02/02/2023	8.33	Put	Bond Future	2,236.2100	2.2362	2,235.3500	2.2353	(0.038)	0	0	0
2022/05/23	R186	02/02/2023			Bond Future	8.6641	107.2897	8.6682	107.2761	0.047	0.0000	0.0000	0
2022/05/23	R186	02/02/2023	8.34	Call	Bond Future	1,126.7300	1.1267	1,112.2500	1.1122	(1.285)	0	0	0
2022/05/23	R186	02/02/2023	8.34	Put	Bond Future	2,219.1600	2.2192	2,218.2100	2.2182	(0.043)	0	0	0
2022/05/23	R186	04/05/2023	8.83	Put	Bond Future	1,897.2100	1.8972	1,895.6400	1.8956	(0.083)	0	0	0
2022/05/23	R186	04/05/2023	8.84	Call	Bond Future	2,092.9100	2.0929	2,076.6800	2.0767	(0.775)	0	0	0
2022/05/23	R186	04/05/2023			Bond Future	8.7733	109.2449	8.7780	109.2302	0.053	0.0000	0.0000	0
2022/05/23	R186	04/05/2023	8.82	Call	Bond Future	2,057.8000	2.0578	2,041.6500	2.0416	(0.785)	0	0	0
2022/05/23	R186	04/05/2023	8.82	Put	Bond Future	1,911.0800	1.9111	1,909.5500	1.9096	(0.080)	0	0	0
2022/05/23	R186	04/05/2023	8.83	Call	Bond Future	2,075.3200	2.0753	2,059.1300	2.0591	(0.780)	0	0	0
2022/05/23	R186	04/05/2023	8.84	Put	Bond Future	1,883.4300	1.8834	1,881.8200	1.8818	(0.085)	0	0	0
2022/05/23	R197	04/08/2022			Bond Future	327.5756	327.5756	327.7957	327.7957	0.067	0.0000	0.0000	876
2022/05/23	R197	03/11/2022			Bond Future	332.4005	332.4005	332.6211	332.6211	0.066	0.0000	0.0000	1
2022/05/23	R197	02/02/2023			Bond Future	329.4377	329.4377	329.6573	329.6573	0.067	0.0000	0.0000	0
2022/05/23	R197	04/05/2023			Bond Future	335.5006	335.5006	335.7217	335.7217	0.066	0.0000	0.0000	0
2022/05/23	R202	04/08/2022			Bond Future	247.7467	247.7467	247.7857	247.7857	0.016	0.0000	0.0000	6,593
2022/05/23	R202	03/11/2022			Bond Future	251.3956	251.3956	251.4331	251.4331	0.015	0.0000	0.0000	0
2022/05/23	R202	02/02/2023			Bond Future	251.1168	251.1168	251.1517	251.1517	0.014	0.0000	0.0000	0
2022/05/23	R202	04/05/2023			Bond Future	255.7352	255.7352	255.7690	255.7690	0.013	0.0000	0.0000	0
2022/05/23	R209	04/08/2022	10.57	Put	Bond Future	1,887.6700	1.8877	1,757.3300	1.7573	(6.905)	0	0	0
2022/05/23	R209	04/08/2022	10.58	Call	Bond Future	1,042.6500	1.0427	1,091.1800	1.0912	4.654	0	0	0
2022/05/23	R209	04/08/2022	10.58	Put	Bond Future	1,856.7400	1.8567	1,727.3900	1.7274	(6.967)	0	0	0
2022/05/23	R209	04/08/2022			Bond Future	10.7288	70.5277	10.6961	70.7056	(0.305)	0.0000	0.0000	28,012
2022/05/23	R209	04/08/2022	10.57	Call	Bond Future	1,018.3900	1.0184	1,065.9300	1.0659	4.668	0	0	0
2022/05/23	R209	04/08/2022	10.59	Call	Bond Future	1,067.3600	1.0674	1,116.8800	1.1169	4.639	0	0	0
2022/05/23	R209	04/08/2022	10.59	Put	Bond Future	1,826.3300	1.8263	1,697.9700	1.6980	(7.028)	0	0	0
2022/05/23	R209	03/11/2022	11.03	Call	Bond Future	2,584.2700	2.5843	2,669.5000	2.6695	3.298	0	0	0
2022/05/23	R209	03/11/2022	11.03	Put	Bond Future	1,786.7400	1.7867	1,692.0900	1.6921	(5.297)	0	0	0
2022/05/23	R209	03/11/2022	10.50	Put	Bond Future	3,265.5700	3.2656	3,134.1700	3.1342	(4.024)	0	0	0
2022/05/23	R209	03/11/2022	9.25	Call	Bond Future	64.4600	0.0645	67.4600	0.0675	4.654	0	0	9,500
2022/05/23	R209	03/11/2022	9.25	Put	Bond Future	9,545.4200	9.5454	9,368.5400	9.3685	(1.853)	0	0	0
2022/05/23	R209	03/11/2022	9.50	Call	Bond Future	126.9300	0.1269	133.0700	0.1331	4.837	0	0	0
2022/05/23	R209	03/11/2022	9.50	Put	Bond Future	8,038.3800	8.0384	7,864.6400	7.8646	(2.161)	0	0	0
2022/05/23	R209	03/11/2022			Bond Future	10.8786	68.4056	10.8448	68.5855	(0.311)	0.0000	0.0000	4,135
2022/05/23	R209	03/11/2022	11.02	Call	Bond Future	2,553.8200	2.5538	2,638.3500	2.6383	3.310	0	0	0
2022/05/23	R209	03/11/2022	11.02	Put	Bond Future	1,808.5700	1.8086	1,713.2200	1.7132	(5.272)	0	0	0

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2022/05/23	R209	03/11/2022	11.50	Call	Bond Future	4,189.1700	4.1892	4,304.3500	4.3044	2.749	0	0	0
2022/05/23	R209	03/11/2022	11.50	Put	Bond Future	998.0500	0.9981	933.3500	0.9333	(6.483)	0	0	0
2022/05/23	R209	03/11/2022	10.50	Call	Bond Future	1,211.7500	1.2117	1,260.2300	1.2602	4.001	0	0	0
2022/05/23	R209	03/11/2022	11.00	Call	Bond Future	2,493.5900	2.4936	2,576.7300	2.5767	3.334	0	0	0
2022/05/23	R209	03/11/2022	11.00	Put	Bond Future	1,853.0600	1.8531	1,756.3200	1.7563	(5.221)	0	0	9,500
2022/05/23	R209	03/11/2022	11.01	Call	Bond Future	2,523.7100	2.5237	2,607.5500	2.6075	3.322	0	0	0
2022/05/23	R209	03/11/2022	11.01	Put	Bond Future	1,830.7900	1.8308	1,734.7500	1.7347	(5.246)	0	0	0
2022/05/23	R209	03/11/2022	10.00	Call	Bond Future	409.2400	0.4092	429.1400	0.4291	4.863	0	0	0
2022/05/23	R209	03/11/2022	10.00	Put	Bond Future	5,310.4200	5.3104	5,150.4400	5.1504	(3.013)	0	0	9,500
2022/05/23	R209	02/02/2023	10.78	Call	Bond Future	2,016.8500	2.0169	2,084.1200	2.0841	3.335	0	0	0
2022/05/23	R209	02/02/2023	10.79	Call	Bond Future	2,041.3300	2.0413	2,109.1800	2.1092	3.324	0	0	0
2022/05/23	R209	02/02/2023	10.80	Put	Bond Future	3,147.3200	3.1473	3,033.5800	3.0336	(3.614)	0	0	0
2022/05/23	R209	02/02/2023			Bond Future	11.0050	69.5775	10.9702	69.7597	(0.317)	0.0000	0.0000	0
2022/05/23	R209	02/02/2023	10.78	Put	Bond Future	3,205.0100	3.2050	3,090.1000	3.0901	(3.585)	0	0	0
2022/05/23	R209	02/02/2023	10.79	Put	Bond Future	3,176.0600	3.1761	3,061.7300	3.0617	(3.600)	0	0	0
2022/05/23	R209	02/02/2023	10.80	Call	Bond Future	2,065.9500	2.0659	2,134.3900	2.1344	3.313	0	0	0
2022/05/23	R209	04/05/2023	11.09	Call	Bond Future	2,916.5000	2.9165	2,999.4200	2.9994	2.843	0	0	0
2022/05/23	R209	04/05/2023	11.09	Put	Bond Future	3,082.8100	3.0828	2,980.7900	2.9808	(3.309)	0	0	0
2022/05/23	R209	04/05/2023	11.10	Call	Bond Future	2,942.8000	2.9428	3,026.2200	3.0262	2.835	0	0	0
2022/05/23	R209	04/05/2023	11.10	Put	Bond Future	3,057.6800	3.0577	2,956.1600	2.9562	(3.320)	0	0	0
2022/05/23	R209	04/05/2023			Bond Future	11.1224	67.6952	11.0864	67.8801	(0.324)	0.0000	0.0000	0
2022/05/23	R209	04/05/2023	11.11	Call	Bond Future	2,968.9500	2.9689	3,052.8700	3.0529	2.827	0	0	0
2022/05/23	R209	04/05/2023	11.11	Put	Bond Future	3,032.4700	3.0325	2,931.4500	2.9314	(3.331)	0	0	0
2022/05/23	R210	04/08/2022			Bond Future	222.5883	222.5883	223.4534	223.4534	0.389	0.0000	0.0000	1,025
2022/05/23	R210	03/11/2022			Bond Future	222.9050	222.9050	223.7808	223.7808	0.393	0.0000	0.0000	0
2022/05/23	R210	02/02/2023			Bond Future	226.7662	226.7662	227.6547	227.6547	0.392	0.0000	0.0000	0
2022/05/23	R210	04/05/2023			Bond Future	227.8835	227.8835	228.7860	228.7860	0.396	0.0000	0.0000	0
2022/05/23	R213	04/08/2022	9.88	Call	Bond Future	668.9100	0.6689	699.4700	0.6995	4.569	0	0	0
2022/05/23	R213	04/08/2022	9.89	Call	Bond Future	686.0400	0.6860	717.3600	0.7174	4.565	0	0	0
2022/05/23	R213	04/08/2022	9.90	Put	Bond Future	2,194.5300	2.1945	2,061.9800	2.0620	(6.040)	0	0	0
2022/05/23	R213	04/08/2022			Bond Future	10.1978	85.1216	10.1646	85.2862	(0.326)	0.0000	0.0000	26,862
2022/05/23	R213	04/08/2022	9.88	Put	Bond Future	2,261.1900	2.2612	2,127.1100	2.1271	(5.930)	0	0	0
2022/05/23	R213	04/08/2022	9.89	Put	Bond Future	2,227.6200	2.2276	2,094.3000	2.0943	(5.985)	0	0	0
2022/05/23	R213	04/08/2022	9.90	Call	Bond Future	703.6000	0.7036	735.6900	0.7357	4.561	0	0	0
2022/05/23	R213	03/11/2022	10.38	Call	Bond Future	2,014.3000	2.0143	2,082.7900	2.0828	3.400	0	0	0
2022/05/23	R213	03/11/2022	10.38	Put	Bond Future	1,993.0100	1.9930	1,895.1300	1.8951	(4.911)	0	0	0
2022/05/23	R213	03/11/2022	10.39	Call	Bond Future	2,039.4700	2.0395	2,108.6000	2.1086	3.390	0	0	0
2022/05/23	R213	03/11/2022	10.39	Put	Bond Future	1,970.1400	1.9701	1,872.9000	1.8729	(4.936)	0	0	0
2022/05/23	R213	03/11/2022	10.37	Call	Bond Future	1,989.5100	1.9895	2,057.3700	2.0574	3.411	0	0	0
2022/05/23	R213	03/11/2022	10.37	Put	Bond Future	2,016.3000	2.0163	1,917.7900	1.9178	(4.886)	0	0	200
2022/05/23	R213	03/11/2022	9.19	Call	Bond Future	245.7700	0.2458	256.7200	0.2567	4.455	0	0	476
2022/05/23	R213	03/11/2022	9.19	Put	Bond Future	6,208.7500	6.2088	6,053.3300	6.0533	(2.503)	0	0	0
2022/05/23	R213	03/11/2022			Bond Future	10.3756	82.8174	10.3410	82.9837	(0.333)	0.0000	0.0000	0
2022/05/23	R213	03/11/2022	10.40	Call	Bond Future	2,064.8100	2.0648	2,134.5700	2.1346	3.379	0	0	0
2022/05/23	R213	03/11/2022	10.40	Put	Bond Future	1,947.4700	1.9475	1,850.8600	1.8509	(4.961)	0	0	0
2022/05/23	R213	03/11/2022	9.98	Call	Bond Future	1,140.0300	1.1400	1,184.0700	1.1841	3.863	0	0	0

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2022/05/23	R213	03/11/2022	9.98	Put	Bond Future	3,070.4300	3.0704	2,948.1000	2.9481	(3.984)	0	0	200
2022/05/23	R213	03/11/2022	10.19	Call	Bond Future	1,566.6000	1.5666	1,623.2000	1.6232	3.613	0	0	0
2022/05/23	R213	03/11/2022	10.19	Put	Bond Future	2,465.0200	2.4650	2,355.2500	2.3553	(4.453)	0	0	476
2022/05/23	R213	03/11/2022	9.13	Call	Bond Future	216.4100	0.2164	226.0200	0.2260	4.441	0	0	200
2022/05/23	R213	03/11/2022	9.13	Put	Bond Future	6,495.6600	6.4957	6,338.9000	6.3389	(2.413)	0	0	0
2022/05/23	R213	03/11/2022	9.84	Call	Bond Future	898.0100	0.8980	934.2600	0.9343	4.037	0	0	0
2022/05/23	R213	03/11/2022	9.84	Put	Bond Future	3,525.5600	3.5256	3,395.4400	3.3954	(3.691)	0	0	476
2022/05/23	R213	02/02/2023	10.43	Put	Bond Future	2,608.0000	2.6080	2,508.1600	2.5082	(3.828)	0	0	0
2022/05/23	R213	02/02/2023	12.20	Call	Bond Future	7,853.0500	7.8530	7,990.9300	7.9909	1.756	0	0	0
2022/05/23	R213	02/02/2023	12.20	Put	Bond Future	492.6300	0.4926	462.1900	0.4622	(6.179)	0	0	912
2022/05/23	R213	02/02/2023	10.22	Put	Bond Future	3,142.9200	3.1429	3,032.1500	3.0321	(3.524)	0	0	0
2022/05/23	R213	02/02/2023	10.23	Call	Bond Future	1,708.3600	1.7084	1,766.4400	1.7664	3.400	0	0	0
2022/05/23	R213	02/02/2023	10.35	Call	Bond Future	1,966.4800	1.9665	2,030.7800	2.0308	3.270	0	0	0
2022/05/23	R213	02/02/2023	10.35	Put	Bond Future	2,803.1100	2.8031	2,699.0900	2.6991	(3.711)	0	0	476
2022/05/23	R213	02/02/2023	10.01	Call	Bond Future	1,283.5700	1.2836	1,330.5300	1.3305	3.659	0	0	0
2022/05/23	R213	02/02/2023			Bond Future	10.5278	84.2347	10.4918	84.4030	(0.341)	0.0000	0.0000	0
2022/05/23	R213	02/02/2023	10.43	Call	Bond Future	2,149.2500	2.1493	2,217.7300	2.2177	3.186	0	0	912
2022/05/23	R213	02/02/2023	10.22	Call	Bond Future	1,687.4900	1.6875	1,745.0400	1.7450	3.410	0	0	0
2022/05/23	R213	02/02/2023	10.23	Put	Bond Future	3,115.9800	3.1160	3,005.7400	3.0057	(3.538)	0	0	0
2022/05/23	R213	02/02/2023	9.16	Call	Bond Future	348.9400	0.3489	364.1500	0.3641	4.359	0	0	476
2022/05/23	R213	02/02/2023	9.16	Put	Bond Future	7,077.7200	7.0777	6,924.6100	6.9246	(2.163)	0	0	0
2022/05/23	R213	02/02/2023	10.01	Put	Bond Future	3,751.1900	3.7512	3,629.8300	3.6298	(3.235)	0	0	476
2022/05/23	R213	02/02/2023	10.21	Call	Bond Future	1,667.0200	1.6670	1,724.0700	1.7241	3.422	0	0	0
2022/05/23	R213	02/02/2023	10.21	Put	Bond Future	3,170.3000	3.1703	3,059.0300	3.0590	(3.510)	0	0	0
2022/05/23	R213	04/05/2023	10.75	Call	Bond Future	2,947.5500	2.9475	3,028.7100	3.0287	2.753	0	0	0
2022/05/23	R213	04/05/2023	10.75	Put	Bond Future	2,550.6800	2.5507	2,461.1600	2.4612	(3.510)	0	0	0
2022/05/23	R213	04/05/2023			Bond Future	10.6626	82.2214	10.6252	82.3921	(0.351)	0.0000	0.0000	0
2022/05/23	R213	04/05/2023	10.74	Call	Bond Future	2,922.4500	2.9225	3,003.1600	3.0032	2.762	0	0	0
2022/05/23	R213	04/05/2023	10.74	Put	Bond Future	2,570.8700	2.5709	2,480.9000	2.4809	(3.500)	0	0	0
2022/05/23	R213	04/05/2023	10.73	Call	Bond Future	2,897.4500	2.8975	2,977.7200	2.9777	2.770	0	0	0
2022/05/23	R213	04/05/2023	10.73	Put	Bond Future	2,591.1800	2.5912	2,500.7700	2.5008	(3.489)	0	0	0
2022/05/23	R214	04/08/2022	10.98	Put	Bond Future	1,566.8200	1.5668	1,432.4700	1.4325	(8.575)	0	0	0
2022/05/23	R214	04/08/2022	10.99	Call	Bond Future	1,493.5800	1.4936	1,573.6500	1.5737	5.361	0	0	0
2022/05/23	R214	04/08/2022			Bond Future	10.9983	67.5789	10.9605	67.7921	(0.344)	0.0000	0.0000	14,482
2022/05/23	R214	04/08/2022	10.97	Call	Bond Future	1,434.2700	1.4343	1,511.8700	1.5119	5.410	0	0	0
2022/05/23	R214	04/08/2022	10.97	Put	Bond Future	1,593.7300	1.5937	1,458.1400	1.4581	(8.508)	0	0	0
2022/05/23	R214	04/08/2022	10.98	Call	Bond Future	1,463.7700	1.4638	1,542.6100	1.5426	5.386	0	0	0
2022/05/23	R214	04/08/2022	10.99	Put	Bond Future	1,540.2800	1.5403	1,407.1600	1.4072	(8.643)	0	0	0
2022/05/23	R214	03/11/2022	11.34	Call	Bond Future	2,854.0400	2.8540	2,963.1900	2.9632	3.824	0	0	0
2022/05/23	R214	03/11/2022	11.36	Put	Bond Future	1,739.5100	1.7395	1,634.5300	1.6345	(6.035)	0	0	0
2022/05/23	R214	03/11/2022			Bond Future	11.1429	65.2733	11.1038	65.4891	(0.350)	0.0000	0.0000	0
2022/05/23	R214	03/11/2022	11.34	Put	Bond Future	1,782.1500	1.7822	1,675.5600	1.6756	(5.981)	0	0	0
2022/05/23	R214	03/11/2022	11.35	Call	Bond Future	2,886.2400	2.8862	2,996.2000	2.9962	3.810	0	0	0
2022/05/23	R214	03/11/2022	11.35	Put	Bond Future	1,760.7200	1.7607	1,654.9400	1.6549	(6.008)	0	0	0
2022/05/23	R214	03/11/2022	11.36	Call	Bond Future	2,918.6000	2.9186	3,029.3600	3.0294	3.795	0	0	0
2022/05/23	R214	02/02/2023	11.07	Call	Bond Future	2,196.7500	2.1968	2,282.2800	2.2823	3.893	0	0	0
2022/05/23	R214	02/02/2023	11.07	Put	Bond Future	3,285.9800	3.2860	3,152.8300	3.1528	(4.052)	0	0	0

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2022/05/23	R214	02/02/2023	11.08	Call	Bond Future	2,222.6100	2.2226	2,308.8400	2.3088	3.880	0	0	0
2022/05/23	R214	02/02/2023	11.08	Put	Bond Future	3,256.3200	3.2563	3,123.8700	3.1239	(4.067)	0	0	0
2022/05/23	R214	02/02/2023			Bond Future	11.2686	66.3909	11.2283	66.6096	(0.358)	0.0000	0.0000	0
2022/05/23	R214	02/02/2023	11.09	Call	Bond Future	2,248.4100	2.2484	2,335.3300	2.3353	3.866	0	0	0
2022/05/23	R214	02/02/2023	11.09	Put	Bond Future	3,226.6600	3.2267	3,094.9000	3.0949	(4.083)	0	0	0
2022/05/23	R214	04/05/2023	11.36	Call	Bond Future	3,103.0100	3.1030	3,205.9900	3.2060	3.319	0	0	0
2022/05/23	R214	04/05/2023	11.36	Put	Bond Future	3,208.9700	3.2090	3,089.7900	3.0898	(3.714)	0	0	0
2022/05/23	R214	04/05/2023	11.37	Call	Bond Future	3,130.1800	3.1302	3,233.7700	3.2338	3.309	0	0	0
2022/05/23	R214	04/05/2023	11.37	Put	Bond Future	3,182.7500	3.1827	3,064.1800	3.0642	(3.725)	0	0	0
2022/05/23	R214	04/05/2023			Bond Future	11.3799	64.3069	11.3383	64.5290	(0.365)	0.0000	0.0000	0
2022/05/23	R214	04/05/2023	11.38	Call	Bond Future	3,157.7200	3.1577	3,261.9000	3.2619	3.299	0	0	0
2022/05/23	R214	04/05/2023	11.38	Put	Bond Future	3,156.9700	3.1570	3,038.9900	3.0390	(3.737)	0	0	0
2022/05/23	R248	04/08/2022	10.20	Call	Bond Future	179.9600	0.1800	203.1100	0.2031	12.864	0	0	1,700
2022/05/23	R248	04/08/2022	10.40	Put	Bond Future	4,645.4400	4.6454	4,311.3000	4.3113	(7.193)	0	0	0
2022/05/23	R248	04/08/2022	10.98	Call	Bond Future	1,931.5500	1.9316	2,096.4700	2.0965	8.538	0	0	0
2022/05/23	R248	04/08/2022	10.98	Put	Bond Future	1,872.3800	1.8724	1,656.2000	1.6562	(11.546)	0	0	0
2022/05/23	R248	04/08/2022	10.99	Call	Bond Future	1,970.2200	1.9702	2,137.3900	2.1374	8.485	0	0	0
2022/05/23	R248	04/08/2022	10.99	Put	Bond Future	1,840.0400	1.8400	1,626.1100	1.6261	(11.626)	0	0	0
2022/05/23	R248	04/08/2022			Bond Future	10.9717	84.9354	10.9183	85.3165	(0.486)	0.0000	0.0000	188,684
2022/05/23	R248	04/08/2022	9.70	Call	Bond Future	23.1400	0.0231	25.8200	0.0258	11.582	0	0	0
2022/05/23	R248	04/08/2022	9.70	Put	Bond Future	10,029.2200	10.0292	9,650.8000	9.6508	(3.773)	0	0	0
2022/05/23	R248	04/08/2022	10.20	Put	Bond Future	6,011.7600	6.0118	5,653.8100	5.6538	(5.954)	0	0	0
2022/05/23	R248	04/08/2022	10.40	Call	Bond Future	392.9900	0.3930	439.9500	0.4399	11.949	0	0	0
2022/05/23	R248	04/08/2022	11.00	Call	Bond Future	2,009.1000	2.0091	2,178.5200	2.1785	8.433	0	0	0
2022/05/23	R248	04/08/2022	11.00	Put	Bond Future	1,808.0100	1.8080	1,596.3300	1.5963	(11.708)	0	0	50
2022/05/23	R248	04/08/2022	10.90	Call	Bond Future	1,636.0800	1.6361	1,782.9000	1.7829	8.974	0	0	1,700
2022/05/23	R248	04/08/2022	10.90	Put	Bond Future	2,148.9400	2.1489	1,914.6600	1.9147	(10.902)	0	0	0
2022/05/23	R248	03/11/2022	11.32	Call	Bond Future	3,610.5000	3.6105	3,819.2800	3.8193	5.783	0	0	0
2022/05/23	R248	03/11/2022	11.30	Put	Bond Future	2,255.5700	2.2556	2,075.5300	2.0755	(7.982)	0	0	0
2022/05/23	R248	03/11/2022	11.31	Put	Bond Future	2,228.3000	2.2283	2,049.7000	2.0497	(8.015)	0	0	0
2022/05/23	R248	03/11/2022			Bond Future	11.1143	81.7443	11.0591	82.1302	(0.497)	0.0000	0.0000	0
2022/05/23	R248	03/11/2022	11.32	Put	Bond Future	2,201.3300	2.2013	2,024.1600	2.0242	(8.048)	0	0	0
2022/05/23	R248	03/11/2022	11.30	Call	Bond Future	3,529.6400	3.5296	3,735.5500	3.7356	5.834	0	0	0
2022/05/23	R248	03/11/2022	11.31	Call	Bond Future	3,569.9700	3.5700	3,777.3200	3.7773	5.808	0	0	0
2022/05/23	R248	02/02/2023	11.08	Call	Bond Future	2,872.9200	2.8729	3,040.5000	3.0405	5.833	0	0	0
2022/05/23	R248	02/02/2023	11.08	Put	Bond Future	3,965.1400	3.9651	3,741.0900	3.7411	(5.650)	0	0	0
2022/05/23	R248	02/02/2023			Bond Future	11.2382	83.1442	11.1811	83.5358	(0.509)	0.0000	0.0000	0
2022/05/23	R248	02/02/2023	11.06	Call	Bond Future	2,806.7000	2.8067	2,971.7200	2.9717	5.880	0	0	0
2022/05/23	R248	02/02/2023	11.06	Put	Bond Future	4,038.8400	4.0388	3,812.2300	3.8122	(5.611)	0	0	0
2022/05/23	R248	02/02/2023	11.07	Call	Bond Future	2,839.7200	2.8397	3,006.0200	3.0060	5.856	0	0	0
2022/05/23	R248	02/02/2023	11.07	Put	Bond Future	4,001.8400	4.0018	3,776.5100	3.7765	(5.631)	0	0	0
2022/05/23	R248	04/05/2023	11.35	Call	Bond Future	3,959.3300	3.9593	4,154.6100	4.1546	4.932	0	0	0
2022/05/23	R248	04/05/2023	11.35	Put	Bond Future	3,942.7700	3.9428	3,739.9200	3.7399	(5.145)	0	0	0
2022/05/23	R248	04/05/2023			Bond Future	11.3475	80.2258	11.2884	80.6240	(0.521)	0.0000	0.0000	0
2022/05/23	R248	04/05/2023	11.33	Call	Bond Future	3,890.4600	3.8905	4,083.5900	4.0836	4.964	0	0	0
2022/05/23	R248	04/05/2023	11.33	Put	Bond Future	4,008.1700	4.0082	3,803.1700	3.8032	(5.115)	0	0	0
2022/05/23	R248	04/05/2023	11.34	Call	Bond Future	3,924.6700	3.9247	4,118.8800	4.1189	4.948	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
2022/05/23	R248 04/05/2023	11.34	Put	Bond Future	3,975.2000	3.9752	3,771.2800	3.7713	(5.130)	0	0	0
Total											1285215	