



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 30/05/2022 TO 30/05/2022

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
2022/05/30	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/05/30	0908	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/05/30	0957	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/05/30	0986	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/05/30	1386	28/02/2031		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/05/30	1409	28/02/2041		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/05/30	2025	04/08/2022		Bond Future	162.1809	162.1809	162.4305	162.4305	0.154	0.0000	0.0000	7,305
2022/05/30	2025	03/11/2022		Bond Future	164.6179	164.6179	164.8697	164.8697	0.153	0.0000	0.0000	0
2022/05/30	2025	02/02/2023		Bond Future	165.7572	165.7572	166.0113	166.0113	0.153	0.0000	0.0000	0
2022/05/30	2025	04/05/2023		Bond Future	168.7791	168.7791	169.0367	169.0367	0.153	0.0000	0.0000	0
2022/05/30	2029	04/08/2022		Bond Future	120.9691	120.9691	121.8436	121.8436	0.723	0.0000	0.0000	3,894
2022/05/30	2029	03/11/2022		Bond Future	121.5426	121.5426	122.4290	122.4290	0.729	0.0000	0.0000	0
2022/05/30	2029	02/02/2023		Bond Future	123.6257	123.6257	124.5261	124.5261	0.728	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
2022/05/30	2029	04/05/2023			Bond Future	124.5968	124.5968	125.5122	125.5122	0.735	0.0000	0.0000	0
2022/05/30	2030	04/08/2022	9.56	Call	Bond Future	701.4200	0.7014	811.8900	0.8119	15.749	0	0	0
2022/05/30	2030	04/08/2022	9.56	Put	Bond Future	2,215.4900	2.2155	1,934.5200	1.9345	(12.682)	0	0	0
2022/05/30	2030	04/08/2022	10.95	Call	Bond Future	5,236.3400	5.2363	5,586.4700	5.5865	6.687	0	0	0
2022/05/30	2030	04/08/2022	10.95	Put	Bond Future	152.1200	0.1521	110.8100	0.1108	(27.156)	0	0	800
2022/05/30	2030	04/08/2022			Bond Future	9.8675	90.5013	9.7873	90.8927	(0.812)	0.0000	0.0000	97,899
2022/05/30	2030	04/08/2022	8.30	Call	Bond Future	7.2600	0.0073	8.8600	0.0089	22.039	0	0	800
2022/05/30	2030	04/08/2022	8.30	Put	Bond Future	8,073.1900	8.0732	7,683.3500	7.6834	(4.829)	0	0	0
2022/05/30	2030	04/08/2022	9.05	Call	Bond Future	154.2600	0.1543	185.3600	0.1854	20.161	0	0	800
2022/05/30	2030	04/08/2022	9.05	Put	Bond Future	4,251.6900	4.2517	3,891.3500	3.8913	(8.475)	0	0	0
2022/05/30	2030	04/08/2022	9.54	Call	Bond Future	668.5000	0.6685	774.8900	0.7749	15.915	0	0	0
2022/05/30	2030	04/08/2022	9.54	Put	Bond Future	2,282.1800	2.2822	1,997.1300	1.9971	(12.490)	0	0	0
2022/05/30	2030	04/08/2022	9.55	Call	Bond Future	684.9000	0.6849	793.3300	0.7933	15.832	0	0	0
2022/05/30	2030	04/08/2022	9.55	Put	Bond Future	2,248.7600	2.2488	1,965.7500	1.9657	(12.585)	0	0	0
2022/05/30	2030	03/11/2022	10.10	Call	Bond Future	2,136.9100	2.1369	2,335.9200	2.3359	9.313	0	0	0
2022/05/30	2030	03/11/2022	10.10	Put	Bond Future	1,852.8700	1.8529	1,655.6100	1.6556	(10.646)	0	0	0
2022/05/30	2030	03/11/2022	10.20	Put	Bond Future	1,648.2800	1.6483	1,465.7100	1.4657	(11.076)	0	0	0
2022/05/30	2030	03/11/2022	9.70	Call	Bond Future	1,252.3900	1.2524	1,391.4900	1.3915	11.107	0	0	500
2022/05/30	2030	03/11/2022	9.70	Put	Bond Future	2,873.4500	2.8735	2,616.2800	2.6163	(8.950)	0	0	0
2022/05/30	2030	03/11/2022			Bond Future	10.0397	91.8411	9.9559	92.2373	(0.834)	0.0000	0.0000	18,740
2022/05/30	2030	03/11/2022	10.20	Call	Bond Future	2,400.7000	2.4007	2,614.4000	2.6144	8.902	0	0	500
2022/05/30	2030	03/11/2022	11.57	Call	Bond Future	7,186.1600	7.1862	7,532.1200	7.5321	4.814	0	0	0
2022/05/30	2030	03/11/2022	11.57	Put	Bond Future	320.5100	0.3205	270.2000	0.2702	(15.697)	0	0	500
2022/05/30	2030	03/11/2022	10.08	Call	Bond Future	2,085.9900	2.0860	2,282.0200	2.2820	9.397	0	0	0
2022/05/30	2030	03/11/2022	10.08	Put	Bond Future	1,896.0000	1.8960	1,695.7600	1.6958	(10.561)	0	0	0
2022/05/30	2030	03/11/2022	10.09	Call	Bond Future	2,111.4900	2.1115	2,309.0100	2.3090	9.355	0	0	0
2022/05/30	2030	03/11/2022	10.09	Put	Bond Future	1,874.4600	1.8745	1,675.7100	1.6757	(10.603)	0	0	0
2022/05/30	2030	02/02/2023	10.00	Call	Bond Future	1,970.9800	1.9710	2,144.8800	2.1449	8.823	0	0	0
2022/05/30	2030	02/02/2023	10.01	Put	Bond Future	2,827.7200	2.8277	2,600.7400	2.6007	(8.027)	0	0	0
2022/05/30	2030	02/02/2023	9.80	Call	Bond Future	1,565.9000	1.5659	1,715.1900	1.7152	9.534	0	0	0
2022/05/30	2030	02/02/2023	9.94	Put	Bond Future	3,003.5700	3.0036	2,767.9700	2.7680	(7.844)	0	0	102
2022/05/30	2030	02/02/2023	9.99	Call	Bond Future	1,949.4800	1.9495	2,122.1500	2.1222	8.857	0	0	0
2022/05/30	2030	02/02/2023	8.81	Put	Bond Future	6,985.5000	6.9855	6,633.5800	6.6336	(5.038)	0	0	0
2022/05/30	2030	02/02/2023	9.20	Call	Bond Future	681.4900	0.6815	762.9700	0.7630	11.956	0	0	0
2022/05/30	2030	02/02/2023	9.20	Put	Bond Future	5,361.0200	5.3610	5,040.3900	5.0404	(5.981)	0	0	0
2022/05/30	2030	02/02/2023	9.66	Call	Bond Future	1,314.7700	1.3148	1,447.1000	1.4471	10.065	0	0	0
2022/05/30	2030	02/02/2023	9.66	Put	Bond Future	3,786.3900	3.7864	3,516.6100	3.5166	(7.125)	0	0	102
2022/05/30	2030	02/02/2023			Bond Future	10.1918	89.3899	10.1040	89.7920	(0.861)	0.0000	0.0000	0
2022/05/30	2030	02/02/2023	10.00	Put	Bond Future	2,852.6100	2.8526	2,624.4000	2.6244	(8.000)	0	0	0
2022/05/30	2030	02/02/2023	10.01	Call	Bond Future	1,992.3300	1.9923	2,167.4600	2.1675	8.790	0	0	0
2022/05/30	2030	02/02/2023	9.80	Put	Bond Future	3,378.5600	3.3786	3,125.7400	3.1257	(7.483)	0	0	0
2022/05/30	2030	02/02/2023	9.94	Call	Bond Future	1,843.9000	1.8439	2,010.4100	2.0104	9.030	0	0	0
2022/05/30	2030	02/02/2023	9.99	Put	Bond Future	2,877.3700	2.8774	2,647.9300	2.6479	(7.974)	0	0	0
2022/05/30	2030	02/02/2023	8.81	Call	Bond Future	381.4200	0.3814	431.6100	0.4316	13.159	0	0	102
2022/05/30	2030	04/05/2023	11.34	Call	Bond Future	5,631.2400	5.6312	5,922.3000	5.9223	5.169	0	0	0
2022/05/30	2030	04/05/2023	11.34	Put	Bond Future	1,331.6300	1.3316	1,213.9600	1.2140	(8.837)	0	0	150
2022/05/30	2030	04/05/2023	10.00	Call	Bond Future	2,060.7400	2.0607	2,228.5700	2.2286	8.144	0	0	1,080

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2022/05/30	2030	04/05/2023	10.00	Put	Bond Future	3,568.3500	3.5683	3,327.4500	3.3275	(6.751)	0	0	0
2022/05/30	2030	04/05/2023	10.52	Call	Bond Future	3,233.9700	3.2340	3,455.5900	3.4556	6.853	0	0	0
2022/05/30	2030	04/05/2023	10.52	Put	Bond Future	2,429.9900	2.4300	2,242.8800	2.2429	(7.700)	0	0	0
2022/05/30	2030	04/05/2023	10.53	Call	Bond Future	3,259.9700	3.2600	3,482.5700	3.4826	6.828	0	0	0
2022/05/30	2030	04/05/2023	10.53	Put	Bond Future	2,412.2700	2.4123	2,226.1400	2.2261	(7.716)	0	0	0
2022/05/30	2030	04/05/2023	9.58	Put	Bond Future	4,747.0500	4.7470	4,462.2800	4.4623	(5.999)	0	0	0
2022/05/30	2030	04/05/2023			Bond Future	10.3372	91.0057	10.2451	91.4144	(0.891)	0.0000	0.0000	0
2022/05/30	2030	04/05/2023	10.54	Call	Bond Future	3,285.7100	3.2857	3,509.3000	3.5093	6.805	0	0	0
2022/05/30	2030	04/05/2023	10.54	Put	Bond Future	2,394.3200	2.3943	2,209.1800	2.2092	(7.732)	0	0	0
2022/05/30	2030	04/05/2023	12.04	Call	Bond Future	7,960.6700	7.9607	8,291.7500	8.2917	4.159	0	0	0
2022/05/30	2030	04/05/2023	12.04	Put	Bond Future	815.0700	0.8151	737.4200	0.7374	(9.527)	0	0	1,080
2022/05/30	2030	04/05/2023	9.58	Call	Bond Future	1,316.4000	1.3164	1,440.3600	1.4404	9.417	0	0	150
2022/05/30	2032	04/08/2022	8.97	Call	Bond Future	12.2000	0.0122	14.9600	0.0150	22.623	0	0	800
2022/05/30	2032	04/08/2022	8.97	Put	Bond Future	7,832.7600	7.8328	7,424.2200	7.4242	(5.216)	0	0	0
2022/05/30	2032	04/08/2022	9.40	Call	Bond Future	89.5600	0.0896	108.5200	0.1085	21.170	0	0	0
2022/05/30	2032	04/08/2022	9.40	Put	Bond Future	5,303.7400	5.3037	4,911.4000	4.9114	(7.397)	0	0	0
2022/05/30	2032	04/08/2022	9.72	Call	Bond Future	320.9300	0.3209	378.1600	0.3782	17.833	0	0	800
2022/05/30	2032	04/08/2022	9.72	Put	Bond Future	3,656.0400	3.6560	3,301.9700	3.3020	(9.685)	0	0	0
2022/05/30	2032	04/08/2022	10.21	Put	Bond Future	1,769.4100	1.7694	1,519.2000	1.5192	(14.141)	0	0	0
2022/05/30	2032	04/08/2022	10.22	Call	Bond Future	1,241.2400	1.2412	1,404.7600	1.4048	13.174	0	0	0
2022/05/30	2032	04/08/2022	9.80	Call	Bond Future	418.0200	0.4180	489.1000	0.4891	17.004	0	0	900
2022/05/30	2032	04/08/2022	10.20	Put	Bond Future	1,799.5900	1.7996	1,546.9500	1.5469	(14.039)	0	0	0
2022/05/30	2032	04/08/2022			Bond Future	10.3101	90.5550	10.2357	90.9663	(0.721)	0.0000	0.0000	80,070
2022/05/30	2032	04/08/2022	11.00	Call	Bond Future	4,087.2600	4.0873	4,411.5100	4.4115	7.933	0	0	0
2022/05/30	2032	04/08/2022	11.00	Put	Bond Future	391.0100	0.3910	303.9600	0.3040	(22.263)	0	0	7,500
2022/05/30	2032	04/08/2022	11.60	Call	Bond Future	6,846.1400	6.8461	7,228.2700	7.2283	5.582	0	0	0
2022/05/30	2032	04/08/2022	11.60	Put	Bond Future	103.2600	0.1033	74.0900	0.0741	(28.249)	0	0	800
2022/05/30	2032	04/08/2022	11.89	Call	Bond Future	8,213.2600	8.2133	8,608.6300	8.6086	4.814	0	0	0
2022/05/30	2032	04/08/2022	11.89	Put	Bond Future	51.1300	0.0511	35.2000	0.0352	(31.156)	0	0	0
2022/05/30	2032	04/08/2022	10.21	Call	Bond Future	1,215.3300	1.2153	1,376.4200	1.3764	13.255	0	0	0
2022/05/30	2032	04/08/2022	10.22	Put	Bond Future	1,739.7500	1.7397	1,491.9700	1.4920	(14.242)	0	0	0
2022/05/30	2032	04/08/2022	10.50	Call	Bond Future	2,085.9700	2.0860	2,316.9100	2.3169	11.071	0	0	900
2022/05/30	2032	04/08/2022	10.50	Put	Bond Future	1,047.1600	1.0472	866.8000	0.8668	(17.224)	0	0	0
2022/05/30	2032	04/08/2022	9.80	Put	Bond Future	3,291.2300	3.2912	2,951.0100	2.9510	(10.337)	0	0	0
2022/05/30	2032	04/08/2022	10.10	Call	Bond Future	952.2200	0.9522	1,087.0100	1.0870	14.155	0	0	0
2022/05/30	2032	04/08/2022	10.10	Put	Bond Future	2,120.7000	2.1207	1,844.1900	1.8442	(13.039)	0	0	0
2022/05/30	2032	04/08/2022	10.20	Call	Bond Future	1,189.8900	1.1899	1,348.5500	1.3485	13.334	0	0	0
2022/05/30	2032	03/11/2022	10.56	Put	Bond Future	1,992.4300	1.9924	1,787.9600	1.7880	(10.262)	0	0	180
2022/05/30	2032	03/11/2022	9.92	Call	Bond Future	911.2800	0.9113	1,020.3900	1.0204	11.973	0	0	750
2022/05/30	2032	03/11/2022	9.92	Put	Bond Future	3,981.2100	3.9812	3,673.7100	3.6737	(7.724)	0	0	0
2022/05/30	2032	03/11/2022	10.11	Put	Bond Future	3,290.6500	3.2906	3,012.9800	3.0130	(8.438)	0	0	454
2022/05/30	2032	03/11/2022	10.16	Call	Bond Future	1,387.9600	1.3880	1,534.9700	1.5350	10.592	0	0	0
2022/05/30	2032	03/11/2022	10.16	Put	Bond Future	3,123.4200	3.1234	2,853.8200	2.8538	(8.632)	0	0	180
2022/05/30	2032	03/11/2022	9.31	Put	Bond Future	6,815.1500	6.8151	6,435.2600	6.4353	(5.574)	0	0	0
2022/05/30	2032	03/11/2022	9.36	Call	Bond Future	259.9500	0.2600	300.5300	0.3005	15.611	0	0	454
2022/05/30	2032	03/11/2022	9.36	Put	Bond Future	6,548.2600	6.5483	6,172.2300	6.1722	(5.742)	0	0	0
2022/05/30	2032	03/11/2022	9.46	Put	Bond Future	6,026.2900	6.0263	5,658.8400	5.6588	(6.097)	0	0	0

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2022/05/30	2032	03/11/2022			Bond Future	10.4794	87.7430	10.4019	88.1596	(0.739)	0.0000	0.0000	87,931
2022/05/30	2032	03/11/2022	12.30	Call	Bond Future	9,317.5500	9.3175	9,695.8700	9.6959	4.060	0	0	0
2022/05/30	2032	03/11/2022	12.30	Put	Bond Future	241.6300	0.2416	203.3400	0.2033	(15.847)	0	0	750
2022/05/30	2032	03/11/2022	10.66	Call	Bond Future	2,728.8300	2.7288	2,956.7300	2.9567	8.352	0	0	0
2022/05/30	2032	03/11/2022	10.66	Put	Bond Future	1,767.1200	1.7671	1,578.4100	1.5784	(10.679)	0	0	0
2022/05/30	2032	03/11/2022	10.67	Call	Bond Future	2,760.3500	2.7604	2,989.8000	2.9898	8.312	0	0	750
2022/05/30	2032	03/11/2022	10.67	Put	Bond Future	1,745.8200	1.7458	1,558.6600	1.5587	(10.720)	0	0	0
2022/05/30	2032	03/11/2022	11.55	Call	Bond Future	6,099.9600	6.1000	6,433.8000	6.4338	5.473	0	0	0
2022/05/30	2032	03/11/2022	11.55	Put	Bond Future	601.3400	0.6013	518.5700	0.5186	(13.764)	0	0	500
2022/05/30	2032	03/11/2022	10.21	Call	Bond Future	1,501.7400	1.5017	1,656.8900	1.6569	10.331	0	0	500
2022/05/30	2032	03/11/2022	10.21	Put	Bond Future	2,962.4800	2.9625	2,701.0200	2.7010	(8.826)	0	0	0
2022/05/30	2032	03/11/2022	10.49	Call	Bond Future	2,220.4800	2.2205	2,421.3600	2.4214	9.047	0	0	0
2022/05/30	2032	03/11/2022	10.49	Put	Bond Future	2,163.4400	2.1634	1,947.7100	1.9477	(9.972)	0	0	454
2022/05/30	2032	03/11/2022	10.56	Call	Bond Future	2,423.5000	2.4235	2,635.6400	2.6356	8.753	0	0	0
2022/05/30	2032	03/11/2022	10.11	Call	Bond Future	1,279.3500	1.2794	1,418.2900	1.4183	10.860	0	0	0
2022/05/30	2032	03/11/2022	9.31	Call	Bond Future	232.1700	0.2322	268.8900	0.2689	15.816	0	0	180
2022/05/30	2032	03/11/2022	9.46	Call	Bond Future	323.6600	0.3237	372.8200	0.3728	15.189	0	0	500
2022/05/30	2032	02/02/2023	10.50	Call	Bond Future	2,363.5700	2.3636	2,553.5900	2.5536	8.040	0	0	0
2022/05/30	2032	02/02/2023	10.50	Put	Bond Future	3,037.0400	3.0370	2,804.3600	2.8044	(7.661)	0	0	454
2022/05/30	2032	02/02/2023	10.67	Call	Bond Future	2,819.8500	2.8199	3,032.0300	3.0320	7.525	0	0	750
2022/05/30	2032	02/02/2023	10.67	Put	Bond Future	2,601.8900	2.6019	2,391.3700	2.3914	(8.091)	0	0	0
2022/05/30	2032	02/02/2023	11.69	Call	Bond Future	6,347.7600	6.3478	6,666.2600	6.6663	5.018	0	0	0
2022/05/30	2032	02/02/2023	11.69	Put	Bond Future	1,027.7300	1.0277	923.5300	0.9235	(10.139)	0	0	0
2022/05/30	2032	02/02/2023	10.40	Call	Bond Future	2,115.8200	2.1158	2,292.6300	2.2926	8.357	0	0	0
2022/05/30	2032	02/02/2023	10.40	Put	Bond Future	3,319.3700	3.3194	3,073.4800	3.0735	(7.408)	0	0	0
2022/05/30	2032	02/02/2023	9.92	Call	Bond Future	1,127.4200	1.1274	1,241.9300	1.2419	10.157	0	0	750
2022/05/30	2032	02/02/2023	9.92	Put	Bond Future	4,935.4100	4.9354	4,627.2200	4.6272	(6.244)	0	0	0
2022/05/30	2032	02/02/2023	10.22	Call	Bond Future	1,706.9400	1.7069	1,860.0000	1.8600	8.967	0	0	500
2022/05/30	2032	02/02/2023	10.22	Put	Bond Future	3,875.4000	3.8754	3,605.7600	3.6058	(6.958)	0	0	0
2022/05/30	2032	02/02/2023	9.47	Call	Bond Future	520.2000	0.5202	584.2600	0.5843	12.314	0	0	500
2022/05/30	2032	02/02/2023	9.47	Put	Bond Future	6,863.0500	6.8630	6,504.4100	6.5044	(5.226)	0	0	0
2022/05/30	2032	02/02/2023			Bond Future	10.6282	89.2299	10.5476	89.6526	(0.759)	0.0000	0.0000	0
2022/05/30	2032	02/02/2023	11.84	Call	Bond Future	6,934.9100	6.9349	7,264.3300	7.2643	4.750	0	0	0
2022/05/30	2032	02/02/2023	11.84	Put	Bond Future	898.8200	0.8988	805.5400	0.8055	(10.378)	0	0	500
2022/05/30	2032	02/02/2023	12.75	Call	Bond Future	10,571.6000	10.5716	10,949.9500	10.9499	3.579	0	0	0
2022/05/30	2032	02/02/2023	12.75	Put	Bond Future	368.3600	0.3684	324.0100	0.3240	(12.040)	0	0	750
2022/05/30	2032	02/02/2023	10.38	Call	Bond Future	2,067.9500	2.0679	2,242.1100	2.2421	8.422	0	0	0
2022/05/30	2032	02/02/2023	10.38	Put	Bond Future	3,378.0200	3.3780	3,129.4800	3.1295	(7.358)	0	0	0
2022/05/30	2032	02/02/2023	10.39	Call	Bond Future	2,091.8100	2.0918	2,267.2900	2.2673	8.389	0	0	0
2022/05/30	2032	02/02/2023	10.39	Put	Bond Future	3,348.6000	3.3486	3,101.3800	3.1014	(7.383)	0	0	0
2022/05/30	2032	02/02/2023	10.16	Call	Bond Future	1,580.1100	1.5801	1,725.3100	1.7253	9.189	0	0	0
2022/05/30	2032	02/02/2023	10.16	Put	Bond Future	4,073.3200	4.0733	3,795.8200	3.7958	(6.813)	0	0	454
2022/05/30	2032	02/02/2023	9.31	Call	Bond Future	394.9300	0.3949	445.8200	0.4458	12.886	0	0	454
2022/05/30	2032	02/02/2023	9.31	Put	Bond Future	7,661.5300	7.6615	7,289.7200	7.2897	(4.853)	0	0	0
2022/05/30	2032	04/05/2023	10.89	Call	Bond Future	3,412.5200	3.4125	3,640.0100	3.6400	6.666	0	0	0
2022/05/30	2032	04/05/2023	10.89	Put	Bond Future	2,788.5500	2.7886	2,586.3200	2.5863	(7.252)	0	0	0
2022/05/30	2032	04/05/2023			Bond Future	10.7669	86.6833	10.6828	87.1131	(0.781)	0.0000	0.0000	0
2022/05/30	2032	04/05/2023	10.88	Call	Bond Future	3,384.6400	3.3846	3,611.0200	3.6110	6.688	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
2022/05/30	2032	04/05/2023	10.88	Put	Bond Future	2,811.1400	2.8111	2,607.8000	2.6078	(7.233)	0	0	0
2022/05/30	2032	04/05/2023	10.87	Call	Bond Future	3,356.8700	3.3569	3,582.1400	3.5821	6.711	0	0	0
2022/05/30	2032	04/05/2023	10.87	Put	Bond Future	2,833.8800	2.8339	2,629.4300	2.6294	(7.214)	0	0	0
2022/05/30	2033	04/08/2022			Bond Future	115.6042	115.6042	116.1837	116.1837	0.501	0.0000	0.0000	7,046
2022/05/30	2033	03/11/2022			Bond Future	116.0129	116.0129	116.6000	116.6000	0.506	0.0000	0.0000	0
2022/05/30	2033	02/02/2023			Bond Future	118.0009	118.0009	118.5970	118.5970	0.505	0.0000	0.0000	0
2022/05/30	2033	04/05/2023			Bond Future	118.7846	118.7846	119.3902	119.3902	0.510	0.0000	0.0000	0
2022/05/30	2037	04/08/2022	10.89	Call	Bond Future	1,646.7100	1.6467	1,763.6400	1.7636	7.101	0	0	0
2022/05/30	2037	04/08/2022	10.89	Put	Bond Future	1,801.7400	1.8017	1,615.1000	1.6151	(10.359)	0	0	0
2022/05/30	2037	04/08/2022	10.90	Call	Bond Future	1,678.7000	1.6787	1,797.3800	1.7974	7.070	0	0	0
2022/05/30	2037	04/08/2022	11.95	Call	Bond Future	6,354.0000	6.3540	6,612.2200	6.6122	4.064	0	0	0
2022/05/30	2037	04/08/2022	11.95	Put	Bond Future	236.5900	0.2366	191.2400	0.1912	(19.168)	0	0	1,050
2022/05/30	2037	04/08/2022	10.91	Put	Bond Future	1,740.6000	1.7406	1,557.4600	1.5575	(10.522)	0	0	0
2022/05/30	2037	04/08/2022			Bond Future	10.9147	82.8535	10.8663	83.1571	(0.443)	0.0000	0.0000	126,442
2022/05/30	2037	04/08/2022	10.10	Call	Bond Future	165.2400	0.1652	180.2800	0.1803	9.102	0	0	50
2022/05/30	2037	04/08/2022	10.10	Put	Bond Future	5,501.8200	5.5018	5,213.2900	5.2133	(5.244)	0	0	0
2022/05/30	2037	04/08/2022	10.90	Put	Bond Future	1,771.0400	1.7710	1,586.1500	1.5862	(10.440)	0	0	50
2022/05/30	2037	04/08/2022	10.91	Call	Bond Future	1,710.8800	1.7109	1,831.3100	1.8313	7.039	0	0	0
2022/05/30	2037	04/08/2022	11.21	Call	Bond Future	2,833.9200	2.8339	3,005.4400	3.0054	6.052	0	0	1,050
2022/05/30	2037	04/08/2022	11.21	Put	Bond Future	1,017.1700	1.0172	885.1200	0.8851	(12.982)	0	0	0
2022/05/30	2037	04/08/2022	11.42	Call	Bond Future	3,760.6900	3.7607	3,963.2200	3.9632	5.385	0	0	0
2022/05/30	2037	04/08/2022	11.42	Put	Bond Future	687.5600	0.6876	586.5200	0.5865	(14.695)	0	0	50
2022/05/30	2037	03/11/2022	11.32	Call	Bond Future	3,408.3200	3.4083	3,574.2400	3.5742	4.868	0	0	0
2022/05/30	2037	03/11/2022	11.30	Put	Bond Future	1,940.9100	1.9409	1,797.4400	1.7974	(7.392)	0	0	0
2022/05/30	2037	03/11/2022	11.31	Call	Bond Future	3,370.6300	3.3706	3,535.4600	3.5355	4.890	0	0	0
2022/05/30	2037	03/11/2022	11.31	Put	Bond Future	1,918.6100	1.9186	1,776.2400	1.7762	(7.420)	0	0	0
2022/05/30	2037	03/11/2022			Bond Future	11.0695	84.0805	11.0194	84.3877	(0.452)	0.0000	0.0000	0
2022/05/30	2037	03/11/2022	11.32	Put	Bond Future	1,896.7600	1.8968	1,755.4800	1.7555	(7.448)	0	0	0
2022/05/30	2037	03/11/2022	11.30	Call	Bond Future	3,333.3200	3.3333	3,497.0500	3.4970	4.912	0	0	0
2022/05/30	2037	02/02/2023	11.03	Call	Bond Future	2,609.9200	2.6099	2,738.2500	2.7382	4.917	0	0	0
2022/05/30	2037	02/02/2023	11.03	Put	Bond Future	3,697.2600	3.6973	3,514.0100	3.5140	(4.956)	0	0	0
2022/05/30	2037	02/02/2023	11.04	Call	Bond Future	2,638.4200	2.6384	2,767.7100	2.7677	4.900	0	0	0
2022/05/30	2037	02/02/2023	11.04	Put	Bond Future	3,664.7200	3.6647	3,482.4300	3.4824	(4.974)	0	0	0
2022/05/30	2037	02/02/2023			Bond Future	11.2098	81.2481	11.1579	81.5596	(0.463)	0.0000	0.0000	0
2022/05/30	2037	02/02/2023	11.05	Call	Bond Future	2,667.0800	2.6671	2,797.3200	2.7973	4.883	0	0	0
2022/05/30	2037	02/02/2023	11.05	Put	Bond Future	3,632.4100	3.6324	3,451.0700	3.4511	(4.992)	0	0	0
2022/05/30	2037	04/05/2023	11.30	Call	Bond Future	3,442.4500	3.4425	3,590.5600	3.5906	4.302	0	0	0
2022/05/30	2037	04/05/2023	11.30	Put	Bond Future	3,696.3100	3.6963	3,527.7500	3.5277	(4.560)	0	0	0
2022/05/30	2037	04/05/2023	11.31	Call	Bond Future	3,472.6300	3.4726	3,621.5700	3.6216	4.289	0	0	0
2022/05/30	2037	04/05/2023	11.31	Put	Bond Future	3,667.5300	3.6675	3,499.8000	3.4998	(4.573)	0	0	0
2022/05/30	2037	04/05/2023			Bond Future	11.3431	82.7179	11.2894	83.0346	(0.474)	0.0000	0.0000	0
2022/05/30	2037	04/05/2023	11.32	Call	Bond Future	3,502.6100	3.5026	3,652.3800	3.6524	4.276	0	0	0
2022/05/30	2037	04/05/2023	11.32	Put	Bond Future	3,638.6100	3.6386	3,471.7100	3.4717	(4.587)	0	0	0
2022/05/30	2038	04/08/2022			Bond Future	130.6904	130.6904	132.5788	132.5788	1.445	0.0000	0.0000	4,102
2022/05/30	2038	03/11/2022			Bond Future	132.6543	132.6543	134.5700	134.5700	1.444	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
2022/05/30	2038	02/02/2023			Bond Future	133.0363		134.9827		1.463	0.0000	0.0000	0
2022/05/30	2038	04/05/2023			Bond Future	135.4627		137.4437		1.462	0.0000	0.0000	0
2022/05/30	2040	04/08/2022	9.70	Put	Bond Future	9,870.8800	9.8709	9,511.7700	9.5118	(3.638)	0	0	0
2022/05/30	2040	04/08/2022	11.05	Call	Bond Future	1,859.0500	1.8591	2,009.1300	2.0091	8.073	0	0	0
2022/05/30	2040	04/08/2022	11.05	Put	Bond Future	1,833.1900	1.8332	1,622.7100	1.6227	(11.482)	0	0	0
2022/05/30	2040	04/08/2022	12.24	Put	Bond Future	179.6500	0.1796	140.6100	0.1406	(21.731)	0	0	460
2022/05/30	2040	04/08/2022			Bond Future	11.0462	84.5451	10.9927	84.9056	(0.484)	0.0000	0.0000	120,054
2022/05/30	2040	04/08/2022	9.70	Call	Bond Future	14.3600	0.0144	15.8100	0.0158	10.097	0	0	460
2022/05/30	2040	04/08/2022	10.70	Call	Bond Future	849.2900	0.8493	929.7900	0.9298	9.479	0	0	460
2022/05/30	2040	04/08/2022	10.70	Put	Bond Future	3,225.8700	3.2259	2,945.8100	2.9458	(8.682)	0	0	0
2022/05/30	2040	04/08/2022	11.03	Call	Bond Future	1,789.5100	1.7895	1,935.4000	1.9354	8.153	0	0	0
2022/05/30	2040	04/08/2022	11.03	Put	Bond Future	1,898.1200	1.8981	1,683.4500	1.6834	(11.310)	0	0	0
2022/05/30	2040	04/08/2022	11.04	Call	Bond Future	1,824.1800	1.8242	1,972.1600	1.9722	8.112	0	0	0
2022/05/30	2040	04/08/2022	11.04	Put	Bond Future	1,865.5100	1.8655	1,652.9300	1.6529	(11.395)	0	0	0
2022/05/30	2040	04/08/2022	12.24	Call	Bond Future	7,636.6000	7.6366	7,958.1200	7.9581	4.210	0	0	0
2022/05/30	2040	03/11/2022	11.40	Call	Bond Future	3,537.9400	3.5379	3,730.9700	3.7310	5.456	0	0	0
2022/05/30	2040	03/11/2022	11.41	Put	Bond Future	2,195.3900	2.1954	2,024.6100	2.0246	(7.779)	0	0	0
2022/05/30	2040	03/11/2022	12.52	Call	Bond Future	8,673.7700	8.6738	8,971.0400	8.9710	3.427	0	0	0
2022/05/30	2040	03/11/2022	10.70	Call	Bond Future	1,344.3000	1.3443	1,442.8400	1.4428	7.330	0	0	1,100
2022/05/30	2040	03/11/2022	11.20	Call	Bond Future	2,794.4600	2.7945	2,960.9000	2.9609	5.956	0	0	1,100
2022/05/30	2040	03/11/2022	11.20	Put	Bond Future	2,774.6100	2.7746	2,575.9600	2.5760	(7.160)	0	0	0
2022/05/30	2040	03/11/2022	11.39	Call	Bond Future	3,498.7700	3.4988	3,690.5100	3.6905	5.480	0	0	0
2022/05/30	2040	03/11/2022			Bond Future	11.1970	85.7971	11.1416	86.1622	(0.494)	0.0000	0.0000	3,965
2022/05/30	2040	03/11/2022	11.40	Put	Bond Future	2,220.1100	2.2201	2,048.0500	2.0481	(7.750)	0	0	0
2022/05/30	2040	03/11/2022	11.41	Call	Bond Future	3,577.2900	3.5773	3,771.6000	3.7716	5.432	0	0	0
2022/05/30	2040	03/11/2022	12.52	Put	Bond Future	643.3600	0.6434	575.5400	0.5755	(10.542)	0	0	1,100
2022/05/30	2040	03/11/2022	10.70	Put	Bond Future	4,713.1800	4.7132	4,446.6300	4.4466	(5.655)	0	0	0
2022/05/30	2040	03/11/2022	11.39	Put	Bond Future	2,245.0800	2.2451	2,071.7300	2.0717	(7.721)	0	0	0
2022/05/30	2040	02/02/2023	11.12	Call	Bond Future	2,693.7300	2.6937	2,845.1300	2.8451	5.620	0	0	0
2022/05/30	2040	02/02/2023	11.12	Put	Bond Future	4,089.9600	4.0900	3,870.9900	3.8710	(5.354)	0	0	0
2022/05/30	2040	02/02/2023			Bond Future	11.3341	82.7436	11.2767	83.1140	(0.506)	0.0000	0.0000	0
2022/05/30	2040	02/02/2023	11.10	Call	Bond Future	2,634.1600	2.6342	2,783.2700	2.7833	5.661	0	0	0
2022/05/30	2040	02/02/2023	11.10	Put	Bond Future	4,162.7200	4.1627	3,941.4600	3.9415	(5.315)	0	0	0
2022/05/30	2040	02/02/2023	11.11	Call	Bond Future	2,663.7200	2.6637	2,813.9800	2.8140	5.641	0	0	0
2022/05/30	2040	02/02/2023	11.11	Put	Bond Future	4,126.0700	4.1261	3,905.9600	3.9060	(5.335)	0	0	0
2022/05/30	2040	04/05/2023	11.43	Call	Bond Future	3,790.1200	3.7901	3,969.4900	3.9695	4.733	0	0	0
2022/05/30	2040	04/05/2023	11.43	Put	Bond Future	4,006.0200	4.0060	3,808.9000	3.8089	(4.921)	0	0	0
2022/05/30	2040	04/05/2023			Bond Future	11.4641	84.2408	11.4047	84.6173	(0.518)	0.0000	0.0000	0
2022/05/30	2040	04/05/2023	11.41	Call	Bond Future	3,725.7900	3.7258	3,903.2100	3.9032	4.762	0	0	0
2022/05/30	2040	04/05/2023	11.41	Put	Bond Future	4,068.7000	4.0687	3,869.6300	3.8696	(4.893)	0	0	0
2022/05/30	2040	04/05/2023	11.42	Call	Bond Future	3,757.9000	3.7579	3,936.2900	3.9363	4.747	0	0	0
2022/05/30	2040	04/05/2023	11.42	Put	Bond Future	4,037.2600	4.0373	3,839.1600	3.8392	(4.907)	0	0	0
2022/05/30	2044	04/08/2022	11.08	Call	Bond Future	1,970.7900	1.9708	2,030.2600	2.0303	3.018	0	0	0
2022/05/30	2044	04/08/2022	11.08	Put	Bond Future	1,824.8700	1.8249	1,694.2400	1.6942	(7.158)	0	0	0
2022/05/30	2044	04/08/2022	11.09	Call	Bond Future	2,007.4900	2.0075	2,068.0600	2.0681	3.017	0	0	0
2022/05/30	2044	04/08/2022	11.09	Put	Bond Future	1,793.1500	1.7931	1,663.6200	1.6636	(7.224)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing	% Movement in MTM	Today's High	Today's Low	Open Interest
2022/05/30	2044	04/08/2022			Bond Future	11.0587	81.4244	11.0311	81.6145	(0.250)	0.0000	0.0000	76,692
2022/05/30	2044	04/08/2022	11.10	Call	Bond Future	2,044.3900	2.0444	2,106.0600	2.1061	3.017	0	0	0
2022/05/30	2044	04/08/2022	11.10	Put	Bond Future	1,761.7300	1.7617	1,633.3000	1.6333	(7.290)	0	0	0
2022/05/30	2044	03/11/2022	11.40	Put	Bond Future	2,289.9400	2.2899	2,185.2600	2.1853	(4.571)	0	0	0
2022/05/30	2044	03/11/2022	11.41	Call	Bond Future	3,649.1600	3.6492	3,737.2500	3.7373	2.414	0	0	0
2022/05/30	2044	03/11/2022	11.41	Put	Bond Future	2,264.5500	2.2646	2,160.5500	2.1606	(4.593)	0	0	0
2022/05/30	2044	03/11/2022			Bond Future	11.2010	82.6303	11.1725	82.8224	(0.255)	0.0000	0.0000	0
2022/05/30	2044	03/11/2022	11.39	Call	Bond Future	3,569.4100	3.5694	3,656.1300	3.6561	2.430	0	0	0
2022/05/30	2044	03/11/2022	11.39	Put	Bond Future	2,315.5900	2.3156	2,210.2200	2.2102	(4.550)	0	0	0
2022/05/30	2044	03/11/2022	11.40	Call	Bond Future	3,609.2000	3.6092	3,696.6100	3.6966	2.422	0	0	0
2022/05/30	2044	02/02/2023	11.14	Call	Bond Future	2,841.8300	2.8418	2,912.2700	2.9123	2.479	0	0	0
2022/05/30	2044	02/02/2023	11.14	Put	Bond Future	4,110.6900	4.1107	3,986.6200	3.9866	(3.018)	0	0	0
2022/05/30	2044	02/02/2023	11.15	Call	Bond Future	2,873.2400	2.8732	2,944.2600	2.9443	2.472	0	0	0
2022/05/30	2044	02/02/2023	11.15	Put	Bond Future	4,074.5000	4.0745	3,951.0100	3.9510	(3.031)	0	0	0
2022/05/30	2044	02/02/2023			Bond Future	11.3301	79.6483	11.3006	79.8428	(0.260)	0.0000	0.0000	0
2022/05/30	2044	02/02/2023	11.16	Call	Bond Future	2,904.5600	2.9046	2,976.1700	2.9762	2.465	0	0	0
2022/05/30	2044	02/02/2023	11.16	Put	Bond Future	4,038.3100	4.0383	3,915.4100	3.9154	(3.043)	0	0	0
2022/05/30	2044	04/05/2023	11.41	Call	Bond Future	3,866.4900	3.8665	3,951.1300	3.9511	2.189	0	0	0
2022/05/30	2044	04/05/2023	11.41	Put	Bond Future	4,139.3800	4.1394	4,026.5700	4.0266	(2.725)	0	0	0
2022/05/30	2044	04/05/2023	11.42	Call	Bond Future	3,899.2900	3.8993	3,984.4400	3.9844	2.184	0	0	0
2022/05/30	2044	04/05/2023	11.42	Put	Bond Future	4,107.1400	4.1071	3,994.8400	3.9948	(2.734)	0	0	0
2022/05/30	2044	04/05/2023			Bond Future	11.4520	81.0897	11.4216	81.2872	(0.266)	0.0000	0.0000	0
2022/05/30	2044	04/05/2023	11.43	Call	Bond Future	3,932.2200	3.9322	4,017.8700	4.0179	2.178	0	0	0
2022/05/30	2044	04/05/2023	11.43	Put	Bond Future	4,075.1200	4.0751	3,963.3200	3.9633	(2.743)	0	0	0
2022/05/30	2046	04/08/2022			Bond Future	120.2443	120.2443	122.5221	122.5221	1.894	0.0000	0.0000	16,569
2022/05/30	2046	03/11/2022			Bond Future	120.0964	120.0964	122.4072	122.4072	1.924	0.0000	0.0000	1,566
2022/05/30	2046	02/02/2023			Bond Future	122.1555	122.1555	124.5047	124.5047	1.923	0.0000	0.0000	0
2022/05/30	2046	04/05/2023			Bond Future	122.3685	122.3685	124.7587	124.7587	1.953	0.0000	0.0000	0
2022/05/30	2050	04/08/2022			Bond Future	122.6960	122.6960	124.4847	124.4847	1.458	0.0000	0.0000	11,293
2022/05/30	2050	03/11/2022			Bond Future	124.5395	124.5395	126.3538	126.3538	1.457	0.0000	0.0000	0
2022/05/30	2050	02/02/2023			Bond Future	124.5734	124.5734	126.4172	126.4172	1.480	0.0000	0.0000	0
2022/05/30	2050	04/05/2023			Bond Future	126.8453	126.8453	128.7217	128.7217	1.479	0.0000	0.0000	0
2022/05/30	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/05/30	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/05/30	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/05/30	AL37	04/08/2022			Index Future	829.9560	829.9560	833.1860	833.1860	0.389	0.0000	0.0000	0
2022/05/30	AL37	03/11/2022			Index Future	842.3430	842.3430	845.5980	845.5980	0.386	0.0000	0.0000	0
2022/05/30	AL37	02/02/2023			Index Future	856.5710	856.5710	859.8580	859.8580	0.384	0.0000	0.0000	0
2022/05/30	AL37	04/05/2023			Index Future	871.9750	871.9750	875.3040	875.3040	0.382	0.0000	0.0000	0
2022/05/30	AL7T	04/08/2022			Index Future	951.8210	951.8210	956.1000	956.1000	0.450	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
2022/05/30	AL7T	03/11/2022			Index Future	966.0270	966.0270	970.3430	970.3430	0.447	0.0000	0.0000	0
2022/05/30	AL7T	02/02/2023			Index Future	982.3450	982.3450	986.7070	986.7070	0.444	0.0000	0.0000	0
2022/05/30	AL7T	04/05/2023			Index Future	1,000.0100	1,000.0100	1,004.4310	1,004.4310	0.442	0.0000	0.0000	0
2022/05/30	ALBI	04/08/2022			Index Future	845.0610	845.0610	848.3920	848.3920	0.394	0.0000	0.0000	134
2022/05/30	ALBI	03/11/2022			Index Future	857.6730	857.6730	861.0300	861.0300	0.391	0.0000	0.0000	0
2022/05/30	ALBI	02/02/2023			Index Future	872.1610	872.1610	875.5500	875.5500	0.389	0.0000	0.0000	0
2022/05/30	ALBI	04/05/2023			Index Future	887.8450	887.8450	891.2780	891.2780	0.387	0.0000	0.0000	0
2022/05/30	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/05/30	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/05/30	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/05/30	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/05/30	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/05/30	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/05/30	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/05/30	C040	06/10/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/05/30	C040	31/01/2040			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/05/30	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/05/30	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/05/30	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/05/30	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/05/30	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/05/30	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/05/30	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2022/05/30	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/05/30	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/05/30	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/05/30	C223	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	% Movement in MTM	Today's High	Today's Low	Open Interest
2022/05/30	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/05/30	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/05/30	C303	28/02/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/05/30	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/05/30	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/05/30	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/05/30	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/05/30	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/05/30	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/05/30	ES33	04/08/2022			Bond Future	11.7465	77.0335	11.6873	77.3289	(0.504)	0.0000	0.0000	350
2022/05/30	ES33	03/11/2022			Bond Future	11.9538	74.4082	11.8922	74.7074	(0.515)	0.0000	0.0000	0
2022/05/30	ES33	02/02/2023			Bond Future	12.1481	75.6864	12.0840	75.9899	(0.527)	0.0000	0.0000	0
2022/05/30	ES33	04/05/2023			Bond Future	12.3297	73.2799	12.2630	73.5884	(0.541)	0.0000	0.0000	0
2022/05/30	ES42	04/08/2022			Bond Future	12.1360	75.4328	12.0873	75.7137	(0.401)	0.0000	0.0000	4,769
2022/05/30	ES42	03/11/2022			Bond Future	12.3257	72.3063	12.2751	72.5907	(0.410)	0.0000	0.0000	0
2022/05/30	ES42	02/02/2023			Bond Future	12.4973	73.5506	12.4448	73.8392	(0.420)	0.0000	0.0000	0
2022/05/30	ES42	04/05/2023			Bond Future	12.6652	70.6333	12.6106	70.9267	(0.431)	0.0000	0.0000	0
2022/05/30	GOVI	04/08/2022	819.28	Call	GOVI	143,790.0000	14.3790	176,630.0000	17.6630	22.839	0	0	0
2022/05/30	GOVI	04/08/2022	819.28	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/05/30	GOVI	04/08/2022			GOVI	833.6590	833.6590	836.9430	836.9430	0.394	0.0000	0.0000	1,110
2022/05/30	GOVI	04/08/2022	819.26	Call	GOVI	143,990.0000	14.3990	176,830.0000	17.6830	22.807	0	0	0
2022/05/30	GOVI	04/08/2022	819.26	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/05/30	GOVI	04/08/2022	819.27	Call	GOVI	143,890.0000	14.3890	176,730.0000	17.6730	22.823	0	0	0
2022/05/30	GOVI	04/08/2022	819.27	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/05/30	GOVI	03/11/2022	820.41	Call	GOVI	256,910.0000	25.6910	290,010.0000	29.0010	12.884	0	0	0
2022/05/30	GOVI	03/11/2022	820.41	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/05/30	GOVI	03/11/2022	820.42	Call	GOVI	256,810.0000	25.6810	289,910.0000	28.9910	12.889	0	0	0
2022/05/30	GOVI	03/11/2022	820.42	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/05/30	GOVI	03/11/2022			GOVI	846.1010	846.1010	849.4110	849.4110	0.391	0.0000	0.0000	0
2022/05/30	GOVI	03/11/2022	820.43	Call	GOVI	256,710.0000	25.6710	289,810.0000	28.9810	12.894	0	0	0
2022/05/30	GOVI	03/11/2022	820.43	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/05/30	GOVI	02/02/2023	850.82	Call	GOVI	95,730.0000	9.5730	129,150.0000	12.9150	34.911	0	0	0
2022/05/30	GOVI	02/02/2023	850.82	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/05/30	GOVI	02/02/2023	850.83	Call	GOVI	95,630.0000	9.5630	129,050.0000	12.9050	34.947	0	0	0
2022/05/30	GOVI	02/02/2023	850.83	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/05/30	GOVI	02/02/2023			GOVI	860.3930	860.3930	863.7350	863.7350	0.388	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
2022/05/30	GOVI	02/02/2023	850.84	Call	GOVI	95,530.0000	9.5530	128,950.0000	12.8950	34.984	0	0	0
2022/05/30	GOVI	02/02/2023	850.84	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/05/30	GOVI	04/05/2023	852.86	Call	GOVI	230,050.0000	23.0050	263,900.0000	26.3900	14.714	0	0	0
2022/05/30	GOVI	04/05/2023	852.86	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/05/30	GOVI	04/05/2023	852.87	Call	GOVI	229,950.0000	22.9950	263,800.0000	26.3800	14.721	0	0	0
2022/05/30	GOVI	04/05/2023	852.87	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/05/30	GOVI	04/05/2023			GOVI	875.8650	875.8650	879.2500	879.2500	0.386	0.0000	0.0000	0
2022/05/30	GOVI	04/05/2023	852.88	Call	GOVI	229,850.0000	22.9850	263,700.0000	26.3700	14.727	0	0	0
2022/05/30	GOVI	04/05/2023	852.88	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/05/30	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2022/05/30	IGOV	04/08/2022			Index Future	322.9550	322.9550	325.7320	325.7320	0.860	0.0000	0.0000	759
2022/05/30	IGOV	03/11/2022			Index Future	327.8540	327.8540	330.6640	330.6640	0.857	0.0000	0.0000	16
2022/05/30	IGOV	02/02/2023			Index Future	333.4690	333.4690	336.3180	336.3180	0.854	0.0000	0.0000	0
2022/05/30	IGOV	04/05/2023			Index Future	339.5420	339.5420	342.4360	342.4360	0.852	0.0000	0.0000	0
2022/05/30	IS05	21/06/2022			Interest Rate Swap	90.2900	90.2900	90.2900	90.2900	0.000	0.0000	0.0000	0
2022/05/30	IS05	20/09/2022			Interest Rate Swap	93.5000	93.5000	93.5000	93.5000	0.000	0.0000	0.0000	0
2022/05/30	IS05	20/12/2022			Interest Rate Swap	94.0600	94.0600	94.0600	94.0600	0.000	0.0000	0.0000	0
2022/05/30	IS05	22/03/2023			Interest Rate Swap	86.5400	86.5400	86.5400	86.5400	0.000	0.0000	0.0000	0
2022/05/30	IS05	20/06/2023			Interest Rate Swap	92.1700	92.1700	92.1700	92.1700	0.000	0.0000	0.0000	0
2022/05/30	IS05	19/09/2023			Interest Rate Swap	94.8800	94.8800	94.8800	94.8800	0.000	0.0000	0.0000	0
2022/05/30	IS10	17/12/2025			Interest Rate Swap	80.2800	80.2800	80.2800	80.2800	0.000	0.0000	0.0000	0
2022/05/30	IS10	16/03/2026			Interest Rate Swap	76.8200	76.8200	76.8200	76.8200	0.000	0.0000	0.0000	0
2022/05/30	IS10	15/06/2026			Interest Rate Swap	75.2400	75.2400	75.2400	75.2400	0.000	0.0000	0.0000	0
2022/05/30	IS10	21/09/2026			Interest Rate Swap	77.2700	77.2700	77.2700	77.2700	0.000	0.0000	0.0000	0
2022/05/30	IS10	21/12/2026			Interest Rate Swap	81.3000	81.3000	81.3000	81.3000	0.000	0.0000	0.0000	0
2022/05/30	IS10	15/03/2027			Interest Rate Swap	79.8000	79.8000	79.8000	79.8000	0.000	0.0000	0.0000	0
2022/05/30	IS10	21/06/2027			Interest Rate Swap	81.8600	81.8600	81.8600	81.8600	0.000	0.0000	0.0000	0
2022/05/30	IS10	20/09/2027			Interest Rate Swap	87.6100	87.6100	87.6100	87.6100	0.000	0.0000	0.0000	0
2022/05/30	IS10	20/12/2027			Interest Rate Swap	87.9400	87.9400	87.9400	87.9400	0.000	0.0000	0.0000	0
2022/05/30	IS10	22/03/2028			Interest Rate Swap	80.8900	80.8900	80.8900	80.8900	0.000	0.0000	0.0000	0
2022/05/30	IS10	20/06/2028			Interest Rate Swap	88.6800	88.6800	88.6800	88.6800	0.000	0.0000	0.0000	0
2022/05/30	IS10	19/09/2028			Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0.000	0.0000	0.0000	0
2022/05/30	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2022/05/30	JBAF	15/06/2022			Jibar Tradeable Future	4.9550	95.0450	4.9650	95.0350	0.202	0.0000	0.0000	0
2022/05/30	JBAF	20/07/2022			Jibar Tradeable Future	5.0350	94.9650	5.0500	94.9500	0.298	0.0000	0.0000	0
2022/05/30	JBAF	17/08/2022			Jibar Tradeable Future	5.3800	94.6200	5.3900	94.6100	0.186	0.0000	0.0000	0
2022/05/30	JBAF	21/09/2022			Jibar Tradeable Future	5.4850	94.5150	5.5050	94.4950	0.365	0.0000	0.0000	0
2022/05/30	JBAF	19/10/2022			Jibar Tradeable Future	5.8100	94.1900	5.8250	94.1750	0.258	0.0000	0.0000	0
2022/05/30	JBAF	16/11/2022			Jibar Tradeable Future	5.8900	94.1100	5.9400	94.0600	0.849	0.0000	0.0000	0
2022/05/30	JBAF	21/12/2022			Jibar Tradeable Future	6.2000	93.8000	6.2400	93.7600	0.645	0.0000	0.0000	68
2022/05/30	JBAF	15/03/2023			Jibar Tradeable Future	6.6150	93.3850	6.6700	93.3300	0.831	0.0000	0.0000	0
2022/05/30	JBAF	21/06/2023			Jibar Tradeable Future	6.9700	93.0300	7.0100	92.9900	0.574	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
2022/05/30	JBAF	20/09/2023			Jibar Tradeable Future	7.1400	92.8600	7.2000	92.8000	0.840	0.0000	0.0000	75
2022/05/30	JBAF	20/12/2023			Jibar Tradeable Future	7.2750	92.7250	7.2900	92.7100	0.206	0.0000	0.0000	172
2022/05/30	JBAF	20/03/2024			Jibar Tradeable Future	7.3750	92.6250	7.4050	92.5950	0.407	0.0000	0.0000	0
2022/05/30	R023	04/08/2022	6.05	Call	Bond Future	212.8800	0.2129	257.8700	0.2579	21.134	0	0	0
2022/05/30	R023	04/08/2022	6.05	Put	Bond Future	55.8100	0.0558	37.2100	0.0372	(33.327)	0	0	0
2022/05/30	R023	04/08/2022			Bond Future	5.7625	104.5016	5.6463	104.5652	(2.016)	0.0000	0.0000	22,183
2022/05/30	R023	04/08/2022	6.03	Call	Bond Future	204.4900	0.2045	248.7800	0.2488	21.659	0	0	0
2022/05/30	R023	04/08/2022	6.03	Put	Bond Future	58.3300	0.0583	39.0300	0.0390	(33.088)	0	0	0
2022/05/30	R023	04/08/2022	6.04	Call	Bond Future	208.7500	0.2088	253.3800	0.2534	21.380	0	0	0
2022/05/30	R023	04/08/2022	6.04	Put	Bond Future	57.1300	0.0571	38.1700	0.0382	(33.187)	0	0	0
2022/05/30	R023	03/11/2022	6.25	Call	Bond Future	245.8500	0.2459	296.3200	0.2963	20.529	0	0	0
2022/05/30	R023	03/11/2022	6.25	Put	Bond Future	37.1100	0.0371	24.0300	0.0240	(35.247)	0	0	0
2022/05/30	R023	03/11/2022	6.26	Call	Bond Future	248.4200	0.2484	299.0400	0.2990	20.377	0	0	0
2022/05/30	R023	03/11/2022	6.26	Put	Bond Future	36.6200	0.0366	23.6900	0.0237	(35.309)	0	0	0
2022/05/30	R023	03/11/2022			Bond Future	5.5711	102.1291	5.3650	102.1926	(3.700)	0.0000	0.0000	0
2022/05/30	R023	03/11/2022	6.27	Call	Bond Future	251.0000	0.2510	301.7800	0.3018	20.231	0	0	0
2022/05/30	R023	03/11/2022	6.27	Put	Bond Future	36.1300	0.0361	23.3600	0.0234	(35.345)	0	0	0
2022/05/30	R035	04/08/2022	9.53	Call	Bond Future	27.3000	0.0273	31.1400	0.0311	14.066	0	0	400
2022/05/30	R035	04/08/2022	9.53	Put	Bond Future	7,829.6600	7.8297	7,468.5400	7.4685	(4.612)	0	0	0
2022/05/30	R035	04/08/2022	9.84	Call	Bond Future	108.0800	0.1081	123.5700	0.1236	14.332	0	0	100
2022/05/30	R035	04/08/2022	9.84	Put	Bond Future	5,776.6200	5.7766	5,427.1500	5.4272	(6.050)	0	0	0
2022/05/30	R035	04/08/2022	10.53	Put	Bond Future	2,282.1500	2.2822	2,033.3400	2.0333	(10.902)	0	0	0
2022/05/30	R035	04/08/2022	11.13	Put	Bond Future	753.3200	0.7533	628.4700	0.6285	(16.573)	0	0	100
2022/05/30	R035	04/08/2022	10.64	Call	Bond Future	1,433.8500	1.4338	1,573.3400	1.5733	9.728	0	0	0
2022/05/30	R035	04/08/2022	10.64	Put	Bond Future	1,897.4800	1.8975	1,672.0100	1.6720	(11.883)	0	0	100
2022/05/30	R035	04/08/2022	10.72	Call	Bond Future	1,683.1300	1.6831	1,839.9400	1.8399	9.317	0	0	0
2022/05/30	R035	04/08/2022	10.72	Put	Bond Future	1,649.1100	1.6491	1,440.9600	1.4410	(12.622)	0	0	0
2022/05/30	R035	04/08/2022	10.73	Call	Bond Future	1,715.8100	1.7158	1,874.7900	1.8748	9.266	0	0	0
2022/05/30	R035	04/08/2022	10.73	Put	Bond Future	1,619.8600	1.6199	1,413.8800	1.4139	(12.716)	0	0	0
2022/05/30	R035	04/08/2022			Bond Future	10.7145	91.3803	10.6558	91.7453	(0.548)	0.0000	0.0000	129,178
2022/05/30	R035	04/08/2022	10.53	Call	Bond Future	1,127.6500	1.1277	1,243.8000	1.2438	10.300	0	0	400
2022/05/30	R035	04/08/2022	10.74	Call	Bond Future	1,748.8300	1.7488	1,909.9800	1.9100	9.215	0	0	0
2022/05/30	R035	04/08/2022	10.74	Put	Bond Future	1,591.0200	1.5910	1,387.2100	1.3872	(12.810)	0	0	0
2022/05/30	R035	04/08/2022	11.13	Call	Bond Future	3,275.8200	3.2758	3,515.9300	3.5159	7.330	0	0	0
2022/05/30	R035	04/08/2022	12.18	Call	Bond Future	8,527.2500	8.5273	8,871.7300	8.8717	4.040	0	0	0
2022/05/30	R035	04/08/2022	12.18	Put	Bond Future	77.9300	0.0779	57.4500	0.0575	(26.280)	0	0	400
2022/05/30	R035	03/11/2022	11.15	Call	Bond Future	3,459.4200	3.4594	3,666.9600	3.6670	5.999	0	0	0
2022/05/30	R035	03/11/2022	11.15	Put	Bond Future	1,839.9400	1.8399	1,678.0000	1.6780	(8.801)	0	0	0
2022/05/30	R035	03/11/2022	12.68	Call	Bond Future	10,301.5700	10.3016	10,630.7200	10.6307	3.195	0	0	0
2022/05/30	R035	03/11/2022	12.68	Put	Bond Future	314.7800	0.3148	274.4500	0.2745	(12.812)	0	0	1,000
2022/05/30	R035	03/11/2022	10.99	Call	Bond Future	2,879.1300	2.8791	3,065.3400	3.0653	6.468	0	0	0
2022/05/30	R035	03/11/2022	10.99	Put	Bond Future	2,209.4400	2.2094	2,026.1700	2.0262	(8.295)	0	0	582
2022/05/30	R035	03/11/2022	11.05	Call	Bond Future	3,090.7900	3.0908	3,285.1500	3.2851	6.288	0	0	1,000
2022/05/30	R035	03/11/2022	10.57	Call	Bond Future	1,632.9900	1.6330	1,759.8600	1.7599	7.769	0	0	0
2022/05/30	R035	03/11/2022	10.57	Put	Bond Future	3,529.3900	3.5294	3,286.7800	3.2868	(6.874)	0	0	582
2022/05/30	R035	03/11/2022			Bond Future	10.8787	88.2453	10.8178	88.6148	(0.560)	0.0000	0.0000	3,020

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
2022/05/30	R035	03/11/2022	11.14	Call	Bond Future	3,421.6900	3.4217	3,627.9400	3.6279	6.028	0	0	0
2022/05/30	R035	03/11/2022	11.14	Put	Bond Future	1,861.1400	1.8611	1,697.9100	1.6979	(8.770)	0	0	0
2022/05/30	R035	03/11/2022	11.05	Put	Bond Future	2,063.1700	2.0632	1,888.0500	1.8881	(8.488)	0	0	0
2022/05/30	R035	03/11/2022	11.13	Call	Bond Future	3,384.3500	3.3844	3,589.3000	3.5893	6.056	0	0	0
2022/05/30	R035	03/11/2022	11.13	Put	Bond Future	1,882.7800	1.8828	1,718.2500	1.7182	(8.739)	0	0	0
2022/05/30	R035	03/11/2022	9.82	Call	Bond Future	331.4800	0.3315	368.7100	0.3687	11.231	0	0	582
2022/05/30	R035	03/11/2022	9.82	Put	Bond Future	7,086.4200	7.0864	6,754.1700	6.7542	(4.689)	0	0	0
2022/05/30	R035	03/11/2022	10.30	Call	Bond Future	1,026.3300	1.0263	1,116.6000	1.1166	8.795	0	0	1,000
2022/05/30	R035	03/11/2022	10.30	Put	Bond Future	4,629.9200	4.6299	4,350.7100	4.3507	(6.031)	0	0	0
2022/05/30	R035	02/02/2023	13.22	Put	Bond Future	399.7300	0.3997	359.7400	0.3597	(10.004)	0	0	1,000
2022/05/30	R035	02/02/2023	10.88	Call	Bond Future	2,609.0500	2.6090	2,771.0600	2.7711	6.210	0	0	0
2022/05/30	R035	02/02/2023	10.88	Put	Bond Future	3,488.3200	3.4883	3,275.4100	3.2754	(6.104)	0	0	0
2022/05/30	R035	02/02/2023	9.81	Call	Bond Future	517.8500	0.5178	566.6700	0.5667	9.427	0	0	582
2022/05/30	R035	02/02/2023	9.81	Put	Bond Future	8,162.2300	8.1622	7,836.1300	7.8361	(3.995)	0	0	0
2022/05/30	R035	02/02/2023	10.30	Call	Bond Future	5,666.8200	5.6668	5,386.8000	5.3868	(4.941)	0	0	0
2022/05/30	R035	02/02/2023	10.66	Call	Bond Future	2,015.3200	2.0153	2,151.4900	2.1515	6.757	0	0	0
2022/05/30	R035	02/02/2023	10.66	Put	Bond Future	4,228.0300	4.2280	3,989.2800	3.9893	(5.647)	0	0	582
2022/05/30	R035	02/02/2023			Bond Future	11.0277	89.7397	10.9645	90.1146	(0.573)	0.0000	0.0000	0
2022/05/30	R035	02/02/2023	11.05	Call	Bond Future	3,118.0400	3.1180	3,299.8100	3.2998	5.830	0	0	1,000
2022/05/30	R035	02/02/2023	11.05	Put	Bond Future	2,986.3900	2.9864	2,793.2400	2.7932	(6.468)	0	0	0
2022/05/30	R035	02/02/2023	11.06	Call	Bond Future	3,149.3800	3.1494	3,332.2900	3.3323	5.808	0	0	0
2022/05/30	R035	02/02/2023	11.06	Put	Bond Future	2,958.7800	2.9588	2,766.7700	2.7668	(6.489)	0	0	582
2022/05/30	R035	02/02/2023	13.22	Call	Bond Future	12,077.5700	12.0776	12,412.5000	12.4125	2.773	0	0	0
2022/05/30	R035	02/02/2023	10.86	Call	Bond Future	2,552.2000	2.5522	2,711.8700	2.7119	6.256	0	0	0
2022/05/30	R035	02/02/2023	10.86	Put	Bond Future	3,551.5100	3.5515	3,336.2600	3.3363	(6.061)	0	0	0
2022/05/30	R035	02/02/2023	10.87	Call	Bond Future	2,580.5400	2.5805	2,741.3800	2.7414	6.233	0	0	0
2022/05/30	R035	02/02/2023	10.87	Put	Bond Future	3,519.8000	3.5198	3,305.7200	3.3057	(6.082)	0	0	0
2022/05/30	R035	02/02/2023	10.30	Call	Bond Future	1,209.0800	1.2091	1,303.9800	1.3040	7.849	0	0	1,000
2022/05/30	R035	04/05/2023	11.20	Call	Bond Future	3,634.5400	3.6345	3,824.5400	3.8245	5.228	0	0	0
2022/05/30	R035	04/05/2023	11.21	Call	Bond Future	3,665.2000	3.6652	3,856.1900	3.8562	5.211	0	0	0
2022/05/30	R035	04/05/2023	11.22	Put	Bond Future	3,349.9600	3.3500	3,160.9400	3.1609	(5.642)	0	0	0
2022/05/30	R035	04/05/2023			Bond Future	11.1600	86.8632	11.0944	87.2442	(0.588)	0.0000	0.0000	0
2022/05/30	R035	04/05/2023	11.20	Put	Bond Future	3,403.7200	3.4037	3,212.7100	3.2127	(5.612)	0	0	0
2022/05/30	R035	04/05/2023	11.21	Put	Bond Future	3,376.7600	3.3768	3,186.7400	3.1867	(5.627)	0	0	0
2022/05/30	R035	04/05/2023	11.22	Call	Bond Future	3,695.9700	3.6960	3,887.9600	3.8880	5.195	0	0	0
2022/05/30	R186	04/08/2022	7.96	Call	Bond Future	343.6300	0.3436	444.5900	0.4446	29.380	0	0	3,600
2022/05/30	R186	04/08/2022	8.15	Call	Bond Future	569.2400	0.5692	715.8700	0.7159	25.759	0	0	0
2022/05/30	R186	04/08/2022	8.15	Put	Bond Future	1,464.0200	1.4640	1,184.0600	1.1841	(19.123)	0	0	0
2022/05/30	R186	04/08/2022	9.78	Call	Bond Future	5,130.3000	5.1303	5,539.6000	5.5396	7.978	0	0	0
2022/05/30	R186	04/08/2022	9.78	Put	Bond Future	43.6600	0.0437	26.3700	0.0264	(39.601)	0	0	3,600
2022/05/30	R186	04/08/2022			Bond Future	8.3866	109.0048	8.2735	109.4314	(1.349)	0.0000	0.0000	81,225
2022/05/30	R186	04/08/2022	6.96	Call	Bond Future	12.7100	0.0127	17.7500	0.0177	39.654	0	0	3,600
2022/05/30	R186	04/08/2022	6.96	Put	Bond Future	5,551.5700	5.5516	5,130.0200	5.1300	(7.593)	0	0	0
2022/05/30	R186	04/08/2022	7.96	Put	Bond Future	1,963.7300	1.9637	1,638.1000	1.6381	(16.582)	0	0	0
2022/05/30	R186	04/08/2022	8.13	Call	Bond Future	541.5200	0.5415	683.0500	0.6831	26.136	0	0	0
2022/05/30	R186	04/08/2022	8.13	Put	Bond Future	1,512.3700	1.5124	1,227.3100	1.2273	(18.849)	0	0	0
2022/05/30	R186	04/08/2022	8.14	Call	Bond Future	555.3600	0.5554	699.4300	0.6994	25.942	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
2022/05/30	R186	04/08/2022	8.14	Put	Bond Future	1,488.1700	1.4882	1,205.6500	1.2056	(18.984)	0	0	0
2022/05/30	R186	03/11/2022	8.91	Put	Bond Future	969.0600	0.9691	807.5700	0.8076	(16.665)	0	0	4,310
2022/05/30	R186	03/11/2022	8.53	Call	Bond Future	1,398.6000	1.3986	1,609.1700	1.6092	15.056	0	0	0
2022/05/30	R186	03/11/2022	8.53	Put	Bond Future	1,499.7700	1.4998	1,278.4800	1.2785	(14.755)	0	0	0
2022/05/30	R186	03/11/2022	8.54	Call	Bond Future	1,417.2800	1.4173	1,629.5200	1.6295	14.975	0	0	0
2022/05/30	R186	03/11/2022	8.54	Put	Bond Future	1,482.9000	1.4829	1,263.2800	1.2633	(14.810)	0	0	0
2022/05/30	R186	03/11/2022			Bond Future	8.5585	110.6167	8.4372	111.0486	(1.417)	0.0000	0.0000	11,129
2022/05/30	R186	03/11/2022	8.55	Call	Bond Future	1,436.0900	1.4361	1,650.0100	1.6500	14.896	0	0	0
2022/05/30	R186	03/11/2022	8.55	Put	Bond Future	1,466.1800	1.4662	1,248.2400	1.2482	(14.864)	0	0	0
2022/05/30	R186	03/11/2022	8.91	Call	Bond Future	2,208.3400	2.2083	2,478.7100	2.4787	12.243	0	0	0
2022/05/30	R186	03/11/2022	8.23	Call	Bond Future	902.7800	0.9028	1,062.3200	1.0623	17.672	0	0	4,310
2022/05/30	R186	03/11/2022	8.23	Put	Bond Future	2,077.2700	2.0773	1,804.9500	1.8050	(13.110)	0	0	0
2022/05/30	R186	02/02/2023	8.33	Call	Bond Future	1,116.5500	1.1166	1,287.3300	1.2873	15.295	0	0	0
2022/05/30	R186	02/02/2023	8.33	Put	Bond Future	2,339.0000	2.3390	2,071.6900	2.0717	(11.428)	0	0	0
2022/05/30	R186	02/02/2023	8.32	Call	Bond Future	1,101.7700	1.1018	1,271.1300	1.2711	15.372	0	0	0
2022/05/30	R186	02/02/2023	8.32	Put	Bond Future	2,358.1600	2.3582	2,089.4300	2.0894	(11.396)	0	0	0
2022/05/30	R186	02/02/2023			Bond Future	8.6928	107.1936	8.5622	107.6317	(1.503)	0.0000	0.0000	0
2022/05/30	R186	02/02/2023	8.34	Call	Bond Future	1,131.1100	1.1311	1,303.2900	1.3033	15.222	0	0	0
2022/05/30	R186	02/02/2023	8.34	Put	Bond Future	2,319.6300	2.3196	2,053.7200	2.0537	(11.463)	0	0	0
2022/05/30	R186	04/05/2023	8.83	Put	Bond Future	1,958.1500	1.9581	1,741.0100	1.7410	(11.089)	0	0	0
2022/05/30	R186	04/05/2023	8.84	Call	Bond Future	2,037.8800	2.0379	2,267.0400	2.2670	11.245	0	0	0
2022/05/30	R186	04/05/2023			Bond Future	8.8101	109.1292	8.6687	109.5744	(1.605)	0.0000	0.0000	0
2022/05/30	R186	04/05/2023	8.83	Call	Bond Future	2,020.6000	2.0206	2,248.6500	2.2487	11.286	0	0	0
2022/05/30	R186	04/05/2023	8.84	Put	Bond Future	1,944.0600	1.9441	1,728.0300	1.7280	(11.112)	0	0	0
2022/05/30	R186	04/05/2023	8.82	Call	Bond Future	2,003.3900	2.0034	2,230.3300	2.2303	11.328	0	0	0
2022/05/30	R186	04/05/2023	8.82	Put	Bond Future	1,972.3300	1.9723	1,754.0800	1.7541	(11.066)	0	0	0
2022/05/30	R197	04/08/2022			Bond Future	328.1813	328.1813	328.5875	328.5875	0.124	0.0000	0.0000	870
2022/05/30	R197	03/11/2022			Bond Future	333.1107	333.1107	333.5200	333.5200	0.123	0.0000	0.0000	0
2022/05/30	R197	02/02/2023			Bond Future	330.0977	330.0977	330.5089	330.5089	0.125	0.0000	0.0000	0
2022/05/30	R197	04/05/2023			Bond Future	336.1198	336.1198	336.5363	336.5363	0.124	0.0000	0.0000	0
2022/05/30	R202	04/08/2022			Bond Future	250.3900	250.3900	252.1128	252.1128	0.688	0.0000	0.0000	6,593
2022/05/30	R202	03/11/2022			Bond Future	254.1508	254.1508	255.8972	255.8972	0.687	0.0000	0.0000	0
2022/05/30	R202	02/02/2023			Bond Future	253.8730	253.8730	255.6461	255.6461	0.698	0.0000	0.0000	0
2022/05/30	R202	04/05/2023			Bond Future	258.5020	258.5020	260.3055	260.3055	0.698	0.0000	0.0000	0
2022/05/30	R209	04/08/2022	10.57	Put	Bond Future	1,979.9700	1.9800	1,764.8600	1.7649	(10.864)	0	0	0
2022/05/30	R209	04/08/2022	10.58	Call	Bond Future	1,014.8200	1.0148	1,118.2100	1.1182	10.188	0	0	0
2022/05/30	R209	04/08/2022	10.58	Put	Bond Future	1,947.5700	1.9476	1,734.2700	1.7343	(10.952)	0	0	0
2022/05/30	R209	04/08/2022			Bond Future	10.7507	70.4090	10.6924	70.7257	(0.543)	0.0000	0.0000	27,943
2022/05/30	R209	04/08/2022	10.57	Call	Bond Future	992.0300	0.9920	1,093.6100	1.0936	10.240	0	0	0
2022/05/30	R209	04/08/2022	10.59	Call	Bond Future	1,038.0200	1.0380	1,143.2400	1.1432	10.137	0	0	0
2022/05/30	R209	04/08/2022	10.59	Put	Bond Future	1,915.6500	1.9156	1,704.1800	1.7042	(11.039)	0	0	0
2022/05/30	R209	03/11/2022	11.03	Call	Bond Future	2,578.2400	2.5782	2,742.8800	2.7429	6.386	0	0	0
2022/05/30	R209	03/11/2022	11.03	Put	Bond Future	1,880.7500	1.8807	1,724.7100	1.7247	(8.297)	0	0	0
2022/05/30	R209	03/11/2022	10.50	Put	Bond Future	3,392.2100	3.3922	3,171.1500	3.1712	(6.517)	0	0	0
2022/05/30	R209	03/11/2022	9.25	Call	Bond Future	60.2400	0.0602	67.9100	0.0679	12.732	0	0	9,500

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing	% Movement in MTM	Today's High	Today's Low	Open Interest
2022/05/30	R209	03/11/2022	9.25	Put	Bond Future	9,641.2400		9.6412	9,328.2300	9.3282	(3.247)	0	0	0
2022/05/30	R209	03/11/2022	9.50	Call	Bond Future	119.1300		0.1191	133.7500	0.1338	12.272	0	0	0
2022/05/30	R209	03/11/2022	9.50	Put	Bond Future	8,130.6200		8.1306	7,824.5600	7.8246	(3.764)	0	0	0
2022/05/30	R209	03/11/2022			Bond Future	10.8975		68.3055	10.8372	68.6262	(0.553)	0.0000	0.0000	4,135
2022/05/30	R209	03/11/2022	11.02	Call	Bond Future	2,547.5800		2.5476	2,711.0300	2.7110	6.416	0	0	0
2022/05/30	R209	03/11/2022	11.02	Put	Bond Future	1,902.3700		1.9024	1,745.1400	1.7451	(8.265)	0	0	0
2022/05/30	R209	03/11/2022	11.50	Call	Bond Future	4,184.5100		4.1845	4,399.0700	4.3991	5.127	0	0	0
2022/05/30	R209	03/11/2022	11.50	Put	Bond Future	1,093.4300		1.0934	987.3100	0.9873	(9.705)	0	0	0
2022/05/30	R209	03/11/2022	10.50	Call	Bond Future	1,238.3500		1.2383	1,337.9700	1.3380	8.045	0	0	0
2022/05/30	R209	03/11/2022	11.00	Call	Bond Future	2,486.7400		2.4867	2,647.8000	2.6478	6.477	0	0	0
2022/05/30	R209	03/11/2022	11.00	Put	Bond Future	1,946.2500		1.9463	1,786.6300	1.7866	(8.201)	0	0	9,500
2022/05/30	R209	03/11/2022	11.01	Call	Bond Future	2,517.0800		2.5171	2,679.3400	2.6793	6.446	0	0	0
2022/05/30	R209	03/11/2022	11.01	Put	Bond Future	1,924.2000		1.9242	1,765.7800	1.7658	(8.233)	0	0	0
2022/05/30	R209	03/11/2022	10.00	Call	Bond Future	443.0300		0.4430	488.5900	0.4886	10.284	0	0	0
2022/05/30	R209	03/11/2022	10.00	Put	Bond Future	5,444.2500		5.4442	5,169.1300	5.1691	(5.053)	0	0	9,500
2022/05/30	R209	02/02/2023	10.78	Call	Bond Future	2,037.5500		2.0375	2,168.4100	2.1684	6.422	0	0	0
2022/05/30	R209	02/02/2023	10.79	Call	Bond Future	2,061.4700		2.0615	2,193.3600	2.1934	6.398	0	0	0
2022/05/30	R209	02/02/2023	10.80	Put	Bond Future	3,281.3100		3.2813	3,088.8100	3.0888	(5.867)	0	0	0
2022/05/30	R209	02/02/2023			Bond Future	11.0270		69.4629	10.9647	69.7883	(0.565)	0.0000	0.0000	0
2022/05/30	R209	02/02/2023	10.78	Put	Bond Future	3,340.3400		3.3403	3,145.7900	3.1458	(5.824)	0	0	0
2022/05/30	R209	02/02/2023	10.79	Put	Bond Future	3,310.8300		3.3108	3,117.3100	3.1173	(5.845)	0	0	0
2022/05/30	R209	02/02/2023	10.80	Call	Bond Future	2,085.3100		2.0853	2,218.2200	2.2182	6.374	0	0	0
2022/05/30	R209	04/05/2023	11.09	Call	Bond Future	2,929.1000		2.9291	3,086.2900	3.0863	5.366	0	0	0
2022/05/30	R209	04/05/2023	11.09	Put	Bond Future	3,223.3800		3.2234	3,049.7500	3.0498	(5.387)	0	0	0
2022/05/30	R209	04/05/2023	11.10	Call	Bond Future	2,955.0300		2.9550	3,113.1000	3.1131	5.349	0	0	0
2022/05/30	R209	04/05/2023	11.10	Put	Bond Future	3,197.8800		3.1979	3,025.1300	3.0251	(5.402)	0	0	0
2022/05/30	R209	04/05/2023			Bond Future	11.1474		67.5672	11.0829	67.8980	(0.578)	0.0000	0.0000	0
2022/05/30	R209	04/05/2023	11.11	Call	Bond Future	2,981.0500		2.9811	3,140.0000	3.1400	5.332	0	0	0
2022/05/30	R209	04/05/2023	11.11	Put	Bond Future	3,172.5400		3.1725	3,000.6700	3.0007	(5.417)	0	0	0
2022/05/30	R210	04/08/2022			Bond Future	224.5982		224.5982	225.8615	225.8615	0.562	0.0000	0.0000	1,025
2022/05/30	R210	03/11/2022			Bond Future	225.0097		225.0097	226.2896	226.2896	0.569	0.0000	0.0000	0
2022/05/30	R210	02/02/2023			Bond Future	228.8668		228.8668	230.1665	230.1665	0.568	0.0000	0.0000	0
2022/05/30	R210	04/05/2023			Bond Future	229.9853		229.9853	231.3057	231.3057	0.574	0.0000	0.0000	0
2022/05/30	R213	04/08/2022	9.88	Call	Bond Future	722.2900		0.7223	818.4100	0.8184	13.308	0	0	0
2022/05/30	R213	04/08/2022	9.89	Call	Bond Future	740.4200		0.7404	838.4000	0.8384	13.233	0	0	0
2022/05/30	R213	04/08/2022	9.90	Put	Bond Future	2,090.0800		2.0901	1,845.3900	1.8454	(11.707)	0	0	0
2022/05/30	R213	04/08/2022			Bond Future	10.1656		85.2812	10.0963	85.6258	(0.681)	0.0000	0.0000	27,150
2022/05/30	R213	04/08/2022	9.88	Put	Bond Future	2,154.8900		2.1549	1,906.4700	1.9065	(11.528)	0	0	0
2022/05/30	R213	04/08/2022	9.89	Put	Bond Future	2,122.3200		2.1223	1,875.7600	1.8758	(11.617)	0	0	0
2022/05/30	R213	04/08/2022	9.90	Call	Bond Future	758.8300		0.7588	858.6800	0.8587	13.158	0	0	0
2022/05/30	R213	03/11/2022	10.38	Call	Bond Future	2,139.1800		2.1392	2,309.1500	2.3091	7.946	0	0	0
2022/05/30	R213	03/11/2022	10.38	Put	Bond Future	1,931.5100		1.9315	1,752.7000	1.7527	(9.258)	0	0	0
2022/05/30	R213	03/11/2022	10.39	Call	Bond Future	2,165.0100		2.1650	2,336.3000	2.3363	7.912	0	0	0
2022/05/30	R213	03/11/2022	10.39	Put	Bond Future	1,909.3000		1.9093	1,731.8100	1.7318	(9.296)	0	0	0
2022/05/30	R213	03/11/2022	10.37	Call	Bond Future	2,113.2900		2.1133	2,281.9500	2.2819	7.981	0	0	0
2022/05/30	R213	03/11/2022	10.37	Put	Bond Future	1,953.7000		1.9537	1,773.5800	1.7736	(9.219)	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
2022/05/30	R213	03/11/2022	9.19	Call	Bond Future	258.3400	0.2583	292.7200	0.2927	13.308	0	0	476
2022/05/30	R213	03/11/2022	9.19	Put	Bond Future	6,034.9400	6.0349	5,720.5400	5.7205	(5.210)	0	0	0
2022/05/30	R213	03/11/2022			Bond Future	10.3369	83.0038	10.2647	83.3525	(0.698)	0.0000	0.0000	0
2022/05/30	R213	03/11/2022	10.40	Call	Bond Future	2,191.2300	2.1912	2,363.8200	2.3638	7.876	0	0	0
2022/05/30	R213	03/11/2022	10.40	Put	Bond Future	1,887.5100	1.8875	1,711.3200	1.7113	(9.335)	0	0	0
2022/05/30	R213	03/11/2022	9.98	Call	Bond Future	1,240.2600	1.2403	1,357.5600	1.3576	9.458	0	0	0
2022/05/30	R213	03/11/2022	9.98	Put	Bond Future	2,984.2800	2.9843	2,752.8000	2.7528	(7.757)	0	0	200
2022/05/30	R213	03/11/2022	10.19	Call	Bond Future	1,677.6600	1.6777	1,822.5200	1.8225	8.635	0	0	0
2022/05/30	R213	03/11/2022	10.19	Put	Bond Future	2,389.7000	2.3897	2,185.7800	2.1858	(8.533)	0	0	476
2022/05/30	R213	03/11/2022	9.13	Call	Bond Future	227.5400	0.2275	258.2300	0.2582	13.488	0	0	200
2022/05/30	R213	03/11/2022	9.13	Put	Bond Future	6,320.4100	6.3204	6,002.3200	6.0023	(5.033)	0	0	0
2022/05/30	R213	03/11/2022	9.84	Call	Bond Future	989.0500	0.9891	1,088.6200	1.0886	10.067	0	0	0
2022/05/30	R213	03/11/2022	9.84	Put	Bond Future	3,430.2200	3.4302	3,181.0100	3.1810	(7.265)	0	0	476
2022/05/30	R213	02/02/2023	10.43	Put	Bond Future	2,580.2100	2.5802	2,391.2600	2.3913	(7.323)	0	0	0
2022/05/30	R213	02/02/2023	12.20	Call	Bond Future	8,050.5700	8.0506	8,350.0500	8.3500	3.720	0	0	0
2022/05/30	R213	02/02/2023	12.20	Put	Bond Future	516.0200	0.5160	461.6100	0.4616	(10.544)	0	0	912
2022/05/30	R213	02/02/2023	10.22	Put	Bond Future	3,107.5900	3.1076	2,895.6800	2.8957	(6.819)	0	0	0
2022/05/30	R213	02/02/2023	10.23	Call	Bond Future	1,847.8000	1.8478	1,990.8800	1.9909	7.743	0	0	0
2022/05/30	R213	02/02/2023	10.35	Call	Bond Future	2,110.3500	2.1103	2,266.5700	2.2666	7.403	0	0	0
2022/05/30	R213	02/02/2023	10.35	Put	Bond Future	2,772.8500	2.7729	2,575.1800	2.5752	(7.129)	0	0	476
2022/05/30	R213	02/02/2023	10.01	Call	Bond Future	1,411.2300	1.4112	1,530.3500	1.5303	8.441	0	0	0
2022/05/30	R213	02/02/2023			Bond Future	10.4906	84.4088	10.4153	84.7627	(0.718)	0.0000	0.0000	0
2022/05/30	R213	02/02/2023	10.43	Call	Bond Future	2,295.5900	2.2956	2,460.5300	2.4605	7.185	0	0	912
2022/05/30	R213	02/02/2023	10.22	Call	Bond Future	1,826.2900	1.8263	1,968.2700	1.9683	7.774	0	0	0
2022/05/30	R213	02/02/2023	10.23	Put	Bond Future	3,081.2900	3.0813	2,870.4800	2.8705	(6.842)	0	0	0
2022/05/30	R213	02/02/2023	9.16	Call	Bond Future	384.3100	0.3843	427.8000	0.4278	11.316	0	0	476
2022/05/30	R213	02/02/2023	9.16	Put	Bond Future	6,938.9600	6.9390	6,628.5600	6.6286	(4.473)	0	0	0
2022/05/30	R213	02/02/2023	10.01	Put	Bond Future	3,704.7200	3.7047	3,469.9500	3.4700	(6.337)	0	0	476
2022/05/30	R213	02/02/2023	10.21	Call	Bond Future	1,805.1900	1.8052	1,946.0700	1.9461	7.804	0	0	0
2022/05/30	R213	02/02/2023	10.21	Put	Bond Future	3,134.3400	3.1343	2,921.3300	2.9213	(6.796)	0	0	0
2022/05/30	R213	04/05/2023	10.75	Call	Bond Future	3,144.8500	3.1449	3,333.2100	3.3332	5.989	0	0	0
2022/05/30	R213	04/05/2023	10.75	Put	Bond Future	2,584.2900	2.5843	2,412.9700	2.4130	(6.629)	0	0	0
2022/05/30	R213	04/05/2023			Bond Future	10.6267	82.3851	10.5482	82.7448	(0.739)	0.0000	0.0000	0
2022/05/30	R213	04/05/2023	10.74	Call	Bond Future	3,119.7400	3.1197	3,307.2000	3.3072	6.009	0	0	0
2022/05/30	R213	04/05/2023	10.74	Put	Bond Future	2,604.4700	2.6045	2,432.2500	2.4322	(6.612)	0	0	0
2022/05/30	R213	04/05/2023	10.73	Call	Bond Future	3,094.7300	3.0947	3,281.2900	3.2813	6.028	0	0	0
2022/05/30	R213	04/05/2023	10.73	Put	Bond Future	2,624.7700	2.6248	2,451.6500	2.4516	(6.596)	0	0	0
2022/05/30	R214	04/08/2022	10.98	Put	Bond Future	1,676.3800	1.6764	1,506.7200	1.5067	(10.121)	0	0	0
2022/05/30	R214	04/08/2022	10.99	Call	Bond Future	1,417.1500	1.4172	1,518.6300	1.5186	7.161	0	0	0
2022/05/30	R214	04/08/2022			Bond Future	11.0311	67.3950	10.9831	67.6645	(0.435)	0.0000	0.0000	13,296
2022/05/30	R214	04/08/2022	10.97	Call	Bond Future	1,362.0200	1.3620	1,460.3800	1.4604	7.222	0	0	0
2022/05/30	R214	04/08/2022	10.97	Put	Bond Future	1,705.4300	1.7054	1,534.2100	1.5342	(10.040)	0	0	0
2022/05/30	R214	04/08/2022	10.98	Call	Bond Future	1,389.3800	1.3894	1,489.3000	1.4893	7.192	0	0	0
2022/05/30	R214	04/08/2022	10.99	Put	Bond Future	1,647.8000	1.6478	1,479.7000	1.4797	(10.201)	0	0	0
2022/05/30	R214	03/11/2022	11.34	Call	Bond Future	2,824.1000	2.8241	2,962.9100	2.9629	4.915	0	0	0
2022/05/30	R214	03/11/2022	11.36	Put	Bond Future	1,877.1700	1.8772	1,744.9900	1.7450	(7.041)	0	0	0
2022/05/30	R214	03/11/2022			Bond Future	11.1734	65.1058	11.1238	65.3788	(0.444)	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
2022/05/30	R214	03/11/2022	11.34	Put	Bond Future	1,919.7100	1.9197	1,785.5800	1.7856	(6.987)	0	0	0
2022/05/30	R214	03/11/2022	11.35	Call	Bond Future	2,856.3500	2.8563	2,996.1400	2.9961	4.894	0	0	0
2022/05/30	R214	03/11/2022	11.35	Put	Bond Future	1,898.3300	1.8983	1,765.1800	1.7652	(7.014)	0	0	0
2022/05/30	R214	03/11/2022	11.36	Call	Bond Future	2,888.7600	2.8888	3,029.5200	3.0295	4.873	0	0	0
2022/05/30	R214	02/02/2023	11.07	Call	Bond Future	2,199.5200	2.1995	2,309.3300	2.3093	4.992	0	0	0
2022/05/30	R214	02/02/2023	11.07	Put	Bond Future	3,471.3200	3.4713	3,304.2300	3.3042	(4.813)	0	0	0
2022/05/30	R214	02/02/2023	11.08	Call	Bond Future	2,224.4000	2.2244	2,335.0700	2.3351	4.975	0	0	0
2022/05/30	R214	02/02/2023	11.08	Put	Bond Future	3,440.6800	3.4407	3,274.4500	3.2744	(4.831)	0	0	0
2022/05/30	R214	02/02/2023			Bond Future	11.3024	66.2084	11.2512	66.4853	(0.453)	0.0000	0.0000	0
2022/05/30	R214	02/02/2023	11.09	Call	Bond Future	2,249.4300	2.2494	2,360.9500	2.3609	4.958	0	0	0
2022/05/30	R214	02/02/2023	11.09	Put	Bond Future	3,410.2500	3.4102	3,244.8700	3.2449	(4.849)	0	0	0
2022/05/30	R214	04/05/2023	11.36	Call	Bond Future	3,098.9300	3.0989	3,230.2400	3.2302	4.237	0	0	0
2022/05/30	R214	04/05/2023	11.36	Put	Bond Future	3,401.4600	3.4015	3,251.3400	3.2513	(4.413)	0	0	0
2022/05/30	R214	04/05/2023	11.37	Call	Bond Future	3,125.7800	3.1258	3,257.8300	3.2578	4.225	0	0	0
2022/05/30	R214	04/05/2023	11.37	Put	Bond Future	3,374.9200	3.3749	3,225.5400	3.2255	(4.426)	0	0	0
2022/05/30	R214	04/05/2023			Bond Future	11.4168	64.1103	11.3639	64.3917	(0.463)	0.0000	0.0000	0
2022/05/30	R214	04/05/2023	11.38	Call	Bond Future	3,152.7400	3.1527	3,285.5200	3.2855	4.212	0	0	0
2022/05/30	R214	04/05/2023	11.38	Put	Bond Future	3,348.5600	3.3486	3,199.9100	3.1999	(4.439)	0	0	0
2022/05/30	R248	04/08/2022	10.20	Call	Bond Future	191.6600	0.1917	198.1800	0.1982	3.402	0	0	1,700
2022/05/30	R248	04/08/2022	10.40	Put	Bond Future	4,723.0100	4.7230	4,507.3700	4.5074	(4.566)	0	0	0
2022/05/30	R248	04/08/2022	10.98	Call	Bond Future	1,932.2200	1.9322	2,010.9500	2.0109	4.075	0	0	0
2022/05/30	R248	04/08/2022	10.98	Put	Bond Future	1,924.6900	1.9247	1,771.1900	1.7712	(7.975)	0	0	0
2022/05/30	R248	04/08/2022	10.99	Call	Bond Future	1,969.3700	1.9694	2,049.4600	2.0495	4.067	0	0	0
2022/05/30	R248	04/08/2022	10.99	Put	Bond Future	1,890.8300	1.8908	1,738.6900	1.7387	(8.046)	0	0	0
2022/05/30	R248	04/08/2022			Bond Future	10.9789	84.8838	10.9463	85.1160	(0.297)	0.0000	0.0000	200,684
2022/05/30	R248	04/08/2022	9.70	Call	Bond Future	18.7100	0.0187	18.6200	0.0186	(0.481)	0	0	0
2022/05/30	R248	04/08/2022	9.70	Put	Bond Future	10,076.4300	10.0764	9,844.1100	9.8441	(2.306)	0	0	0
2022/05/30	R248	04/08/2022	10.20	Put	Bond Future	6,075.1000	6.0751	5,849.3900	5.8494	(3.715)	0	0	0
2022/05/30	R248	04/08/2022	10.40	Call	Bond Future	418.9200	0.4189	435.5100	0.4355	3.960	0	0	0
2022/05/30	R248	04/08/2022	11.00	Call	Bond Future	2,006.8900	2.0069	2,088.3500	2.0884	4.059	0	0	0
2022/05/30	R248	04/08/2022	11.00	Put	Bond Future	1,857.4400	1.8574	1,706.6700	1.7067	(8.117)	0	0	50
2022/05/30	R248	04/08/2022	10.90	Call	Bond Future	1,648.4600	1.6485	1,716.4700	1.7165	4.126	0	0	1,700
2022/05/30	R248	04/08/2022	10.90	Put	Bond Future	2,212.9600	2.2130	2,048.7400	2.0487	(7.421)	0	0	0
2022/05/30	R248	03/11/2022	11.32	Call	Bond Future	3,688.9500	3.6889	3,802.2700	3.8023	3.072	0	0	0
2022/05/30	R248	03/11/2022	11.30	Put	Bond Future	2,360.9500	2.3609	2,237.7200	2.2377	(5.220)	0	0	0
2022/05/30	R248	03/11/2022	11.31	Put	Bond Future	2,334.3800	2.3344	2,212.0000	2.2120	(5.243)	0	0	0
2022/05/30	R248	03/11/2022			Bond Future	11.1184	81.7160	11.0847	81.9508	(0.303)	0.0000	0.0000	0
2022/05/30	R248	03/11/2022	11.32	Put	Bond Future	2,308.0900	2.3081	2,186.5500	2.1866	(5.266)	0	0	0
2022/05/30	R248	03/11/2022	11.30	Call	Bond Future	3,606.7100	3.6067	3,718.3400	3.7183	3.095	0	0	0
2022/05/30	R248	03/11/2022	11.31	Call	Bond Future	3,647.7400	3.6477	3,760.2200	3.7602	3.084	0	0	0
2022/05/30	R248	02/02/2023	11.08	Call	Bond Future	2,972.7200	2.9727	3,064.8300	3.0648	3.099	0	0	0
2022/05/30	R248	02/02/2023	11.08	Put	Bond Future	4,109.1200	4.1091	3,963.1900	3.9632	(3.551)	0	0	0
2022/05/30	R248	02/02/2023			Bond Future	11.2447	83.1000	11.2099	83.3381	(0.310)	0.0000	0.0000	0
2022/05/30	R248	02/02/2023	11.06	Call	Bond Future	2,907.5300	2.9075	2,998.1700	2.9982	3.117	0	0	0
2022/05/30	R248	02/02/2023	11.06	Put	Bond Future	4,183.8500	4.1838	4,036.4500	4.0364	(3.523)	0	0	0
2022/05/30	R248	02/02/2023	11.07	Call	Bond Future	2,940.1800	2.9402	3,031.5600	3.0316	3.108	0	0	0
2022/05/30	R248	02/02/2023	11.07	Put	Bond Future	4,146.4800	4.1465	3,999.8200	3.9998	(3.537)	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
2022/05/30	R248	04/05/2023	11.35	Call	Bond Future	4,066.3100	4.0663	4,176.1100	4.1761	2.700	0	0	0
2022/05/30	R248	04/05/2023	11.35	Put	Bond Future	4,108.2500	4.1082	3,976.3100	3.9763	(3.212)	0	0	0
2022/05/30	R248	04/05/2023			Bond Future	11.3563	80.1673	11.3203	80.4091	(0.317)	0.0000	0.0000	0
2022/05/30	R248	04/05/2023	11.33	Call	Bond Future	3,997.5900	3.9976	4,106.1400	4.1061	2.715	0	0	0
2022/05/30	R248	04/05/2023	11.33	Put	Bond Future	4,173.8000	4.1738	4,040.6100	4.0406	(3.191)	0	0	0
2022/05/30	R248	04/05/2023	11.34	Call	Bond Future	4,031.8800	4.0319	4,141.0600	4.1411	2.708	0	0	0
2022/05/30	R248	04/05/2023	11.34	Put	Bond Future	4,140.9100	4.1409	4,008.3500	4.0083	(3.201)	0	0	0

**Total** **1303154**