



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 27/05/2022 TO 27/05/2022

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
2022/05/27	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/05/27	0908	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/05/27	0957	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/05/27	0986	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/05/27	1386	28/02/2031		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/05/27	1409	28/02/2041		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/05/27	2025	04/08/2022		Bond Future	162.2063	162.2063	162.1809	162.1809	(0.016)	0.0000	0.0000	7,305
2022/05/27	2025	03/11/2022		Bond Future	164.6451	164.6451	164.6179	164.6179	(0.017)	0.0000	0.0000	0
2022/05/27	2025	02/02/2023		Bond Future	165.7861	165.7861	165.7572	165.7572	(0.017)	0.0000	0.0000	0
2022/05/27	2025	04/05/2023		Bond Future	168.8096	168.8096	168.7791	168.7791	(0.018)	0.0000	0.0000	0
2022/05/27	2029	04/08/2022		Bond Future	121.2590	121.2590	120.9691	120.9691	(0.239)	0.0000	0.0000	3,894
2022/05/27	2029	03/11/2022		Bond Future	121.8380	121.8380	121.5426	121.5426	(0.242)	0.0000	0.0000	0
2022/05/27	2029	02/02/2023		Bond Future	123.9273	123.9273	123.6257	123.6257	(0.243)	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
2022/05/27	2029	04/05/2023			Bond Future	124.9048	124.9048	124.5968	124.5968	(0.247)	0.0000	0.0000	0
2022/05/27	2030	04/08/2022	9.56	Call	Bond Future	641.7400	0.6417	701.4200	0.7014	9.300	0	0	0
2022/05/27	2030	04/08/2022	9.56	Put	Bond Future	2,369.1100	2.3691	2,215.4900	2.2155	(6.484)	0	0	0
2022/05/27	2030	04/08/2022	10.95	Call	Bond Future	5,046.6700	5.0467	5,236.3400	5.2363	3.758	0	0	0
2022/05/27	2030	04/08/2022	10.95	Put	Bond Future	175.7500	0.1757	152.1200	0.1521	(13.445)	0	0	800
2022/05/27	2030	04/08/2022			Bond Future	9.9113	90.2880	9.8675	90.5013	(0.442)	0.0000	0.0000	97,820
2022/05/27	2030	04/08/2022	8.30	Call	Bond Future	6.2600	0.0063	7.2600	0.0073	15.974	0	0	800
2022/05/27	2030	04/08/2022	8.30	Put	Bond Future	8,285.4900	8.2855	8,073.1900	8.0732	(2.562)	0	0	0
2022/05/27	2030	04/08/2022	9.05	Call	Bond Future	137.0700	0.1371	154.2600	0.1543	12.541	0	0	800
2022/05/27	2030	04/08/2022	9.05	Put	Bond Future	4,447.8000	4.4478	4,251.6900	4.2517	(4.409)	0	0	0
2022/05/27	2030	04/08/2022	9.54	Call	Bond Future	610.9800	0.6110	668.5000	0.6685	9.414	0	0	0
2022/05/27	2030	04/08/2022	9.54	Put	Bond Future	2,437.9600	2.4380	2,282.1800	2.2822	(6.390)	0	0	0
2022/05/27	2030	04/08/2022	9.55	Call	Bond Future	626.3000	0.6263	684.9000	0.6849	9.357	0	0	0
2022/05/27	2030	04/08/2022	9.55	Put	Bond Future	2,403.4600	2.4035	2,248.7600	2.2488	(6.437)	0	0	0
2022/05/27	2030	03/11/2022	10.10	Call	Bond Future	2,029.9600	2.0300	2,136.9100	2.1369	5.269	0	0	0
2022/05/27	2030	03/11/2022	10.10	Put	Bond Future	1,961.5000	1.9615	1,852.8700	1.8529	(5.538)	0	0	0
2022/05/27	2030	03/11/2022	10.20	Put	Bond Future	1,748.9100	1.7489	1,648.2800	1.6483	(5.754)	0	0	0
2022/05/27	2030	03/11/2022	9.70	Call	Bond Future	1,177.8400	1.1778	1,252.3900	1.2524	6.329	0	0	500
2022/05/27	2030	03/11/2022	9.70	Put	Bond Future	3,014.4800	3.0145	2,873.4500	2.8735	(4.678)	0	0	0
2022/05/27	2030	03/11/2022			Bond Future	10.0854	91.6255	10.0397	91.8411	(0.454)	0.0000	0.0000	18,740
2022/05/27	2030	03/11/2022	10.20	Call	Bond Future	2,285.7500	2.2857	2,400.7000	2.4007	5.029	0	0	500
2022/05/27	2030	03/11/2022	11.57	Call	Bond Future	6,998.4100	6.9984	7,186.1600	7.1862	2.683	0	0	0
2022/05/27	2030	03/11/2022	11.57	Put	Bond Future	348.3400	0.3483	320.5100	0.3205	(7.989)	0	0	500
2022/05/27	2030	03/11/2022	10.08	Call	Bond Future	1,980.6500	1.9806	2,085.9900	2.0860	5.318	0	0	0
2022/05/27	2030	03/11/2022	10.08	Put	Bond Future	2,006.2400	2.0062	1,896.0000	1.8960	(5.495)	0	0	0
2022/05/27	2030	03/11/2022	10.09	Call	Bond Future	2,005.3500	2.0053	2,111.4900	2.1115	5.293	0	0	0
2022/05/27	2030	03/11/2022	10.09	Put	Bond Future	1,983.9000	1.9839	1,874.4600	1.8745	(5.516)	0	0	0
2022/05/27	2030	02/02/2023	10.00	Call	Bond Future	1,877.9900	1.8780	1,970.9800	1.9710	4.952	0	0	0
2022/05/27	2030	02/02/2023	10.01	Put	Bond Future	2,952.3800	2.9524	2,827.7200	2.8277	(4.222)	0	0	0
2022/05/27	2030	02/02/2023	9.80	Call	Bond Future	1,486.2300	1.4862	1,565.9000	1.5659	5.361	0	0	0
2022/05/27	2030	02/02/2023	9.94	Put	Bond Future	3,132.9000	3.1329	3,003.5700	3.0036	(4.128)	0	0	102
2022/05/27	2030	02/02/2023	9.99	Call	Bond Future	1,857.1500	1.8572	1,949.4800	1.9495	4.972	0	0	0
2022/05/27	2030	02/02/2023	8.81	Put	Bond Future	7,177.2200	7.1772	6,985.5000	6.9855	(2.671)	0	0	0
2022/05/27	2030	02/02/2023	9.20	Call	Bond Future	638.3200	0.6383	681.4900	0.6815	6.763	0	0	0
2022/05/27	2030	02/02/2023	9.20	Put	Bond Future	5,536.1700	5.5362	5,361.0200	5.3610	(3.164)	0	0	0
2022/05/27	2030	02/02/2023	9.66	Call	Bond Future	1,244.2600	1.2443	1,314.7700	1.3148	5.667	0	0	0
2022/05/27	2030	02/02/2023	9.66	Put	Bond Future	3,934.2000	3.9342	3,786.3900	3.7864	(3.757)	0	0	102
2022/05/27	2030	02/02/2023			Bond Future	10.2397	89.1716	10.1918	89.3899	(0.467)	0.0000	0.0000	0
2022/05/27	2030	02/02/2023	10.00	Put	Bond Future	2,977.9400	2.9779	2,852.6100	2.8526	(4.209)	0	0	0
2022/05/27	2030	02/02/2023	10.01	Call	Bond Future	1,898.6700	1.8987	1,992.3300	1.9923	4.933	0	0	0
2022/05/27	2030	02/02/2023	9.80	Put	Bond Future	3,517.2100	3.5172	3,378.5600	3.3786	(3.942)	0	0	0
2022/05/27	2030	02/02/2023	9.94	Call	Bond Future	1,754.9100	1.7549	1,843.9000	1.8439	5.071	0	0	0
2022/05/27	2030	02/02/2023	9.99	Put	Bond Future	3,003.3600	3.0034	2,877.3700	2.8774	(4.195)	0	0	0
2022/05/27	2030	02/02/2023	8.81	Call	Bond Future	354.8200	0.3548	381.4200	0.3814	7.497	0	0	102
2022/05/27	2030	04/05/2023	11.34	Call	Bond Future	5,474.3100	5.4743	5,631.2400	5.6312	2.867	0	0	0
2022/05/27	2030	04/05/2023	11.34	Put	Bond Future	1,396.2800	1.3963	1,331.6300	1.3316	(4.630)	0	0	150
2022/05/27	2030	04/05/2023	10.00	Call	Bond Future	1,971.1700	1.9712	2,060.7400	2.0607	4.544	0	0	1,080

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2022/05/27	2030	04/05/2023	10.00	Put	Bond Future	3,700.3600		3.7004	3,568.3500	3.5683	(3.567)	0	0	0
2022/05/27	2030	04/05/2023	10.52	Call	Bond Future	3,115.1800		3.1152	3,233.9700	3.2340	3.813	0	0	0
2022/05/27	2030	04/05/2023	10.52	Put	Bond Future	2,532.7800		2.5328	2,429.9900	2.4300	(4.058)	0	0	0
2022/05/27	2030	04/05/2023	10.53	Call	Bond Future	3,140.6400		3.1406	3,259.9700	3.2600	3.800	0	0	0
2022/05/27	2030	04/05/2023	10.53	Put	Bond Future	2,514.5200		2.5145	2,412.2700	2.4123	(4.066)	0	0	0
2022/05/27	2030	04/05/2023	9.58	Put	Bond Future	4,902.7700		4.9028	4,747.0500	4.7470	(3.176)	0	0	0
2022/05/27	2030	04/05/2023			Bond Future	10.3874		90.7841	10.3372	91.0057	(0.483)	0.0000	0.0000	0
2022/05/27	2030	04/05/2023	10.54	Call	Bond Future	3,165.8400		3.1658	3,285.7100	3.2857	3.786	0	0	0
2022/05/27	2030	04/05/2023	10.54	Put	Bond Future	2,496.0300		2.4960	2,394.3200	2.3943	(4.075)	0	0	0
2022/05/27	2030	04/05/2023	12.04	Call	Bond Future	7,781.6300		7.7816	7,960.6700	7.9607	2.301	0	0	0
2022/05/27	2030	04/05/2023	12.04	Put	Bond Future	857.6100		0.8576	815.0700	0.8151	(4.960)	0	0	1,080
2022/05/27	2030	04/05/2023	9.58	Call	Bond Future	1,250.5400		1.2505	1,316.4000	1.3164	5.267	0	0	150
2022/05/27	2032	04/08/2022	8.97	Call	Bond Future	10.6500		0.0106	12.2000	0.0122	14.554	0	0	800
2022/05/27	2032	04/08/2022	8.97	Put	Bond Future	8,041.8700		8.0419	7,832.7600	7.8328	(2.600)	0	0	0
2022/05/27	2032	04/08/2022	9.40	Call	Bond Future	79.6800		0.0797	89.5600	0.0896	12.400	0	0	0
2022/05/27	2032	04/08/2022	9.40	Put	Bond Future	5,504.5200		5.5045	5,303.7400	5.3037	(3.648)	0	0	0
2022/05/27	2032	04/08/2022	9.72	Call	Bond Future	291.6000		0.2916	320.9300	0.3209	10.058	0	0	800
2022/05/27	2032	04/08/2022	9.72	Put	Bond Future	3,837.3700		3.8374	3,656.0400	3.6560	(4.725)	0	0	0
2022/05/27	2032	04/08/2022	10.21	Put	Bond Future	1,898.3800		1.8984	1,769.4100	1.7694	(6.794)	0	0	0
2022/05/27	2032	04/08/2022	10.22	Call	Bond Future	1,158.3300		1.1583	1,241.2400	1.2412	7.158	0	0	0
2022/05/27	2032	04/08/2022	9.80	Call	Bond Future	381.6900		0.3817	418.0200	0.4180	9.518	0	0	900
2022/05/27	2032	04/08/2022	10.20	Put	Bond Future	1,929.7800		1.9298	1,799.5900	1.7996	(6.746)	0	0	0
2022/05/27	2032	04/08/2022			Bond Future	10.3484		90.3443	10.3101	90.5550	(0.370)	0.0000	0.0000	80,070
2022/05/27	2032	04/08/2022	11.00	Call	Bond Future	3,922.5100		3.9225	4,087.2600	4.0873	4.200	0	0	0
2022/05/27	2032	04/08/2022	11.00	Put	Bond Future	436.9200		0.4369	391.0100	0.3910	(10.508)	0	0	7,500
2022/05/27	2032	04/08/2022	11.60	Call	Bond Future	6,651.2500		6.6513	6,846.1400	6.8461	2.930	0	0	0
2022/05/27	2032	04/08/2022	11.60	Put	Bond Future	119.0300		0.1190	103.2600	0.1033	(13.249)	0	0	800
2022/05/27	2032	04/08/2022	11.89	Call	Bond Future	8,011.3400		8.0113	8,213.2600	8.2133	2.520	0	0	0
2022/05/27	2032	04/08/2022	11.89	Put	Bond Future	59.8700		0.0599	51.1300	0.0511	(14.598)	0	0	0
2022/05/27	2032	04/08/2022	10.21	Call	Bond Future	1,133.6400		1.1336	1,215.3300	1.2153	7.206	0	0	0
2022/05/27	2032	04/08/2022	10.22	Put	Bond Future	1,867.5000		1.8675	1,739.7500	1.7397	(6.841)	0	0	0
2022/05/27	2032	04/08/2022	10.50	Call	Bond Future	1,969.0400		1.9690	2,085.9700	2.0860	5.938	0	0	900
2022/05/27	2032	04/08/2022	10.50	Put	Bond Future	1,140.8900		1.1409	1,047.1600	1.0472	(8.216)	0	0	0
2022/05/27	2032	04/08/2022	9.80	Put	Bond Future	3,465.5600		3.4656	3,291.2300	3.2912	(5.030)	0	0	0
2022/05/27	2032	04/08/2022	10.10	Call	Bond Future	883.7600		0.8838	952.2200	0.9522	7.746	0	0	0
2022/05/27	2032	04/08/2022	10.10	Put	Bond Future	2,262.9000		2.2629	2,120.7000	2.1207	(6.284)	0	0	0
2022/05/27	2032	04/08/2022	10.20	Call	Bond Future	1,109.4200		1.1094	1,189.8900	1.1899	7.253	0	0	0
2022/05/27	2032	03/11/2022	10.56	Put	Bond Future	2,098.0700		2.0981	1,992.4300	1.9924	(5.035)	0	0	180
2022/05/27	2032	03/11/2022	9.92	Call	Bond Future	856.4600		0.8565	911.2800	0.9113	6.401	0	0	750
2022/05/27	2032	03/11/2022	9.92	Put	Bond Future	4,139.2900		4.1393	3,981.2100	3.9812	(3.819)	0	0	0
2022/05/27	2032	03/11/2022	10.11	Put	Bond Future	3,433.5800		3.4336	3,290.6500	3.2906	(4.163)	0	0	454
2022/05/27	2032	03/11/2022	10.16	Call	Bond Future	1,313.8800		1.3139	1,387.9600	1.3880	5.638	0	0	0
2022/05/27	2032	03/11/2022	10.16	Put	Bond Future	3,262.2400		3.2622	3,123.4200	3.1234	(4.255)	0	0	180
2022/05/27	2032	03/11/2022	9.31	Put	Bond Future	7,009.6900		7.0097	6,815.1500	6.8151	(2.775)	0	0	0
2022/05/27	2032	03/11/2022	9.36	Call	Bond Future	239.6800		0.2397	259.9500	0.2600	8.457	0	0	454
2022/05/27	2032	03/11/2022	9.36	Put	Bond Future	6,740.8900		6.7409	6,548.2600	6.5483	(2.858)	0	0	0
2022/05/27	2032	03/11/2022	9.46	Put	Bond Future	6,214.6600		6.2147	6,026.2900	6.0263	(3.031)	0	0	0

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2022/05/27	2032	03/11/2022			Bond Future	10.5191		87.5301	10.4794	87.7430	(0.378)	0.0000	0.0000	87,927
2022/05/27	2032	03/11/2022	12.30	Call	Bond Future	9,124.4900		9.1245	9,317.5500	9.3175	2.116	0	0	0
2022/05/27	2032	03/11/2022	12.30	Put	Bond Future	261.4700		0.2615	241.6300	0.2416	(7.588)	0	0	750
2022/05/27	2032	03/11/2022	10.66	Call	Bond Future	2,613.5200		2.6135	2,728.8300	2.7288	4.412	0	0	0
2022/05/27	2032	03/11/2022	10.66	Put	Bond Future	1,864.7100		1.8647	1,767.1200	1.7671	(5.234)	0	0	0
2022/05/27	2032	03/11/2022	10.67	Call	Bond Future	2,644.2400		2.6442	2,760.3500	2.7604	4.391	0	0	750
2022/05/27	2032	03/11/2022	10.67	Put	Bond Future	1,842.6100		1.8426	1,745.8200	1.7458	(5.253)	0	0	0
2022/05/27	2032	03/11/2022	11.55	Call	Bond Future	5,929.9800		5.9300	6,099.9600	6.1000	2.866	0	0	0
2022/05/27	2032	03/11/2022	11.55	Put	Bond Future	644.2600		0.6443	601.3400	0.6013	(6.662)	0	0	500
2022/05/27	2032	03/11/2022	10.21	Call	Bond Future	1,423.5200		1.4235	1,501.7400	1.5017	5.495	0	0	500
2022/05/27	2032	03/11/2022	10.21	Put	Bond Future	3,097.1600		3.0972	2,962.4800	2.9625	(4.348)	0	0	0
2022/05/27	2032	03/11/2022	10.49	Call	Bond Future	2,118.9600		2.1190	2,220.4800	2.2205	4.791	0	0	0
2022/05/27	2032	03/11/2022	10.49	Put	Bond Future	2,274.8200		2.2748	2,163.4400	2.1634	(4.896)	0	0	454
2022/05/27	2032	03/11/2022	10.56	Call	Bond Future	2,316.2400		2.3162	2,423.5000	2.4235	4.631	0	0	0
2022/05/27	2032	03/11/2022	10.11	Call	Bond Future	1,209.3800		1.2094	1,279.3500	1.2794	5.786	0	0	0
2022/05/27	2032	03/11/2022	9.31	Call	Bond Future	213.8100		0.2138	232.1700	0.2322	8.587	0	0	180
2022/05/27	2032	03/11/2022	9.46	Call	Bond Future	299.1300		0.2991	323.6600	0.3237	8.200	0	0	500
2022/05/27	2032	02/02/2023	10.50	Call	Bond Future	2,267.7700		2.2678	2,363.5700	2.3636	4.224	0	0	0
2022/05/27	2032	02/02/2023	10.50	Put	Bond Future	3,156.9100		3.1569	3,037.0400	3.0370	(3.797)	0	0	454
2022/05/27	2032	02/02/2023	10.67	Call	Bond Future	2,712.7300		2.7127	2,819.8500	2.8199	3.949	0	0	750
2022/05/27	2032	02/02/2023	10.67	Put	Bond Future	2,710.4400		2.7104	2,601.8900	2.6019	(4.005)	0	0	0
2022/05/27	2032	02/02/2023	11.69	Call	Bond Future	6,185.8500		6.1859	6,347.7600	6.3478	2.617	0	0	0
2022/05/27	2032	02/02/2023	11.69	Put	Bond Future	1,081.4900		1.0815	1,027.7300	1.0277	(4.971)	0	0	0
2022/05/27	2032	02/02/2023	10.40	Call	Bond Future	2,026.7500		2.0268	2,115.8200	2.1158	4.395	0	0	0
2022/05/27	2032	02/02/2023	10.40	Put	Bond Future	3,445.9700		3.4460	3,319.3700	3.3194	(3.674)	0	0	0
2022/05/27	2032	02/02/2023	9.92	Call	Bond Future	1,070.0300		1.0700	1,127.4200	1.1274	5.363	0	0	750
2022/05/27	2032	02/02/2023	9.92	Put	Bond Future	5,093.6900		5.0937	4,935.4100	4.9354	(3.107)	0	0	0
2022/05/27	2032	02/02/2023	10.22	Call	Bond Future	1,629.9600		1.6300	1,706.9400	1.7069	4.723	0	0	500
2022/05/27	2032	02/02/2023	10.22	Put	Bond Future	4,014.0900		4.0141	3,875.4000	3.8754	(3.455)	0	0	0
2022/05/27	2032	02/02/2023	9.47	Call	Bond Future	488.3000		0.4883	520.2000	0.5202	6.533	0	0	500
2022/05/27	2032	02/02/2023	9.47	Put	Bond Future	7,046.8200		7.0468	6,863.0500	6.8630	(2.608)	0	0	0
2022/05/27	2032	02/02/2023			Bond Future	10.6696		89.0142	10.6282	89.2299	(0.387)	0.0000	0.0000	0
2022/05/27	2032	02/02/2023	11.84	Call	Bond Future	6,767.3400		6.7673	6,934.9100	6.9349	2.476	0	0	0
2022/05/27	2032	02/02/2023	11.84	Put	Bond Future	946.9200		0.9469	898.8200	0.8988	(5.080)	0	0	500
2022/05/27	2032	02/02/2023	12.75	Call	Bond Future	10,378.7900		10.3788	10,571.6000	10.5716	1.858	0	0	0
2022/05/27	2032	02/02/2023	12.75	Put	Bond Future	391.2200		0.3912	368.3600	0.3684	(5.843)	0	0	750
2022/05/27	2032	02/02/2023	10.38	Call	Bond Future	1,980.2200		1.9802	2,067.9500	2.0679	4.430	0	0	0
2022/05/27	2032	02/02/2023	10.38	Put	Bond Future	3,505.9600		3.5060	3,378.0200	3.3780	(3.649)	0	0	0
2022/05/27	2032	02/02/2023	10.39	Call	Bond Future	2,003.4100		2.0034	2,091.8100	2.0918	4.412	0	0	0
2022/05/27	2032	02/02/2023	10.39	Put	Bond Future	3,475.8700		3.4759	3,348.6000	3.3486	(3.662)	0	0	0
2022/05/27	2032	02/02/2023	10.16	Call	Bond Future	1,507.1300		1.5071	1,580.1100	1.5801	4.842	0	0	0
2022/05/27	2032	02/02/2023	10.16	Put	Bond Future	4,216.0100		4.2160	4,073.3200	4.0733	(3.384)	0	0	454
2022/05/27	2032	02/02/2023	9.31	Call	Bond Future	369.6000		0.3696	394.9300	0.3949	6.853	0	0	454
2022/05/27	2032	02/02/2023	9.31	Put	Bond Future	7,851.8700		7.8519	7,661.5300	7.6615	(2.424)	0	0	0
2022/05/27	2032	04/05/2023	10.89	Call	Bond Future	3,297.8700		3.2979	3,412.5200	3.4125	3.476	0	0	0
2022/05/27	2032	04/05/2023	10.89	Put	Bond Future	2,892.8300		2.8928	2,788.5500	2.7886	(3.605)	0	0	0
2022/05/27	2032	04/05/2023			Bond Future	10.8100		86.4644	10.7669	86.6833	(0.398)	0.0000	0.0000	0
2022/05/27	2032	04/05/2023	10.88	Call	Bond Future	3,270.5500		3.2706	3,384.6400	3.3846	3.488	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
2022/05/27	2032	04/05/2023	10.88	Put	Bond Future	2,915.9800	2.9160	2,811.1400	2.8111	(3.595)	0	0	0
2022/05/27	2032	04/05/2023	10.87	Call	Bond Future	3,243.3500	3.2433	3,356.8700	3.3569	3.500	0	0	0
2022/05/27	2032	04/05/2023	10.87	Put	Bond Future	2,939.2900	2.9393	2,833.8800	2.8339	(3.586)	0	0	0
2022/05/27	2033	04/08/2022			Bond Future	115.9034	115.9034	115.6042	115.6042	(0.258)	0.0000	0.0000	7,046
2022/05/27	2033	03/11/2022			Bond Future	116.3177	116.3177	116.0129	116.0129	(0.262)	0.0000	0.0000	0
2022/05/27	2033	02/02/2023			Bond Future	118.3121	118.3121	118.0009	118.0009	(0.263)	0.0000	0.0000	0
2022/05/27	2033	04/05/2023			Bond Future	119.1021	119.1021	118.7846	118.7846	(0.267)	0.0000	0.0000	0
2022/05/27	2037	04/08/2022	10.89	Call	Bond Future	1,574.3000	1.5743	1,646.7100	1.6467	4.600	0	0	0
2022/05/27	2037	04/08/2022	10.89	Put	Bond Future	1,903.0800	1.9031	1,801.7400	1.8017	(5.325)	0	0	0
2022/05/27	2037	04/08/2022	10.90	Call	Bond Future	1,605.3000	1.6053	1,678.7000	1.6787	4.572	0	0	0
2022/05/27	2037	04/08/2022	11.95	Call	Bond Future	6,204.2700	6.2043	6,354.0000	6.3540	2.413	0	0	0
2022/05/27	2037	04/08/2022	11.95	Put	Bond Future	260.6100	0.2606	236.5900	0.2366	(9.217)	0	0	1,050
2022/05/27	2037	04/08/2022	10.91	Put	Bond Future	1,839.9600	1.8400	1,740.6000	1.7406	(5.400)	0	0	0
2022/05/27	2037	04/08/2022			Bond Future	10.9426	82.6798	10.9147	82.8535	(0.254)	0.0000	0.0000	126,442
2022/05/27	2037	04/08/2022	10.10	Call	Bond Future	154.0200	0.1540	165.2400	0.1652	7.285	0	0	50
2022/05/27	2037	04/08/2022	10.10	Put	Bond Future	5,664.3500	5.6643	5,501.8200	5.5018	(2.869)	0	0	0
2022/05/27	2037	04/08/2022	10.90	Put	Bond Future	1,871.3900	1.8714	1,771.0400	1.7710	(5.362)	0	0	50
2022/05/27	2037	04/08/2022	10.91	Call	Bond Future	1,636.4900	1.6365	1,710.8800	1.7109	4.546	0	0	0
2022/05/27	2037	04/08/2022	11.21	Call	Bond Future	2,731.0800	2.7311	2,833.9200	2.8339	3.766	0	0	1,050
2022/05/27	2037	04/08/2022	11.21	Put	Bond Future	1,088.0800	1.0881	1,017.1700	1.0172	(6.517)	0	0	0
2022/05/27	2037	04/08/2022	11.42	Call	Bond Future	3,640.8600	3.6409	3,760.6900	3.7607	3.291	0	0	0
2022/05/27	2037	04/08/2022	11.42	Put	Bond Future	741.4800	0.7415	687.5600	0.6876	(7.272)	0	0	50
2022/05/27	2037	03/11/2022	11.32	Call	Bond Future	3,310.5000	3.3105	3,408.3200	3.4083	2.955	0	0	0
2022/05/27	2037	03/11/2022	11.30	Put	Bond Future	2,019.8700	2.0199	1,940.9100	1.9409	(3.909)	0	0	0
2022/05/27	2037	03/11/2022	11.31	Call	Bond Future	3,273.4300	3.2734	3,370.6300	3.3706	2.969	0	0	0
2022/05/27	2037	03/11/2022	11.31	Put	Bond Future	1,996.9500	1.9969	1,918.6100	1.9186	(3.923)	0	0	0
2022/05/27	2037	03/11/2022			Bond Future	11.0982	83.9049	11.0695	84.0805	(0.259)	0.0000	0.0000	0
2022/05/27	2037	03/11/2022	11.32	Put	Bond Future	1,974.4800	1.9745	1,896.7600	1.8968	(3.936)	0	0	0
2022/05/27	2037	03/11/2022	11.30	Call	Bond Future	3,236.7400	3.2367	3,333.3200	3.3333	2.984	0	0	0
2022/05/27	2037	02/02/2023	11.03	Call	Bond Future	2,534.4600	2.5345	2,609.9200	2.6099	2.977	0	0	0
2022/05/27	2037	02/02/2023	11.03	Put	Bond Future	3,799.4500	3.7994	3,697.2600	3.6973	(2.690)	0	0	0
2022/05/27	2037	02/02/2023	11.04	Call	Bond Future	2,562.4100	2.5624	2,638.4200	2.6384	2.966	0	0	0
2022/05/27	2037	02/02/2023	11.04	Put	Bond Future	3,766.3600	3.7664	3,664.7200	3.6647	(2.699)	0	0	0
2022/05/27	2037	02/02/2023			Bond Future	11.2395	81.0704	11.2098	81.2481	(0.264)	0.0000	0.0000	0
2022/05/27	2037	02/02/2023	11.05	Call	Bond Future	2,590.5300	2.5905	2,667.0800	2.6671	2.955	0	0	0
2022/05/27	2037	02/02/2023	11.05	Put	Bond Future	3,733.5100	3.7335	3,632.4100	3.6324	(2.708)	0	0	0
2022/05/27	2037	04/05/2023	11.30	Call	Bond Future	3,356.4200	3.3564	3,442.4500	3.4425	2.563	0	0	0
2022/05/27	2037	04/05/2023	11.30	Put	Bond Future	3,790.4900	3.7905	3,696.3100	3.6963	(2.485)	0	0	0
2022/05/27	2037	04/05/2023	11.31	Call	Bond Future	3,386.1300	3.3861	3,472.6300	3.4726	2.555	0	0	0
2022/05/27	2037	04/05/2023	11.31	Put	Bond Future	3,761.2400	3.7612	3,667.5300	3.6675	(2.491)	0	0	0
2022/05/27	2037	04/05/2023			Bond Future	11.3739	82.5377	11.3431	82.7179	(0.270)	0.0000	0.0000	0
2022/05/27	2037	04/05/2023	11.32	Call	Bond Future	3,415.6400	3.4156	3,502.6100	3.5026	2.546	0	0	0
2022/05/27	2037	04/05/2023	11.32	Put	Bond Future	3,731.8500	3.7319	3,638.6100	3.6386	(2.498)	0	0	0
2022/05/27	2038	04/08/2022			Bond Future	131.6753	131.6753	130.6904	130.6904	(0.748)	0.0000	0.0000	4,102
2022/05/27	2038	03/11/2022			Bond Future	133.6554	133.6554	132.6543	132.6543	(0.749)	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
2022/05/27	2038	02/02/2023			Bond Future	134.0552		133.0363		(0.760)	0.0000	0.0000	0
2022/05/27	2038	04/05/2023			Bond Future	136.5011		135.4627		(0.761)	0.0000	0.0000	0
2022/05/27	2040	04/08/2022	9.70	Put	Bond Future	10,021.7900	10.0218	9,870.8800	9.8709	(1.506)	0	0	0
2022/05/27	2040	04/08/2022	11.05	Call	Bond Future	1,795.5100	1.7955	1,859.0500	1.8591	3.539	0	0	0
2022/05/27	2040	04/08/2022	11.05	Put	Bond Future	1,921.3300	1.9213	1,833.1900	1.8332	(4.587)	0	0	0
2022/05/27	2040	04/08/2022	12.24	Put	Bond Future	196.5400	0.1965	179.6500	0.1796	(8.594)	0	0	460
2022/05/27	2040	04/08/2022			Bond Future	11.0688	84.3934	11.0462	84.5451	(0.204)	0.0000	0.0000	120,054
2022/05/27	2040	04/08/2022	9.70	Call	Bond Future	13.5900	0.0136	14.3600	0.0144	5.666	0	0	460
2022/05/27	2040	04/08/2022	10.70	Call	Bond Future	814.5800	0.8146	849.2900	0.8493	4.261	0	0	460
2022/05/27	2040	04/08/2022	10.70	Put	Bond Future	3,342.8400	3.3428	3,225.8700	3.2259	(3.499)	0	0	0
2022/05/27	2040	04/08/2022	11.03	Call	Bond Future	1,727.7000	1.7277	1,789.5100	1.7895	3.578	0	0	0
2022/05/27	2040	04/08/2022	11.03	Put	Bond Future	1,987.9900	1.9880	1,898.1200	1.8981	(4.521)	0	0	0
2022/05/27	2040	04/08/2022	11.04	Call	Bond Future	1,761.5100	1.7615	1,824.1800	1.8242	3.558	0	0	0
2022/05/27	2040	04/08/2022	11.04	Put	Bond Future	1,954.5200	1.9545	1,865.5100	1.8655	(4.554)	0	0	0
2022/05/27	2040	04/08/2022	12.24	Call	Bond Future	7,501.8100	7.5018	7,636.6000	7.6366	1.797	0	0	0
2022/05/27	2040	03/11/2022	11.40	Call	Bond Future	3,456.9800	3.4570	3,537.9400	3.5379	2.342	0	0	0
2022/05/27	2040	03/11/2022	11.41	Put	Bond Future	2,266.9500	2.2669	2,195.3900	2.1954	(3.157)	0	0	0
2022/05/27	2040	03/11/2022	12.52	Call	Bond Future	8,549.1200	8.5491	8,673.7700	8.6738	1.458	0	0	0
2022/05/27	2040	03/11/2022	10.70	Call	Bond Future	1,302.8100	1.3028	1,344.3000	1.3443	3.185	0	0	1,100
2022/05/27	2040	03/11/2022	11.20	Call	Bond Future	2,724.6100	2.7246	2,794.4600	2.7945	2.564	0	0	1,100
2022/05/27	2040	03/11/2022	11.20	Put	Bond Future	2,857.8200	2.8578	2,774.6100	2.7746	(2.912)	0	0	0
2022/05/27	2040	03/11/2022	11.39	Call	Bond Future	3,418.3600	3.4184	3,498.7700	3.4988	2.352	0	0	0
2022/05/27	2040	03/11/2022			Bond Future	11.2203	85.6440	11.1970	85.7971	(0.208)	0.0000	0.0000	3,965
2022/05/27	2040	03/11/2022	11.40	Put	Bond Future	2,292.2100	2.2922	2,220.1100	2.2201	(3.145)	0	0	0
2022/05/27	2040	03/11/2022	11.41	Call	Bond Future	3,495.7900	3.4958	3,577.2900	3.5773	2.331	0	0	0
2022/05/27	2040	03/11/2022	12.52	Put	Bond Future	671.7700	0.6718	643.3600	0.6434	(4.229)	0	0	1,100
2022/05/27	2040	03/11/2022	10.70	Put	Bond Future	4,824.7500	4.8248	4,713.1800	4.7132	(2.312)	0	0	0
2022/05/27	2040	03/11/2022	11.39	Put	Bond Future	2,317.7300	2.3177	2,245.0800	2.2451	(3.135)	0	0	0
2022/05/27	2040	02/02/2023	11.12	Call	Bond Future	2,630.5600	2.6306	2,693.7300	2.6937	2.401	0	0	0
2022/05/27	2040	02/02/2023	11.12	Put	Bond Future	4,181.6500	4.1817	4,089.9600	4.0900	(2.193)	0	0	0
2022/05/27	2040	02/02/2023			Bond Future	11.3582	82.5887	11.3341	82.7436	(0.212)	0.0000	0.0000	0
2022/05/27	2040	02/02/2023	11.10	Call	Bond Future	2,571.9500	2.5719	2,634.1600	2.6342	2.419	0	0	0
2022/05/27	2040	02/02/2023	11.10	Put	Bond Future	4,255.3700	4.2554	4,162.7200	4.1627	(2.177)	0	0	0
2022/05/27	2040	02/02/2023	11.11	Call	Bond Future	2,601.0400	2.6010	2,663.7200	2.6637	2.410	0	0	0
2022/05/27	2040	02/02/2023	11.11	Put	Bond Future	4,218.2500	4.2182	4,126.0700	4.1261	(2.185)	0	0	0
2022/05/27	2040	04/05/2023	11.43	Call	Bond Future	3,715.5600	3.7156	3,790.1200	3.7901	2.007	0	0	0
2022/05/27	2040	04/05/2023	11.43	Put	Bond Future	4,088.4500	4.0885	4,006.0200	4.0060	(2.016)	0	0	0
2022/05/27	2040	04/05/2023			Bond Future	11.4890	84.0839	11.4641	84.2408	(0.217)	0.0000	0.0000	0
2022/05/27	2040	04/05/2023	11.41	Call	Bond Future	3,652.0400	3.6520	3,725.7900	3.7258	2.019	0	0	0
2022/05/27	2040	04/05/2023	11.41	Put	Bond Future	4,151.9400	4.1519	4,068.7000	4.0687	(2.005)	0	0	0
2022/05/27	2040	04/05/2023	11.42	Call	Bond Future	3,683.7400	3.6837	3,757.9000	3.7579	2.013	0	0	0
2022/05/27	2040	04/05/2023	11.42	Put	Bond Future	4,120.0900	4.1201	4,037.2600	4.0373	(2.010)	0	0	0
2022/05/27	2044	04/08/2022	11.08	Call	Bond Future	1,886.7000	1.8867	1,970.7900	1.9708	4.457	0	0	0
2022/05/27	2044	04/08/2022	11.08	Put	Bond Future	1,930.2900	1.9303	1,824.8700	1.8249	(5.461)	0	0	0
2022/05/27	2044	04/08/2022	11.09	Call	Bond Future	1,922.3200	1.9223	2,007.4900	2.0075	4.431	0	0	0
2022/05/27	2044	04/08/2022	11.09	Put	Bond Future	1,897.4900	1.8975	1,793.1500	1.7931	(5.499)	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
2022/05/27	2044	04/08/2022			Bond Future	11.0864	81.2349	11.0587	81.4244	(0.249)	0.0000	0.0000	76,692
2022/05/27	2044	04/08/2022	11.10	Call	Bond Future	1,958.1400	1.9581	2,044.3900	2.0444	4.405	0	0	0
2022/05/27	2044	04/08/2022	11.10	Put	Bond Future	1,864.9900	1.8650	1,761.7300	1.7617	(5.537)	0	0	0
2022/05/27	2044	03/11/2022	11.40	Put	Bond Future	2,378.4800	2.3785	2,289.9400	2.2899	(3.723)	0	0	0
2022/05/27	2044	03/11/2022	11.41	Call	Bond Future	3,545.5600	3.5456	3,649.1600	3.6492	2.922	0	0	0
2022/05/27	2044	03/11/2022	11.41	Put	Bond Future	2,352.4200	2.3524	2,264.5500	2.2646	(3.735)	0	0	0
2022/05/27	2044	03/11/2022			Bond Future	11.2296	82.4388	11.2010	82.6303	(0.254)	0.0000	0.0000	0
2022/05/27	2044	03/11/2022	11.39	Call	Bond Future	3,467.1500	3.4671	3,569.4100	3.5694	2.949	0	0	0
2022/05/27	2044	03/11/2022	11.39	Put	Bond Future	2,404.8000	2.4048	2,315.5900	2.3156	(3.710)	0	0	0
2022/05/27	2044	03/11/2022	11.40	Call	Bond Future	3,506.2700	3.5063	3,609.2000	3.6092	2.936	0	0	0
2022/05/27	2044	02/02/2023	11.14	Call	Bond Future	2,759.6900	2.7597	2,841.8300	2.8418	2.976	0	0	0
2022/05/27	2044	02/02/2023	11.14	Put	Bond Future	4,222.4800	4.2225	4,110.6900	4.1107	(2.647)	0	0	0
2022/05/27	2044	02/02/2023	11.15	Call	Bond Future	2,790.5000	2.7905	2,873.2400	2.8732	2.965	0	0	0
2022/05/27	2044	02/02/2023	11.15	Put	Bond Future	4,185.6900	4.1857	4,074.5000	4.0745	(2.656)	0	0	0
2022/05/27	2044	02/02/2023			Bond Future	11.3595	79.4544	11.3301	79.6483	(0.260)	0.0000	0.0000	0
2022/05/27	2044	02/02/2023	11.16	Call	Bond Future	2,821.2200	2.8212	2,904.5600	2.9046	2.954	0	0	0
2022/05/27	2044	02/02/2023	11.16	Put	Bond Future	4,148.9000	4.1489	4,038.3100	4.0383	(2.666)	0	0	0
2022/05/27	2044	04/05/2023	11.41	Call	Bond Future	3,771.9500	3.7719	3,866.4900	3.8665	2.506	0	0	0
2022/05/27	2044	04/05/2023	11.41	Put	Bond Future	4,241.6700	4.2417	4,139.3800	4.1394	(2.412)	0	0	0
2022/05/27	2044	04/05/2023	11.42	Call	Bond Future	3,804.2500	3.8043	3,899.2900	3.8993	2.498	0	0	0
2022/05/27	2044	04/05/2023	11.42	Put	Bond Future	4,208.9300	4.2089	4,107.1400	4.1071	(2.418)	0	0	0
2022/05/27	2044	04/05/2023			Bond Future	11.4825	80.8929	11.4520	81.0897	(0.265)	0.0000	0.0000	0
2022/05/27	2044	04/05/2023	11.43	Call	Bond Future	3,836.6600	3.8367	3,932.2200	3.9322	2.491	0	0	0
2022/05/27	2044	04/05/2023	11.43	Put	Bond Future	4,176.3900	4.1764	4,075.1200	4.0751	(2.425)	0	0	0
2022/05/27	2046	04/08/2022			Bond Future	121.3408	121.3408	120.2443	120.2443	(0.904)	0.0000	0.0000	16,569
2022/05/27	2046	03/11/2022			Bond Future	121.2105	121.2105	120.0964	120.0964	(0.919)	0.0000	0.0000	1,566
2022/05/27	2046	02/02/2023			Bond Future	123.2898	123.2898	122.1555	122.1555	(0.920)	0.0000	0.0000	0
2022/05/27	2046	04/05/2023			Bond Future	123.5243	123.5243	122.3685	122.3685	(0.936)	0.0000	0.0000	0
2022/05/27	2050	04/08/2022			Bond Future	124.0760	124.0760	122.6960	122.6960	(1.112)	0.0000	0.0000	11,293
2022/05/27	2050	03/11/2022			Bond Future	125.9413	125.9413	124.5395	124.5395	(1.113)	0.0000	0.0000	0
2022/05/27	2050	02/02/2023			Bond Future	126.0001	126.0001	124.5734	124.5734	(1.132)	0.0000	0.0000	0
2022/05/27	2050	04/05/2023			Bond Future	128.2989	128.2989	126.8453	126.8453	(1.133)	0.0000	0.0000	0
2022/05/27	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/05/27	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/05/27	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/05/27	AL37	04/08/2022			Index Future	829.1680	829.1680	829.9560	829.9560	0.095	0.0000	0.0000	0
2022/05/27	AL37	03/11/2022			Index Future	841.5510	841.5510	842.3430	842.3430	0.094	0.0000	0.0000	0
2022/05/27	AL37	02/02/2023			Index Future	855.7740	855.7740	856.5710	856.5710	0.093	0.0000	0.0000	0
2022/05/27	AL37	04/05/2023			Index Future	871.1690	871.1690	871.9750	871.9750	0.093	0.0000	0.0000	0
2022/05/27	AL7T	04/08/2022			Index Future	949.7330	949.7330	951.8210	951.8210	0.220	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
2022/05/27	AL7T	03/11/2022			Index Future	963.9160	963.9160	966.0270	966.0270	0.219	0.0000	0.0000	0
2022/05/27	AL7T	02/02/2023			Index Future	980.2070	980.2070	982.3450	982.3450	0.218	0.0000	0.0000	0
2022/05/27	AL7T	04/05/2023			Index Future	997.8400	997.8400	1,000.0100	1,000.0100	0.217	0.0000	0.0000	0
2022/05/27	ALBI	04/08/2022			Index Future	843.4230	843.4230	845.0610	845.0610	0.194	0.0000	0.0000	134
2022/05/27	ALBI	03/11/2022			Index Future	856.0190	856.0190	857.6730	857.6730	0.193	0.0000	0.0000	0
2022/05/27	ALBI	02/02/2023			Index Future	870.4860	870.4860	872.1610	872.1610	0.192	0.0000	0.0000	0
2022/05/27	ALBI	04/05/2023			Index Future	886.1450	886.1450	887.8450	887.8450	0.192	0.0000	0.0000	0
2022/05/27	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/05/27	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/05/27	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/05/27	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/05/27	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/05/27	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/05/27	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/05/27	C040	06/10/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/05/27	C040	31/01/2040			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/05/27	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/05/27	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/05/27	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/05/27	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/05/27	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/05/27	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/05/27	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2022/05/27	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/05/27	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/05/27	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/05/27	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
2022/05/27	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/05/27	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/05/27	C303	28/02/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/05/27	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/05/27	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/05/27	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/05/27	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/05/27	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/05/27	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/05/27	ES33	04/08/2022			Bond Future	11.7696	76.9186	11.7465	77.0335	(0.197)	0.0000	0.0000	350
2022/05/27	ES33	03/11/2022			Bond Future	11.9778	74.2923	11.9538	74.4082	(0.200)	0.0000	0.0000	0
2022/05/27	ES33	02/02/2023			Bond Future	12.1729	75.5692	12.1481	75.6864	(0.204)	0.0000	0.0000	0
2022/05/27	ES33	04/05/2023			Bond Future	12.3555	73.1610	12.3297	73.2799	(0.209)	0.0000	0.0000	0
2022/05/27	ES42	04/08/2022			Bond Future	12.1537	75.3308	12.1360	75.4328	(0.146)	0.0000	0.0000	4,769
2022/05/27	ES42	03/11/2022			Bond Future	12.3440	72.2036	12.3257	72.3063	(0.149)	0.0000	0.0000	0
2022/05/27	ES42	02/02/2023			Bond Future	12.5163	73.4467	12.4973	73.5506	(0.152)	0.0000	0.0000	0
2022/05/27	ES42	04/05/2023			Bond Future	12.6849	70.5281	12.6652	70.6333	(0.155)	0.0000	0.0000	0
2022/05/27	GOVI	04/08/2022	819.28	Call	GOVI	127,140.0000	12.7140	143,790.0000	14.3790	13.096	0	0	0
2022/05/27	GOVI	04/08/2022	819.28	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/05/27	GOVI	04/08/2022			GOVI	831.9940	831.9940	833.6590	833.6590	0.200	0.0000	0.0000	1,114
2022/05/27	GOVI	04/08/2022	819.26	Call	GOVI	127,340.0000	12.7340	143,990.0000	14.3990	13.075	0	0	0
2022/05/27	GOVI	04/08/2022	819.26	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/05/27	GOVI	04/08/2022	819.27	Call	GOVI	127,240.0000	12.7240	143,890.0000	14.3890	13.086	0	0	0
2022/05/27	GOVI	04/08/2022	819.27	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/05/27	GOVI	03/11/2022	820.41	Call	GOVI	240,090.0000	24.0090	256,910.0000	25.6910	7.006	0	0	0
2022/05/27	GOVI	03/11/2022	820.41	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/05/27	GOVI	03/11/2022	820.42	Call	GOVI	239,990.0000	23.9990	256,810.0000	25.6810	7.009	0	0	0
2022/05/27	GOVI	03/11/2022	820.42	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/05/27	GOVI	03/11/2022			GOVI	844.4190	844.4190	846.1010	846.1010	0.199	0.0000	0.0000	0
2022/05/27	GOVI	03/11/2022	820.43	Call	GOVI	239,890.0000	23.9890	256,710.0000	25.6710	7.012	0	0	0
2022/05/27	GOVI	03/11/2022	820.43	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/05/27	GOVI	02/02/2023	850.82	Call	GOVI	78,700.0000	7.8700	95,730.0000	9.5730	21.639	0	0	0
2022/05/27	GOVI	02/02/2023	850.82	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/05/27	GOVI	02/02/2023	850.83	Call	GOVI	78,600.0000	7.8600	95,630.0000	9.5630	21.667	0	0	0
2022/05/27	GOVI	02/02/2023	850.83	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/05/27	GOVI	02/02/2023			GOVI	858.6900	858.6900	860.3930	860.3930	0.198	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
2022/05/27	GOVI	02/02/2023	850.84	Call	GOVI	78,500.0000	7.8500	95,530.0000	9.5530	21.694	0	0	0
2022/05/27	GOVI	02/02/2023	850.84	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/05/27	GOVI	04/05/2023	852.86	Call	GOVI	212,770.0000	21.2770	230,050.0000	23.0050	8.121	0	0	0
2022/05/27	GOVI	04/05/2023	852.86	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/05/27	GOVI	04/05/2023	852.87	Call	GOVI	212,670.0000	21.2670	229,950.0000	22.9950	8.125	0	0	0
2022/05/27	GOVI	04/05/2023	852.87	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/05/27	GOVI	04/05/2023			GOVI	874.1370	874.1370	875.8650	875.8650	0.198	0.0000	0.0000	0
2022/05/27	GOVI	04/05/2023	852.88	Call	GOVI	212,570.0000	21.2570	229,850.0000	22.9850	8.129	0	0	0
2022/05/27	GOVI	04/05/2023	852.88	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/05/27	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2022/05/27	IGOV	04/08/2022			Index Future	324.3990	324.3990	322.9550	322.9550	(0.445)	0.0000	0.0000	759
2022/05/27	IGOV	03/11/2022			Index Future	329.3230	329.3230	327.8540	327.8540	(0.446)	0.0000	0.0000	16
2022/05/27	IGOV	02/02/2023			Index Future	334.9660	334.9660	333.4690	333.4690	(0.447)	0.0000	0.0000	0
2022/05/27	IGOV	04/05/2023			Index Future	341.0680	341.0680	339.5420	339.5420	(0.447)	0.0000	0.0000	0
2022/05/27	IS05	21/06/2022			Interest Rate Swap	90.2900	90.2900	90.2900	90.2900	0.000	0.0000	0.0000	0
2022/05/27	IS05	20/09/2022			Interest Rate Swap	93.5000	93.5000	93.5000	93.5000	0.000	0.0000	0.0000	0
2022/05/27	IS05	20/12/2022			Interest Rate Swap	94.0600	94.0600	94.0600	94.0600	0.000	0.0000	0.0000	0
2022/05/27	IS05	22/03/2023			Interest Rate Swap	86.5400	86.5400	86.5400	86.5400	0.000	0.0000	0.0000	0
2022/05/27	IS05	20/06/2023			Interest Rate Swap	92.1700	92.1700	92.1700	92.1700	0.000	0.0000	0.0000	0
2022/05/27	IS05	19/09/2023			Interest Rate Swap	94.8800	94.8800	94.8800	94.8800	0.000	0.0000	0.0000	0
2022/05/27	IS10	17/12/2025			Interest Rate Swap	80.2800	80.2800	80.2800	80.2800	0.000	0.0000	0.0000	0
2022/05/27	IS10	16/03/2026			Interest Rate Swap	76.8200	76.8200	76.8200	76.8200	0.000	0.0000	0.0000	0
2022/05/27	IS10	15/06/2026			Interest Rate Swap	75.2400	75.2400	75.2400	75.2400	0.000	0.0000	0.0000	0
2022/05/27	IS10	21/09/2026			Interest Rate Swap	77.2700	77.2700	77.2700	77.2700	0.000	0.0000	0.0000	0
2022/05/27	IS10	21/12/2026			Interest Rate Swap	81.3000	81.3000	81.3000	81.3000	0.000	0.0000	0.0000	0
2022/05/27	IS10	15/03/2027			Interest Rate Swap	79.8000	79.8000	79.8000	79.8000	0.000	0.0000	0.0000	0
2022/05/27	IS10	21/06/2027			Interest Rate Swap	81.8600	81.8600	81.8600	81.8600	0.000	0.0000	0.0000	0
2022/05/27	IS10	20/09/2027			Interest Rate Swap	87.6100	87.6100	87.6100	87.6100	0.000	0.0000	0.0000	0
2022/05/27	IS10	20/12/2027			Interest Rate Swap	87.9400	87.9400	87.9400	87.9400	0.000	0.0000	0.0000	0
2022/05/27	IS10	22/03/2028			Interest Rate Swap	80.8900	80.8900	80.8900	80.8900	0.000	0.0000	0.0000	0
2022/05/27	IS10	20/06/2028			Interest Rate Swap	88.6800	88.6800	88.6800	88.6800	0.000	0.0000	0.0000	0
2022/05/27	IS10	19/09/2028			Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0.000	0.0000	0.0000	0
2022/05/27	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2022/05/27	JBAF	15/06/2022			Jibar Tradeable Future	4.9550	95.0450	4.9550	95.0450	0.000	0.0000	0.0000	0
2022/05/27	JBAF	20/07/2022			Jibar Tradeable Future	5.0450	94.9550	5.0350	94.9650	(0.198)	0.0000	0.0000	0
2022/05/27	JBAF	17/08/2022			Jibar Tradeable Future	5.4000	94.6000	5.3800	94.6200	(0.370)	0.0000	0.0000	0
2022/05/27	JBAF	21/09/2022			Jibar Tradeable Future	5.5050	94.4950	5.4850	94.5150	(0.363)	0.0000	0.0000	0
2022/05/27	JBAF	19/10/2022			Jibar Tradeable Future	5.8200	94.1800	5.8100	94.1900	(0.172)	0.0000	0.0000	0
2022/05/27	JBAF	16/11/2022			Jibar Tradeable Future	5.9100	94.0900	5.8900	94.1100	(0.338)	0.0000	0.0000	0
2022/05/27	JBAF	21/12/2022			Jibar Tradeable Future	6.2100	93.7900	6.2000	93.8000	(0.161)	0.0000	0.0000	68
2022/05/27	JBAF	15/03/2023			Jibar Tradeable Future	6.6650	93.3350	6.6150	93.3850	(0.750)	0.0000	0.0000	0
2022/05/27	JBAF	21/06/2023			Jibar Tradeable Future	7.0300	92.9700	6.9700	93.0300	(0.853)	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
2022/05/27	JBAF	20/09/2023			Jibar Tradeable Future	7.1900	92.8100	7.1400	92.8600	(0.695)	0.0000	0.0000	75
2022/05/27	JBAF	20/12/2023			Jibar Tradeable Future	7.3150	92.6850	7.2750	92.7250	(0.547)	0.0000	0.0000	172
2022/05/27	JBAF	20/03/2024			Jibar Tradeable Future	7.4250	92.5750	7.3750	92.6250	(0.673)	0.0000	0.0000	0
2022/05/27	R023	04/08/2022	6.05	Call	Bond Future	195.2100	0.1952	212.8800	0.2129	9.052	0	0	0
2022/05/27	R023	04/08/2022	6.05	Put	Bond Future	64.9900	0.0650	55.8100	0.0558	(14.125)	0	0	0
2022/05/27	R023	04/08/2022			Bond Future	5.8115	104.4748	5.7625	104.5016	(0.845)	0.0000	0.0000	22,183
2022/05/27	R023	04/08/2022	6.03	Call	Bond Future	187.1500	0.1871	204.4900	0.2045	9.265	0	0	0
2022/05/27	R023	04/08/2022	6.03	Put	Bond Future	67.8400	0.0678	58.3300	0.0583	(14.018)	0	0	0
2022/05/27	R023	04/08/2022	6.04	Call	Bond Future	191.2500	0.1913	208.7500	0.2088	9.150	0	0	0
2022/05/27	R023	04/08/2022	6.04	Put	Bond Future	66.4800	0.0665	57.1300	0.0571	(14.064)	0	0	0
2022/05/27	R023	03/11/2022	6.25	Call	Bond Future	226.2300	0.2262	245.8500	0.2459	8.673	0	0	0
2022/05/27	R023	03/11/2022	6.25	Put	Bond Future	43.7600	0.0438	37.1100	0.0371	(15.197)	0	0	0
2022/05/27	R023	03/11/2022	6.26	Call	Bond Future	228.7200	0.2287	248.4200	0.2484	8.613	0	0	0
2022/05/27	R023	03/11/2022	6.26	Put	Bond Future	43.1900	0.0432	36.6200	0.0366	(15.212)	0	0	0
2022/05/27	R023	03/11/2022			Bond Future	5.6564	102.1028	5.5711	102.1291	(1.508)	0.0000	0.0000	0
2022/05/27	R023	03/11/2022	6.27	Call	Bond Future	231.2300	0.2312	251.0000	0.2510	8.550	0	0	0
2022/05/27	R023	03/11/2022	6.27	Put	Bond Future	42.6300	0.0426	36.1300	0.0361	(15.247)	0	0	0
2022/05/27	R035	04/08/2022	9.53	Call	Bond Future	23.9500	0.0240	27.3000	0.0273	13.987	0	0	400
2022/05/27	R035	04/08/2022	9.53	Put	Bond Future	8,062.1600	8.0622	7,829.6600	7.8297	(2.884)	0	0	0
2022/05/27	R035	04/08/2022	9.84	Call	Bond Future	96.1000	0.0961	108.0800	0.1081	12.466	0	0	100
2022/05/27	R035	04/08/2022	9.84	Put	Bond Future	6,000.4900	6.0005	5,776.6200	5.7766	(3.731)	0	0	0
2022/05/27	R035	04/08/2022	10.53	Put	Bond Future	2,437.9100	2.4379	2,282.1500	2.2822	(6.389)	0	0	0
2022/05/27	R035	04/08/2022	11.13	Put	Bond Future	830.5300	0.8305	753.3200	0.7533	(9.296)	0	0	100
2022/05/27	R035	04/08/2022	10.64	Call	Bond Future	1,338.7300	1.3387	1,433.8500	1.4338	7.105	0	0	0
2022/05/27	R035	04/08/2022	10.64	Put	Bond Future	2,038.2100	2.0382	1,897.4800	1.8975	(6.905)	0	0	100
2022/05/27	R035	04/08/2022	10.72	Call	Bond Future	1,576.9400	1.5769	1,683.1300	1.6831	6.734	0	0	0
2022/05/27	R035	04/08/2022	10.72	Put	Bond Future	1,778.7700	1.7788	1,649.1100	1.6491	(7.289)	0	0	0
2022/05/27	R035	04/08/2022	10.73	Call	Bond Future	1,608.2500	1.6082	1,715.8100	1.7158	6.688	0	0	0
2022/05/27	R035	04/08/2022	10.73	Put	Bond Future	1,748.1500	1.7481	1,619.8600	1.6199	(7.339)	0	0	0
2022/05/27	R035	04/08/2022			Bond Future	10.7526	91.1445	10.7145	91.3803	(0.355)	0.0000	0.0000	129,151
2022/05/27	R035	04/08/2022	10.53	Call	Bond Future	1,047.5600	1.0476	1,127.6500	1.1277	7.645	0	0	400
2022/05/27	R035	04/08/2022	10.74	Call	Bond Future	1,639.8800	1.6399	1,748.8300	1.7488	6.644	0	0	0
2022/05/27	R035	04/08/2022	10.74	Put	Bond Future	1,717.9200	1.7179	1,591.0200	1.5910	(7.387)	0	0	0
2022/05/27	R035	04/08/2022	11.13	Call	Bond Future	3,117.1800	3.1172	3,275.8200	3.2758	5.089	0	0	0
2022/05/27	R035	04/08/2022	12.18	Call	Bond Future	8,304.0400	8.3040	8,527.2500	8.5273	2.688	0	0	0
2022/05/27	R035	04/08/2022	12.18	Put	Bond Future	90.5700	0.0906	77.9300	0.0779	(13.956)	0	0	400
2022/05/27	R035	03/11/2022	11.15	Call	Bond Future	3,322.6100	3.3226	3,459.4200	3.4594	4.118	0	0	0
2022/05/27	R035	03/11/2022	11.15	Put	Bond Future	1,941.6300	1.9416	1,839.9400	1.8399	(5.237)	0	0	0
2022/05/27	R035	03/11/2022	12.68	Call	Bond Future	10,087.5500	10.0875	10,301.5700	10.3016	2.122	0	0	0
2022/05/27	R035	03/11/2022	12.68	Put	Bond Future	339.2600	0.3393	314.7800	0.3148	(7.216)	0	0	1,000
2022/05/27	R035	03/11/2022	10.99	Call	Bond Future	2,756.0800	2.7561	2,879.1300	2.8791	4.465	0	0	0
2022/05/27	R035	03/11/2022	10.99	Put	Bond Future	2,324.8900	2.3249	2,209.4400	2.2094	(4.966)	0	0	582
2022/05/27	R035	03/11/2022	11.05	Call	Bond Future	2,962.4700	2.9625	3,090.7900	3.0908	4.332	0	0	1,000
2022/05/27	R035	03/11/2022	10.57	Call	Bond Future	1,548.3300	1.5483	1,632.9900	1.6330	5.468	0	0	0
2022/05/27	R035	03/11/2022	10.57	Put	Bond Future	3,683.2300	3.6832	3,529.3900	3.5294	(4.177)	0	0	582
2022/05/27	R035	03/11/2022			Bond Future	10.9182	88.0068	10.8787	88.2453	(0.362)	0.0000	0.0000	3,020

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
2022/05/27	R035	03/11/2022	11.14	Call	Bond Future	3,285.7100	3.2857	3,421.6900	3.4217	4.139	0	0	0
2022/05/27	R035	03/11/2022	11.14	Put	Bond Future	1,963.6600	1.9637	1,861.1400	1.8611	(5.221)	0	0	0
2022/05/27	R035	03/11/2022	11.05	Put	Bond Future	2,173.3500	2.1734	2,063.1700	2.0632	(5.070)	0	0	0
2022/05/27	R035	03/11/2022	11.13	Call	Bond Future	3,249.2100	3.2492	3,384.3500	3.3844	4.159	0	0	0
2022/05/27	R035	03/11/2022	11.13	Put	Bond Future	1,986.1400	1.9861	1,882.7800	1.8828	(5.204)	0	0	0
2022/05/27	R035	03/11/2022	9.82	Call	Bond Future	306.1400	0.3061	331.4800	0.3315	8.277	0	0	582
2022/05/27	R035	03/11/2022	9.82	Put	Bond Future	7,299.5800	7.2996	7,086.4200	7.0864	(2.920)	0	0	0
2022/05/27	R035	03/11/2022	10.30	Call	Bond Future	965.6600	0.9657	1,026.3300	1.0263	6.283	0	0	1,000
2022/05/27	R035	03/11/2022	10.30	Put	Bond Future	4,807.7500	4.8077	4,629.9200	4.6299	(3.699)	0	0	0
2022/05/27	R035	02/02/2023	13.22	Put	Bond Future	424.3000	0.4243	399.7300	0.3997	(5.791)	0	0	1,000
2022/05/27	R035	02/02/2023	10.88	Call	Bond Future	2,502.8300	2.5028	2,609.0500	2.6090	4.244	0	0	0
2022/05/27	R035	02/02/2023	10.88	Put	Bond Future	3,623.7000	3.6237	3,488.3200	3.4883	(3.736)	0	0	0
2022/05/27	R035	02/02/2023	9.81	Call	Bond Future	485.4700	0.4855	517.8500	0.5178	6.670	0	0	582
2022/05/27	R035	02/02/2023	9.81	Put	Bond Future	8,371.4500	8.3714	8,162.2300	8.1622	(2.499)	0	0	0
2022/05/27	R035	02/02/2023	10.30	Put	Bond Future	5,845.8900	5.8459	5,666.8200	5.6668	(3.063)	0	0	0
2022/05/27	R035	02/02/2023	10.66	Call	Bond Future	1,925.8600	1.9259	2,015.3200	2.0153	4.645	0	0	0
2022/05/27	R035	02/02/2023	10.66	Put	Bond Future	4,380.1700	4.3802	4,228.0300	4.2280	(3.473)	0	0	582
2022/05/27	R035	02/02/2023			Bond Future	11.0687	89.4981	11.0277	89.7397	(0.370)	0.0000	0.0000	0
2022/05/27	R035	02/02/2023	11.05	Call	Bond Future	2,999.0600	2.9991	3,118.0400	3.1180	3.967	0	0	1,000
2022/05/27	R035	02/02/2023	11.05	Put	Bond Future	3,109.0100	3.1090	2,986.3900	2.9864	(3.944)	0	0	0
2022/05/27	R035	02/02/2023	11.06	Call	Bond Future	3,029.6500	3.0296	3,149.3800	3.1494	3.952	0	0	0
2022/05/27	R035	02/02/2023	11.06	Put	Bond Future	3,080.6500	3.0806	2,958.7800	2.9588	(3.956)	0	0	582
2022/05/27	R035	02/02/2023	13.22	Call	Bond Future	11,860.5400	11.8605	12,077.5700	12.0776	1.830	0	0	0
2022/05/27	R035	02/02/2023	10.86	Call	Bond Future	2,447.5000	2.4475	2,552.2000	2.5522	4.278	0	0	0
2022/05/27	R035	02/02/2023	10.86	Put	Bond Future	3,688.4100	3.6884	3,551.5100	3.5515	(3.712)	0	0	0
2022/05/27	R035	02/02/2023	10.87	Call	Bond Future	2,475.0800	2.4751	2,580.5400	2.5805	4.261	0	0	0
2022/05/27	R035	02/02/2023	10.87	Put	Bond Future	3,655.9400	3.6559	3,519.8000	3.5198	(3.724)	0	0	0
2022/05/27	R035	02/02/2023	10.30	Call	Bond Future	1,146.5500	1.1466	1,209.0800	1.2091	5.454	0	0	1,000
2022/05/27	R035	04/05/2023	11.20	Call	Bond Future	3,510.7900	3.5108	3,634.5400	3.6345	3.525	0	0	0
2022/05/27	R035	04/05/2023	11.21	Call	Bond Future	3,540.8100	3.5408	3,665.2000	3.6652	3.513	0	0	0
2022/05/27	R035	04/05/2023	11.22	Put	Bond Future	3,470.3400	3.4703	3,349.9600	3.3500	(3.469)	0	0	0
2022/05/27	R035	04/05/2023			Bond Future	11.2025	86.6178	11.1600	86.8632	(0.379)	0.0000	0.0000	0
2022/05/27	R035	04/05/2023	11.20	Put	Bond Future	3,525.3700	3.5254	3,403.7200	3.4037	(3.451)	0	0	0
2022/05/27	R035	04/05/2023	11.21	Put	Bond Future	3,497.7700	3.4978	3,376.7600	3.3768	(3.460)	0	0	0
2022/05/27	R035	04/05/2023	11.22	Call	Bond Future	3,570.9500	3.5710	3,695.9700	3.6960	3.501	0	0	0
2022/05/27	R186	04/08/2022	7.96	Call	Bond Future	322.6500	0.3227	343.6300	0.3436	6.502	0	0	3,600
2022/05/27	R186	04/08/2022	8.15	Call	Bond Future	537.7500	0.5377	569.2400	0.5692	5.856	0	0	0
2022/05/27	R186	04/08/2022	8.15	Put	Bond Future	1,540.7100	1.5407	1,464.0200	1.4640	(4.978)	0	0	0
2022/05/27	R186	04/08/2022	9.78	Call	Bond Future	5,028.1200	5.0281	5,130.3000	5.1303	2.032	0	0	0
2022/05/27	R186	04/08/2022	9.78	Put	Bond Future	49.6600	0.0497	43.6600	0.0437	(12.082)	0	0	3,600
2022/05/27	R186	04/08/2022			Bond Future	8.4154	108.8966	8.3866	109.0048	(0.342)	0.0000	0.0000	81,225
2022/05/27	R186	04/08/2022	6.96	Call	Bond Future	11.8200	0.0118	12.7100	0.0127	7.530	0	0	3,600
2022/05/27	R186	04/08/2022	6.96	Put	Bond Future	5,658.8600	5.6589	5,551.5700	5.5516	(1.896)	0	0	0
2022/05/27	R186	04/08/2022	7.96	Put	Bond Future	2,050.9300	2.0509	1,963.7300	1.9637	(4.252)	0	0	0
2022/05/27	R186	04/08/2022	8.13	Call	Bond Future	511.2300	0.5112	541.5200	0.5415	5.925	0	0	0
2022/05/27	R186	04/08/2022	8.13	Put	Bond Future	1,590.2600	1.5903	1,512.3700	1.5124	(4.898)	0	0	0
2022/05/27	R186	04/08/2022	8.14	Call	Bond Future	524.4600	0.5245	555.3600	0.5554	5.892	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
2022/05/27	R186	04/08/2022	8.14	Put	Bond Future	1,565.4500	1.5654	1,488.1700	1.4882	(4.937)	0	0	0
2022/05/27	R186	03/11/2022	8.91	Put	Bond Future	1,013.8200	1.0138	969.0600	0.9691	(4.415)	0	0	4,310
2022/05/27	R186	03/11/2022	8.53	Call	Bond Future	1,349.9000	1.3499	1,398.6000	1.3986	3.608	0	0	0
2022/05/27	R186	03/11/2022	8.53	Put	Bond Future	1,559.7700	1.5598	1,499.7700	1.4998	(3.847)	0	0	0
2022/05/27	R186	03/11/2022	8.54	Call	Bond Future	1,368.1600	1.3682	1,417.2800	1.4173	3.590	0	0	0
2022/05/27	R186	03/11/2022	8.54	Put	Bond Future	1,542.4800	1.5425	1,482.9000	1.4829	(3.863)	0	0	0
2022/05/27	R186	03/11/2022			Bond Future	8.5891	110.5080	8.5585	110.6167	(0.357)	0.0000	0.0000	11,129
2022/05/27	R186	03/11/2022	8.55	Call	Bond Future	1,386.5500	1.3866	1,436.0900	1.4361	3.573	0	0	0
2022/05/27	R186	03/11/2022	8.55	Put	Bond Future	1,525.3400	1.5253	1,466.1800	1.4662	(3.878)	0	0	0
2022/05/27	R186	03/11/2022	8.91	Call	Bond Future	2,144.4000	2.1444	2,208.3400	2.2083	2.982	0	0	0
2022/05/27	R186	03/11/2022	8.23	Call	Bond Future	866.6600	0.8667	902.7800	0.9028	4.168	0	0	4,310
2022/05/27	R186	03/11/2022	8.23	Put	Bond Future	2,149.8500	2.1499	2,077.2700	2.0773	(3.376)	0	0	0
2022/05/27	R186	02/02/2023	8.33	Call	Bond Future	1,077.3700	1.0774	1,116.5500	1.1166	3.637	0	0	0
2022/05/27	R186	02/02/2023	8.33	Put	Bond Future	2,409.3000	2.4093	2,339.0000	2.3390	(2.918)	0	0	0
2022/05/27	R186	02/02/2023	8.32	Call	Bond Future	1,062.9300	1.0629	1,101.7700	1.1018	3.654	0	0	0
2022/05/27	R186	02/02/2023	8.32	Put	Bond Future	2,428.8000	2.4288	2,358.1600	2.3582	(2.908)	0	0	0
2022/05/27	R186	02/02/2023			Bond Future	8.7256	107.0841	8.6928	107.1936	(0.375)	0.0000	0.0000	0
2022/05/27	R186	02/02/2023	8.34	Call	Bond Future	1,091.5800	1.0916	1,131.1100	1.1311	3.621	0	0	0
2022/05/27	R186	02/02/2023	8.34	Put	Bond Future	2,389.5800	2.3896	2,319.6300	2.3196	(2.927)	0	0	0
2022/05/27	R186	04/05/2023	8.83	Put	Bond Future	2,015.3200	2.0153	1,958.1500	1.9581	(2.837)	0	0	0
2022/05/27	R186	04/05/2023	8.84	Call	Bond Future	1,984.1100	1.9841	2,037.8800	2.0379	2.710	0	0	0
2022/05/27	R186	04/05/2023			Bond Future	8.8454	109.0185	8.8101	109.1292	(0.399)	0.0000	0.0000	0
2022/05/27	R186	04/05/2023	8.83	Call	Bond Future	1,967.1000	1.9671	2,020.6000	2.0206	2.720	0	0	0
2022/05/27	R186	04/05/2023	8.84	Put	Bond Future	2,000.9600	2.0010	1,944.0600	1.9441	(2.844)	0	0	0
2022/05/27	R186	04/05/2023	8.82	Call	Bond Future	1,950.1700	1.9502	2,003.3900	2.0034	2.729	0	0	0
2022/05/27	R186	04/05/2023	8.82	Put	Bond Future	2,029.7800	2.0298	1,972.3300	1.9723	(2.830)	0	0	0
2022/05/27	R197	04/08/2022			Bond Future	328.2308	328.2308	328.1813	328.1813	(0.015)	0.0000	0.0000	870
2022/05/27	R197	03/11/2022			Bond Future	333.1640	333.1640	333.1107	333.1107	(0.016)	0.0000	0.0000	0
2022/05/27	R197	02/02/2023			Bond Future	330.1539	330.1539	330.0977	330.0977	(0.017)	0.0000	0.0000	0
2022/05/27	R197	04/05/2023			Bond Future	336.1792	336.1792	336.1198	336.1198	(0.018)	0.0000	0.0000	0
2022/05/27	R202	04/08/2022			Bond Future	251.2941	251.2941	250.3900	250.3900	(0.360)	0.0000	0.0000	6,593
2022/05/27	R202	03/11/2022			Bond Future	255.0710	255.0710	254.1508	254.1508	(0.361)	0.0000	0.0000	0
2022/05/27	R202	02/02/2023			Bond Future	254.8106	254.8106	253.8730	253.8730	(0.368)	0.0000	0.0000	0
2022/05/27	R202	04/05/2023			Bond Future	259.4581	259.4581	258.5020	258.5020	(0.369)	0.0000	0.0000	0
2022/05/27	R209	04/08/2022	10.57	Put	Bond Future	2,063.0000	2.0630	1,979.9700	1.9800	(4.025)	0	0	0
2022/05/27	R209	04/08/2022	10.58	Call	Bond Future	976.2600	0.9763	1,014.8200	1.0148	3.950	0	0	0
2022/05/27	R209	04/08/2022	10.58	Put	Bond Future	2,029.9200	2.0299	1,947.5700	1.9476	(4.057)	0	0	0
2022/05/27	R209	04/08/2022			Bond Future	10.7731	70.2881	10.7507	70.4090	(0.208)	0.0000	0.0000	27,943
2022/05/27	R209	04/08/2022	10.57	Call	Bond Future	954.1500	0.9542	992.0300	0.9920	3.970	0	0	0
2022/05/27	R209	04/08/2022	10.59	Call	Bond Future	998.7900	0.9988	1,038.0200	1.0380	3.928	0	0	0
2022/05/27	R209	04/08/2022	10.59	Put	Bond Future	1,997.3300	1.9973	1,915.6500	1.9156	(4.089)	0	0	0
2022/05/27	R209	03/11/2022	11.03	Call	Bond Future	2,516.5000	2.5165	2,578.2400	2.5782	2.453	0	0	0
2022/05/27	R209	03/11/2022	11.03	Put	Bond Future	1,941.1000	1.9411	1,880.7500	1.8807	(3.109)	0	0	0
2022/05/27	R209	03/11/2022	10.50	Put	Bond Future	3,477.1300	3.4771	3,392.2100	3.3922	(2.442)	0	0	0
2022/05/27	R209	03/11/2022	9.25	Call	Bond Future	57.3800	0.0574	60.2400	0.0602	4.984	0	0	9,500

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
2022/05/27	R209	03/11/2022	9.25	Put	Bond Future	9,760.4700	9.7605	9,641.2400	9.6412	(1.222)	0	0	0
2022/05/27	R209	03/11/2022	9.50	Call	Bond Future	113.7200	0.1137	119.1300	0.1191	4.757	0	0	0
2022/05/27	R209	03/11/2022	9.50	Put	Bond Future	8,247.3000	8.2473	8,130.6200	8.1306	(1.415)	0	0	0
2022/05/27	R209	03/11/2022			Bond Future	10.9205	68.1834	10.8975	68.3055	(0.211)	0.0000	0.0000	4,135
2022/05/27	R209	03/11/2022	11.02	Call	Bond Future	2,486.2900	2.4863	2,547.5800	2.5476	2.465	0	0	0
2022/05/27	R209	03/11/2022	11.02	Put	Bond Future	1,963.1700	1.9632	1,902.3700	1.9024	(3.097)	0	0	0
2022/05/27	R209	03/11/2022	11.50	Call	Bond Future	4,103.6900	4.1037	4,184.5100	4.1845	1.969	0	0	0
2022/05/27	R209	03/11/2022	11.50	Put	Bond Future	1,134.7000	1.1347	1,093.4300	1.0934	(3.637)	0	0	0
2022/05/27	R209	03/11/2022	10.50	Call	Bond Future	1,201.1800	1.2012	1,238.3500	1.2383	3.094	0	0	0
2022/05/27	R209	03/11/2022	11.00	Call	Bond Future	2,426.3600	2.4264	2,486.7400	2.4867	2.489	0	0	0
2022/05/27	R209	03/11/2022	11.00	Put	Bond Future	2,007.9600	2.0080	1,946.2500	1.9463	(3.073)	0	0	9,500
2022/05/27	R209	03/11/2022	11.01	Call	Bond Future	2,456.2500	2.4563	2,517.0800	2.5171	2.477	0	0	0
2022/05/27	R209	03/11/2022	11.01	Put	Bond Future	1,985.4600	1.9855	1,924.2000	1.9242	(3.085)	0	0	0
2022/05/27	R209	03/11/2022	10.00	Call	Bond Future	426.1400	0.4261	443.0300	0.4430	3.963	0	0	0
2022/05/27	R209	03/11/2022	10.00	Put	Bond Future	5,549.4500	5.5495	5,444.2500	5.4442	(1.896)	0	0	9,500
2022/05/27	R209	02/02/2023	10.78	Call	Bond Future	1,988.7400	1.9887	2,037.5500	2.0375	2.454	0	0	0
2022/05/27	R209	02/02/2023	10.79	Call	Bond Future	2,012.2700	2.0123	2,061.4700	2.0615	2.445	0	0	0
2022/05/27	R209	02/02/2023	10.80	Put	Bond Future	3,355.2100	3.3552	3,281.3100	3.2813	(2.203)	0	0	0
2022/05/27	R209	02/02/2023			Bond Future	11.0508	69.3394	11.0270	69.4629	(0.215)	0.0000	0.0000	0
2022/05/27	R209	02/02/2023	10.78	Put	Bond Future	3,415.0200	3.4150	3,340.3400	3.3403	(2.187)	0	0	0
2022/05/27	R209	02/02/2023	10.79	Put	Bond Future	3,385.1200	3.3851	3,310.8300	3.3108	(2.195)	0	0	0
2022/05/27	R209	02/02/2023	10.80	Call	Bond Future	2,035.7200	2.0357	2,085.3100	2.0853	2.436	0	0	0
2022/05/27	R209	04/05/2023	11.09	Call	Bond Future	2,870.4400	2.8704	2,929.1000	2.9291	2.044	0	0	0
2022/05/27	R209	04/05/2023	11.09	Put	Bond Future	3,289.9400	3.2899	3,223.3800	3.2234	(2.023)	0	0	0
2022/05/27	R209	04/05/2023	11.10	Call	Bond Future	2,896.0300	2.8960	2,955.0300	2.9550	2.037	0	0	0
2022/05/27	R209	04/05/2023	11.10	Put	Bond Future	3,264.1000	3.2641	3,197.8800	3.1979	(2.029)	0	0	0
2022/05/27	R209	04/05/2023			Bond Future	11.1719	67.4420	11.1474	67.5672	(0.219)	0.0000	0.0000	0
2022/05/27	R209	04/05/2023	11.11	Call	Bond Future	2,921.7200	2.9217	2,981.0500	2.9811	2.031	0	0	0
2022/05/27	R209	04/05/2023	11.11	Put	Bond Future	3,238.4300	3.2384	3,172.5400	3.1725	(2.035)	0	0	0
2022/05/27	R210	04/08/2022			Bond Future	224.9815	224.9815	224.5982	224.5982	(0.170)	0.0000	0.0000	1,025
2022/05/27	R210	03/11/2022			Bond Future	225.4008	225.4008	225.0097	225.0097	(0.174)	0.0000	0.0000	0
2022/05/27	R210	02/02/2023			Bond Future	229.2667	229.2667	228.8668	228.8668	(0.174)	0.0000	0.0000	0
2022/05/27	R210	04/05/2023			Bond Future	230.3941	230.3941	229.9853	229.9853	(0.177)	0.0000	0.0000	0
2022/05/27	R213	04/08/2022	9.88	Call	Bond Future	676.5800	0.6766	722.2900	0.7223	6.756	0	0	0
2022/05/27	R213	04/08/2022	9.89	Call	Bond Future	693.8400	0.6938	740.4200	0.7404	6.713	0	0	0
2022/05/27	R213	04/08/2022	9.90	Put	Bond Future	2,206.7500	2.2068	2,090.0800	2.0901	(5.287)	0	0	0
2022/05/27	R213	04/08/2022			Bond Future	10.1988	85.1171	10.1656	85.2812	(0.325)	0.0000	0.0000	27,150
2022/05/27	R213	04/08/2022	9.88	Put	Bond Future	2,273.3100	2.2733	2,154.8900	2.1549	(5.209)	0	0	0
2022/05/27	R213	04/08/2022	9.89	Put	Bond Future	2,239.8700	2.2399	2,122.3200	2.1223	(5.248)	0	0	0
2022/05/27	R213	04/08/2022	9.90	Call	Bond Future	711.3700	0.7114	758.8300	0.7588	6.672	0	0	0
2022/05/27	R213	03/11/2022	10.38	Call	Bond Future	2,058.9700	2.0590	2,139.1800	2.1392	3.896	0	0	0
2022/05/27	R213	03/11/2022	10.38	Put	Bond Future	2,017.1000	2.0171	1,931.5100	1.9315	(4.243)	0	0	0
2022/05/27	R213	03/11/2022	10.39	Call	Bond Future	2,084.1800	2.0842	2,165.0100	2.1650	3.878	0	0	0
2022/05/27	R213	03/11/2022	10.39	Put	Bond Future	1,994.2700	1.9943	1,909.3000	1.9093	(4.261)	0	0	0
2022/05/27	R213	03/11/2022	10.37	Call	Bond Future	2,033.7000	2.0337	2,113.2900	2.1133	3.914	0	0	0
2022/05/27	R213	03/11/2022	10.37	Put	Bond Future	2,039.9100	2.0399	1,953.7000	1.9537	(4.226)	0	0	200

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
2022/05/27	R213	03/11/2022	9.19	Call	Bond Future	242.1500		0.2421	258.3400	0.2583	6.686	0	0	476
2022/05/27	R213	03/11/2022	9.19	Put	Bond Future	6,184.5500		6.1846	6,034.9400	6.0349	(2.419)	0	0	0
2022/05/27	R213	03/11/2022			Bond Future	10.3713		82.8380	10.3369	83.0038	(0.332)	0.0000	0.0000	0
2022/05/27	R213	03/11/2022	10.40	Call	Bond Future	2,109.7800		2.1098	2,191.2300	2.1912	3.861	0	0	0
2022/05/27	R213	03/11/2022	10.40	Put	Bond Future	1,971.8600		1.9719	1,887.5100	1.8875	(4.278)	0	0	0
2022/05/27	R213	03/11/2022	9.98	Call	Bond Future	1,184.9600		1.1850	1,240.2600	1.2403	4.667	0	0	0
2022/05/27	R213	03/11/2022	9.98	Put	Bond Future	3,094.7800		3.0948	2,984.2800	2.9843	(3.571)	0	0	200
2022/05/27	R213	03/11/2022	10.19	Call	Bond Future	1,609.3300		1.6093	1,677.6600	1.6777	4.246	0	0	0
2022/05/27	R213	03/11/2022	10.19	Put	Bond Future	2,487.1700		2.4872	2,389.7000	2.3897	(3.919)	0	0	476
2022/05/27	R213	03/11/2022	9.13	Call	Bond Future	213.0700		0.2131	227.5400	0.2275	6.791	0	0	200
2022/05/27	R213	03/11/2022	9.13	Put	Bond Future	6,471.7400		6.4717	6,320.4100	6.3204	(2.338)	0	0	0
2022/05/27	R213	03/11/2022	9.84	Call	Bond Future	942.1300		0.9421	989.0500	0.9891	4.980	0	0	0
2022/05/27	R213	03/11/2022	9.84	Put	Bond Future	3,549.1000		3.5491	3,430.2200	3.4302	(3.350)	0	0	476
2022/05/27	R213	02/02/2023	10.43	Put	Bond Future	2,670.5400		2.6705	2,580.2100	2.5802	(3.382)	0	0	0
2022/05/27	R213	02/02/2023	12.20	Call	Bond Future	7,908.8100		7.9088	8,050.5700	8.0506	1.792	0	0	0
2022/05/27	R213	02/02/2023	12.20	Put	Bond Future	542.0300		0.5420	516.0200	0.5160	(4.799)	0	0	912
2022/05/27	R213	02/02/2023	10.22	Put	Bond Future	3,208.7900		3.2088	3,107.5900	3.1076	(3.154)	0	0	0
2022/05/27	R213	02/02/2023	10.23	Call	Bond Future	1,780.7100		1.7807	1,847.8000	1.8478	3.768	0	0	0
2022/05/27	R213	02/02/2023	10.35	Call	Bond Future	2,037.0500		2.0371	2,110.3500	2.1103	3.598	0	0	0
2022/05/27	R213	02/02/2023	10.35	Put	Bond Future	2,867.3200		2.8673	2,772.8500	2.7729	(3.295)	0	0	476
2022/05/27	R213	02/02/2023	10.01	Call	Bond Future	1,355.4600		1.3555	1,411.2300	1.4112	4.114	0	0	0
2022/05/27	R213	02/02/2023			Bond Future	10.5264		84.2410	10.4906	84.4088	(0.340)	0.0000	0.0000	0
2022/05/27	R213	02/02/2023	10.43	Call	Bond Future	2,218.1500		2.2181	2,295.5900	2.2956	3.491	0	0	912
2022/05/27	R213	02/02/2023	10.22	Call	Bond Future	1,759.7200		1.7597	1,826.2900	1.8263	3.783	0	0	0
2022/05/27	R213	02/02/2023	10.23	Put	Bond Future	3,181.9700		3.1820	3,081.2900	3.0813	(3.164)	0	0	0
2022/05/27	R213	02/02/2023	9.16	Call	Bond Future	364.0400		0.3640	384.3100	0.3843	5.568	0	0	476
2022/05/27	R213	02/02/2023	9.16	Put	Bond Future	7,086.4600		7.0865	6,938.9600	6.9390	(2.081)	0	0	0
2022/05/27	R213	02/02/2023	10.01	Put	Bond Future	3,816.7200		3.8167	3,704.7200	3.7047	(2.934)	0	0	476
2022/05/27	R213	02/02/2023	10.21	Call	Bond Future	1,739.1400		1.7391	1,805.1900	1.8052	3.798	0	0	0
2022/05/27	R213	02/02/2023	10.21	Put	Bond Future	3,236.0600		3.2361	3,134.3400	3.1343	(3.143)	0	0	0
2022/05/27	R213	04/05/2023	10.75	Call	Bond Future	3,056.4600		3.0565	3,144.8500	3.1449	2.892	0	0	0
2022/05/27	R213	04/05/2023	10.75	Put	Bond Future	2,666.1000		2.6661	2,584.2900	2.5843	(3.069)	0	0	0
2022/05/27	R213	04/05/2023			Bond Future	10.6640		82.2149	10.6267	82.3851	(0.350)	0.0000	0.0000	0
2022/05/27	R213	04/05/2023	10.74	Call	Bond Future	3,031.7700		3.0318	3,119.7400	3.1197	2.902	0	0	0
2022/05/27	R213	04/05/2023	10.74	Put	Bond Future	2,686.7000		2.6867	2,604.4700	2.6045	(3.061)	0	0	0
2022/05/27	R213	04/05/2023	10.73	Call	Bond Future	3,007.2000		3.0072	3,094.7300	3.0947	2.911	0	0	0
2022/05/27	R213	04/05/2023	10.73	Put	Bond Future	2,707.4400		2.7074	2,624.7700	2.6248	(3.053)	0	0	0
2022/05/27	R214	04/08/2022	10.98	Put	Bond Future	1,737.6200		1.7376	1,676.3800	1.6764	(3.524)	0	0	0
2022/05/27	R214	04/08/2022	10.99	Call	Bond Future	1,381.8300		1.3818	1,417.1500	1.4172	2.556	0	0	0
2022/05/27	R214	04/08/2022			Bond Future	11.0483		67.2989	11.0311	67.3950	(0.155)	0.0000	0.0000	13,186
2022/05/27	R214	04/08/2022	10.97	Call	Bond Future	1,327.7800		1.3278	1,362.0200	1.3620	2.579	0	0	0
2022/05/27	R214	04/08/2022	10.97	Put	Bond Future	1,767.2100		1.7672	1,705.4300	1.7054	(3.496)	0	0	0
2022/05/27	R214	04/08/2022	10.98	Call	Bond Future	1,354.6000		1.3546	1,389.3800	1.3894	2.568	0	0	0
2022/05/27	R214	04/08/2022	10.99	Put	Bond Future	1,708.5000		1.7085	1,647.8000	1.6478	(3.553)	0	0	0
2022/05/27	R214	03/11/2022	11.34	Call	Bond Future	2,775.5900		2.7756	2,824.1000	2.8241	1.748	0	0	0
2022/05/27	R214	03/11/2022	11.36	Put	Bond Future	1,924.7800		1.9248	1,877.1700	1.8772	(2.474)	0	0	0
2022/05/27	R214	03/11/2022			Bond Future	11.1910		65.0090	11.1734	65.1058	(0.158)	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
2022/05/27	R214	03/11/2022	11.34	Put	Bond Future	1,968.0000	1.9680	1,919.7100	1.9197	(2.454)	0	0	0
2022/05/27	R214	03/11/2022	11.35	Call	Bond Future	2,807.5100	2.8075	2,856.3500	2.8563	1.740	0	0	0
2022/05/27	R214	03/11/2022	11.35	Put	Bond Future	1,946.2900	1.9463	1,898.3300	1.8983	(2.464)	0	0	0
2022/05/27	R214	03/11/2022	11.36	Call	Bond Future	2,839.5700	2.8396	2,888.7600	2.8888	1.732	0	0	0
2022/05/27	R214	02/02/2023	11.07	Call	Bond Future	2,161.3600	2.1614	2,199.5200	2.1995	1.766	0	0	0
2022/05/27	R214	02/02/2023	11.07	Put	Bond Future	3,530.9900	3.5310	3,471.3200	3.4713	(1.690)	0	0	0
2022/05/27	R214	02/02/2023	11.08	Call	Bond Future	2,185.9400	2.1859	2,224.4000	2.2244	1.759	0	0	0
2022/05/27	R214	02/02/2023	11.08	Put	Bond Future	3,500.0500	3.5000	3,440.6800	3.4407	(1.696)	0	0	0
2022/05/27	R214	02/02/2023			Bond Future	11.3206	66.1105	11.3024	66.2084	(0.161)	0.0000	0.0000	0
2022/05/27	R214	02/02/2023	11.09	Call	Bond Future	2,210.6700	2.2107	2,249.4300	2.2494	1.753	0	0	0
2022/05/27	R214	02/02/2023	11.09	Put	Bond Future	3,469.3200	3.4693	3,410.2500	3.4102	(1.703)	0	0	0
2022/05/27	R214	04/05/2023	11.36	Call	Bond Future	3,053.3100	3.0533	3,098.9300	3.0989	1.494	0	0	0
2022/05/27	R214	04/05/2023	11.36	Put	Bond Future	3,454.9400	3.4549	3,401.4600	3.4015	(1.548)	0	0	0
2022/05/27	R214	04/05/2023	11.37	Call	Bond Future	3,079.9000	3.0799	3,125.7800	3.1258	1.490	0	0	0
2022/05/27	R214	04/05/2023	11.37	Put	Bond Future	3,428.1400	3.4281	3,374.9200	3.3749	(1.552)	0	0	0
2022/05/27	R214	04/05/2023			Bond Future	11.4356	64.0112	11.4168	64.1103	(0.164)	0.0000	0.0000	0
2022/05/27	R214	04/05/2023	11.38	Call	Bond Future	3,106.6100	3.1066	3,152.7400	3.1527	1.485	0	0	0
2022/05/27	R214	04/05/2023	11.38	Put	Bond Future	3,401.5300	3.4015	3,348.5600	3.3486	(1.557)	0	0	0
2022/05/27	R248	04/08/2022	10.20	Call	Bond Future	175.2600	0.1753	191.6600	0.1917	9.358	0	0	1,700
2022/05/27	R248	04/08/2022	10.40	Put	Bond Future	4,922.4800	4.9225	4,723.0100	4.7230	(4.052)	0	0	0
2022/05/27	R248	04/08/2022	10.98	Call	Bond Future	1,829.8900	1.8299	1,932.2200	1.9322	5.592	0	0	0
2022/05/27	R248	04/08/2022	10.98	Put	Bond Future	2,053.6400	2.0536	1,924.6900	1.9247	(6.279)	0	0	0
2022/05/27	R248	04/08/2022	10.99	Call	Bond Future	1,865.7100	1.8657	1,969.3700	1.9694	5.556	0	0	0
2022/05/27	R248	04/08/2022	10.99	Put	Bond Future	2,018.4500	2.0184	1,890.8300	1.8908	(6.323)	0	0	0
2022/05/27	R248	04/08/2022			Bond Future	11.0116	84.6525	10.9789	84.8838	(0.296)	0.0000	0.0000	200,684
2022/05/27	R248	04/08/2022	9.70	Call	Bond Future	16.8400	0.0168	18.7100	0.0187	11.105	0	0	0
2022/05/27	R248	04/08/2022	9.70	Put	Bond Future	10,305.8400	10.3058	10,076.4300	10.0764	(2.226)	0	0	0
2022/05/27	R248	04/08/2022	10.20	Put	Bond Future	6,289.9800	6.2900	6,075.1000	6.0751	(3.416)	0	0	0
2022/05/27	R248	04/08/2022	10.40	Call	Bond Future	387.1100	0.3871	418.9200	0.4189	8.217	0	0	0
2022/05/27	R248	04/08/2022	11.00	Call	Bond Future	1,901.8900	1.9019	2,006.8900	2.0069	5.521	0	0	0
2022/05/27	R248	04/08/2022	11.00	Put	Bond Future	1,983.7200	1.9837	1,857.4400	1.8574	(6.366)	0	0	50
2022/05/27	R248	04/08/2022	10.90	Call	Bond Future	1,556.8900	1.5569	1,648.4600	1.6485	5.882	0	0	1,700
2022/05/27	R248	04/08/2022	10.90	Put	Bond Future	2,352.6700	2.3527	2,212.9600	2.2130	(5.938)	0	0	0
2022/05/27	R248	03/11/2022	11.32	Call	Bond Future	3,560.9800	3.5610	3,688.9500	3.6889	3.594	0	0	0
2022/05/27	R248	03/11/2022	11.30	Put	Bond Future	2,468.5700	2.4686	2,360.9500	2.3609	(4.360)	0	0	0
2022/05/27	R248	03/11/2022	11.31	Put	Bond Future	2,441.1700	2.4412	2,334.3800	2.3344	(4.375)	0	0	0
2022/05/27	R248	03/11/2022			Bond Future	11.1521	81.4820	11.1184	81.7160	(0.302)	0.0000	0.0000	0
2022/05/27	R248	03/11/2022	11.32	Put	Bond Future	2,414.0500	2.4141	2,308.0900	2.3081	(4.389)	0	0	0
2022/05/27	R248	03/11/2022	11.30	Call	Bond Future	3,480.4000	3.4804	3,606.7100	3.6067	3.629	0	0	0
2022/05/27	R248	03/11/2022	11.31	Call	Bond Future	3,520.6000	3.5206	3,647.7400	3.6477	3.611	0	0	0
2022/05/27	R248	02/02/2023	11.08	Call	Bond Future	2,869.5500	2.8695	2,972.7200	2.9727	3.595	0	0	0
2022/05/27	R248	02/02/2023	11.08	Put	Bond Future	4,243.0800	4.2431	4,109.1200	4.1091	(3.157)	0	0	0
2022/05/27	R248	02/02/2023			Bond Future	11.2796	82.8629	11.2447	83.1000	(0.309)	0.0000	0.0000	0
2022/05/27	R248	02/02/2023	11.06	Call	Bond Future	2,805.8500	2.8058	2,907.5300	2.9075	3.624	0	0	0
2022/05/27	R248	02/02/2023	11.06	Put	Bond Future	4,319.3000	4.3193	4,183.8500	4.1838	(3.136)	0	0	0
2022/05/27	R248	02/02/2023	11.07	Call	Bond Future	2,837.7500	2.8377	2,940.1800	2.9402	3.610	0	0	0
2022/05/27	R248	02/02/2023	11.07	Put	Bond Future	4,281.1800	4.2812	4,146.4800	4.1465	(3.146)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing	% Movement in MTM	Today's High	Today's Low	Open Interest
2022/05/27	R248	04/05/2023	11.35	Call	Bond Future	3,947.2500	3.9473	4,066.3100	4.0663	3.016	0	0	0
2022/05/27	R248	04/05/2023	11.35	Put	Bond Future	4,229.9700	4.2300	4,108.2500	4.1082	(2.878)	0	0	0
2022/05/27	R248	04/05/2023			Bond Future	11.3923	79.9265	11.3563	80.1673	(0.316)	0.0000	0.0000	0
2022/05/27	R248	04/05/2023	11.33	Call	Bond Future	3,879.8000	3.8798	3,997.5900	3.9976	3.036	0	0	0
2022/05/27	R248	04/05/2023	11.33	Put	Bond Future	4,296.7900	4.2968	4,173.8000	4.1738	(2.862)	0	0	0
2022/05/27	R248	04/05/2023	11.34	Call	Bond Future	3,913.4600	3.9135	4,031.8800	4.0319	3.026	0	0	0
2022/05/27	R248	04/05/2023	11.34	Put	Bond Future	4,263.2700	4.2633	4,140.9100	4.1409	(2.870)	0	0	0

Total

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