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## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 01/06/2022 TO 01/06/2022

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
2022/06/01	0904 31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/06/01	0908 31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/06/01	0957 31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/06/01	0986 31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/06/01	1386 28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/06/01	1409 28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/06/01	2025 04/08/2022			Bond Future	162.5021	162.5021	162.6200	162.6200	0.073	0.0000	0.0000	7,305
2022/06/01	2025 03/11/2022			Bond Future	164.8462	164.8462	164.9628	164.9628	0.071	0.0000	0.0000	0
2022/06/01	2025 02/02/2023			Bond Future	165.9140	165.9140	166.0280	166.0280	0.069	0.0000	0.0000	0
2022/06/01	2025 04/05/2023			Bond Future	168.9236	168.9236	169.0359	169.0359	0.066	0.0000	0.0000	0
2022/06/01	2029 04/08/2022			Bond Future	122.2536	122.2536	122.1197	122.1197	(0.110)	0.0000	0.0000	3,894
2022/06/01	2029 03/11/2022			Bond Future	122.7733	122.7733	122.6351	122.6351	(0.113)	0.0000	0.0000	0
2022/06/01	2029 02/02/2023			Bond Future	124.8216	124.8216	124.6778	124.6778	(0.115)	0.0000	0.0000	0

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
2022/06/01	2029	04/05/2023			Bond Future	125.8024		125.8024	125.6531	125.6531	(0.119)	0.0000	0.0000	0
2022/06/01	2030	04/08/2022	9.56	Call	Bond Future	465.5100		0.4655	399.2600	0.3993	(14.232)	0	0	0
2022/06/01	2030	04/08/2022	9.56	Put	Bond Future	2,516.6100		2.5166	2,691.0600	2.6911	6.932	0	0	0
2022/06/01	2030	04/08/2022	10.95	Call	Bond Future	4,707.2600		4.7073	4,485.4900	4.4855	(4.711)	0	0	0
2022/06/01	2030	04/08/2022	10.95	Put	Bond Future	160.0700		0.1601	179.0000	0.1790	11.826	0	0	800
2022/06/01	2030	04/08/2022			Bond Future	9.9781		89.9642	10.0279	89.7235	0.500	0.0000	0.0000	97,899
2022/06/01	2030	04/08/2022	8.30	Call	Bond Future	1.9800		0.0020	1.3600	0.0014	(31.313)	0	0	800
2022/06/01	2030	04/08/2022	8.30	Put	Bond Future	8,604.9400		8.6049	8,845.0200	8.8450	2.790	0	0	0
2022/06/01	2030	04/08/2022	9.05	Call	Bond Future	76.8200		0.0768	60.7300	0.0607	(20.945)	0	0	800
2022/06/01	2030	04/08/2022	9.05	Put	Bond Future	4,711.2800		4.7113	4,935.8900	4.9359	4.767	0	0	0
2022/06/01	2030	04/08/2022	9.54	Call	Bond Future	439.8200		0.4398	376.2500	0.3763	(14.454)	0	0	0
2022/06/01	2030	04/08/2022	9.54	Put	Bond Future	2,590.5300		2.5905	2,767.6600	2.7677	6.838	0	0	0
2022/06/01	2030	04/08/2022	9.55	Call	Bond Future	452.6000		0.4526	387.6900	0.3877	(14.342)	0	0	0
2022/06/01	2030	04/08/2022	9.55	Put	Bond Future	2,553.4900		2.5535	2,729.2800	2.7293	6.884	0	0	0
2022/06/01	2030	03/11/2022	10.10	Call	Bond Future	1,737.4500		1.7375	1,615.0400	1.6150	(7.045)	0	0	0
2022/06/01	2030	03/11/2022	10.10	Put	Bond Future	2,053.1100		2.0531	2,176.5300	2.1765	6.011	0	0	0
2022/06/01	2030	03/11/2022	10.20	Put	Bond Future	1,826.0800		1.8261	1,939.7200	1.9397	6.223	0	0	0
2022/06/01	2030	03/11/2022	9.70	Call	Bond Future	951.6900		0.9517	868.8800	0.8689	(8.701)	0	0	500
2022/06/01	2030	03/11/2022	9.70	Put	Bond Future	3,172.4500		3.1725	3,335.4700	3.3355	5.139	0	0	0
2022/06/01	2030	03/11/2022			Bond Future	10.1673		91.2414	10.2200	90.9955	0.518	0.0000	0.0000	18,740
2022/06/01	2030	03/11/2022	10.20	Call	Bond Future	1,978.8000		1.9788	1,846.6100	1.8466	(6.680)	0	0	500
2022/06/01	2030	03/11/2022	11.57	Call	Bond Future	6,605.0700		6.6051	6,385.8000	6.3858	(3.320)	0	0	0
2022/06/01	2030	03/11/2022	11.57	Put	Bond Future	339.1200		0.3391	365.6800	0.3657	7.832	0	0	500
2022/06/01	2030	03/11/2022	10.08	Call	Bond Future	1,691.1700		1.6912	1,570.7400	1.5707	(7.121)	0	0	0
2022/06/01	2030	03/11/2022	10.08	Put	Bond Future	2,100.8800		2.1009	2,226.2800	2.2263	5.969	0	0	0
2022/06/01	2030	03/11/2022	10.09	Call	Bond Future	1,714.3400		1.7143	1,592.9200	1.5929	(7.083)	0	0	0
2022/06/01	2030	03/11/2022	10.09	Put	Bond Future	2,077.0100		2.0770	2,201.4200	2.2014	5.990	0	0	0
2022/06/01	2030	02/02/2023	10.00	Call	Bond Future	1,616.7400		1.6167	1,511.5000	1.5115	(6.509)	0	0	0
2022/06/01	2030	02/02/2023	10.01	Put	Bond Future	3,122.8800		3.1229	3,269.3200	3.2693	4.689	0	0	0
2022/06/01	2030	02/02/2023	9.80	Call	Bond Future	1,257.8800		1.2579	1,168.7400	1.1687	(7.087)	0	0	0
2022/06/01	2030	02/02/2023	9.94	Put	Bond Future	3,314.2100		3.3142	3,466.3200	3.4663	4.590	0	0	102
2022/06/01	2030	02/02/2023	9.99	Call	Bond Future	1,597.4000		1.5974	1,492.9700	1.4930	(6.537)	0	0	0
2022/06/01	2030	02/02/2023	8.81	Put	Bond Future	7,502.0700		7.5021	7,728.5000	7.7285	3.018	0	0	0
2022/06/01	2030	02/02/2023	9.20	Call	Bond Future	498.5400		0.4985	452.8500	0.4528	(9.165)	0	0	0
2022/06/01	2030	02/02/2023	9.20	Put	Bond Future	5,829.3400		5.8293	6,036.1400	6.0361	3.548	0	0	0
2022/06/01	2030	02/02/2023	9.66	Call	Bond Future	1,039.0600		1.0391	960.9000	0.9609	(7.522)	0	0	0
2022/06/01	2030	02/02/2023	9.66	Put	Bond Future	4,161.9500		4.1619	4,336.2800	4.3363	4.189	0	0	102
2022/06/01	2030	02/02/2023			Bond Future	10.3351		88.7386	10.3909	88.4861	0.541	0.0000	0.0000	0
2022/06/01	2030	02/02/2023	10.00	Put	Bond Future	3,149.6400		3.1496	3,296.8900	3.2969	4.675	0	0	0
2022/06/01	2030	02/02/2023	10.01	Call	Bond Future	1,636.2200		1.6362	1,530.1700	1.5302	(6.481)	0	0	0
2022/06/01	2030	02/02/2023	9.80	Put	Bond Future	3,721.8100		3.7218	3,885.1600	3.8852	4.389	0	0	0
2022/06/01	2030	02/02/2023	9.94	Call	Bond Future	1,503.2700		1.5033	1,402.8900	1.4029	(6.677)	0	0	0
2022/06/01	2030	02/02/2023	9.99	Put	Bond Future	3,176.5600		3.1766	3,324.6200	3.3246	4.661	0	0	0
2022/06/01	2030	02/02/2023	8.81	Call	Bond Future	246.7200		0.2467	220.6600	0.2207	(10.563)	0	0	102
2022/06/01	2030	04/05/2023	11.34	Call	Bond Future	5,048.6700		5.0487	4,863.3100	4.8633	(3.671)	0	0	0
2022/06/01	2030	04/05/2023	11.34	Put	Bond Future	1,419.3500		1.4194	1,493.1200	1.4931	5.197	0	0	150
2022/06/01	2030	04/05/2023	10.00	Call	Bond Future	1,671.5700		1.6716	1,570.5200	1.5705	(6.045)	0	0	1,080

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2022/06/01	2030	04/05/2023	10.00	Put	Bond Future	3,849.4700	3.8495	4,007.5500	4.0075	4.107	0	0	0
2022/06/01	2030	04/05/2023	10.52	Call	Bond Future	2,747.2800	2.7473	2,609.8500	2.6099	(5.002)	0	0	0
2022/06/01	2030	04/05/2023	10.52	Put	Bond Future	2,613.5900	2.6136	2,735.2900	2.7353	4.656	0	0	0
2022/06/01	2030	04/05/2023	10.53	Call	Bond Future	2,771.6700	2.7717	2,633.5600	2.6336	(4.983)	0	0	0
2022/06/01	2030	04/05/2023	10.53	Put	Bond Future	2,594.2600	2.5943	2,715.2800	2.7153	4.665	0	0	0
2022/06/01	2030	04/05/2023	9.58	Put	Bond Future	5,112.5300	5.1125	5,299.8300	5.2998	3.664	0	0	0
2022/06/01	2030	04/05/2023			Bond Future	10.4895	90.3354	10.5487	90.0762	0.565	0.0000	0.0000	0
2022/06/01	2030	04/05/2023	10.54	Call	Bond Future	2,795.8000	2.7958	2,657.0100	2.6570	(4.964)	0	0	0
2022/06/01	2030	04/05/2023	10.54	Put	Bond Future	2,574.7000	2.5747	2,695.0400	2.6950	4.674	0	0	0
2022/06/01	2030	04/05/2023	12.04	Call	Bond Future	7,330.2900	7.3303	7,117.6400	7.1176	(2.901)	0	0	0
2022/06/01	2030	04/05/2023	12.04	Put	Bond Future	854.9800	0.8550	901.4600	0.9015	5.436	0	0	1,080
2022/06/01	2030	04/05/2023	9.58	Call	Bond Future	1,011.5900	1.0116	939.7600	0.9398	(7.101)	0	0	150
2022/06/01	2032	04/08/2022	8.97	Call	Bond Future	4.0400	0.0040	2.7700	0.0028	(31.436)	0	0	800
2022/06/01	2032	04/08/2022	8.97	Put	Bond Future	8,373.7900	8.3738	8,646.7400	8.6467	3.260	0	0	0
2022/06/01	2032	04/08/2022	9.40	Call	Bond Future	41.5700	0.0416	31.4100	0.0314	(24.441)	0	0	0
2022/06/01	2032	04/08/2022	9.40	Put	Bond Future	5,804.9400	5.8049	6,069.0000	6.0690	4.549	0	0	0
2022/06/01	2032	04/08/2022	9.72	Call	Bond Future	186.2300	0.1862	151.1200	0.1511	(18.853)	0	0	800
2022/06/01	2032	04/08/2022	9.72	Put	Bond Future	4,070.5300	4.0705	4,309.6400	4.3096	5.874	0	0	0
2022/06/01	2032	04/08/2022	10.21	Put	Bond Future	1,996.5300	1.9965	2,160.4600	2.1605	8.211	0	0	0
2022/06/01	2032	04/08/2022	10.22	Call	Bond Future	915.3000	0.9153	803.2300	0.8032	(12.244)	0	0	0
2022/06/01	2032	04/08/2022	9.80	Call	Bond Future	254.8400	0.2548	210.0100	0.2100	(17.591)	0	0	900
2022/06/01	2032	04/08/2022	10.20	Put	Bond Future	2,030.4500	2.0304	2,196.1500	2.1962	8.161	0	0	0
2022/06/01	2032	04/08/2022			Bond Future	10.4101	90.0058	10.4604	89.7316	0.483	0.0000	0.0000	76,601
2022/06/01	2032	04/08/2022	11.00	Call	Bond Future	3,572.1700	3.5722	3,345.7700	3.3458	(6.338)	0	0	0
2022/06/01	2032	04/08/2022	11.00	Put	Bond Future	425.1100	0.4251	472.9300	0.4729	11.249	0	0	7,500
2022/06/01	2032	04/08/2022	11.60	Call	Bond Future	6,296.4600	6.2965	6,035.0200	6.0350	(4.152)	0	0	0
2022/06/01	2032	04/08/2022	11.60	Put	Bond Future	102.7700	0.1028	115.5500	0.1155	12.436	0	0	800
2022/06/01	2032	04/08/2022	11.89	Call	Bond Future	7,660.7200	7.6607	7,392.6100	7.3926	(3.500)	0	0	0
2022/06/01	2032	04/08/2022	11.89	Put	Bond Future	47.7800	0.0478	53.8900	0.0539	12.788	0	0	0
2022/06/01	2032	04/08/2022	10.21	Call	Bond Future	893.2600	0.8933	782.9700	0.7830	(12.347)	0	0	0
2022/06/01	2032	04/08/2022	10.22	Put	Bond Future	1,963.0000	1.9630	2,125.1500	2.1251	8.260	0	0	0
2022/06/01	2032	04/08/2022	10.50	Call	Bond Future	1,666.6300	1.6666	1,505.6400	1.5056	(9.660)	0	0	900
2022/06/01	2032	04/08/2022	10.50	Put	Bond Future	1,177.0100	1.1770	1,290.2400	1.2902	9.620	0	0	0
2022/06/01	2032	04/08/2022	9.80	Put	Bond Future	3,677.2400	3.6772	3,906.6300	3.9066	6.238	0	0	0
2022/06/01	2032	04/08/2022	10.10	Call	Bond Future	672.7700	0.6728	581.6500	0.5816	(13.544)	0	0	0
2022/06/01	2032	04/08/2022	10.10	Put	Bond Future	2,390.4400	2.3904	2,573.5400	2.5735	7.660	0	0	0
2022/06/01	2032	04/08/2022	10.20	Call	Bond Future	871.5600	0.8716	763.0400	0.7630	(12.451)	0	0	0
2022/06/01	2032	03/11/2022	10.56	Put	Bond Future	2,177.3500	2.1774	2,314.0800	2.3141	6.280	0	0	180
2022/06/01	2032	03/11/2022	9.92	Call	Bond Future	662.1500	0.6622	593.3900	0.5934	(10.384)	0	0	750
2022/06/01	2032	03/11/2022	9.92	Put	Bond Future	4,342.5700	4.3426	4,553.6500	4.5537	4.861	0	0	0
2022/06/01	2032	03/11/2022	10.11	Put	Bond Future	3,595.8100	3.5958	3,785.5000	3.7855	5.275	0	0	454
2022/06/01	2032	03/11/2022	10.16	Call	Bond Future	1,068.4200	1.0684	972.4300	0.9724	(8.984)	0	0	0
2022/06/01	2032	03/11/2022	10.16	Put	Bond Future	3,414.3700	3.4144	3,598.2200	3.5982	5.385	0	0	180
2022/06/01	2032	03/11/2022	9.31	Put	Bond Future	7,333.2300	7.3332	7,592.7800	7.5928	3.539	0	0	0
2022/06/01	2032	03/11/2022	9.36	Call	Bond Future	158.5900	0.1586	136.0000	0.1360	(14.244)	0	0	454
2022/06/01	2032	03/11/2022	9.36	Put	Bond Future	7,057.3900	7.0574	7,314.6400	7.3146	3.645	0	0	0
2022/06/01	2032	03/11/2022	9.46	Put	Bond Future	6,516.0200	6.5160	6,768.0400	6.7680	3.868	0	0	0

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2022/06/01	2032	03/11/2022			Bond Future	10.5937	87.1325	10.6465	86.8527	0.498	0.0000	0.0000	87,931
2022/06/01	2032	03/11/2022	12.30	Call	Bond Future	8,712.4900	8.7125	8,452.8500	8.4528	(2.980)	0	0	0
2022/06/01	2032	03/11/2022	12.30	Put	Bond Future	247.0600	0.2471	267.2600	0.2673	8.176	0	0	750
2022/06/01	2032	03/11/2022	10.66	Call	Bond Future	2,280.2900	2.2803	2,125.8000	2.1258	(6.775)	0	0	0
2022/06/01	2032	03/11/2022	10.66	Put	Bond Future	1,929.0700	1.9291	2,054.4200	2.0544	6.498	0	0	0
2022/06/01	2032	03/11/2022	10.67	Call	Bond Future	2,309.6100	2.3096	2,153.9900	2.1540	(6.738)	0	0	750
2022/06/01	2032	03/11/2022	10.67	Put	Bond Future	1,905.5700	1.9056	2,029.7900	2.0298	6.519	0	0	0
2022/06/01	2032	03/11/2022	11.55	Call	Bond Future	5,527.9800	5.5280	5,297.6000	5.2976	(4.168)	0	0	0
2022/06/01	2032	03/11/2022	11.55	Put	Bond Future	639.8500	0.6398	689.3100	0.6893	7.730	0	0	500
2022/06/01	2032	03/11/2022	10.21	Call	Bond Future	1,168.2000	1.1682	1,066.3100	1.0663	(8.722)	0	0	500
2022/06/01	2032	03/11/2022	10.21	Put	Bond Future	3,239.4300	3.2394	3,417.3800	3.4174	5.493	0	0	0
2022/06/01	2032	03/11/2022	10.49	Call	Bond Future	1,811.9700	1.8120	1,677.0100	1.6770	(7.448)	0	0	0
2022/06/01	2032	03/11/2022	10.49	Put	Bond Future	2,365.4200	2.3654	2,510.3000	2.5103	6.125	0	0	454
2022/06/01	2032	03/11/2022	10.56	Call	Bond Future	1,997.9300	1.9979	1,854.8200	1.8548	(7.163)	0	0	0
2022/06/01	2032	03/11/2022	10.11	Call	Bond Future	974.0200	0.9740	883.8700	0.8839	(9.255)	0	0	0
2022/06/01	2032	03/11/2022	9.31	Call	Bond Future	139.7600	0.1398	119.4700	0.1195	(14.518)	0	0	180
2022/06/01	2032	03/11/2022	9.46	Call	Bond Future	202.9000	0.2029	175.0800	0.1751	(13.711)	0	0	500
2022/06/01	2032	02/02/2023	10.50	Call	Bond Future	1,952.7700	1.9528	1,826.3800	1.8264	(6.472)	0	0	0
2022/06/01	2032	02/02/2023	10.50	Put	Bond Future	3,286.8900	3.2869	3,447.3600	3.4474	4.882	0	0	454
2022/06/01	2032	02/02/2023	10.67	Call	Bond Future	2,372.2500	2.3722	2,229.7800	2.2298	(6.006)	0	0	750
2022/06/01	2032	02/02/2023	10.67	Put	Bond Future	2,814.9400	2.8149	2,959.3300	2.9593	5.129	0	0	0
2022/06/01	2032	02/02/2023	11.69	Call	Bond Future	5,755.3900	5.7554	5,535.3200	5.5353	(3.824)	0	0	0
2022/06/01	2032	02/02/2023	11.69	Put	Bond Future	1,096.0100	1.0960	1,162.8000	1.1628	6.094	0	0	0
2022/06/01	2032	02/02/2023	10.40	Call	Bond Future	1,727.9100	1.7279	1,611.0400	1.6110	(6.764)	0	0	0
2022/06/01	2032	02/02/2023	10.40	Put	Bond Future	3,592.1100	3.5921	3,762.1000	3.7621	4.732	0	0	0
2022/06/01	2032	02/02/2023	9.92	Call	Bond Future	855.7200	0.8557	783.4700	0.7835	(8.443)	0	0	750
2022/06/01	2032	02/02/2023	9.92	Put	Bond Future	5,324.3600	5.3244	5,538.9700	5.5390	4.031	0	0	0
2022/06/01	2032	02/02/2023	10.22	Call	Bond Future	1,361.8300	1.3618	1,262.0200	1.2620	(7.329)	0	0	500
2022/06/01	2032	02/02/2023	10.22	Put	Bond Future	4,190.9400	4.1909	4,377.9900	4.3780	4.463	0	0	0
2022/06/01	2032	02/02/2023	9.47	Call	Bond Future	358.6300	0.3586	321.0600	0.3211	(10.476)	0	0	500
2022/06/01	2032	02/02/2023	9.47	Put	Bond Future	7,362.1300	7.3621	7,611.4200	7.6114	3.386	0	0	0
2022/06/01	2032	02/02/2023			Bond Future	10.7553	88.5692	10.8109	88.2824	0.517	0.0000	0.0000	0
2022/06/01	2032	02/02/2023	11.84	Call	Bond Future	6,330.6100	6.3306	6,102.7400	6.1027	(3.599)	0	0	0
2022/06/01	2032	02/02/2023	11.84	Put	Bond Future	955.1700	0.9552	1,014.1600	1.0142	6.176	0	0	500
2022/06/01	2032	02/02/2023	12.75	Call	Bond Future	9,924.9800	9.9250	9,663.9300	9.6639	(2.630)	0	0	0
2022/06/01	2032	02/02/2023	12.75	Put	Bond Future	382.3900	0.3824	408.2000	0.4082	6.750	0	0	750
2022/06/01	2032	02/02/2023	10.38	Call	Bond Future	1,684.7200	1.6847	1,569.7500	1.5697	(6.824)	0	0	0
2022/06/01	2032	02/02/2023	10.38	Put	Bond Future	3,655.4400	3.6554	3,827.3300	3.8273	4.702	0	0	0
2022/06/01	2032	02/02/2023	10.39	Call	Bond Future	1,706.2400	1.7062	1,590.3200	1.5903	(6.794)	0	0	0
2022/06/01	2032	02/02/2023	10.39	Put	Bond Future	3,623.6800	3.6237	3,794.6200	3.7946	4.717	0	0	0
2022/06/01	2032	02/02/2023	10.16	Call	Bond Future	1,249.0700	1.2491	1,154.9200	1.1549	(7.538)	0	0	0
2022/06/01	2032	02/02/2023	10.16	Put	Bond Future	4,402.9300	4.4029	4,595.6400	4.5956	4.377	0	0	454
2022/06/01	2032	02/02/2023	9.31	Call	Bond Future	264.5700	0.2646	235.3200	0.2353	(11.056)	0	0	454
2022/06/01	2032	02/02/2023	9.31	Put	Bond Future	8,191.8200	8.1918	8,449.4300	8.4494	3.145	0	0	0
2022/06/01	2032	04/05/2023	10.89	Call	Bond Future	2,931.8500	2.9319	2,778.5800	2.7786	(5.228)	0	0	0
2022/06/01	2032	04/05/2023	10.89	Put	Bond Future	2,987.7300	2.9877	3,128.5400	3.1285	4.713	0	0	0
2022/06/01	2032	04/05/2023			Bond Future	10.9011	86.0035	10.9595	85.7094	0.536	0.0000	0.0000	0
2022/06/01	2032	04/05/2023	10.88	Call	Bond Future	2,905.7200	2.9057	2,753.2600	2.7533	(5.247)	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
2022/06/01	2032	04/05/2023	10.88	Put	Bond Future	3,012.0700	3.0121	3,153.6900	3.1537	4.702	0	0	0
2022/06/01	2032	04/05/2023	10.87	Call	Bond Future	2,879.7100	2.8797	2,728.0600	2.7281	(5.266)	0	0	0
2022/06/01	2032	04/05/2023	10.87	Put	Bond Future	3,036.5700	3.0366	3,179.0000	3.1790	4.690	0	0	0
2022/06/01	2033	04/08/2022			Bond Future	116.4293	116.4293	116.5295	116.5295	0.086	0.0000	0.0000	7,046
2022/06/01	2033	03/11/2022			Bond Future	116.7811	116.7811	116.8804	116.8804	0.085	0.0000	0.0000	0
2022/06/01	2033	02/02/2023			Bond Future	118.7293	118.7293	118.8272	118.8272	0.082	0.0000	0.0000	0
2022/06/01	2033	04/05/2023			Bond Future	119.5149	119.5149	119.6117	119.6117	0.081	0.0000	0.0000	0
2022/06/01	2037	04/08/2022	10.89	Call	Bond Future	1,213.6100	1.2136	1,191.0500	1.1911	(1.859)	0	0	0
2022/06/01	2037	04/08/2022	10.89	Put	Bond Future	2,084.6700	2.0847	2,086.7500	2.0868	0.100	0	0	0
2022/06/01	2037	04/08/2022	10.90	Call	Bond Future	1,241.1100	1.2411	1,218.3400	1.2183	(1.835)	0	0	0
2022/06/01	2037	04/08/2022	11.95	Call	Bond Future	5,660.4200	5.6604	5,631.6600	5.6317	(0.508)	0	0	0
2022/06/01	2037	04/08/2022	11.95	Put	Bond Future	259.0400	0.2590	254.9200	0.2549	(1.590)	0	0	1,050
2022/06/01	2037	04/08/2022	10.91	Put	Bond Future	2,014.7100	2.0147	2,016.3800	2.0164	0.083	0	0	0
2022/06/01	2037	04/08/2022			Bond Future	11.0300	82.1375	11.0339	82.1129	0.036	0.0000	0.0000	134,438
2022/06/01	2037	04/08/2022	10.10	Call	Bond Future	80.0700	0.0801	75.8000	0.0758	(5.333)	0	0	50
2022/06/01	2037	04/08/2022	10.10	Put	Bond Future	6,132.6800	6.1327	6,153.0500	6.1530	0.332	0	0	0
2022/06/01	2037	04/08/2022	10.90	Put	Bond Future	2,049.4800	2.0495	2,051.3500	2.0513	0.091	0	0	50
2022/06/01	2037	04/08/2022	10.91	Call	Bond Future	1,268.9600	1.2690	1,245.9900	1.2460	(1.810)	0	0	0
2022/06/01	2037	04/08/2022	11.21	Call	Bond Future	2,276.8500	2.2769	2,249.3000	2.2493	(1.210)	0	0	1,050
2022/06/01	2037	04/08/2022	11.21	Put	Bond Future	1,176.1300	1.1761	1,173.2200	1.1732	(0.247)	0	0	0
2022/06/01	2037	04/08/2022	11.42	Call	Bond Future	3,145.2900	3.1453	3,116.2300	3.1162	(0.924)	0	0	0
2022/06/01	2037	04/08/2022	11.42	Put	Bond Future	788.1900	0.7882	783.7700	0.7838	(0.561)	0	0	50
2022/06/01	2037	03/11/2022	11.32	Call	Bond Future	2,847.7900	2.8478	2,824.9800	2.8250	(0.801)	0	0	0
2022/06/01	2037	03/11/2022	11.30	Put	Bond Future	2,162.4100	2.1624	2,166.4600	2.1665	0.187	0	0	0
2022/06/01	2037	03/11/2022	11.31	Call	Bond Future	2,812.9700	2.8130	2,790.2600	2.7903	(0.807)	0	0	0
2022/06/01	2037	03/11/2022	11.31	Put	Bond Future	2,137.6500	2.1376	2,141.5900	2.1416	0.184	0	0	0
2022/06/01	2037	03/11/2022			Bond Future	11.1973	83.3038	11.2018	83.2771	0.039	0.0000	0.0000	0
2022/06/01	2037	03/11/2022	11.32	Put	Bond Future	2,112.9300	2.1129	2,116.7700	2.1168	0.182	0	0	0
2022/06/01	2037	03/11/2022	11.30	Call	Bond Future	2,778.1200	2.7781	2,755.5200	2.7555	(0.813)	0	0	0
2022/06/01	2037	02/02/2023	11.03	Call	Bond Future	2,074.5600	2.0746	2,056.6200	2.0566	(0.865)	0	0	0
2022/06/01	2037	02/02/2023	11.03	Put	Bond Future	3,989.5400	3.9895	4,001.0900	4.0011	0.290	0	0	0
2022/06/01	2037	02/02/2023	11.04	Call	Bond Future	2,100.4300	2.1004	2,082.3800	2.0824	(0.859)	0	0	0
2022/06/01	2037	02/02/2023	11.04	Put	Bond Future	3,954.3700	3.9544	3,965.8100	3.9658	0.289	0	0	0
2022/06/01	2037	02/02/2023			Bond Future	11.3490	80.4204	11.3540	80.3909	0.044	0.0000	0.0000	0
2022/06/01	2037	02/02/2023	11.05	Call	Bond Future	2,126.2200	2.1262	2,108.0500	2.1081	(0.855)	0	0	0
2022/06/01	2037	02/02/2023	11.05	Put	Bond Future	3,919.1900	3.9192	3,930.5100	3.9305	0.289	0	0	0
2022/06/01	2037	04/05/2023	11.30	Call	Bond Future	2,923.2800	2.9233	2,903.2300	2.9032	(0.686)	0	0	0
2022/06/01	2037	04/05/2023	11.30	Put	Bond Future	4,026.1000	4.0261	4,038.0100	4.0380	0.296	0	0	0
2022/06/01	2037	04/05/2023	11.31	Call	Bond Future	2,951.1400	2.9511	2,930.9900	2.9310	(0.683)	0	0	0
2022/06/01	2037	04/05/2023	11.31	Put	Bond Future	3,995.0000	3.9950	4,006.8100	4.0068	0.296	0	0	0
2022/06/01	2037	04/05/2023			Bond Future	11.4888	81.8690	11.4944	81.8370	0.048	0.0000	0.0000	0
2022/06/01	2037	04/05/2023	11.32	Call	Bond Future	2,978.8100	2.9788	2,958.5700	2.9586	(0.679)	0	0	0
2022/06/01	2037	04/05/2023	11.32	Put	Bond Future	3,963.7700	3.9638	3,975.4900	3.9755	0.296	0	0	0
2022/06/01	2038	04/08/2022			Bond Future	132.7794	132.7794	132.8959	132.8959	0.088	0.0000	0.0000	4,102
2022/06/01	2038	03/11/2022			Bond Future	134.6949	134.6949	134.8106	134.8106	0.086	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
2022/06/01	2038	02/02/2023			Bond Future	135.0498		135.1638		0.084	0.0000	0.0000	0
2022/06/01	2038	04/05/2023			Bond Future	137.5008		137.6138		0.082	0.0000	0.0000	0
2022/06/01	2040	04/08/2022	9.70	Put	Bond Future	10,561.8700	10.5619	10,622.9700	10.6230	0.578	0	0	0
2022/06/01	2040	04/08/2022	11.05	Call	Bond Future	1,410.1400	1.4101	1,369.5300	1.3695	(2.880)	0	0	0
2022/06/01	2040	04/08/2022	11.05	Put	Bond Future	2,084.8300	2.0848	2,105.9100	2.1059	1.011	0	0	0
2022/06/01	2040	04/08/2022	12.24	Put	Bond Future	187.7400	0.1877	186.8100	0.1868	(0.495)	0	0	460
2022/06/01	2040	04/08/2022			Bond Future	11.1511	83.8445	11.1604	83.7828	0.083	0.0000	0.0000	120,043
2022/06/01	2040	04/08/2022	9.70	Call	Bond Future	4.8000	0.0048	4.2100	0.0042	(12.292)	0	0	460
2022/06/01	2040	04/08/2022	10.70	Call	Bond Future	565.9700	0.5660	541.6200	0.5416	(4.302)	0	0	460
2022/06/01	2040	04/08/2022	10.70	Put	Bond Future	3,643.1000	3.6431	3,680.4400	3.6804	1.025	0	0	0
2022/06/01	2040	04/08/2022	11.03	Call	Bond Future	1,349.2300	1.3492	1,309.4800	1.3095	(2.946)	0	0	0
2022/06/01	2040	04/08/2022	11.03	Put	Bond Future	2,158.3900	2.1584	2,180.3300	2.1803	1.016	0	0	0
2022/06/01	2040	04/08/2022	11.04	Call	Bond Future	1,379.4900	1.3795	1,339.3100	1.3393	(2.913)	0	0	0
2022/06/01	2040	04/08/2022	11.04	Put	Bond Future	2,121.3700	2.1214	2,142.8800	2.1429	1.014	0	0	0
2022/06/01	2040	04/08/2022	12.24	Call	Bond Future	6,944.1400	6.9441	6,881.5200	6.8815	(0.902)	0	0	0
2022/06/01	2040	03/11/2022	11.40	Call	Bond Future	2,908.3500	2.9083	2,864.8300	2.8648	(1.496)	0	0	0
2022/06/01	2040	03/11/2022	11.41	Put	Bond Future	2,324.4100	2.3244	2,344.8700	2.3449	0.880	0	0	0
2022/06/01	2040	03/11/2022	12.52	Call	Bond Future	7,894.4300	7.8944	7,834.1300	7.8341	(0.764)	0	0	0
2022/06/01	2040	03/11/2022	10.70	Call	Bond Future	942.7500	0.9428	919.5200	0.9195	(2.464)	0	0	1,100
2022/06/01	2040	03/11/2022	11.20	Call	Bond Future	2,233.9900	2.2340	2,195.7200	2.1957	(1.713)	0	0	1,100
2022/06/01	2040	03/11/2022	11.20	Put	Bond Future	2,976.1300	2.9761	3,002.0900	3.0021	0.872	0	0	0
2022/06/01	2040	03/11/2022	11.39	Call	Bond Future	2,872.5900	2.8726	2,829.3100	2.8293	(1.507)	0	0	0
2022/06/01	2040	03/11/2022			Bond Future	11.3138	85.0351	11.3237	84.9709	0.088	0.0000	0.0000	3,965
2022/06/01	2040	03/11/2022	11.40	Put	Bond Future	2,352.5100	2.3525	2,373.2200	2.3732	0.880	0	0	0
2022/06/01	2040	03/11/2022	11.41	Call	Bond Future	2,944.3200	2.9443	2,900.5500	2.9006	(1.487)	0	0	0
2022/06/01	2040	03/11/2022	12.52	Put	Bond Future	626.0100	0.6260	629.9400	0.6299	0.628	0	0	1,100
2022/06/01	2040	03/11/2022	10.70	Put	Bond Future	5,073.6200	5.0736	5,114.6200	5.1146	0.808	0	0	0
2022/06/01	2040	03/11/2022	11.39	Put	Bond Future	2,380.8900	2.3809	2,401.8400	2.4018	0.880	0	0	0
2022/06/01	2040	02/02/2023	11.12	Call	Bond Future	2,221.4900	2.2215	2,187.5800	2.1876	(1.526)	0	0	0
2022/06/01	2040	02/02/2023	11.12	Put	Bond Future	4,431.2600	4.4313	4,465.0700	4.4651	0.763	0	0	0
2022/06/01	2040	02/02/2023			Bond Future	11.4614	81.9300	11.4721	81.8623	0.093	0.0000	0.0000	0
2022/06/01	2040	02/02/2023	11.10	Call	Bond Future	2,167.2900	2.1673	2,133.8500	2.1338	(1.543)	0	0	0
2022/06/01	2040	02/02/2023	11.10	Put	Bond Future	4,509.3900	4.5094	4,543.6700	4.5437	0.760	0	0	0
2022/06/01	2040	02/02/2023	11.11	Call	Bond Future	2,194.3000	2.1943	2,160.6300	2.1606	(1.534)	0	0	0
2022/06/01	2040	02/02/2023	11.11	Put	Bond Future	4,470.1900	4.4702	4,504.2400	4.5042	0.762	0	0	0
2022/06/01	2040	04/05/2023	11.43	Call	Bond Future	3,196.8200	3.1968	3,157.6500	3.1576	(1.225)	0	0	0
2022/06/01	2040	04/05/2023	11.43	Put	Bond Future	4,247.4000	4.2474	4,279.2300	4.2792	0.749	0	0	0
2022/06/01	2040	04/05/2023			Bond Future	11.5973	83.4062	11.6087	83.3352	0.099	0.0000	0.0000	0
2022/06/01	2040	04/05/2023	11.41	Call	Bond Future	3,137.0400	3.1370	3,098.2700	3.0983	(1.236)	0	0	0
2022/06/01	2040	04/05/2023	11.41	Put	Bond Future	4,314.6300	4.3146	4,346.8600	4.3469	0.747	0	0	0
2022/06/01	2040	04/05/2023	11.42	Call	Bond Future	3,166.8700	3.1669	3,127.8900	3.1279	(1.231)	0	0	0
2022/06/01	2040	04/05/2023	11.42	Put	Bond Future	4,280.9100	4.2809	4,312.9300	4.3129	0.748	0	0	0
2022/06/01	2044	04/08/2022	11.08	Call	Bond Future	1,456.2000	1.4562	1,444.7300	1.4447	(0.788)	0	0	0
2022/06/01	2044	04/08/2022	11.08	Put	Bond Future	2,131.1600	2.1312	2,115.1000	2.1151	(0.754)	0	0	0
2022/06/01	2044	04/08/2022	11.09	Call	Bond Future	1,487.9000	1.4879	1,476.4200	1.4764	(0.772)	0	0	0
2022/06/01	2044	04/08/2022	11.09	Put	Bond Future	2,094.4400	2.0944	2,078.3700	2.0784	(0.767)	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
2022/06/01	2044	04/08/2022			Bond Future	11.1793	80.6036	11.1786	80.6082	(0.006)	0.0000	0.0000	76,692
2022/06/01	2044	04/08/2022	11.10	Call	Bond Future	1,519.8500	1.5199	1,508.3600	1.5084	(0.756)	0	0	0
2022/06/01	2044	04/08/2022	11.10	Put	Bond Future	2,058.0700	2.0581	2,041.9900	2.0420	(0.781)	0	0	0
2022/06/01	2044	03/11/2022	11.40	Put	Bond Future	2,472.3700	2.4724	2,462.3900	2.4624	(0.404)	0	0	0
2022/06/01	2044	03/11/2022	11.41	Call	Bond Future	2,945.6700	2.9457	2,938.7300	2.9387	(0.236)	0	0	0
2022/06/01	2044	03/11/2022	11.41	Put	Bond Future	2,443.1900	2.4432	2,433.2200	2.4332	(0.408)	0	0	0
2022/06/01	2044	03/11/2022			Bond Future	11.3335	81.7481	11.3330	81.7512	(0.004)	0.0000	0.0000	0
2022/06/01	2044	03/11/2022	11.39	Call	Bond Future	2,873.5400	2.8735	2,866.5700	2.8666	(0.243)	0	0	0
2022/06/01	2044	03/11/2022	11.39	Put	Bond Future	2,501.8500	2.5019	2,491.8500	2.4919	(0.400)	0	0	0
2022/06/01	2044	03/11/2022	11.40	Call	Bond Future	2,909.5000	2.9095	2,902.5500	2.9025	(0.239)	0	0	0
2022/06/01	2044	02/02/2023	11.14	Call	Bond Future	2,308.8200	2.3088	2,302.6800	2.3027	(0.266)	0	0	0
2022/06/01	2044	02/02/2023	11.14	Put	Bond Future	4,511.8600	4.5119	4,505.0100	4.5050	(0.152)	0	0	0
2022/06/01	2044	02/02/2023	11.15	Call	Bond Future	2,337.0600	2.3371	2,330.9000	2.3309	(0.264)	0	0	0
2022/06/01	2044	02/02/2023	11.15	Put	Bond Future	4,472.5000	4.4725	4,465.6300	4.4656	(0.154)	0	0	0
2022/06/01	2044	02/02/2023			Bond Future	11.4732	78.7142	11.4731	78.7149	(0.001)	0.0000	0.0000	0
2022/06/01	2044	02/02/2023	11.16	Call	Bond Future	2,365.4800	2.3655	2,359.3100	2.3593	(0.261)	0	0	0
2022/06/01	2044	02/02/2023	11.16	Put	Bond Future	4,433.4100	4.4334	4,426.5300	4.4265	(0.155)	0	0	0
2022/06/01	2044	04/05/2023	11.41	Call	Bond Future	3,212.9700	3.2130	3,206.8400	3.2068	(0.191)	0	0	0
2022/06/01	2044	04/05/2023	11.41	Put	Bond Future	4,443.1200	4.4431	4,438.1900	4.4382	(0.111)	0	0	0
2022/06/01	2044	04/05/2023	11.42	Call	Bond Future	3,243.4900	3.2435	3,237.3400	3.2373	(0.190)	0	0	0
2022/06/01	2044	04/05/2023	11.42	Put	Bond Future	4,408.6000	4.4086	4,403.6500	4.4037	(0.112)	0	0	0
2022/06/01	2044	04/05/2023			Bond Future	11.6015	80.1324	11.6017	80.1313	0.002	0.0000	0.0000	0
2022/06/01	2044	04/05/2023	11.43	Call	Bond Future	3,273.8300	3.2738	3,267.6800	3.2677	(0.188)	0	0	0
2022/06/01	2044	04/05/2023	11.43	Put	Bond Future	4,373.9900	4.3740	4,369.0400	4.3690	(0.113)	0	0	0
2022/06/01	2046	04/08/2022			Bond Future	122.7568	122.7568	122.4500	122.4500	(0.250)	0.0000	0.0000	16,569
2022/06/01	2046	03/11/2022			Bond Future	122.5732	122.5732	122.2597	122.2597	(0.256)	0.0000	0.0000	1,566
2022/06/01	2046	02/02/2023			Bond Future	124.6190	124.6190	124.2969	124.2969	(0.258)	0.0000	0.0000	0
2022/06/01	2046	04/05/2023			Bond Future	124.8644	124.8644	124.5338	124.5338	(0.265)	0.0000	0.0000	0
2022/06/01	2050	04/08/2022			Bond Future	124.8683	124.8683	125.2158	125.2158	0.278	0.0000	0.0000	11,293
2022/06/01	2050	03/11/2022			Bond Future	126.6696	126.6696	127.0197	127.0197	0.276	0.0000	0.0000	0
2022/06/01	2050	02/02/2023			Bond Future	126.6820	126.6820	127.0345	127.0345	0.278	0.0000	0.0000	0
2022/06/01	2050	04/05/2023			Bond Future	128.9809	128.9809	129.3368	129.3368	0.276	0.0000	0.0000	0
2022/06/01	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/06/01	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/06/01	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/06/01	AL37	04/08/2022			Index Future	829.6050	829.6050	829.0700	829.0700	(0.064)	0.0000	0.0000	0
2022/06/01	AL37	03/11/2022			Index Future	841.4780	841.4780	840.9310	840.9310	(0.065)	0.0000	0.0000	0
2022/06/01	AL37	02/02/2023			Index Future	855.2940	855.2940	854.7300	854.7300	(0.066)	0.0000	0.0000	0
2022/06/01	AL37	04/05/2023			Index Future	870.5810	870.5810	870.0010	870.0010	(0.067)	0.0000	0.0000	0
2022/06/01	AL7T	04/08/2022			Index Future	946.4360	946.4360	943.6570	943.6570	(0.294)	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
2022/06/01	AL7T	03/11/2022			Index Future	959.9820	959.9820	957.1570	957.1570	(0.294)	0.0000	0.0000	0
2022/06/01	AL7T	02/02/2023			Index Future	975.7430	975.7430	972.8640	972.8640	(0.295)	0.0000	0.0000	0
2022/06/01	AL7T	04/05/2023			Index Future	993.1830	993.1830	990.2450	990.2450	(0.296)	0.0000	0.0000	0
2022/06/01	ALBI	04/08/2022			Index Future	840.1310	840.1310	838.8480	838.8480	(0.153)	0.0000	0.0000	134
2022/06/01	ALBI	03/11/2022			Index Future	852.1560	852.1560	850.8480	850.8480	(0.153)	0.0000	0.0000	0
2022/06/01	ALBI	02/02/2023			Index Future	866.1470	866.1470	864.8100	864.8100	(0.154)	0.0000	0.0000	0
2022/06/01	ALBI	04/05/2023			Index Future	881.6280	881.6280	880.2610	880.2610	(0.155)	0.0000	0.0000	0
2022/06/01	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/06/01	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/06/01	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/06/01	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/06/01	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/06/01	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/06/01	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/06/01	C040	06/10/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/06/01	C040	31/01/2040			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/06/01	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/06/01	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/06/01	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/06/01	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/06/01	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/06/01	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/06/01	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2022/06/01	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/06/01	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/06/01	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/06/01	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
2022/06/01	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/06/01	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/06/01	C303	28/02/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/06/01	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/06/01	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/06/01	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/06/01	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/06/01	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/06/01	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/06/01	ES33	04/08/2022			Bond Future	11.8405	76.5681	11.8587	76.4784	0.154	0.0000	0.0000	350
2022/06/01	ES33	03/11/2022			Bond Future	12.0612	73.8908	12.0804	73.7985	0.160	0.0000	0.0000	0
2022/06/01	ES33	02/02/2023			Bond Future	12.2673	75.1264	12.2878	75.0304	0.168	0.0000	0.0000	0
2022/06/01	ES33	04/05/2023			Bond Future	12.4553	72.7037	12.4771	72.6042	0.175	0.0000	0.0000	0
2022/06/01	ES42	04/08/2022			Bond Future	12.2406	74.8352	12.2542	74.7575	0.112	0.0000	0.0000	4,769
2022/06/01	ES42	03/11/2022			Bond Future	12.4427	71.6552	12.4573	71.5751	0.117	0.0000	0.0000	0
2022/06/01	ES42	02/02/2023			Bond Future	12.6252	72.8555	12.6407	72.7720	0.123	0.0000	0.0000	0
2022/06/01	ES42	04/05/2023			Bond Future	12.7996	69.9195	12.8161	69.8328	0.129	0.0000	0.0000	0
2022/06/01	GOVI	04/08/2022	819.28	Call	GOVI	94,370.0000	9.4370	81,470.0000	8.1470	(13.670)	0	0	0
2022/06/01	GOVI	04/08/2022	819.28	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/06/01	GOVI	04/08/2022			GOVI	828.7170	828.7170	827.4270	827.4270	(0.156)	0.0000	0.0000	1,111
2022/06/01	GOVI	04/08/2022	819.26	Call	GOVI	94,570.0000	9.4570	81,670.0000	8.1670	(13.641)	0	0	0
2022/06/01	GOVI	04/08/2022	819.26	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/06/01	GOVI	04/08/2022	819.27	Call	GOVI	94,470.0000	9.4470	81,570.0000	8.1570	(13.655)	0	0	0
2022/06/01	GOVI	04/08/2022	819.27	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/06/01	GOVI	03/11/2022	820.41	Call	GOVI	201,680.0000	20.1680	188,550.0000	18.8550	(6.510)	0	0	0
2022/06/01	GOVI	03/11/2022	820.41	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/06/01	GOVI	03/11/2022	820.42	Call	GOVI	201,580.0000	20.1580	188,450.0000	18.8450	(6.514)	0	0	0
2022/06/01	GOVI	03/11/2022	820.42	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/06/01	GOVI	03/11/2022			GOVI	840.5780	840.5780	839.2650	839.2650	(0.156)	0.0000	0.0000	0
2022/06/01	GOVI	03/11/2022	820.43	Call	GOVI	201,480.0000	20.1480	188,350.0000	18.8350	(6.517)	0	0	0
2022/06/01	GOVI	03/11/2022	820.43	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/06/01	GOVI	02/02/2023	850.82	Call	GOVI	35,590.0000	3.5590	22,160.0000	2.2160	(37.735)	0	0	0
2022/06/01	GOVI	02/02/2023	850.82	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/06/01	GOVI	02/02/2023	850.83	Call	GOVI	35,490.0000	3.5490	22,060.0000	2.2060	(37.842)	0	0	0
2022/06/01	GOVI	02/02/2023	850.83	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/06/01	GOVI	02/02/2023			GOVI	854.3790	854.3790	853.0360	853.0360	(0.157)	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
2022/06/01	GOVI	02/02/2023	850.84	Call	GOVI	35,390.0000	3.5390	21,960.0000	2.1960	(37.949)	0	0	0
2022/06/01	GOVI	02/02/2023	850.84	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/06/01	GOVI	04/05/2023	852.86	Call	GOVI	167,900.0000	16.7900	154,170.0000	15.4170	(8.177)	0	0	0
2022/06/01	GOVI	04/05/2023	852.86	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/06/01	GOVI	04/05/2023	852.87	Call	GOVI	167,800.0000	16.7800	154,070.0000	15.4070	(8.182)	0	0	0
2022/06/01	GOVI	04/05/2023	852.87	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/06/01	GOVI	04/05/2023			GOVI	869.6500	869.6500	868.2770	868.2770	(0.158)	0.0000	0.0000	0
2022/06/01	GOVI	04/05/2023	852.88	Call	GOVI	167,700.0000	16.7700	153,970.0000	15.3970	(8.187)	0	0	0
2022/06/01	GOVI	04/05/2023	852.88	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/06/01	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2022/06/01	IGOV	04/08/2022			Index Future	326.1890	326.1890	326.1530	326.1530	(0.011)	0.0000	0.0000	759
2022/06/01	IGOV	03/11/2022			Index Future	330.9370	330.9370	330.8990	330.8990	(0.011)	0.0000	0.0000	16
2022/06/01	IGOV	02/02/2023			Index Future	336.4490	336.4490	336.4070	336.4070	(0.012)	0.0000	0.0000	0
2022/06/01	IGOV	04/05/2023			Index Future	342.5390	342.5390	342.4940	342.4940	(0.013)	0.0000	0.0000	0
2022/06/01	IS05	21/06/2022			Interest Rate Swap	90.2900	90.2900	90.2900	90.2900	0.000	0.0000	0.0000	0
2022/06/01	IS05	20/09/2022			Interest Rate Swap	93.5000	93.5000	93.5000	93.5000	0.000	0.0000	0.0000	0
2022/06/01	IS05	20/12/2022			Interest Rate Swap	94.0600	94.0600	94.0600	94.0600	0.000	0.0000	0.0000	0
2022/06/01	IS05	22/03/2023			Interest Rate Swap	86.5400	86.5400	86.5400	86.5400	0.000	0.0000	0.0000	0
2022/06/01	IS05	20/06/2023			Interest Rate Swap	92.1700	92.1700	92.1700	92.1700	0.000	0.0000	0.0000	0
2022/06/01	IS05	19/09/2023			Interest Rate Swap	94.8800	94.8800	94.8800	94.8800	0.000	0.0000	0.0000	0
2022/06/01	IS10	17/12/2025			Interest Rate Swap	80.2800	80.2800	80.2800	80.2800	0.000	0.0000	0.0000	0
2022/06/01	IS10	16/03/2026			Interest Rate Swap	76.8200	76.8200	76.8200	76.8200	0.000	0.0000	0.0000	0
2022/06/01	IS10	15/06/2026			Interest Rate Swap	75.2400	75.2400	75.2400	75.2400	0.000	0.0000	0.0000	0
2022/06/01	IS10	21/09/2026			Interest Rate Swap	77.2700	77.2700	77.2700	77.2700	0.000	0.0000	0.0000	0
2022/06/01	IS10	21/12/2026			Interest Rate Swap	81.3000	81.3000	81.3000	81.3000	0.000	0.0000	0.0000	0
2022/06/01	IS10	15/03/2027			Interest Rate Swap	79.8000	79.8000	79.8000	79.8000	0.000	0.0000	0.0000	0
2022/06/01	IS10	21/06/2027			Interest Rate Swap	81.8600	81.8600	81.8600	81.8600	0.000	0.0000	0.0000	0
2022/06/01	IS10	20/09/2027			Interest Rate Swap	87.6100	87.6100	87.6100	87.6100	0.000	0.0000	0.0000	0
2022/06/01	IS10	20/12/2027			Interest Rate Swap	87.9400	87.9400	87.9400	87.9400	0.000	0.0000	0.0000	0
2022/06/01	IS10	22/03/2028			Interest Rate Swap	80.8900	80.8900	80.8900	80.8900	0.000	0.0000	0.0000	0
2022/06/01	IS10	20/06/2028			Interest Rate Swap	88.6800	88.6800	88.6800	88.6800	0.000	0.0000	0.0000	0
2022/06/01	IS10	19/09/2028			Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0.000	0.0000	0.0000	0
2022/06/01	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2022/06/01	JBAF	15/06/2022			Jibar Tradeable Future	4.9450	95.0550	4.9450	95.0550	0.000	0.0000	0.0000	0
2022/06/01	JBAF	20/07/2022			Jibar Tradeable Future	5.0350	94.9650	5.0350	94.9650	0.000	0.0000	0.0000	0
2022/06/01	JBAF	17/08/2022			Jibar Tradeable Future	5.4200	94.5800	5.4200	94.5800	0.000	0.0000	0.0000	0
2022/06/01	JBAF	21/09/2022			Jibar Tradeable Future	5.5150	94.4850	5.5250	94.4750	0.181	0.0000	0.0000	0
2022/06/01	JBAF	19/10/2022			Jibar Tradeable Future	5.8800	94.1200	5.8800	94.1200	0.000	0.0000	0.0000	0
2022/06/01	JBAF	16/11/2022			Jibar Tradeable Future	5.9600	94.0400	5.9700	94.0300	0.168	0.0000	0.0000	0
2022/06/01	JBAF	21/12/2022			Jibar Tradeable Future	6.3200	93.6800	6.3200	93.6800	0.000	0.0000	0.0000	68
2022/06/01	JBAF	15/03/2023			Jibar Tradeable Future	6.7750	93.2250	6.7750	93.2250	0.000	0.0000	0.0000	0
2022/06/01	JBAF	21/06/2023			Jibar Tradeable Future	7.1300	92.8700	7.1500	92.8500	0.281	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
2022/06/01	JBAF	20/09/2023			Jibar Tradeable Future	7.3000	92.7000	7.3300	92.6700	0.411	0.0000	0.0000	75
2022/06/01	JBAF	20/12/2023			Jibar Tradeable Future	7.4850	92.5150	7.5150	92.4850	0.401	0.0000	0.0000	172
2022/06/01	JBAF	20/03/2024			Jibar Tradeable Future	7.5850	92.4150	7.6250	92.3750	0.527	0.0000	0.0000	0
2022/06/01	R023	04/08/2022	6.05	Call	Bond Future	253.3800	0.2534	283.6600	0.2837	11.950	0	0	0
2022/06/01	R023	04/08/2022	6.05	Put	Bond Future	34.6200	0.0346	26.4900	0.0265	(23.484)	0	0	0
2022/06/01	R023	04/08/2022			Bond Future	5.6498	104.5633	5.5797	104.6017	(1.241)	0.0000	0.0000	22,183
2022/06/01	R023	04/08/2022	6.03	Call	Bond Future	244.1100	0.2441	274.0400	0.2740	12.261	0	0	0
2022/06/01	R023	04/08/2022	6.03	Put	Bond Future	36.2600	0.0363	27.7800	0.0278	(23.387)	0	0	0
2022/06/01	R023	04/08/2022	6.04	Call	Bond Future	248.7400	0.2487	278.8500	0.2789	12.105	0	0	0
2022/06/01	R023	04/08/2022	6.04	Put	Bond Future	35.4300	0.0354	27.1300	0.0271	(23.426)	0	0	0
2022/06/01	R023	03/11/2022	6.25	Call	Bond Future	246.6400	0.2466	275.7100	0.2757	11.786	0	0	0
2022/06/01	R023	03/11/2022	6.25	Put	Bond Future	36.8100	0.0368	28.9000	0.0289	(21.489)	0	0	0
2022/06/01	R023	03/11/2022	6.26	Call	Bond Future	249.2100	0.2492	278.3700	0.2784	11.701	0	0	0
2022/06/01	R023	03/11/2022	6.26	Put	Bond Future	36.3200	0.0363	28.5000	0.0285	(21.531)	0	0	0
2022/06/01	R023	03/11/2022			Bond Future	5.5676	102.1302	5.4476	102.1672	(2.155)	0.0000	0.0000	0
2022/06/01	R023	03/11/2022	6.27	Call	Bond Future	251.7900	0.2518	281.0500	0.2811	11.621	0	0	0
2022/06/01	R023	03/11/2022	6.27	Put	Bond Future	35.8300	0.0358	28.1100	0.0281	(21.546)	0	0	0
2022/06/01	R035	04/08/2022	9.53	Call	Bond Future	10.4500	0.0104	8.5500	0.0086	(18.182)	0	0	400
2022/06/01	R035	04/08/2022	9.53	Put	Bond Future	8,428.9800	8.4290	8,578.4100	8.5784	1.773	0	0	0
2022/06/01	R035	04/08/2022	9.84	Call	Bond Future	51.7300	0.0517	44.1900	0.0442	(14.576)	0	0	100
2022/06/01	R035	04/08/2022	9.84	Put	Bond Future	6,336.4400	6.3364	6,480.2300	6.4802	2.269	0	0	0
2022/06/01	R035	04/08/2022	10.53	Put	Bond Future	2,575.5500	2.5756	2,667.6800	2.6677	3.577	0	0	0
2022/06/01	R035	04/08/2022	11.13	Put	Bond Future	841.7800	0.8418	878.5200	0.8785	4.365	0	0	100
2022/06/01	R035	04/08/2022	10.64	Call	Bond Future	1,064.1700	1.0642	993.7100	0.9937	(6.621)	0	0	0
2022/06/01	R035	04/08/2022	10.64	Put	Bond Future	2,143.9700	2.1440	2,224.8400	2.2248	3.772	0	0	100
2022/06/01	R035	04/08/2022	10.72	Call	Bond Future	1,281.1200	1.2811	1,202.5500	1.2025	(6.133)	0	0	0
2022/06/01	R035	04/08/2022	10.72	Put	Bond Future	1,863.2700	1.8633	1,936.0300	1.9360	3.905	0	0	0
2022/06/01	R035	04/08/2022	10.73	Call	Bond Future	1,309.9100	1.3099	1,230.3200	1.2303	(6.076)	0	0	0
2022/06/01	R035	04/08/2022	10.73	Put	Bond Future	1,830.1300	1.8301	1,901.8700	1.9019	3.920	0	0	0
2022/06/01	R035	04/08/2022			Bond Future	10.8144	90.7642	10.8391	90.6128	0.228	0.0000	0.0000	129,178
2022/06/01	R035	04/08/2022	10.53	Call	Bond Future	804.8800	0.8049	745.6800	0.7457	(7.355)	0	0	400
2022/06/01	R035	04/08/2022	10.74	Call	Bond Future	1,339.0500	1.3391	1,258.4700	1.2585	(6.018)	0	0	0
2022/06/01	R035	04/08/2022	10.74	Put	Bond Future	1,797.4100	1.7974	1,868.1600	1.8682	3.936	0	0	0
2022/06/01	R035	04/08/2022	11.13	Call	Bond Future	2,748.1100	2.7481	2,633.5200	2.6335	(4.170)	0	0	0
2022/06/01	R035	04/08/2022	12.18	Call	Bond Future	7,909.3300	7.9093	7,760.9200	7.7609	(1.876)	0	0	0
2022/06/01	R035	04/08/2022	12.18	Put	Bond Future	76.1800	0.0762	79.1000	0.0791	3.833	0	0	400
2022/06/01	R035	03/11/2022	11.15	Call	Bond Future	2,948.8200	2.9488	2,852.6500	2.8526	(3.261)	0	0	0
2022/06/01	R035	03/11/2022	11.15	Put	Bond Future	2,007.7600	2.0078	2,066.7000	2.0667	2.936	0	0	0
2022/06/01	R035	03/11/2022	12.68	Call	Bond Future	9,634.6700	9.6347	9,489.7000	9.4897	(1.505)	0	0	0
2022/06/01	R035	03/11/2022	12.68	Put	Bond Future	326.3000	0.3263	336.4400	0.3364	3.108	0	0	1,000
2022/06/01	R035	03/11/2022	10.99	Call	Bond Future	2,406.8000	2.4068	2,320.2600	2.3203	(3.596)	0	0	0
2022/06/01	R035	03/11/2022	10.99	Put	Bond Future	2,415.5300	2.4155	2,484.1000	2.4841	2.839	0	0	582
2022/06/01	R035	03/11/2022	11.05	Call	Bond Future	2,603.5000	2.6035	2,513.2700	2.5133	(3.466)	0	0	1,000
2022/06/01	R035	03/11/2022	10.57	Call	Bond Future	1,279.3400	1.2793	1,220.1800	1.2202	(4.624)	0	0	0
2022/06/01	R035	03/11/2022	10.57	Put	Bond Future	3,854.1600	3.8542	3,950.1100	3.9501	2.490	0	0	582
2022/06/01	R035	03/11/2022			Bond Future	10.9915	87.5669	11.0174	87.4118	0.236	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
2022/06/01	R035	03/11/2022	11.14	Call	Bond Future	2,913.3300	2.9133	2,817.7400	2.8177	(3.281)	0	0	0
2022/06/01	R035	03/11/2022	11.14	Put	Bond Future	2,031.2000	2.0312	2,090.7200	2.0907	2.930	0	0	0
2022/06/01	R035	03/11/2022	11.05	Put	Bond Future	2,254.3000	2.2543	2,319.1800	2.3192	2.878	0	0	0
2022/06/01	R035	03/11/2022	11.13	Call	Bond Future	2,878.2500	2.8782	2,783.2400	2.7832	(3.301)	0	0	0
2022/06/01	R035	03/11/2022	11.13	Put	Bond Future	2,055.1000	2.0551	2,115.2000	2.1152	2.924	0	0	0
2022/06/01	R035	03/11/2022	9.82	Call	Bond Future	208.6400	0.2086	192.6300	0.1926	(7.674)	0	0	582
2022/06/01	R035	03/11/2022	9.82	Put	Bond Future	7,642.0000	7.6420	7,781.1000	7.7811	1.820	0	0	0
2022/06/01	R035	03/11/2022	10.30	Call	Bond Future	757.2600	0.7573	715.6400	0.7156	(5.496)	0	0	1,000
2022/06/01	R035	03/11/2022	10.30	Put	Bond Future	5,039.2700	5.0393	5,152.7600	5.1528	2.252	0	0	0
2022/06/01	R035	02/02/2023	13.22	Put	Bond Future	419.6200	0.4196	431.6400	0.4316	2.864	0	0	1,000
2022/06/01	R035	02/02/2023	10.88	Call	Bond Future	2,166.8800	2.1669	2,093.2700	2.0933	(3.397)	0	0	0
2022/06/01	R035	02/02/2023	10.88	Put	Bond Future	3,775.9500	3.7760	3,862.5300	3.8625	2.293	0	0	0
2022/06/01	R035	02/02/2023	9.81	Call	Bond Future	358.8500	0.3588	338.0900	0.3381	(5.785)	0	0	582
2022/06/01	R035	02/02/2023	9.81	Put	Bond Future	8,733.0300	8.7330	8,872.4600	8.8725	1.597	0	0	0
2022/06/01	R035	02/02/2023	10.30	Put	Bond Future	6,110.8200	6.1108	6,228.9500	6.2289	1.933	0	0	0
2022/06/01	R035	02/02/2023	10.66	Call	Bond Future	1,630.4500	1.6304	1,568.8700	1.5689	(3.777)	0	0	0
2022/06/01	R035	02/02/2023	10.66	Put	Bond Future	4,572.9600	4.5730	4,671.5700	4.6716	2.156	0	0	582
2022/06/01	R035	02/02/2023			Bond Future	11.1519	89.0099	11.1794	88.8497	0.246	0.0000	0.0000	0
2022/06/01	R035	02/02/2023	11.05	Call	Bond Future	2,635.4800	2.6355	2,552.7900	2.5528	(3.138)	0	0	1,000
2022/06/01	R035	02/02/2023	11.05	Put	Bond Future	3,233.6300	3.2336	3,311.1300	3.3111	2.397	0	0	0
2022/06/01	R035	02/02/2023	11.06	Call	Bond Future	2,664.5100	2.6645	2,581.2900	2.5813	(3.123)	0	0	0
2022/06/01	R035	02/02/2023	11.06	Put	Bond Future	3,203.7100	3.2037	3,280.6800	3.2807	2.403	0	0	582
2022/06/01	R035	02/02/2023	13.22	Call	Bond Future	11,367.6600	11.3677	11,219.4900	11.2195	(1.303)	0	0	0
2022/06/01	R035	02/02/2023	10.86	Call	Bond Future	2,115.0500	2.1150	2,042.5200	2.0425	(3.429)	0	0	0
2022/06/01	R035	02/02/2023	10.86	Put	Bond Future	3,844.1600	3.8442	3,931.8200	3.9318	2.280	0	0	0
2022/06/01	R035	02/02/2023	10.87	Call	Bond Future	2,140.8800	2.1409	2,067.8100	2.0678	(3.413)	0	0	0
2022/06/01	R035	02/02/2023	10.87	Put	Bond Future	3,809.9400	3.8099	3,897.0600	3.8971	2.287	0	0	0
2022/06/01	R035	02/02/2023	10.30	Call	Bond Future	923.2800	0.9233	881.2200	0.8812	(4.555)	0	0	1,000
2022/06/01	R035	04/05/2023	11.20	Call	Bond Future	3,142.8400	3.1428	3,056.6500	3.0567	(2.742)	0	0	0
2022/06/01	R035	04/05/2023	11.21	Call	Bond Future	3,171.5100	3.1715	3,084.8700	3.0849	(2.732)	0	0	0
2022/06/01	R035	04/05/2023	11.22	Put	Bond Future	3,604.2200	3.6042	3,682.3000	3.6823	2.166	0	0	0
2022/06/01	R035	04/05/2023			Bond Future	11.2904	86.1133	11.3194	85.9481	0.256	0.0000	0.0000	0
2022/06/01	R035	04/05/2023	11.20	Put	Bond Future	3,661.9300	3.6619	3,740.9100	3.7409	2.157	0	0	0
2022/06/01	R035	04/05/2023	11.21	Put	Bond Future	3,632.9800	3.6330	3,711.5100	3.7115	2.162	0	0	0
2022/06/01	R035	04/05/2023	11.22	Call	Bond Future	3,200.3200	3.2003	3,113.2300	3.1132	(2.721)	0	0	0
2022/06/01	R186	04/08/2022	7.96	Call	Bond Future	292.6200	0.2926	275.8200	0.2758	(5.741)	0	0	3,600
2022/06/01	R186	04/08/2022	8.15	Call	Bond Future	501.3700	0.5014	477.7000	0.4777	(4.721)	0	0	0
2022/06/01	R186	04/08/2022	8.15	Put	Bond Future	1,464.1900	1.4642	1,492.4600	1.4925	1.931	0	0	0
2022/06/01	R186	04/08/2022	9.78	Call	Bond Future	5,066.8000	5.0668	5,014.9700	5.0150	(1.023)	0	0	0
2022/06/01	R186	04/08/2022	9.78	Put	Bond Future	48.2000	0.0482	48.3100	0.0483	0.228	0	0	3,600
2022/06/01	R186	04/08/2022			Bond Future	8.4047	108.9367	8.4185	108.8848	0.164	0.0000	0.0000	81,147
2022/06/01	R186	04/08/2022	6.96	Call	Bond Future	9.4600	0.0095	8.3500	0.0084	(11.734)	0	0	3,600
2022/06/01	R186	04/08/2022	6.96	Put	Bond Future	5,616.3600	5.6164	5,667.1900	5.6672	0.905	0	0	0
2022/06/01	R186	04/08/2022	7.96	Put	Bond Future	1,980.7600	1.9808	2,015.9000	2.0159	1.774	0	0	0
2022/06/01	R186	04/08/2022	8.13	Call	Bond Future	475.6300	0.4756	452.7000	0.4527	(4.821)	0	0	0
2022/06/01	R186	04/08/2022	8.13	Put	Bond Future	1,514.5200	1.5145	1,543.5300	1.5435	1.915	0	0	0
2022/06/01	R186	04/08/2022	8.14	Call	Bond Future	488.3800	0.4884	465.0800	0.4651	(4.771)	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
2022/06/01	R186	04/08/2022	8.14	Put	Bond Future	1,489.2300	1.4892	1,517.8700	1.5179	1.923	0	0	0
2022/06/01	R186	03/11/2022	8.91	Put	Bond Future	954.1000	0.9541	970.3100	0.9703	1.699	0	0	4,310
2022/06/01	R186	03/11/2022	8.53	Call	Bond Future	1,254.8700	1.2549	1,224.4100	1.2244	(2.427)	0	0	0
2022/06/01	R186	03/11/2022	8.53	Put	Bond Future	1,490.6600	1.4907	1,515.0400	1.5150	1.636	0	0	0
2022/06/01	R186	03/11/2022	8.54	Call	Bond Future	1,273.2600	1.2733	1,242.5600	1.2426	(2.411)	0	0	0
2022/06/01	R186	03/11/2022	8.54	Put	Bond Future	1,473.5000	1.4735	1,497.6400	1.4976	1.638	0	0	0
2022/06/01	R186	03/11/2022			Bond Future	8.5964	110.4821	8.6119	110.4273	0.180	0.0000	0.0000	11,129
2022/06/01	R186	03/11/2022	8.55	Call	Bond Future	1,291.7800	1.2918	1,260.8400	1.2608	(2.395)	0	0	0
2022/06/01	R186	03/11/2022	8.55	Put	Bond Future	1,456.4900	1.4565	1,480.3900	1.4804	1.641	0	0	0
2022/06/01	R186	03/11/2022	8.91	Call	Bond Future	2,058.7600	2.0588	2,020.1300	2.0201	(1.876)	0	0	0
2022/06/01	R186	03/11/2022	8.23	Call	Bond Future	788.8500	0.7889	765.6200	0.7656	(2.945)	0	0	4,310
2022/06/01	R186	03/11/2022	8.23	Put	Bond Future	2,097.9600	2.0980	2,129.5700	2.1296	1.507	0	0	0
2022/06/01	R186	02/02/2023	8.33	Call	Bond Future	1,052.8000	1.0528	1,027.7000	1.0277	(2.384)	0	0	0
2022/06/01	R186	02/02/2023	8.33	Put	Bond Future	2,461.3700	2.4614	2,495.1600	2.4952	1.373	0	0	0
2022/06/01	R186	02/02/2023	8.32	Call	Bond Future	1,039.2800	1.0393	1,014.3900	1.0144	(2.395)	0	0	0
2022/06/01	R186	02/02/2023	8.32	Put	Bond Future	2,481.7900	2.4818	2,515.7900	2.5158	1.370	0	0	0
2022/06/01	R186	02/02/2023			Bond Future	8.7485	107.0075	8.7662	106.9486	0.202	0.0000	0.0000	0
2022/06/01	R186	02/02/2023	8.34	Call	Bond Future	1,066.7500	1.0667	1,041.4600	1.0415	(2.371)	0	0	0
2022/06/01	R186	02/02/2023	8.34	Put	Bond Future	2,441.3900	2.4414	2,474.9900	2.4750	1.376	0	0	0
2022/06/01	R186	04/05/2023	8.83	Put	Bond Future	2,036.2000	2.0362	2,064.8600	2.0649	1.408	0	0	0
2022/06/01	R186	04/05/2023	8.84	Call	Bond Future	1,916.8400	1.9168	1,882.7600	1.8828	(1.778)	0	0	0
2022/06/01	R186	04/05/2023			Bond Future	8.8734	108.9306	8.8934	108.8681	0.225	0.0000	0.0000	0
2022/06/01	R186	04/05/2023	8.83	Call	Bond Future	1,900.0700	1.9001	1,866.1500	1.8662	(1.785)	0	0	0
2022/06/01	R186	04/05/2023	8.84	Put	Bond Future	2,021.6000	2.0216	2,050.1000	2.0501	1.410	0	0	0
2022/06/01	R186	04/05/2023	8.82	Call	Bond Future	1,883.3700	1.8834	1,849.6200	1.8496	(1.792)	0	0	0
2022/06/01	R186	04/05/2023	8.82	Put	Bond Future	2,050.8900	2.0509	2,079.7200	2.0797	1.406	0	0	0
2022/06/01	R197	04/08/2022			Bond Future	328.7325	328.7325	328.9365	328.9365	0.062	0.0000	0.0000	870
2022/06/01	R197	03/11/2022			Bond Future	333.4734	333.4734	333.6742	333.6742	0.060	0.0000	0.0000	0
2022/06/01	R197	02/02/2023			Bond Future	330.3154	330.3154	330.5105	330.5105	0.059	0.0000	0.0000	0
2022/06/01	R197	04/05/2023			Bond Future	336.3119	336.3119	336.5030	336.5030	0.057	0.0000	0.0000	0
2022/06/01	R202	04/08/2022			Bond Future	252.1703	252.1703	252.3878	252.3878	0.086	0.0000	0.0000	6,575
2022/06/01	R202	03/11/2022			Bond Future	255.8070	255.8070	256.0232	256.0232	0.085	0.0000	0.0000	0
2022/06/01	R202	02/02/2023			Bond Future	255.4415	255.4415	255.6542	255.6542	0.083	0.0000	0.0000	0
2022/06/01	R202	04/05/2023			Bond Future	260.0757	260.0757	260.2866	260.2866	0.081	0.0000	0.0000	0
2022/06/01	R209	04/08/2022	10.57	Put	Bond Future	2,217.7200	2.2177	2,280.4600	2.2805	2.829	0	0	0
2022/06/01	R209	04/08/2022	10.58	Call	Bond Future	738.9300	0.7389	693.5400	0.6935	(6.143)	0	0	0
2022/06/01	R209	04/08/2022	10.58	Put	Bond Future	2,181.7000	2.1817	2,243.7100	2.2437	2.842	0	0	0
2022/06/01	R209	04/08/2022			Bond Future	10.8455	69.8990	10.8655	69.7916	0.185	0.0000	0.0000	27,815
2022/06/01	R209	04/08/2022	10.57	Call	Bond Future	719.7600	0.7198	675.1000	0.6751	(6.205)	0	0	0
2022/06/01	R209	04/08/2022	10.59	Call	Bond Future	758.5400	0.7585	712.4000	0.7124	(6.083)	0	0	0
2022/06/01	R209	04/08/2022	10.59	Put	Bond Future	2,146.1900	2.1462	2,207.4500	2.2075	2.854	0	0	0
2022/06/01	R209	03/11/2022	11.03	Call	Bond Future	2,178.5900	2.1786	2,114.2800	2.1143	(2.952)	0	0	0
2022/06/01	R209	03/11/2022	11.03	Put	Bond Future	2,040.0400	2.0400	2,086.0000	2.0860	2.253	0	0	0
2022/06/01	R209	03/11/2022	10.50	Put	Bond Future	3,676.6100	3.6766	3,747.4200	3.7474	1.926	0	0	0
2022/06/01	R209	03/11/2022	9.25	Call	Bond Future	32.3700	0.0324	29.5700	0.0296	(8.650)	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
2022/06/01	R209	03/11/2022	9.25	Put	Bond Future	10,172.3100	10.1723	10,279.7800	10.2798	1.056	0	0	0
2022/06/01	R209	03/11/2022	9.50	Call	Bond Future	68.8400	0.0688	63.4900	0.0635	(7.772)	0	0	0
2022/06/01	R209	03/11/2022	9.50	Put	Bond Future	8,639.2700	8.6393	8,744.1900	8.7442	1.214	0	0	0
2022/06/01	R209	03/11/2022			Bond Future	11.0035	67.7466	11.0246	67.6363	0.191	0.0000	0.0000	4,135
2022/06/01	R209	03/11/2022	11.02	Call	Bond Future	2,149.8200	2.1498	2,085.9600	2.0860	(2.970)	0	0	0
2022/06/01	R209	03/11/2022	11.02	Put	Bond Future	2,063.5500	2.0635	2,109.9600	2.1100	2.249	0	0	0
2022/06/01	R209	03/11/2022	11.50	Call	Bond Future	3,708.2900	3.7083	3,626.0600	3.6261	(2.217)	0	0	0
2022/06/01	R209	03/11/2022	11.50	Put	Bond Future	1,176.1500	1.1761	1,204.1900	1.2042	2.384	0	0	0
2022/06/01	R209	03/11/2022	10.50	Call	Bond Future	963.8100	0.9638	924.3500	0.9244	(4.094)	0	0	0
2022/06/01	R209	03/11/2022	11.00	Call	Bond Future	2,092.9900	2.0930	2,030.0200	2.0300	(3.009)	0	0	0
2022/06/01	R209	03/11/2022	11.00	Put	Bond Future	2,111.4400	2.1114	2,158.7400	2.1587	2.240	0	0	9,500
2022/06/01	R209	03/11/2022	11.01	Call	Bond Future	2,121.4100	2.1214	2,057.9900	2.0580	(2.990)	0	0	0
2022/06/01	R209	03/11/2022	11.01	Put	Bond Future	2,087.4700	2.0875	2,134.3200	2.1343	2.244	0	0	0
2022/06/01	R209	03/11/2022	10.00	Call	Bond Future	301.8100	0.3018	284.3400	0.2843	(5.788)	0	0	0
2022/06/01	R209	03/11/2022	10.00	Put	Bond Future	5,861.9700	5.8620	5,954.7700	5.9548	1.583	0	0	9,500
2022/06/01	R209	02/02/2023	10.78	Call	Bond Future	1,689.7400	1.6897	1,639.7600	1.6398	(2.958)	0	0	0
2022/06/01	R209	02/02/2023	10.79	Call	Bond Future	1,711.5100	1.7115	1,661.1300	1.6611	(2.944)	0	0	0
2022/06/01	R209	02/02/2023	10.80	Put	Bond Future	3,528.5400	3.5285	3,591.7300	3.5917	1.791	0	0	0
2022/06/01	R209	02/02/2023			Bond Future	11.1429	68.8635	11.1651	68.7496	0.199	0.0000	0.0000	0
2022/06/01	R209	02/02/2023	10.78	Put	Bond Future	3,591.8600	3.5919	3,655.8400	3.6558	1.781	0	0	0
2022/06/01	R209	02/02/2023	10.79	Put	Bond Future	3,560.2000	3.5602	3,623.7800	3.6238	1.786	0	0	0
2022/06/01	R209	02/02/2023	10.80	Call	Bond Future	1,733.2100	1.7332	1,682.4400	1.6824	(2.929)	0	0	0
2022/06/01	R209	04/05/2023	11.09	Call	Bond Future	2,536.8200	2.5368	2,477.1700	2.4772	(2.351)	0	0	0
2022/06/01	R209	04/05/2023	11.09	Put	Bond Future	3,446.9100	3.4469	3,504.8900	3.5049	1.682	0	0	0
2022/06/01	R209	04/05/2023	11.10	Call	Bond Future	2,561.0400	2.5610	2,501.0600	2.5011	(2.342)	0	0	0
2022/06/01	R209	04/05/2023	11.10	Put	Bond Future	3,419.7000	3.4197	3,477.3500	3.4774	1.686	0	0	0
2022/06/01	R209	04/05/2023			Bond Future	11.2686	66.9514	11.2919	66.8338	0.207	0.0000	0.0000	0
2022/06/01	R209	04/05/2023	11.11	Call	Bond Future	2,585.3600	2.5854	2,525.0500	2.5250	(2.333)	0	0	0
2022/06/01	R209	04/05/2023	11.11	Put	Bond Future	3,392.6600	3.3927	3,449.9800	3.4500	1.690	0	0	0
2022/06/01	R210	04/08/2022			Bond Future	226.3895	226.3895	226.5607	226.5607	0.076	0.0000	0.0000	1,025
2022/06/01	R210	03/11/2022			Bond Future	226.6925	226.6925	226.8618	226.8618	0.075	0.0000	0.0000	0
2022/06/01	R210	02/02/2023			Bond Future	230.4753	230.4753	230.6414	230.6414	0.072	0.0000	0.0000	0
2022/06/01	R210	04/05/2023			Bond Future	231.6005	231.6005	231.7643	231.7643	0.071	0.0000	0.0000	0
2022/06/01	R213	04/08/2022	9.88	Call	Bond Future	518.1200	0.5181	452.2300	0.4522	(12.717)	0	0	0
2022/06/01	R213	04/08/2022	9.89	Call	Bond Future	532.6300	0.5326	465.4500	0.4655	(12.613)	0	0	0
2022/06/01	R213	04/08/2022	9.90	Put	Bond Future	2,398.7200	2.3987	2,551.7600	2.5518	6.380	0	0	0
2022/06/01	R213	04/08/2022			Bond Future	10.2709	84.7611	10.3160	84.5395	0.439	0.0000	0.0000	27,150
2022/06/01	R213	04/08/2022	9.88	Put	Bond Future	2,470.8900	2.4709	2,626.5200	2.6265	6.299	0	0	0
2022/06/01	R213	04/08/2022	9.89	Put	Bond Future	2,434.7000	2.4347	2,589.0400	2.5890	6.339	0	0	0
2022/06/01	R213	04/08/2022	9.90	Call	Bond Future	547.3000	0.5473	478.8200	0.4788	(12.512)	0	0	0
2022/06/01	R213	03/11/2022	10.38	Call	Bond Future	1,752.8000	1.7528	1,639.8800	1.6399	(6.442)	0	0	0
2022/06/01	R213	03/11/2022	10.38	Put	Bond Future	2,122.8000	2.1228	2,236.1500	2.2362	5.340	0	0	0
2022/06/01	R213	03/11/2022	10.39	Call	Bond Future	1,776.4000	1.7764	1,662.5700	1.6626	(6.408)	0	0	0
2022/06/01	R213	03/11/2022	10.39	Put	Bond Future	2,098.3600	2.0984	2,210.8000	2.2108	5.358	0	0	0
2022/06/01	R213	03/11/2022	10.37	Call	Bond Future	1,729.1600	1.7292	1,617.1500	1.6172	(6.478)	0	0	0
2022/06/01	R213	03/11/2022	10.37	Put	Bond Future	2,147.2400	2.1472	2,261.5000	2.2615	5.321	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
2022/06/01	R213	03/11/2022	9.19	Call	Bond Future	159.7200	0.1597	139.9600	0.1400	(12.372)	0	0	476
2022/06/01	R213	03/11/2022	9.19	Put	Bond Future	6,513.9900	6.5140	6,720.5000	6.7205	3.170	0	0	0
2022/06/01	R213	03/11/2022			Bond Future	10.4572	82.4261	10.5046	82.1998	0.454	0.0000	0.0000	0
2022/06/01	R213	03/11/2022	10.40	Call	Bond Future	1,800.3900	1.8004	1,685.6400	1.6856	(6.374)	0	0	0
2022/06/01	R213	03/11/2022	10.40	Put	Bond Future	2,074.3400	2.0743	2,185.8600	2.1859	5.376	0	0	0
2022/06/01	R213	03/11/2022	9.98	Call	Bond Future	952.0100	0.9520	875.8100	0.8758	(8.004)	0	0	0
2022/06/01	R213	03/11/2022	9.98	Put	Bond Future	3,273.7000	3.2737	3,423.7700	3.4238	4.584	0	0	200
2022/06/01	R213	03/11/2022	10.19	Call	Bond Future	1,336.0900	1.3361	1,240.6800	1.2407	(7.141)	0	0	0
2022/06/01	R213	03/11/2022	10.19	Put	Bond Future	2,625.8000	2.6258	2,756.6600	2.7567	4.984	0	0	476
2022/06/01	R213	03/11/2022	9.13	Call	Bond Future	138.5400	0.1385	121.0200	0.1210	(12.646)	0	0	200
2022/06/01	R213	03/11/2022	9.13	Put	Bond Future	6,809.0800	6.8091	7,017.8300	7.0178	3.066	0	0	0
2022/06/01	R213	03/11/2022	9.84	Call	Bond Future	737.6200	0.7376	673.8000	0.6738	(8.652)	0	0	0
2022/06/01	R213	03/11/2022	9.84	Put	Bond Future	3,756.4600	3.7565	3,918.9100	3.9189	4.325	0	0	476
2022/06/01	R213	02/02/2023	10.43	Put	Bond Future	2,811.6700	2.8117	2,936.2500	2.9363	4.431	0	0	0
2022/06/01	R213	02/02/2023	12.20	Call	Bond Future	7,457.9900	7.4580	7,256.8300	7.2568	(2.697)	0	0	0
2022/06/01	R213	02/02/2023	12.20	Put	Bond Future	548.4500	0.5484	579.6100	0.5796	5.681	0	0	912
2022/06/01	R213	02/02/2023	10.22	Put	Bond Future	3,382.3200	3.3823	3,522.9500	3.5230	4.158	0	0	0
2022/06/01	R213	02/02/2023	10.23	Call	Bond Future	1,494.7800	1.4948	1,402.3200	1.4023	(6.186)	0	0	0
2022/06/01	R213	02/02/2023	10.35	Call	Bond Future	1,732.5900	1.7326	1,630.9600	1.6310	(5.866)	0	0	0
2022/06/01	R213	02/02/2023	10.35	Put	Bond Future	3,020.1000	3.0201	3,150.7900	3.1508	4.327	0	0	476
2022/06/01	R213	02/02/2023	10.01	Call	Bond Future	1,110.4100	1.1104	1,034.6200	1.0346	(6.825)	0	0	0
2022/06/01	R213	02/02/2023			Bond Future	10.6245	83.7838	10.6747	83.5515	0.472	0.0000	0.0000	0
2022/06/01	R213	02/02/2023	10.43	Call	Bond Future	1,902.0400	1.9020	1,794.3000	1.7943	(5.664)	0	0	912
2022/06/01	R213	02/02/2023	10.22	Call	Bond Future	1,476.0100	1.4760	1,384.3200	1.3843	(6.212)	0	0	0
2022/06/01	R213	02/02/2023	10.23	Put	Bond Future	3,353.2800	3.3533	3,493.1400	3.4931	4.171	0	0	0
2022/06/01	R213	02/02/2023	9.16	Call	Bond Future	260.6900	0.2607	235.4200	0.2354	(9.694)	0	0	476
2022/06/01	R213	02/02/2023	9.16	Put	Bond Future	7,440.3500	7.4403	7,647.4000	7.6474	2.783	0	0	0
2022/06/01	R213	02/02/2023	10.01	Put	Bond Future	4,028.9100	4.0289	4,185.4400	4.1854	3.885	0	0	476
2022/06/01	R213	02/02/2023	10.21	Call	Bond Future	1,457.1200	1.4571	1,366.1900	1.3662	(6.240)	0	0	0
2022/06/01	R213	02/02/2023	10.21	Put	Bond Future	3,411.2800	3.4113	3,552.6700	3.5527	4.145	0	0	0
2022/06/01	R213	04/05/2023	10.75	Call	Bond Future	2,695.9800	2.6960	2,571.5200	2.5715	(4.617)	0	0	0
2022/06/01	R213	04/05/2023	10.75	Put	Bond Future	2,778.4500	2.7785	2,892.4200	2.8924	4.102	0	0	0
2022/06/01	R213	04/05/2023			Bond Future	10.7682	81.7420	10.8211	81.5036	0.491	0.0000	0.0000	0
2022/06/01	R213	04/05/2023	10.74	Call	Bond Future	2,672.4800	2.6725	2,548.6700	2.5487	(4.633)	0	0	0
2022/06/01	R213	04/05/2023	10.74	Put	Bond Future	2,800.2400	2.8002	2,914.8600	2.9149	4.093	0	0	0
2022/06/01	R213	04/05/2023	10.73	Call	Bond Future	2,649.1000	2.6491	2,525.9200	2.5259	(4.650)	0	0	0
2022/06/01	R213	04/05/2023	10.73	Put	Bond Future	2,822.1700	2.8222	2,937.4200	2.9374	4.084	0	0	0
2022/06/01	R214	04/08/2022	10.98	Put	Bond Future	1,906.2700	1.9063	1,944.9200	1.9449	2.028	0	0	0
2022/06/01	R214	04/08/2022	10.99	Call	Bond Future	1,058.9700	1.0590	1,013.5600	1.0136	(4.288)	0	0	0
2022/06/01	R214	04/08/2022			Bond Future	11.1362	66.8107	11.1513	66.7272	0.136	0.0000	0.0000	13,186
2022/06/01	R214	04/08/2022	10.97	Call	Bond Future	1,011.1800	1.0112	966.9200	0.9669	(4.377)	0	0	0
2022/06/01	R214	04/08/2022	10.97	Put	Bond Future	1,938.8900	1.9389	1,978.1200	1.9781	2.023	0	0	0
2022/06/01	R214	04/08/2022	10.98	Call	Bond Future	1,034.9700	1.0350	990.1300	0.9901	(4.332)	0	0	0
2022/06/01	R214	04/08/2022	10.99	Put	Bond Future	1,873.9200	1.8739	1,912.0000	1.9120	2.032	0	0	0
2022/06/01	R214	03/11/2022	11.34	Call	Bond Future	2,312.7700	2.3128	2,259.9500	2.2600	(2.284)	0	0	0
2022/06/01	R214	03/11/2022	11.36	Put	Bond Future	1,991.8800	1.9919	2,024.3100	2.0243	1.628	0	0	0
2022/06/01	R214	03/11/2022			Bond Future	11.2894	64.4738	11.3053	64.3879	0.141	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
2022/06/01	R214	03/11/2022	11.34	Put	Bond Future	2,040.3900	2.0404	2,073.5000	2.0735	1.623	0	0	0
2022/06/01	R214	03/11/2022	11.35	Call	Bond Future	2,342.0300	2.3420	2,288.8700	2.2889	(2.270)	0	0	0
2022/06/01	R214	03/11/2022	11.35	Put	Bond Future	2,016.0200	2.0160	2,048.7900	2.0488	1.625	0	0	0
2022/06/01	R214	03/11/2022	11.36	Call	Bond Future	2,371.4600	2.3715	2,317.9600	2.3180	(2.256)	0	0	0
2022/06/01	R214	02/02/2023	11.07	Call	Bond Future	1,812.2100	1.8122	1,771.1300	1.7711	(2.267)	0	0	0
2022/06/01	R214	02/02/2023	11.07	Put	Bond Future	3,756.1600	3.7562	3,804.2700	3.8043	1.281	0	0	0
2022/06/01	R214	02/02/2023	11.08	Call	Bond Future	1,834.7500	1.8347	1,793.3700	1.7934	(2.255)	0	0	0
2022/06/01	R214	02/02/2023	11.08	Put	Bond Future	3,723.1800	3.7232	3,770.9900	3.7710	1.284	0	0	0
2022/06/01	R214	02/02/2023			Bond Future	11.4282	65.5362	11.4451	65.4470	0.147	0.0000	0.0000	0
2022/06/01	R214	02/02/2023	11.09	Call	Bond Future	1,857.4500	1.8575	1,815.7600	1.8158	(2.244)	0	0	0
2022/06/01	R214	02/02/2023	11.09	Put	Bond Future	3,690.4200	3.6904	3,737.9200	3.7379	1.287	0	0	0
2022/06/01	R214	04/05/2023	11.36	Call	Bond Future	2,611.1600	2.6112	2,563.2100	2.5632	(1.836)	0	0	0
2022/06/01	R214	04/05/2023	11.36	Put	Bond Future	3,603.0600	3.6031	3,647.4200	3.6474	1.231	0	0	0
2022/06/01	R214	04/05/2023	11.37	Call	Bond Future	2,635.8700	2.6359	2,587.6600	2.5877	(1.829)	0	0	0
2022/06/01	R214	04/05/2023	11.37	Put	Bond Future	3,574.3800	3.5744	3,618.4800	3.6185	1.234	0	0	0
2022/06/01	R214	04/05/2023			Bond Future	11.5480	63.4209	11.5657	63.3286	0.154	0.0000	0.0000	0
2022/06/01	R214	04/05/2023	11.38	Call	Bond Future	2,660.9400	2.6609	2,612.4700	2.6125	(1.822)	0	0	0
2022/06/01	R214	04/05/2023	11.38	Put	Bond Future	3,546.1300	3.5461	3,589.9700	3.5900	1.236	0	0	0
2022/06/01	R248	04/08/2022	10.20	Call	Bond Future	90.8500	0.0909	83.7900	0.0838	(7.771)	0	0	1,700
2022/06/01	R248	04/08/2022	10.40	Put	Bond Future	5,383.8800	5.3839	5,440.1000	5.4401	1.044	0	0	0
2022/06/01	R248	04/08/2022	10.98	Call	Bond Future	1,409.5800	1.4096	1,365.4900	1.3655	(3.128)	0	0	0
2022/06/01	R248	04/08/2022	10.98	Put	Bond Future	2,252.6700	2.2527	2,278.9300	2.2789	1.166	0	0	0
2022/06/01	R248	04/08/2022	10.99	Call	Bond Future	1,441.4000	1.4414	1,396.8200	1.3968	(3.093)	0	0	0
2022/06/01	R248	04/08/2022	10.99	Put	Bond Future	2,213.4800	2.2135	2,239.2500	2.2393	1.164	0	0	0
2022/06/01	R248	04/08/2022			Bond Future	11.0997	84.0332	11.1098	83.9628	0.091	0.0000	0.0000	200,684
2022/06/01	R248	04/08/2022	9.70	Call	Bond Future	5.9100	0.0059	5.1900	0.0052	(12.183)	0	0	0
2022/06/01	R248	04/08/2022	9.70	Put	Bond Future	10,914.2500	10.9142	10,983.8800	10.9839	0.638	0	0	0
2022/06/01	R248	04/08/2022	10.20	Put	Bond Future	6,824.9100	6.8249	6,888.2000	6.8882	0.927	0	0	0
2022/06/01	R248	04/08/2022	10.40	Call	Bond Future	229.1700	0.2292	215.0400	0.2150	(6.166)	0	0	0
2022/06/01	R248	04/08/2022	11.00	Call	Bond Future	1,473.6200	1.4736	1,428.5500	1.4285	(3.058)	0	0	0
2022/06/01	R248	04/08/2022	11.00	Put	Bond Future	2,174.7900	2.1748	2,200.0700	2.2001	1.162	0	0	50
2022/06/01	R248	04/08/2022	10.90	Call	Bond Future	1,169.8200	1.1698	1,129.7900	1.1298	(3.422)	0	0	1,700
2022/06/01	R248	04/08/2022	10.90	Put	Bond Future	2,584.9400	2.5849	2,615.2600	2.6153	1.173	0	0	0
2022/06/01	R248	03/11/2022	11.32	Call	Bond Future	3,046.7900	3.0468	2,998.2600	2.9983	(1.593)	0	0	0
2022/06/01	R248	03/11/2022	11.30	Put	Bond Future	2,637.2800	2.6373	2,662.3100	2.6623	0.949	0	0	0
2022/06/01	R248	03/11/2022	11.31	Put	Bond Future	2,607.7000	2.6077	2,632.4500	2.6325	0.949	0	0	0
2022/06/01	R248	03/11/2022			Bond Future	11.2509	80.8037	11.2616	80.7307	0.095	0.0000	0.0000	0
2022/06/01	R248	03/11/2022	11.32	Put	Bond Future	2,578.2100	2.5782	2,602.6800	2.6027	0.949	0	0	0
2022/06/01	R248	03/11/2022	11.30	Call	Bond Future	2,970.7600	2.9708	2,922.7900	2.9228	(1.615)	0	0	0
2022/06/01	R248	03/11/2022	11.31	Call	Bond Future	3,008.7800	3.0088	2,960.5300	2.9605	(1.604)	0	0	0
2022/06/01	R248	02/02/2023	11.08	Call	Bond Future	2,413.3200	2.4133	2,374.6900	2.3747	(1.601)	0	0	0
2022/06/01	R248	02/02/2023	11.08	Put	Bond Future	4,514.3500	4.5144	4,552.1600	4.5522	0.838	0	0	0
2022/06/01	R248	02/02/2023			Bond Future	11.3878	82.1354	11.3993	82.0590	0.101	0.0000	0.0000	0
2022/06/01	R248	02/02/2023	11.06	Call	Bond Future	2,354.7700	2.3548	2,316.6700	2.3167	(1.618)	0	0	0
2022/06/01	R248	02/02/2023	11.06	Put	Bond Future	4,595.7200	4.5957	4,634.0600	4.6341	0.834	0	0	0
2022/06/01	R248	02/02/2023	11.07	Call	Bond Future	2,384.0900	2.3841	2,345.7200	2.3457	(1.609)	0	0	0
2022/06/01	R248	02/02/2023	11.07	Put	Bond Future	4,555.0200	4.5550	4,593.0900	4.5931	0.836	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
2022/06/01	R248	04/05/2023	11.35	Call	Bond Future	3,448.0300	3.4480	3,403.7900	3.4038	(1.283)	0	0	0
2022/06/01	R248	04/05/2023	11.35	Put	Bond Future	4,478.1900	4.4782	4,513.8000	4.5138	0.795	0	0	0
2022/06/01	R248	04/05/2023			Bond Future	11.5055	79.1791	11.5177	79.0993	0.106	0.0000	0.0000	0
2022/06/01	R248	04/05/2023	11.33	Call	Bond Future	3,384.6500	3.3846	3,340.8600	3.3409	(1.294)	0	0	0
2022/06/01	R248	04/05/2023	11.33	Put	Bond Future	4,549.0800	4.5491	4,585.1400	4.5851	0.793	0	0	0
2022/06/01	R248	04/05/2023	11.34	Call	Bond Future	3,416.2700	3.4163	3,372.2500	3.3723	(1.289)	0	0	0
2022/06/01	R248	04/05/2023	11.34	Put	Bond Future	4,513.5200	4.5135	4,549.3500	4.5494	0.794	0	0	0

**Total** **1307337**