



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 31/05/2022 TO 31/05/2022

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
2022/05/31	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/05/31	0908	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/05/31	0957	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/05/31	0986	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/05/31	1386	28/02/2031		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/05/31	1409	28/02/2041		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/05/31	2025	04/08/2022		Bond Future	162.4305	162.4305	162.5021	162.5021	0.044	0.0000	0.0000	7,305
2022/05/31	2025	03/11/2022		Bond Future	164.8697	164.8697	164.8462	164.8462	(0.014)	0.0000	0.0000	0
2022/05/31	2025	02/02/2023		Bond Future	166.0113	166.0113	165.9140	165.9140	(0.059)	0.0000	0.0000	0
2022/05/31	2025	04/05/2023		Bond Future	169.0367	169.0367	168.9236	168.9236	(0.067)	0.0000	0.0000	0
2022/05/31	2029	04/08/2022		Bond Future	121.8436	121.8436	122.2536	122.2536	0.337	0.0000	0.0000	3,894
2022/05/31	2029	03/11/2022		Bond Future	122.4290	122.4290	122.7733	122.7733	0.281	0.0000	0.0000	0
2022/05/31	2029	02/02/2023		Bond Future	124.5261	124.5261	124.8216	124.8216	0.237	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
2022/05/31	2029	04/05/2023			Bond Future	125.5122	125.5122	125.8024	125.8024	0.231	0.0000	0.0000	0
2022/05/31	2030	04/08/2022	9.56	Call	Bond Future	811.8900	0.8119	465.5100	0.4655	(42.663)	0	0	0
2022/05/31	2030	04/08/2022	9.56	Put	Bond Future	1,934.5200	1.9345	2,516.6100	2.5166	30.090	0	0	0
2022/05/31	2030	04/08/2022	10.95	Call	Bond Future	5,586.4700	5.5865	4,707.2600	4.7073	(15.738)	0	0	0
2022/05/31	2030	04/08/2022	10.95	Put	Bond Future	110.8100	0.1108	160.0700	0.1601	44.454	0	0	800
2022/05/31	2030	04/08/2022			Bond Future	9.7873	90.8927	9.9781	89.9642	1.949	0.0000	0.0000	97,899
2022/05/31	2030	04/08/2022	8.30	Call	Bond Future	8.8600	0.0089	1.9800	0.0020	(77.652)	0	0	800
2022/05/31	2030	04/08/2022	8.30	Put	Bond Future	7,683.3500	7.6834	8,604.9400	8.6049	11.995	0	0	0
2022/05/31	2030	04/08/2022	9.05	Call	Bond Future	185.3600	0.1854	76.8200	0.0768	(58.556)	0	0	800
2022/05/31	2030	04/08/2022	9.05	Put	Bond Future	3,891.3500	3.8913	4,711.2800	4.7113	21.071	0	0	0
2022/05/31	2030	04/08/2022	9.54	Call	Bond Future	774.8900	0.7749	439.8200	0.4398	(43.241)	0	0	0
2022/05/31	2030	04/08/2022	9.54	Put	Bond Future	1,997.1300	1.9971	2,590.5300	2.5905	29.713	0	0	0
2022/05/31	2030	04/08/2022	9.55	Call	Bond Future	793.3300	0.7933	452.6000	0.4526	(42.949)	0	0	0
2022/05/31	2030	04/08/2022	9.55	Put	Bond Future	1,965.7500	1.9657	2,553.4900	2.5535	29.899	0	0	0
2022/05/31	2030	03/11/2022	10.10	Call	Bond Future	2,335.9200	2.3359	1,737.4500	1.7375	(25.620)	0	0	0
2022/05/31	2030	03/11/2022	10.10	Put	Bond Future	1,655.6100	1.6556	2,053.1100	2.0531	24.009	0	0	0
2022/05/31	2030	03/11/2022	10.20	Put	Bond Future	1,465.7100	1.4657	1,826.0800	1.8261	24.587	0	0	0
2022/05/31	2030	03/11/2022	9.70	Call	Bond Future	1,391.4900	1.3915	951.6900	0.9517	(31.606)	0	0	500
2022/05/31	2030	03/11/2022	9.70	Put	Bond Future	2,616.2800	2.6163	3,172.4500	3.1725	21.258	0	0	0
2022/05/31	2030	03/11/2022			Bond Future	9.9559	92.2373	10.1673	91.2414	2.123	0.0000	0.0000	18,740
2022/05/31	2030	03/11/2022	10.20	Call	Bond Future	2,614.4000	2.6144	1,978.8000	1.9788	(24.312)	0	0	500
2022/05/31	2030	03/11/2022	11.57	Call	Bond Future	7,532.1200	7.5321	6,605.0700	6.6051	(12.308)	0	0	0
2022/05/31	2030	03/11/2022	11.57	Put	Bond Future	270.2000	0.2702	339.1200	0.3391	25.507	0	0	500
2022/05/31	2030	03/11/2022	10.08	Call	Bond Future	2,282.0200	2.2820	1,691.1700	1.6912	(25.892)	0	0	0
2022/05/31	2030	03/11/2022	10.08	Put	Bond Future	1,695.7600	1.6958	2,100.8800	2.1009	23.890	0	0	0
2022/05/31	2030	03/11/2022	10.09	Call	Bond Future	2,309.0100	2.3090	1,714.3400	1.7143	(25.754)	0	0	0
2022/05/31	2030	03/11/2022	10.09	Put	Bond Future	1,675.7100	1.6757	2,077.0100	2.0770	23.948	0	0	0
2022/05/31	2030	02/02/2023	10.00	Call	Bond Future	2,144.8800	2.1449	1,616.7400	1.6167	(24.623)	0	0	0
2022/05/31	2030	02/02/2023	10.01	Put	Bond Future	2,600.7400	2.6007	3,122.8800	3.1229	20.077	0	0	0
2022/05/31	2030	02/02/2023	9.80	Call	Bond Future	1,715.1900	1.7152	1,257.8800	1.2579	(26.662)	0	0	0
2022/05/31	2030	02/02/2023	9.94	Put	Bond Future	2,767.9700	2.7680	3,314.2100	3.3142	19.734	0	0	102
2022/05/31	2030	02/02/2023	9.99	Call	Bond Future	2,122.1500	2.1222	1,597.4000	1.5974	(24.727)	0	0	0
2022/05/31	2030	02/02/2023	8.81	Put	Bond Future	6,633.5800	6.6336	7,502.0700	7.5021	13.092	0	0	0
2022/05/31	2030	02/02/2023	9.20	Call	Bond Future	762.9700	0.7630	498.5400	0.4985	(34.658)	0	0	0
2022/05/31	2030	02/02/2023	9.20	Put	Bond Future	5,040.3900	5.0404	5,829.3400	5.8293	15.653	0	0	0
2022/05/31	2030	02/02/2023	9.66	Call	Bond Future	1,447.1000	1.4471	1,039.0600	1.0391	(28.197)	0	0	0
2022/05/31	2030	02/02/2023	9.66	Put	Bond Future	3,516.6100	3.5166	4,161.9500	4.1619	18.351	0	0	102
2022/05/31	2030	02/02/2023			Bond Future	10.1040	89.7920	10.3351	88.7386	2.286	0.0000	0.0000	0
2022/05/31	2030	02/02/2023	10.00	Put	Bond Future	2,624.4000	2.6244	3,149.6400	3.1496	20.014	0	0	0
2022/05/31	2030	02/02/2023	10.01	Call	Bond Future	2,167.4600	2.1675	1,636.2200	1.6362	(24.510)	0	0	0
2022/05/31	2030	02/02/2023	9.80	Put	Bond Future	3,125.7400	3.1257	3,721.8100	3.7218	19.070	0	0	0
2022/05/31	2030	02/02/2023	9.94	Call	Bond Future	2,010.4100	2.0104	1,503.2700	1.5033	(25.226)	0	0	0
2022/05/31	2030	02/02/2023	9.99	Put	Bond Future	2,647.9300	2.6479	3,176.5600	3.1766	19.964	0	0	0
2022/05/31	2030	02/02/2023	8.81	Call	Bond Future	431.6100	0.4316	246.7200	0.2467	(42.837)	0	0	102
2022/05/31	2030	04/05/2023	11.34	Call	Bond Future	5,922.3000	5.9223	5,048.6700	5.0487	(14.752)	0	0	0
2022/05/31	2030	04/05/2023	11.34	Put	Bond Future	1,213.9600	1.2140	1,419.3500	1.4194	16.919	0	0	150
2022/05/31	2030	04/05/2023	10.00	Call	Bond Future	2,228.5700	2.2286	1,671.5700	1.6716	(24.994)	0	0	1,080

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2022/05/31	2030	04/05/2023	10.00	Put	Bond Future	3,327.4500		3.3275	3,849.4700	3.8495	15.688	0	0	0
2022/05/31	2030	04/05/2023	10.52	Call	Bond Future	3,455.5900		3.4556	2,747.2800	2.7473	(20.498)	0	0	0
2022/05/31	2030	04/05/2023	10.52	Put	Bond Future	2,242.8800		2.2429	2,613.5900	2.6136	16.528	0	0	0
2022/05/31	2030	04/05/2023	10.53	Call	Bond Future	3,482.5700		3.4826	2,771.6700	2.7717	(20.413)	0	0	0
2022/05/31	2030	04/05/2023	10.53	Put	Bond Future	2,226.1400		2.2261	2,594.2600	2.5943	16.536	0	0	0
2022/05/31	2030	04/05/2023	9.58	Put	Bond Future	4,462.2800		4.4623	5,112.5300	5.1125	14.572	0	0	0
2022/05/31	2030	04/05/2023			Bond Future	10.2451		91.4144	10.4895	90.3354	2.385	0.0000	0.0000	0
2022/05/31	2030	04/05/2023	10.54	Call	Bond Future	3,509.3000		3.5093	2,795.8000	2.7958	(20.332)	0	0	0
2022/05/31	2030	04/05/2023	10.54	Put	Bond Future	2,209.1800		2.2092	2,574.7000	2.5747	16.546	0	0	0
2022/05/31	2030	04/05/2023	12.04	Call	Bond Future	8,291.7500		8.2917	7,330.2900	7.3303	(11.595)	0	0	0
2022/05/31	2030	04/05/2023	12.04	Put	Bond Future	737.4200		0.7374	854.9800	0.8550	15.942	0	0	1,080
2022/05/31	2030	04/05/2023	9.58	Call	Bond Future	1,440.3600		1.4404	1,011.5900	1.0116	(29.768)	0	0	150
2022/05/31	2032	04/08/2022	8.97	Call	Bond Future	14.9600		0.0150	4.0400	0.0040	(72.995)	0	0	800
2022/05/31	2032	04/08/2022	8.97	Put	Bond Future	7,424.2200		7.4242	8,373.7900	8.3738	12.790	0	0	0
2022/05/31	2032	04/08/2022	9.40	Call	Bond Future	108.5200		0.1085	41.5700	0.0416	(61.694)	0	0	0
2022/05/31	2032	04/08/2022	9.40	Put	Bond Future	4,911.4000		4.9114	5,804.9400	5.8049	18.193	0	0	0
2022/05/31	2032	04/08/2022	9.72	Call	Bond Future	378.1600		0.3782	186.2300	0.1862	(50.754)	0	0	800
2022/05/31	2032	04/08/2022	9.72	Put	Bond Future	3,301.9700		3.3020	4,070.5300	4.0705	23.276	0	0	0
2022/05/31	2032	04/08/2022	10.21	Put	Bond Future	1,519.2000		1.5192	1,996.5300	1.9965	31.420	0	0	0
2022/05/31	2032	04/08/2022	10.22	Call	Bond Future	1,404.7600		1.4048	915.3000	0.9153	(34.843)	0	0	0
2022/05/31	2032	04/08/2022	9.80	Call	Bond Future	489.1000		0.4891	254.8400	0.2548	(47.896)	0	0	900
2022/05/31	2032	04/08/2022	10.20	Put	Bond Future	1,546.9500		1.5469	2,030.4500	2.0304	31.255	0	0	0
2022/05/31	2032	04/08/2022			Bond Future	10.2357		90.9663	10.4101	90.0058	1.704	0.0000	0.0000	78,126
2022/05/31	2032	04/08/2022	11.00	Call	Bond Future	4,411.5100		4.4115	3,572.1700	3.5722	(19.026)	0	0	0
2022/05/31	2032	04/08/2022	11.00	Put	Bond Future	303.9600		0.3040	425.1100	0.4251	39.857	0	0	7,500
2022/05/31	2032	04/08/2022	11.60	Call	Bond Future	7,228.2700		7.2283	6,296.4600	6.2965	(12.891)	0	0	0
2022/05/31	2032	04/08/2022	11.60	Put	Bond Future	74.0900		0.0741	102.7700	0.1028	38.710	0	0	800
2022/05/31	2032	04/08/2022	11.89	Call	Bond Future	8,608.6300		8.6086	7,660.7200	7.6607	(11.011)	0	0	0
2022/05/31	2032	04/08/2022	11.89	Put	Bond Future	35.2000		0.0352	47.7800	0.0478	35.739	0	0	0
2022/05/31	2032	04/08/2022	10.21	Call	Bond Future	1,376.4200		1.3764	893.2600	0.8933	(35.103)	0	0	0
2022/05/31	2032	04/08/2022	10.22	Put	Bond Future	1,491.9700		1.4920	1,963.0000	1.9630	31.571	0	0	0
2022/05/31	2032	04/08/2022	10.50	Call	Bond Future	2,316.9100		2.3169	1,666.6300	1.6666	(28.067)	0	0	900
2022/05/31	2032	04/08/2022	10.50	Put	Bond Future	866.8000		0.8668	1,177.0100	1.1770	35.788	0	0	0
2022/05/31	2032	04/08/2022	9.80	Put	Bond Future	2,951.0100		2.9510	3,677.2400	3.6772	24.610	0	0	0
2022/05/31	2032	04/08/2022	10.10	Call	Bond Future	1,087.0100		1.0870	672.7700	0.6728	(38.108)	0	0	0
2022/05/31	2032	04/08/2022	10.10	Put	Bond Future	1,844.1900		1.8442	2,390.4400	2.3904	29.620	0	0	0
2022/05/31	2032	04/08/2022	10.20	Call	Bond Future	1,348.5500		1.3485	871.5600	0.8716	(35.371)	0	0	0
2022/05/31	2032	03/11/2022	10.56	Put	Bond Future	1,787.9600		1.7880	2,177.3500	2.1774	21.778	0	0	180
2022/05/31	2032	03/11/2022	9.92	Call	Bond Future	1,020.3900		1.0204	662.1500	0.6622	(35.108)	0	0	750
2022/05/31	2032	03/11/2022	9.92	Put	Bond Future	3,673.7100		3.6737	4,342.5700	4.3426	18.207	0	0	0
2022/05/31	2032	03/11/2022	10.11	Put	Bond Future	3,012.9800		3.0130	3,595.8100	3.5958	19.344	0	0	454
2022/05/31	2032	03/11/2022	10.16	Call	Bond Future	1,534.9700		1.5350	1,068.4200	1.0684	(30.395)	0	0	0
2022/05/31	2032	03/11/2022	10.16	Put	Bond Future	2,853.8200		2.8538	3,414.3700	3.4144	19.642	0	0	180
2022/05/31	2032	03/11/2022	9.31	Put	Bond Future	6,435.2600		6.4353	7,333.2300	7.3332	13.954	0	0	0
2022/05/31	2032	03/11/2022	9.36	Call	Bond Future	300.5300		0.3005	158.5900	0.1586	(47.230)	0	0	454
2022/05/31	2032	03/11/2022	9.36	Put	Bond Future	6,172.2300		6.1722	7,057.3900	7.0574	14.341	0	0	0
2022/05/31	2032	03/11/2022	9.46	Put	Bond Future	5,658.8400		5.6588	6,516.0200	6.5160	15.148	0	0	0

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2022/05/31	2032	03/11/2022			Bond Future	10.4019	88.1596	10.5937	87.1325	1.844	0.0000	0.0000	87,931
2022/05/31	2032	03/11/2022	12.30	Call	Bond Future	9,695.8700	9.6959	8,712.4900	8.7125	(10.142)	0	0	0
2022/05/31	2032	03/11/2022	12.30	Put	Bond Future	203.3400	0.2033	247.0600	0.2471	21.501	0	0	750
2022/05/31	2032	03/11/2022	10.66	Call	Bond Future	2,956.7300	2.9567	2,280.2900	2.2803	(22.878)	0	0	0
2022/05/31	2032	03/11/2022	10.66	Put	Bond Future	1,578.4100	1.5784	1,929.0700	1.9291	22.216	0	0	0
2022/05/31	2032	03/11/2022	10.67	Call	Bond Future	2,989.8000	2.9898	2,309.6100	2.3096	(22.750)	0	0	750
2022/05/31	2032	03/11/2022	10.67	Put	Bond Future	1,558.6600	1.5587	1,905.5700	1.9056	22.257	0	0	0
2022/05/31	2032	03/11/2022	11.55	Call	Bond Future	6,433.8000	6.4338	5,527.9800	5.5280	(14.079)	0	0	0
2022/05/31	2032	03/11/2022	11.55	Put	Bond Future	518.5700	0.5186	639.8500	0.6398	23.387	0	0	500
2022/05/31	2032	03/11/2022	10.21	Call	Bond Future	1,656.8900	1.6569	1,168.2000	1.1682	(29.494)	0	0	500
2022/05/31	2032	03/11/2022	10.21	Put	Bond Future	2,701.0200	2.7010	3,239.4300	3.2394	19.934	0	0	0
2022/05/31	2032	03/11/2022	10.49	Call	Bond Future	2,421.3600	2.4214	1,811.9700	1.8120	(25.167)	0	0	0
2022/05/31	2032	03/11/2022	10.49	Put	Bond Future	1,947.7100	1.9477	2,365.4200	2.3654	21.446	0	0	454
2022/05/31	2032	03/11/2022	10.56	Call	Bond Future	2,635.6400	2.6356	1,997.9300	1.9979	(24.196)	0	0	0
2022/05/31	2032	03/11/2022	10.11	Call	Bond Future	1,418.2900	1.4183	974.0200	0.9740	(31.324)	0	0	0
2022/05/31	2032	03/11/2022	9.31	Call	Bond Future	268.8900	0.2689	139.7600	0.1398	(48.023)	0	0	180
2022/05/31	2032	03/11/2022	9.46	Call	Bond Future	372.8200	0.3728	202.9000	0.2029	(45.577)	0	0	500
2022/05/31	2032	02/02/2023	10.50	Call	Bond Future	2,553.5900	2.5536	1,952.7700	1.9528	(23.528)	0	0	0
2022/05/31	2032	02/02/2023	10.50	Put	Bond Future	2,804.3600	2.8044	3,286.8900	3.2869	17.206	0	0	454
2022/05/31	2032	02/02/2023	10.67	Call	Bond Future	3,032.0300	3.0320	2,372.2500	2.3722	(21.760)	0	0	750
2022/05/31	2032	02/02/2023	10.67	Put	Bond Future	2,391.3700	2.3914	2,814.9400	2.8149	17.712	0	0	0
2022/05/31	2032	02/02/2023	11.69	Call	Bond Future	6,666.2600	6.6663	5,755.3900	5.7554	(13.664)	0	0	0
2022/05/31	2032	02/02/2023	11.69	Put	Bond Future	923.5300	0.9235	1,096.0100	1.0960	18.676	0	0	0
2022/05/31	2032	02/02/2023	10.40	Call	Bond Future	2,292.6300	2.2926	1,727.9100	1.7279	(24.632)	0	0	0
2022/05/31	2032	02/02/2023	10.40	Put	Bond Future	3,073.4800	3.0735	3,592.1100	3.5921	16.874	0	0	0
2022/05/31	2032	02/02/2023	9.92	Call	Bond Future	1,241.9300	1.2419	855.7200	0.8557	(31.098)	0	0	750
2022/05/31	2032	02/02/2023	9.92	Put	Bond Future	4,627.2200	4.6272	5,324.3600	5.3244	15.066	0	0	0
2022/05/31	2032	02/02/2023	10.22	Call	Bond Future	1,860.0000	1.8600	1,361.8300	1.3618	(26.783)	0	0	500
2022/05/31	2032	02/02/2023	10.22	Put	Bond Future	3,605.7600	3.6058	4,190.9400	4.1909	16.229	0	0	0
2022/05/31	2032	02/02/2023	9.47	Call	Bond Future	584.2600	0.5843	358.6300	0.3586	(38.618)	0	0	500
2022/05/31	2032	02/02/2023	9.47	Put	Bond Future	6,504.4100	6.5044	7,362.1300	7.3621	13.187	0	0	0
2022/05/31	2032	02/02/2023			Bond Future	10.5476	89.6526	10.7553	88.5692	1.969	0.0000	0.0000	0
2022/05/31	2032	02/02/2023	11.84	Call	Bond Future	7,264.3300	7.2643	6,330.6100	6.3306	(12.853)	0	0	0
2022/05/31	2032	02/02/2023	11.84	Put	Bond Future	805.5400	0.8055	955.1700	0.9552	18.575	0	0	500
2022/05/31	2032	02/02/2023	12.75	Call	Bond Future	10,949.9500	10.9499	9,924.9800	9.9250	(9.360)	0	0	0
2022/05/31	2032	02/02/2023	12.75	Put	Bond Future	324.0100	0.3240	382.3900	0.3824	18.018	0	0	750
2022/05/31	2032	02/02/2023	10.38	Call	Bond Future	2,242.1100	2.2421	1,684.7200	1.6847	(24.860)	0	0	0
2022/05/31	2032	02/02/2023	10.38	Put	Bond Future	3,129.4800	3.1295	3,655.4400	3.6554	16.807	0	0	0
2022/05/31	2032	02/02/2023	10.39	Call	Bond Future	2,267.2900	2.2673	1,706.2400	1.7062	(24.745)	0	0	0
2022/05/31	2032	02/02/2023	10.39	Put	Bond Future	3,101.3800	3.1014	3,623.6800	3.6237	16.841	0	0	0
2022/05/31	2032	02/02/2023	10.16	Call	Bond Future	1,725.3100	1.7253	1,249.0700	1.2491	(27.603)	0	0	0
2022/05/31	2032	02/02/2023	10.16	Put	Bond Future	3,795.8200	3.7958	4,402.9300	4.4029	15.994	0	0	454
2022/05/31	2032	02/02/2023	9.31	Call	Bond Future	445.8200	0.4458	264.5700	0.2646	(40.655)	0	0	454
2022/05/31	2032	02/02/2023	9.31	Put	Bond Future	7,289.7200	7.2897	8,191.8200	8.1918	12.375	0	0	0
2022/05/31	2032	04/05/2023	10.89	Call	Bond Future	3,640.0100	3.6400	2,931.8500	2.9319	(19.455)	0	0	0
2022/05/31	2032	04/05/2023	10.89	Put	Bond Future	2,586.3200	2.5863	2,987.7300	2.9877	15.521	0	0	0
2022/05/31	2032	04/05/2023			Bond Future	10.6828	87.1131	10.9011	86.0035	2.043	0.0000	0.0000	0
2022/05/31	2032	04/05/2023	10.88	Call	Bond Future	3,611.0200	3.6110	2,905.7200	2.9057	(19.532)	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
2022/05/31	2032	04/05/2023	10.88	Put	Bond Future	2,607.8000	2.6078	3,012.0700	3.0121	15.502	0	0	0
2022/05/31	2032	04/05/2023	10.87	Call	Bond Future	3,582.1400	3.5821	2,879.7100	2.8797	(19.609)	0	0	0
2022/05/31	2032	04/05/2023	10.87	Put	Bond Future	2,629.4300	2.6294	3,036.5700	3.0366	15.484	0	0	0
2022/05/31	2033	04/08/2022			Bond Future	116.1837	116.1837	116.4293	116.4293	0.211	0.0000	0.0000	7,046
2022/05/31	2033	03/11/2022			Bond Future	116.6000	116.6000	116.7811	116.7811	0.155	0.0000	0.0000	0
2022/05/31	2033	02/02/2023			Bond Future	118.5970	118.5970	118.7293	118.7293	0.112	0.0000	0.0000	0
2022/05/31	2033	04/05/2023			Bond Future	119.3902	119.3902	119.5149	119.5149	0.104	0.0000	0.0000	0
2022/05/31	2037	04/08/2022	10.89	Call	Bond Future	1,763.6400	1.7636	1,213.6100	1.2136	(31.187)	0	0	0
2022/05/31	2037	04/08/2022	10.89	Put	Bond Future	1,615.1000	1.6151	2,084.6700	2.0847	29.074	0	0	0
2022/05/31	2037	04/08/2022	10.90	Call	Bond Future	1,797.3800	1.7974	1,241.1100	1.2411	(30.949)	0	0	0
2022/05/31	2037	04/08/2022	11.95	Call	Bond Future	6,612.2200	6.6122	5,660.4200	5.6604	(14.395)	0	0	0
2022/05/31	2037	04/08/2022	11.95	Put	Bond Future	191.2400	0.1912	259.0400	0.2590	35.453	0	0	1,050
2022/05/31	2037	04/08/2022	10.91	Put	Bond Future	1,557.4600	1.5575	2,014.7100	2.0147	29.359	0	0	0
2022/05/31	2037	04/08/2022			Bond Future	10.8663	83.1571	11.0300	82.1375	1.506	0.0000	0.0000	126,442
2022/05/31	2037	04/08/2022	10.10	Call	Bond Future	180.2800	0.1803	80.0700	0.0801	(55.586)	0	0	50
2022/05/31	2037	04/08/2022	10.10	Put	Bond Future	5,213.2900	5.2133	6,132.6800	6.1327	17.636	0	0	0
2022/05/31	2037	04/08/2022	10.90	Put	Bond Future	1,586.1500	1.5862	2,049.4800	2.0495	29.211	0	0	50
2022/05/31	2037	04/08/2022	10.91	Call	Bond Future	1,831.3100	1.8313	1,268.9600	1.2690	(30.708)	0	0	0
2022/05/31	2037	04/08/2022	11.21	Call	Bond Future	3,005.4400	3.0054	2,276.8500	2.2769	(24.242)	0	0	1,050
2022/05/31	2037	04/08/2022	11.21	Put	Bond Future	885.1200	0.8851	1,176.1300	1.1761	32.878	0	0	0
2022/05/31	2037	04/08/2022	11.42	Call	Bond Future	3,963.2200	3.9632	3,145.2900	3.1453	(20.638)	0	0	0
2022/05/31	2037	04/08/2022	11.42	Put	Bond Future	586.5200	0.5865	788.1900	0.7882	34.384	0	0	50
2022/05/31	2037	03/11/2022	11.32	Call	Bond Future	3,574.2400	3.5742	2,847.7900	2.8478	(20.325)	0	0	0
2022/05/31	2037	03/11/2022	11.30	Put	Bond Future	1,797.4400	1.7974	2,162.4100	2.1624	20.305	0	0	0
2022/05/31	2037	03/11/2022	11.31	Call	Bond Future	3,535.4600	3.5355	2,812.9700	2.8130	(20.436)	0	0	0
2022/05/31	2037	03/11/2022	11.31	Put	Bond Future	1,776.2400	1.7762	2,137.6500	2.1376	20.347	0	0	0
2022/05/31	2037	03/11/2022			Bond Future	11.0194	84.3877	11.1973	83.3038	1.615	0.0000	0.0000	0
2022/05/31	2037	03/11/2022	11.32	Put	Bond Future	1,755.4800	1.7555	2,112.9300	2.1129	20.362	0	0	0
2022/05/31	2037	03/11/2022	11.30	Call	Bond Future	3,497.0500	3.4970	2,778.1200	2.7781	(20.558)	0	0	0
2022/05/31	2037	02/02/2023	11.03	Call	Bond Future	2,738.2500	2.7382	2,074.5600	2.0746	(24.238)	0	0	0
2022/05/31	2037	02/02/2023	11.03	Put	Bond Future	3,514.0100	3.5140	3,989.5400	3.9895	13.532	0	0	0
2022/05/31	2037	02/02/2023	11.04	Call	Bond Future	2,767.7100	2.7677	2,100.4300	2.1004	(24.109)	0	0	0
2022/05/31	2037	02/02/2023	11.04	Put	Bond Future	3,482.4300	3.4824	3,954.3700	3.9544	13.552	0	0	0
2022/05/31	2037	02/02/2023			Bond Future	11.1579	81.5596	11.3490	80.4204	1.713	0.0000	0.0000	0
2022/05/31	2037	02/02/2023	11.05	Call	Bond Future	2,797.3200	2.7973	2,126.2200	2.1262	(23.991)	0	0	0
2022/05/31	2037	02/02/2023	11.05	Put	Bond Future	3,451.0700	3.4511	3,919.1900	3.9192	13.564	0	0	0
2022/05/31	2037	04/05/2023	11.30	Call	Bond Future	3,590.5600	3.5906	2,923.2800	2.9233	(18.584)	0	0	0
2022/05/31	2037	04/05/2023	11.30	Put	Bond Future	3,527.7500	3.5277	4,026.1000	4.0261	14.127	0	0	0
2022/05/31	2037	04/05/2023	11.31	Call	Bond Future	3,621.5700	3.6216	2,951.1400	2.9511	(18.512)	0	0	0
2022/05/31	2037	04/05/2023	11.31	Put	Bond Future	3,499.8000	3.4998	3,995.0000	3.9950	14.149	0	0	0
2022/05/31	2037	04/05/2023			Bond Future	11.2894	83.0346	11.4888	81.8690	1.767	0.0000	0.0000	0
2022/05/31	2037	04/05/2023	11.32	Call	Bond Future	3,652.3800	3.6524	2,978.8100	2.9788	(18.442)	0	0	0
2022/05/31	2037	04/05/2023	11.32	Put	Bond Future	3,471.7100	3.4717	3,963.7700	3.9638	14.173	0	0	0
2022/05/31	2038	04/08/2022			Bond Future	132.5788	132.5788	132.7794	132.7794	0.151	0.0000	0.0000	4,102
2022/05/31	2038	03/11/2022			Bond Future	134.5700	134.5700	134.6949	134.6949	0.093	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
2022/05/31	2038	02/02/2023			Bond Future	134.9827		135.0498		0.050	0.0000	0.0000	0
2022/05/31	2038	04/05/2023			Bond Future	137.4437		137.5008		0.042	0.0000	0.0000	0
2022/05/31	2040	04/08/2022	9.70	Put	Bond Future	9,511.7700	9.5118	10,561.8700	10.5619	11.040	0	0	0
2022/05/31	2040	04/08/2022	11.05	Call	Bond Future	2,009.1300	2.0091	1,410.1400	1.4101	(29.813)	0	0	0
2022/05/31	2040	04/08/2022	11.05	Put	Bond Future	1,622.7100	1.6227	2,084.8300	2.0848	28.478	0	0	0
2022/05/31	2040	04/08/2022	12.24	Put	Bond Future	140.6100	0.1406	187.7400	0.1877	33.518	0	0	460
2022/05/31	2040	04/08/2022			Bond Future	10.9927	84.9056	11.1511	83.8445	1.441	0.0000	0.0000	120,054
2022/05/31	2040	04/08/2022	9.70	Call	Bond Future	15.8100	0.0158	4.8000	0.0048	(69.639)	0	0	460
2022/05/31	2040	04/08/2022	10.70	Call	Bond Future	929.7900	0.9298	565.9700	0.5660	(39.129)	0	0	460
2022/05/31	2040	04/08/2022	10.70	Put	Bond Future	2,945.8100	2.9458	3,643.1000	3.6431	23.671	0	0	0
2022/05/31	2040	04/08/2022	11.03	Call	Bond Future	1,935.4000	1.9354	1,349.2300	1.3492	(30.287)	0	0	0
2022/05/31	2040	04/08/2022	11.03	Put	Bond Future	1,683.4500	1.6834	2,158.3900	2.1584	28.212	0	0	0
2022/05/31	2040	04/08/2022	11.04	Call	Bond Future	1,972.1600	1.9722	1,379.4900	1.3795	(30.052)	0	0	0
2022/05/31	2040	04/08/2022	11.04	Put	Bond Future	1,652.9300	1.6529	2,121.3700	2.1214	28.340	0	0	0
2022/05/31	2040	04/08/2022	12.24	Call	Bond Future	7,958.1200	7.9581	6,944.1400	6.9441	(12.741)	0	0	0
2022/05/31	2040	03/11/2022	11.40	Call	Bond Future	3,730.9700	3.7310	2,908.3500	2.9083	(22.048)	0	0	0
2022/05/31	2040	03/11/2022	11.41	Put	Bond Future	2,024.6100	2.0246	2,324.4100	2.3244	14.808	0	0	0
2022/05/31	2040	03/11/2022	12.52	Call	Bond Future	8,971.0400	8.9710	7,894.4300	7.8944	(12.001)	0	0	0
2022/05/31	2040	03/11/2022	10.70	Call	Bond Future	1,442.8400	1.4428	942.7500	0.9428	(34.660)	0	0	1,100
2022/05/31	2040	03/11/2022	11.20	Call	Bond Future	2,960.9000	2.9609	2,233.9900	2.2340	(24.550)	0	0	1,100
2022/05/31	2040	03/11/2022	11.20	Put	Bond Future	2,575.9600	2.5760	2,976.1300	2.9761	15.535	0	0	0
2022/05/31	2040	03/11/2022	11.39	Call	Bond Future	3,690.5100	3.6905	2,872.5900	2.8726	(22.163)	0	0	0
2022/05/31	2040	03/11/2022			Bond Future	11.1416	86.1622	11.3138	85.0351	1.545	0.0000	0.0000	3,965
2022/05/31	2040	03/11/2022	11.40	Put	Bond Future	2,048.0500	2.0481	2,352.5100	2.3525	14.866	0	0	0
2022/05/31	2040	03/11/2022	11.41	Call	Bond Future	3,771.6000	3.7716	2,944.3200	2.9443	(21.934)	0	0	0
2022/05/31	2040	03/11/2022	12.52	Put	Bond Future	575.5400	0.5755	626.0100	0.6260	8.769	0	0	1,100
2022/05/31	2040	03/11/2022	10.70	Put	Bond Future	4,446.6300	4.4466	5,073.6200	5.0736	14.100	0	0	0
2022/05/31	2040	03/11/2022	11.39	Put	Bond Future	2,071.7300	2.0717	2,380.8900	2.3809	14.923	0	0	0
2022/05/31	2040	02/02/2023	11.12	Call	Bond Future	2,845.1300	2.8451	2,221.4900	2.2215	(21.920)	0	0	0
2022/05/31	2040	02/02/2023	11.12	Put	Bond Future	3,870.9900	3.8710	4,431.2600	4.4313	14.474	0	0	0
2022/05/31	2040	02/02/2023			Bond Future	11.2767	83.1140	11.4614	81.9300	1.638	0.0000	0.0000	0
2022/05/31	2040	02/02/2023	11.10	Call	Bond Future	2,783.2700	2.7833	2,167.2900	2.1673	(22.132)	0	0	0
2022/05/31	2040	02/02/2023	11.10	Put	Bond Future	3,941.4600	3.9415	4,509.3900	4.5094	14.409	0	0	0
2022/05/31	2040	02/02/2023	11.11	Call	Bond Future	2,813.9800	2.8140	2,194.3000	2.1943	(22.021)	0	0	0
2022/05/31	2040	02/02/2023	11.11	Put	Bond Future	3,905.9600	3.9060	4,470.1900	4.4702	14.445	0	0	0
2022/05/31	2040	04/05/2023	11.43	Call	Bond Future	3,969.4900	3.9695	3,196.8200	3.1968	(19.465)	0	0	0
2022/05/31	2040	04/05/2023	11.43	Put	Bond Future	3,808.9000	3.8089	4,247.4000	4.2474	11.513	0	0	0
2022/05/31	2040	04/05/2023			Bond Future	11.4047	84.6173	11.5973	83.4062	1.689	0.0000	0.0000	0
2022/05/31	2040	04/05/2023	11.41	Call	Bond Future	3,903.2100	3.9032	3,137.0400	3.1370	(19.629)	0	0	0
2022/05/31	2040	04/05/2023	11.41	Put	Bond Future	3,869.6300	3.8696	4,314.6300	4.3146	11.500	0	0	0
2022/05/31	2040	04/05/2023	11.42	Call	Bond Future	3,936.2900	3.9363	3,166.8700	3.1669	(19.547)	0	0	0
2022/05/31	2040	04/05/2023	11.42	Put	Bond Future	3,839.1600	3.8392	4,280.9100	4.2809	11.506	0	0	0
2022/05/31	2044	04/08/2022	11.08	Call	Bond Future	2,030.2600	2.0303	1,456.2000	1.4562	(28.275)	0	0	0
2022/05/31	2044	04/08/2022	11.08	Put	Bond Future	1,694.2400	1.6942	2,131.1600	2.1312	25.789	0	0	0
2022/05/31	2044	04/08/2022	11.09	Call	Bond Future	2,068.0600	2.0681	1,487.9000	1.4879	(28.053)	0	0	0
2022/05/31	2044	04/08/2022	11.09	Put	Bond Future	1,663.6200	1.6636	2,094.4400	2.0944	25.897	0	0	0

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2022/05/31	2044	04/08/2022			Bond Future	11.0311	81.6145	11.1793	80.6036	1.343	0.0000	0.0000	76,692
2022/05/31	2044	04/08/2022	11.10	Call	Bond Future	2,106.0600	2.1061	1,519.8500	1.5199	(27.834)	0	0	0
2022/05/31	2044	04/08/2022	11.10	Put	Bond Future	1,633.3000	1.6333	2,058.0700	2.0581	26.007	0	0	0
2022/05/31	2044	03/11/2022	11.40	Put	Bond Future	2,185.2600	2.1853	2,472.3700	2.4724	13.138	0	0	0
2022/05/31	2044	03/11/2022	11.41	Call	Bond Future	3,737.2500	3.7373	2,945.6700	2.9457	(21.181)	0	0	0
2022/05/31	2044	03/11/2022	11.41	Put	Bond Future	2,160.5500	2.1606	2,443.1900	2.4432	13.082	0	0	0
2022/05/31	2044	03/11/2022			Bond Future	11.1725	82.8224	11.3335	81.7481	1.441	0.0000	0.0000	0
2022/05/31	2044	03/11/2022	11.39	Call	Bond Future	3,656.1300	3.6561	2,873.5400	2.8735	(21.405)	0	0	0
2022/05/31	2044	03/11/2022	11.39	Put	Bond Future	2,210.2200	2.2102	2,501.8500	2.5019	13.195	0	0	0
2022/05/31	2044	03/11/2022	11.40	Call	Bond Future	3,696.6100	3.6966	2,909.5000	2.9095	(21.293)	0	0	0
2022/05/31	2044	02/02/2023	11.14	Call	Bond Future	2,912.2700	2.9123	2,308.8200	2.3088	(20.721)	0	0	0
2022/05/31	2044	02/02/2023	11.14	Put	Bond Future	3,986.6200	3.9866	4,511.8600	4.5119	13.175	0	0	0
2022/05/31	2044	02/02/2023	11.15	Call	Bond Future	2,944.2600	2.9443	2,337.0600	2.3371	(20.623)	0	0	0
2022/05/31	2044	02/02/2023	11.15	Put	Bond Future	3,951.0100	3.9510	4,472.5000	4.4725	13.199	0	0	0
2022/05/31	2044	02/02/2023			Bond Future	11.3006	79.8428	11.4732	78.7142	1.528	0.0000	0.0000	0
2022/05/31	2044	02/02/2023	11.16	Call	Bond Future	2,976.1700	2.9762	2,365.4800	2.3655	(20.519)	0	0	0
2022/05/31	2044	02/02/2023	11.16	Put	Bond Future	3,915.4100	3.9154	4,433.4100	4.4334	13.230	0	0	0
2022/05/31	2044	04/05/2023	11.41	Call	Bond Future	3,951.1300	3.9511	3,212.9700	3.2130	(18.682)	0	0	0
2022/05/31	2044	04/05/2023	11.41	Put	Bond Future	4,026.5700	4.0266	4,443.1200	4.4431	10.345	0	0	0
2022/05/31	2044	04/05/2023	11.42	Call	Bond Future	3,984.4400	3.9844	3,243.4900	3.2435	(18.596)	0	0	0
2022/05/31	2044	04/05/2023	11.42	Put	Bond Future	3,994.8400	3.9948	4,408.6000	4.4086	10.357	0	0	0
2022/05/31	2044	04/05/2023			Bond Future	11.4216	81.2872	11.6015	80.1324	1.575	0.0000	0.0000	0
2022/05/31	2044	04/05/2023	11.43	Call	Bond Future	4,017.8700	4.0179	3,273.8300	3.2738	(18.518)	0	0	0
2022/05/31	2044	04/05/2023	11.43	Put	Bond Future	3,963.3200	3.9633	4,373.9900	4.3740	10.362	0	0	0
2022/05/31	2046	04/08/2022			Bond Future	122.5221	122.5221	122.7568	122.7568	0.192	0.0000	0.0000	16,569
2022/05/31	2046	03/11/2022			Bond Future	122.4072	122.4072	122.5732	122.5732	0.136	0.0000	0.0000	1,566
2022/05/31	2046	02/02/2023			Bond Future	124.5047	124.5047	124.6190	124.6190	0.092	0.0000	0.0000	0
2022/05/31	2046	04/05/2023			Bond Future	124.7587	124.7587	124.8644	124.8644	0.085	0.0000	0.0000	0
2022/05/31	2050	04/08/2022			Bond Future	124.4847	124.4847	124.8683	124.8683	0.308	0.0000	0.0000	11,293
2022/05/31	2050	03/11/2022			Bond Future	126.3538	126.3538	126.6696	126.6696	0.250	0.0000	0.0000	0
2022/05/31	2050	02/02/2023			Bond Future	126.4172	126.4172	126.6820	126.6820	0.210	0.0000	0.0000	0
2022/05/31	2050	04/05/2023			Bond Future	128.7217	128.7217	128.9809	128.9809	0.201	0.0000	0.0000	0
2022/05/31	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/05/31	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/05/31	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/05/31	AL37	04/08/2022			Index Future	833.1860	833.1860	829.6050	829.6050	(0.430)	0.0000	0.0000	0
2022/05/31	AL37	03/11/2022			Index Future	845.5980	845.5980	841.4780	841.4780	(0.487)	0.0000	0.0000	0
2022/05/31	AL37	02/02/2023			Index Future	859.8580	859.8580	855.2940	855.2940	(0.531)	0.0000	0.0000	0
2022/05/31	AL37	04/05/2023			Index Future	875.3040	875.3040	870.5810	870.5810	(0.540)	0.0000	0.0000	0
2022/05/31	AL7T	04/08/2022			Index Future	956.1000	956.1000	946.4360	946.4360	(1.011)	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
2022/05/31	AL7T	03/11/2022			Index Future	970.3430	970.3430	959.9820	959.9820	(1.068)	0.0000	0.0000	0
2022/05/31	AL7T	02/02/2023			Index Future	986.7070	986.7070	975.7430	975.7430	(1.111)	0.0000	0.0000	0
2022/05/31	AL7T	04/05/2023			Index Future	1,004.4310	1,004.4310	993.1830	993.1830	(1.120)	0.0000	0.0000	0
2022/05/31	ALBI	04/08/2022			Index Future	848.3920	848.3920	840.1310	840.1310	(0.974)	0.0000	0.0000	134
2022/05/31	ALBI	03/11/2022			Index Future	861.0300	861.0300	852.1560	852.1560	(1.031)	0.0000	0.0000	0
2022/05/31	ALBI	02/02/2023			Index Future	875.5500	875.5500	866.1470	866.1470	(1.074)	0.0000	0.0000	0
2022/05/31	ALBI	04/05/2023			Index Future	891.2780	891.2780	881.6280	881.6280	(1.083)	0.0000	0.0000	0
2022/05/31	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/05/31	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/05/31	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/05/31	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/05/31	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/05/31	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/05/31	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/05/31	C040	06/10/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/05/31	C040	31/01/2040			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/05/31	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/05/31	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/05/31	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/05/31	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/05/31	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/05/31	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/05/31	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2022/05/31	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/05/31	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/05/31	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/05/31	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
2022/05/31	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/05/31	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/05/31	C303	28/02/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/05/31	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/05/31	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/05/31	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/05/31	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/05/31	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/05/31	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/05/31	ES33	04/08/2022			Bond Future	11.6873	77.3289	11.8405	76.5681	1.311	0.0000	0.0000	350
2022/05/31	ES33	03/11/2022			Bond Future	11.8922	74.7074	12.0612	73.8908	1.421	0.0000	0.0000	0
2022/05/31	ES33	02/02/2023			Bond Future	12.0840	75.9899	12.2673	75.1264	1.517	0.0000	0.0000	0
2022/05/31	ES33	04/05/2023			Bond Future	12.2630	73.5884	12.4553	72.7037	1.568	0.0000	0.0000	0
2022/05/31	ES42	04/08/2022			Bond Future	12.0873	75.7137	12.2406	74.8352	1.268	0.0000	0.0000	4,769
2022/05/31	ES42	03/11/2022			Bond Future	12.2751	72.5907	12.4427	71.6552	1.366	0.0000	0.0000	0
2022/05/31	ES42	02/02/2023			Bond Future	12.4448	73.8392	12.6252	72.8555	1.450	0.0000	0.0000	0
2022/05/31	ES42	04/05/2023			Bond Future	12.6106	70.9267	12.7996	69.9195	1.499	0.0000	0.0000	0
2022/05/31	GOVI	04/08/2022	819.28	Call	GOVI	176,630.0000	17.6630	94,370.0000	9.4370	(46.572)	0	0	0
2022/05/31	GOVI	04/08/2022	819.28	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/05/31	GOVI	04/08/2022			GOVI	836.9430	836.9430	828.7170	828.7170	(0.983)	0.0000	0.0000	1,111
2022/05/31	GOVI	04/08/2022	819.26	Call	GOVI	176,830.0000	17.6830	94,570.0000	9.4570	(46.519)	0	0	0
2022/05/31	GOVI	04/08/2022	819.26	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/05/31	GOVI	04/08/2022	819.27	Call	GOVI	176,730.0000	17.6730	94,470.0000	9.4470	(46.546)	0	0	0
2022/05/31	GOVI	04/08/2022	819.27	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/05/31	GOVI	03/11/2022	820.41	Call	GOVI	290,010.0000	29.0010	201,680.0000	20.1680	(30.458)	0	0	0
2022/05/31	GOVI	03/11/2022	820.41	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/05/31	GOVI	03/11/2022	820.42	Call	GOVI	289,910.0000	28.9910	201,580.0000	20.1580	(30.468)	0	0	0
2022/05/31	GOVI	03/11/2022	820.42	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/05/31	GOVI	03/11/2022			GOVI	849.4110	849.4110	840.5780	840.5780	(1.040)	0.0000	0.0000	0
2022/05/31	GOVI	03/11/2022	820.43	Call	GOVI	289,810.0000	28.9810	201,480.0000	20.1480	(30.479)	0	0	0
2022/05/31	GOVI	03/11/2022	820.43	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/05/31	GOVI	02/02/2023	850.82	Call	GOVI	129,150.0000	12.9150	35,590.0000	3.5590	(72.443)	0	0	0
2022/05/31	GOVI	02/02/2023	850.82	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/05/31	GOVI	02/02/2023	850.83	Call	GOVI	129,050.0000	12.9050	35,490.0000	3.5490	(72.499)	0	0	0
2022/05/31	GOVI	02/02/2023	850.83	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/05/31	GOVI	02/02/2023			GOVI	863.7350	863.7350	854.3790	854.3790	(1.083)	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
2022/05/31	GOVI	02/02/2023	850.84	Call	GOVI	128,950.0000	12.8950	35,390.0000	3.5390	(72.555)	0	0	0
2022/05/31	GOVI	02/02/2023	850.84	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/05/31	GOVI	04/05/2023	852.86	Call	GOVI	263,900.0000	26.3900	167,900.0000	16.7900	(36.377)	0	0	0
2022/05/31	GOVI	04/05/2023	852.86	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/05/31	GOVI	04/05/2023	852.87	Call	GOVI	263,800.0000	26.3800	167,800.0000	16.7800	(36.391)	0	0	0
2022/05/31	GOVI	04/05/2023	852.87	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/05/31	GOVI	04/05/2023			GOVI	879.2500	879.2500	869.6500	869.6500	(1.092)	0.0000	0.0000	0
2022/05/31	GOVI	04/05/2023	852.88	Call	GOVI	263,700.0000	26.3700	167,700.0000	16.7700	(36.405)	0	0	0
2022/05/31	GOVI	04/05/2023	852.88	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/05/31	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2022/05/31	IGOV	04/08/2022			Index Future	325.7320	325.7320	326.1890	326.1890	0.140	0.0000	0.0000	759
2022/05/31	IGOV	03/11/2022			Index Future	330.6640	330.6640	330.9370	330.9370	0.083	0.0000	0.0000	16
2022/05/31	IGOV	02/02/2023			Index Future	336.3180	336.3180	336.4490	336.4490	0.039	0.0000	0.0000	0
2022/05/31	IGOV	04/05/2023			Index Future	342.4360	342.4360	342.5390	342.5390	0.030	0.0000	0.0000	0
2022/05/31	IS05	21/06/2022			Interest Rate Swap	90.2900	90.2900	90.2900	90.2900	0.000	0.0000	0.0000	0
2022/05/31	IS05	20/09/2022			Interest Rate Swap	93.5000	93.5000	93.5000	93.5000	0.000	0.0000	0.0000	0
2022/05/31	IS05	20/12/2022			Interest Rate Swap	94.0600	94.0600	94.0600	94.0600	0.000	0.0000	0.0000	0
2022/05/31	IS05	22/03/2023			Interest Rate Swap	86.5400	86.5400	86.5400	86.5400	0.000	0.0000	0.0000	0
2022/05/31	IS05	20/06/2023			Interest Rate Swap	92.1700	92.1700	92.1700	92.1700	0.000	0.0000	0.0000	0
2022/05/31	IS05	19/09/2023			Interest Rate Swap	94.8800	94.8800	94.8800	94.8800	0.000	0.0000	0.0000	0
2022/05/31	IS10	17/12/2025			Interest Rate Swap	80.2800	80.2800	80.2800	80.2800	0.000	0.0000	0.0000	0
2022/05/31	IS10	16/03/2026			Interest Rate Swap	76.8200	76.8200	76.8200	76.8200	0.000	0.0000	0.0000	0
2022/05/31	IS10	15/06/2026			Interest Rate Swap	75.2400	75.2400	75.2400	75.2400	0.000	0.0000	0.0000	0
2022/05/31	IS10	21/09/2026			Interest Rate Swap	77.2700	77.2700	77.2700	77.2700	0.000	0.0000	0.0000	0
2022/05/31	IS10	21/12/2026			Interest Rate Swap	81.3000	81.3000	81.3000	81.3000	0.000	0.0000	0.0000	0
2022/05/31	IS10	15/03/2027			Interest Rate Swap	79.8000	79.8000	79.8000	79.8000	0.000	0.0000	0.0000	0
2022/05/31	IS10	21/06/2027			Interest Rate Swap	81.8600	81.8600	81.8600	81.8600	0.000	0.0000	0.0000	0
2022/05/31	IS10	20/09/2027			Interest Rate Swap	87.6100	87.6100	87.6100	87.6100	0.000	0.0000	0.0000	0
2022/05/31	IS10	20/12/2027			Interest Rate Swap	87.9400	87.9400	87.9400	87.9400	0.000	0.0000	0.0000	0
2022/05/31	IS10	22/03/2028			Interest Rate Swap	80.8900	80.8900	80.8900	80.8900	0.000	0.0000	0.0000	0
2022/05/31	IS10	20/06/2028			Interest Rate Swap	88.6800	88.6800	88.6800	88.6800	0.000	0.0000	0.0000	0
2022/05/31	IS10	19/09/2028			Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0.000	0.0000	0.0000	0
2022/05/31	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2022/05/31	JBAF	15/06/2022			Jibar Tradeable Future	4.9650	95.0350	4.9450	95.0550	(0.403)	0.0000	0.0000	0
2022/05/31	JBAF	20/07/2022			Jibar Tradeable Future	5.0500	94.9500	5.0350	94.9650	(0.297)	0.0000	0.0000	0
2022/05/31	JBAF	17/08/2022			Jibar Tradeable Future	5.3900	94.6100	5.4200	94.5800	0.557	0.0000	0.0000	0
2022/05/31	JBAF	21/09/2022			Jibar Tradeable Future	5.5050	94.4950	5.5150	94.4850	0.182	0.0000	0.0000	0
2022/05/31	JBAF	19/10/2022			Jibar Tradeable Future	5.8250	94.1750	5.8800	94.1200	0.944	0.0000	0.0000	0
2022/05/31	JBAF	16/11/2022			Jibar Tradeable Future	5.9400	94.0600	5.9600	94.0400	0.337	0.0000	0.0000	0
2022/05/31	JBAF	21/12/2022			Jibar Tradeable Future	6.2400	93.7600	6.3200	93.6800	1.282	0.0000	0.0000	68
2022/05/31	JBAF	15/03/2023			Jibar Tradeable Future	6.6700	93.3300	6.7750	93.2250	1.574	0.0000	0.0000	0
2022/05/31	JBAF	21/06/2023			Jibar Tradeable Future	7.0100	92.9900	7.1300	92.8700	1.712	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
2022/05/31	JBAF	20/09/2023			Jibar Tradeable Future	7.2000	92.8000	7.3000	92.7000	1.389	0.0000	0.0000	75
2022/05/31	JBAF	20/12/2023			Jibar Tradeable Future	7.2900	92.7100	7.4850	92.5150	2.675	0.0000	0.0000	172
2022/05/31	JBAF	20/03/2024			Jibar Tradeable Future	7.4050	92.5950	7.5850	92.4150	2.431	0.0000	0.0000	0
2022/05/31	R023	04/08/2022	6.05	Call	Bond Future	257.8700	0.2579	253.3800	0.2534	(1.741)	0	0	0
2022/05/31	R023	04/08/2022	6.05	Put	Bond Future	37.2100	0.0372	34.6200	0.0346	(6.960)	0	0	0
2022/05/31	R023	04/08/2022			Bond Future	5.6463	104.5652	5.6498	104.5633	0.061	0.0000	0.0000	22,183
2022/05/31	R023	04/08/2022	6.03	Call	Bond Future	248.7800	0.2488	244.1100	0.2441	(1.877)	0	0	0
2022/05/31	R023	04/08/2022	6.03	Put	Bond Future	39.0300	0.0390	36.2600	0.0363	(7.097)	0	0	0
2022/05/31	R023	04/08/2022	6.04	Call	Bond Future	253.3800	0.2534	248.7400	0.2487	(1.831)	0	0	0
2022/05/31	R023	04/08/2022	6.04	Put	Bond Future	38.1700	0.0382	35.4300	0.0354	(7.178)	0	0	0
2022/05/31	R023	03/11/2022	6.25	Call	Bond Future	296.3200	0.2963	246.6400	0.2466	(16.766)	0	0	0
2022/05/31	R023	03/11/2022	6.25	Put	Bond Future	24.0300	0.0240	36.8100	0.0368	53.184	0	0	0
2022/05/31	R023	03/11/2022	6.26	Call	Bond Future	299.0400	0.2990	249.2100	0.2492	(16.663)	0	0	0
2022/05/31	R023	03/11/2022	6.26	Put	Bond Future	23.6900	0.0237	36.3200	0.0363	53.314	0	0	0
2022/05/31	R023	03/11/2022			Bond Future	5.3650	102.1926	5.5676	102.1302	3.776	0.0000	0.0000	0
2022/05/31	R023	03/11/2022	6.27	Call	Bond Future	301.7800	0.3018	251.7900	0.2518	(16.565)	0	0	0
2022/05/31	R023	03/11/2022	6.27	Put	Bond Future	23.3600	0.0234	35.8300	0.0358	53.382	0	0	0
2022/05/31	R035	04/08/2022	9.53	Call	Bond Future	31.1400	0.0311	10.4500	0.0104	(66.442)	0	0	400
2022/05/31	R035	04/08/2022	9.53	Put	Bond Future	7,468.5400	7.4685	8,428.9800	8.4290	12.860	0	0	0
2022/05/31	R035	04/08/2022	9.84	Call	Bond Future	123.5700	0.1236	51.7300	0.0517	(58.137)	0	0	100
2022/05/31	R035	04/08/2022	9.84	Put	Bond Future	5,427.1500	5.4272	6,336.4400	6.3364	16.754	0	0	0
2022/05/31	R035	04/08/2022	10.53	Put	Bond Future	2,033.3400	2.0333	2,575.5500	2.5756	26.666	0	0	0
2022/05/31	R035	04/08/2022	11.13	Put	Bond Future	628.4700	0.6285	841.7800	0.8418	33.941	0	0	100
2022/05/31	R035	04/08/2022	10.64	Call	Bond Future	1,573.3400	1.5733	1,064.1700	1.0642	(32.362)	0	0	0
2022/05/31	R035	04/08/2022	10.64	Put	Bond Future	1,672.0100	1.6720	2,143.9700	2.1440	28.227	0	0	100
2022/05/31	R035	04/08/2022	10.72	Call	Bond Future	1,839.9400	1.8399	1,281.1200	1.2811	(30.372)	0	0	0
2022/05/31	R035	04/08/2022	10.72	Put	Bond Future	1,440.9600	1.4410	1,863.2700	1.8633	29.308	0	0	0
2022/05/31	R035	04/08/2022	10.73	Call	Bond Future	1,874.7900	1.8748	1,309.9100	1.3099	(30.130)	0	0	0
2022/05/31	R035	04/08/2022	10.73	Put	Bond Future	1,413.8800	1.4139	1,830.1300	1.8301	29.440	0	0	0
2022/05/31	R035	04/08/2022			Bond Future	10.6558	91.7453	10.8144	90.7642	1.488	0.0000	0.0000	129,178
2022/05/31	R035	04/08/2022	10.53	Call	Bond Future	1,243.8000	1.2438	804.8800	0.8049	(35.289)	0	0	400
2022/05/31	R035	04/08/2022	10.74	Call	Bond Future	1,909.9800	1.9100	1,339.0500	1.3391	(29.892)	0	0	0
2022/05/31	R035	04/08/2022	10.74	Put	Bond Future	1,387.2100	1.3872	1,797.4100	1.7974	29.570	0	0	0
2022/05/31	R035	04/08/2022	11.13	Call	Bond Future	3,515.9300	3.5159	2,748.1100	2.7481	(21.838)	0	0	0
2022/05/31	R035	04/08/2022	12.18	Call	Bond Future	8,871.7300	8.8717	7,909.3300	7.9093	(10.848)	0	0	0
2022/05/31	R035	04/08/2022	12.18	Put	Bond Future	57.4500	0.0575	76.1800	0.0762	32.602	0	0	400
2022/05/31	R035	03/11/2022	11.15	Call	Bond Future	3,666.9600	3.6670	2,948.8200	2.9488	(19.584)	0	0	0
2022/05/31	R035	03/11/2022	11.15	Put	Bond Future	1,678.0000	1.6780	2,007.7600	2.0078	19.652	0	0	0
2022/05/31	R035	03/11/2022	12.68	Call	Bond Future	10,630.7200	10.6307	9,634.6700	9.6347	(9.370)	0	0	0
2022/05/31	R035	03/11/2022	12.68	Put	Bond Future	274.4500	0.2745	326.3000	0.3263	18.892	0	0	1,000
2022/05/31	R035	03/11/2022	10.99	Call	Bond Future	3,065.3400	3.0653	2,406.8000	2.4068	(21.483)	0	0	0
2022/05/31	R035	03/11/2022	10.99	Put	Bond Future	2,026.1700	2.0262	2,415.5300	2.4155	19.217	0	0	582
2022/05/31	R035	03/11/2022	11.05	Call	Bond Future	3,285.1500	3.2851	2,603.5000	2.6035	(20.749)	0	0	1,000
2022/05/31	R035	03/11/2022	10.57	Call	Bond Future	1,759.8600	1.7599	1,279.3400	1.2793	(27.304)	0	0	0
2022/05/31	R035	03/11/2022	10.57	Put	Bond Future	3,286.7800	3.2868	3,854.1600	3.8542	17.262	0	0	582
2022/05/31	R035	03/11/2022			Bond Future	10.8178	88.6148	10.9915	87.5669	1.605	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
2022/05/31	R035	03/11/2022	11.14	Call	Bond Future	3,627.9400	3.6279	2,913.3300	2.9133	(19.697)	0	0	0
2022/05/31	R035	03/11/2022	11.14	Put	Bond Future	1,697.9100	1.6979	2,031.2000	2.0312	19.629	0	0	0
2022/05/31	R035	03/11/2022	11.05	Put	Bond Future	1,888.0500	1.8881	2,254.3000	2.2543	19.398	0	0	0
2022/05/31	R035	03/11/2022	11.13	Call	Bond Future	3,589.3000	3.5893	2,878.2500	2.8782	(19.810)	0	0	0
2022/05/31	R035	03/11/2022	11.13	Put	Bond Future	1,718.2500	1.7182	2,055.1000	2.0551	19.604	0	0	0
2022/05/31	R035	03/11/2022	9.82	Call	Bond Future	368.7100	0.3687	208.6400	0.2086	(43.414)	0	0	582
2022/05/31	R035	03/11/2022	9.82	Put	Bond Future	6,754.1700	6.7542	7,642.0000	7.6420	13.145	0	0	0
2022/05/31	R035	03/11/2022	10.30	Call	Bond Future	1,116.6000	1.1166	757.2600	0.7573	(32.182)	0	0	1,000
2022/05/31	R035	03/11/2022	10.30	Put	Bond Future	4,350.7100	4.3507	5,039.2700	5.0393	15.826	0	0	0
2022/05/31	R035	02/02/2023	13.22	Put	Bond Future	359.7400	0.3597	419.6200	0.4196	16.645	0	0	1,000
2022/05/31	R035	02/02/2023	10.88	Call	Bond Future	2,771.0600	2.7711	2,166.8800	2.1669	(21.803)	0	0	0
2022/05/31	R035	02/02/2023	10.88	Put	Bond Future	3,275.4100	3.2754	3,775.9500	3.7760	15.282	0	0	0
2022/05/31	R035	02/02/2023	9.81	Call	Bond Future	566.6700	0.5667	358.8500	0.3588	(36.674)	0	0	582
2022/05/31	R035	02/02/2023	9.81	Put	Bond Future	7,836.1300	7.8361	8,733.0300	8.7330	11.446	0	0	0
2022/05/31	R035	02/02/2023	10.30	Put	Bond Future	5,386.8000	5.3868	6,110.8200	6.1108	13.441	0	0	0
2022/05/31	R035	02/02/2023	10.66	Call	Bond Future	2,151.4900	2.1515	1,630.4500	1.6304	(24.218)	0	0	0
2022/05/31	R035	02/02/2023	10.66	Put	Bond Future	3,989.2800	3.9893	4,572.9600	4.5730	14.631	0	0	582
2022/05/31	R035	02/02/2023			Bond Future	10.9645	90.1146	11.1519	89.0099	1.710	0.0000	0.0000	0
2022/05/31	R035	02/02/2023	11.05	Call	Bond Future	3,299.8100	3.2998	2,635.4800	2.6355	(20.132)	0	0	1,000
2022/05/31	R035	02/02/2023	11.05	Put	Bond Future	2,793.2400	2.7932	3,233.6300	3.2336	15.766	0	0	0
2022/05/31	R035	02/02/2023	11.06	Call	Bond Future	3,332.2900	3.3323	2,664.5100	2.6645	(20.040)	0	0	0
2022/05/31	R035	02/02/2023	11.06	Put	Bond Future	2,766.7700	2.7668	3,203.7100	3.2037	15.792	0	0	582
2022/05/31	R035	02/02/2023	13.22	Call	Bond Future	12,412.5000	12.4125	11,367.6600	11.3677	(8.418)	0	0	0
2022/05/31	R035	02/02/2023	10.86	Call	Bond Future	2,711.8700	2.7119	2,115.0500	2.1150	(22.008)	0	0	0
2022/05/31	R035	02/02/2023	10.86	Put	Bond Future	3,336.2600	3.3363	3,844.1600	3.8442	15.224	0	0	0
2022/05/31	R035	02/02/2023	10.87	Call	Bond Future	2,741.3800	2.7414	2,140.8800	2.1409	(21.905)	0	0	0
2022/05/31	R035	02/02/2023	10.87	Put	Bond Future	3,305.7200	3.3057	3,809.9400	3.8099	15.253	0	0	0
2022/05/31	R035	02/02/2023	10.30	Call	Bond Future	1,303.9800	1.3040	923.2800	0.9233	(29.195)	0	0	1,000
2022/05/31	R035	04/05/2023	11.20	Call	Bond Future	3,824.5400	3.8245	3,142.8400	3.1428	(17.824)	0	0	0
2022/05/31	R035	04/05/2023	11.21	Call	Bond Future	3,856.1900	3.8562	3,171.5100	3.1715	(17.755)	0	0	0
2022/05/31	R035	04/05/2023	11.22	Put	Bond Future	3,160.9400	3.1609	3,604.2200	3.6042	14.024	0	0	0
2022/05/31	R035	04/05/2023			Bond Future	11.0944	87.2442	11.2904	86.1133	1.767	0.0000	0.0000	0
2022/05/31	R035	04/05/2023	11.20	Put	Bond Future	3,212.7100	3.2127	3,661.9300	3.6619	13.983	0	0	0
2022/05/31	R035	04/05/2023	11.21	Put	Bond Future	3,186.7400	3.1867	3,632.9800	3.6330	14.003	0	0	0
2022/05/31	R035	04/05/2023	11.22	Call	Bond Future	3,887.9600	3.8880	3,200.3200	3.2003	(17.686)	0	0	0
2022/05/31	R186	04/08/2022	7.96	Call	Bond Future	444.5900	0.4446	292.6200	0.2926	(34.182)	0	0	3,600
2022/05/31	R186	04/08/2022	8.15	Call	Bond Future	715.8700	0.7159	501.3700	0.5014	(29.964)	0	0	0
2022/05/31	R186	04/08/2022	8.15	Put	Bond Future	1,184.0600	1.1841	1,464.1900	1.4642	23.658	0	0	0
2022/05/31	R186	04/08/2022	9.78	Call	Bond Future	5,539.6000	5.5396	5,066.8000	5.0668	(8.535)	0	0	0
2022/05/31	R186	04/08/2022	9.78	Put	Bond Future	26.3700	0.0264	48.2000	0.0482	82.783	0	0	3,600
2022/05/31	R186	04/08/2022			Bond Future	8.2735	109.4314	8.4047	108.9367	1.586	0.0000	0.0000	81,225
2022/05/31	R186	04/08/2022	6.96	Call	Bond Future	17.7500	0.0177	9.4600	0.0095	(46.704)	0	0	3,600
2022/05/31	R186	04/08/2022	6.96	Put	Bond Future	5,130.0200	5.1300	5,616.3600	5.6164	9.480	0	0	0
2022/05/31	R186	04/08/2022	7.96	Put	Bond Future	1,638.1000	1.6381	1,980.7600	1.9808	20.918	0	0	0
2022/05/31	R186	04/08/2022	8.13	Call	Bond Future	683.0500	0.6831	475.6300	0.4756	(30.367)	0	0	0
2022/05/31	R186	04/08/2022	8.13	Put	Bond Future	1,227.3100	1.2273	1,514.5200	1.5145	23.402	0	0	0
2022/05/31	R186	04/08/2022	8.14	Call	Bond Future	699.4300	0.6994	488.3800	0.4884	(30.175)	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
2022/05/31	R186	04/08/2022	8.14	Put	Bond Future	1,205.6500	1.2056	1,489.2300	1.4892	23.521	0	0	0
2022/05/31	R186	03/11/2022	8.91	Put	Bond Future	807.5700	0.8076	954.1000	0.9541	18.145	0	0	4,310
2022/05/31	R186	03/11/2022	8.53	Call	Bond Future	1,609.1700	1.6092	1,254.8700	1.2549	(22.018)	0	0	0
2022/05/31	R186	03/11/2022	8.53	Put	Bond Future	1,278.4800	1.2785	1,490.6600	1.4907	16.596	0	0	0
2022/05/31	R186	03/11/2022	8.54	Call	Bond Future	1,629.5200	1.6295	1,273.2600	1.2733	(21.863)	0	0	0
2022/05/31	R186	03/11/2022	8.54	Put	Bond Future	1,263.2800	1.2633	1,473.5000	1.4735	16.641	0	0	0
2022/05/31	R186	03/11/2022			Bond Future	8.4372	111.0486	8.5964	110.4821	1.887	0.0000	0.0000	11,129
2022/05/31	R186	03/11/2022	8.55	Call	Bond Future	1,650.0100	1.6500	1,291.7800	1.2918	(21.711)	0	0	0
2022/05/31	R186	03/11/2022	8.55	Put	Bond Future	1,248.2400	1.2482	1,456.4900	1.4565	16.683	0	0	0
2022/05/31	R186	03/11/2022	8.91	Call	Bond Future	2,478.7100	2.4787	2,058.7600	2.0588	(16.942)	0	0	0
2022/05/31	R186	03/11/2022	8.23	Call	Bond Future	1,062.3200	1.0623	788.8500	0.7889	(25.743)	0	0	4,310
2022/05/31	R186	03/11/2022	8.23	Put	Bond Future	1,804.9500	1.8050	2,097.9600	2.0980	16.234	0	0	0
2022/05/31	R186	02/02/2023	8.33	Call	Bond Future	1,287.3300	1.2873	1,052.8000	1.0528	(18.218)	0	0	0
2022/05/31	R186	02/02/2023	8.33	Put	Bond Future	2,071.6900	2.0717	2,461.3700	2.4614	18.810	0	0	0
2022/05/31	R186	02/02/2023	8.32	Call	Bond Future	1,271.1300	1.2711	1,039.2800	1.0393	(18.240)	0	0	0
2022/05/31	R186	02/02/2023	8.32	Put	Bond Future	2,089.4300	2.0894	2,481.7900	2.4818	18.778	0	0	0
2022/05/31	R186	02/02/2023			Bond Future	8.5622	107.6317	8.7485	107.0075	2.176	0.0000	0.0000	0
2022/05/31	R186	02/02/2023	8.34	Call	Bond Future	1,303.2900	1.3033	1,066.7500	1.0667	(18.149)	0	0	0
2022/05/31	R186	02/02/2023	8.34	Put	Bond Future	2,053.7200	2.0537	2,441.3900	2.4414	18.876	0	0	0
2022/05/31	R186	04/05/2023	8.83	Put	Bond Future	1,741.0100	1.7410	2,036.2000	2.0362	16.955	0	0	0
2022/05/31	R186	04/05/2023	8.84	Call	Bond Future	2,267.0400	2.2670	1,916.8400	1.9168	(15.447)	0	0	0
2022/05/31	R186	04/05/2023			Bond Future	8.6687	109.5744	8.8734	108.9306	2.361	0.0000	0.0000	0
2022/05/31	R186	04/05/2023	8.83	Call	Bond Future	2,248.6500	2.2487	1,900.0700	1.9001	(15.502)	0	0	0
2022/05/31	R186	04/05/2023	8.84	Put	Bond Future	1,728.0300	1.7280	2,021.6000	2.0216	16.989	0	0	0
2022/05/31	R186	04/05/2023	8.82	Call	Bond Future	2,230.3300	2.2303	1,883.3700	1.8834	(15.556)	0	0	0
2022/05/31	R186	04/05/2023	8.82	Put	Bond Future	1,754.0800	1.7541	2,050.8900	2.0509	16.921	0	0	0
2022/05/31	R197	04/08/2022			Bond Future	328.5875	328.5875	328.7325	328.7325	0.044	0.0000	0.0000	870
2022/05/31	R197	03/11/2022			Bond Future	333.5200	333.5200	333.4734	333.4734	(0.014)	0.0000	0.0000	0
2022/05/31	R197	02/02/2023			Bond Future	330.5089	330.5089	330.3154	330.3154	(0.059)	0.0000	0.0000	0
2022/05/31	R197	04/05/2023			Bond Future	336.5363	336.5363	336.3119	336.3119	(0.067)	0.0000	0.0000	0
2022/05/31	R202	04/08/2022			Bond Future	252.1128	252.1128	252.1703	252.1703	0.023	0.0000	0.0000	6,575
2022/05/31	R202	03/11/2022			Bond Future	255.8972	255.8972	255.8070	255.8070	(0.035)	0.0000	0.0000	0
2022/05/31	R202	02/02/2023			Bond Future	255.6461	255.6461	255.4415	255.4415	(0.080)	0.0000	0.0000	0
2022/05/31	R202	04/05/2023			Bond Future	260.3055	260.3055	260.0757	260.0757	(0.088)	0.0000	0.0000	0
2022/05/31	R209	04/08/2022	10.57	Put	Bond Future	1,764.8600	1.7649	2,217.7200	2.2177	25.660	0	0	0
2022/05/31	R209	04/08/2022	10.58	Call	Bond Future	1,118.2100	1.1182	738.9300	0.7389	(33.918)	0	0	0
2022/05/31	R209	04/08/2022	10.58	Put	Bond Future	1,734.2700	1.7343	2,181.7000	2.1817	25.799	0	0	0
2022/05/31	R209	04/08/2022			Bond Future	10.6924	70.7257	10.8455	69.8990	1.432	0.0000	0.0000	27,943
2022/05/31	R209	04/08/2022	10.57	Call	Bond Future	1,093.6100	1.0936	719.7600	0.7198	(34.185)	0	0	0
2022/05/31	R209	04/08/2022	10.59	Call	Bond Future	1,143.2400	1.1432	758.5400	0.7585	(33.650)	0	0	0
2022/05/31	R209	04/08/2022	10.59	Put	Bond Future	1,704.1800	1.7042	2,146.1900	2.1462	25.937	0	0	0
2022/05/31	R209	03/11/2022	11.03	Call	Bond Future	2,742.8800	2.7429	2,178.5900	2.1786	(20.573)	0	0	0
2022/05/31	R209	03/11/2022	11.03	Put	Bond Future	1,724.7100	1.7247	2,040.0400	2.0400	18.283	0	0	0
2022/05/31	R209	03/11/2022	10.50	Put	Bond Future	3,171.1500	3.1712	3,676.6100	3.6766	15.939	0	0	0
2022/05/31	R209	03/11/2022	9.25	Call	Bond Future	67.9100	0.0679	32.3700	0.0324	(52.334)	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
2022/05/31	R209	03/11/2022	9.25	Put	Bond Future	9,328.2300	9.3282	10,172.3100	10.1723	9.049	0	0	0
2022/05/31	R209	03/11/2022	9.50	Call	Bond Future	133.7500	0.1338	68.8400	0.0688	(48.531)	0	0	0
2022/05/31	R209	03/11/2022	9.50	Put	Bond Future	7,824.5600	7.8246	8,639.2700	8.6393	10.412	0	0	0
2022/05/31	R209	03/11/2022			Bond Future	10.8372	68.6262	11.0035	67.7466	1.535	0.0000	0.0000	4,135
2022/05/31	R209	03/11/2022	11.02	Call	Bond Future	2,711.0300	2.7110	2,149.8200	2.1498	(20.701)	0	0	0
2022/05/31	R209	03/11/2022	11.02	Put	Bond Future	1,745.1400	1.7451	2,063.5500	2.0635	18.246	0	0	0
2022/05/31	R209	03/11/2022	11.50	Call	Bond Future	4,399.0700	4.3991	3,708.2900	3.7083	(15.703)	0	0	0
2022/05/31	R209	03/11/2022	11.50	Put	Bond Future	987.3100	0.9873	1,176.1500	1.1761	19.127	0	0	0
2022/05/31	R209	03/11/2022	10.50	Call	Bond Future	1,337.9700	1.3380	963.8100	0.9638	(27.965)	0	0	0
2022/05/31	R209	03/11/2022	11.00	Call	Bond Future	2,647.8000	2.6478	2,092.9900	2.0930	(20.954)	0	0	0
2022/05/31	R209	03/11/2022	11.00	Put	Bond Future	1,786.6300	1.7866	2,111.4400	2.1114	18.180	0	0	9,500
2022/05/31	R209	03/11/2022	11.01	Call	Bond Future	2,679.3400	2.6793	2,121.4100	2.1214	(20.823)	0	0	0
2022/05/31	R209	03/11/2022	11.01	Put	Bond Future	1,765.7800	1.7658	2,087.4700	2.0875	18.218	0	0	0
2022/05/31	R209	03/11/2022	10.00	Call	Bond Future	488.5900	0.4886	301.8100	0.3018	(38.228)	0	0	0
2022/05/31	R209	03/11/2022	10.00	Put	Bond Future	5,169.1300	5.1691	5,861.9700	5.8620	13.403	0	0	9,500
2022/05/31	R209	02/02/2023	10.78	Call	Bond Future	2,168.4100	2.1684	1,689.7400	1.6897	(22.075)	0	0	0
2022/05/31	R209	02/02/2023	10.79	Call	Bond Future	2,193.3600	2.1934	1,711.5100	1.7115	(21.969)	0	0	0
2022/05/31	R209	02/02/2023	10.80	Put	Bond Future	3,088.8100	3.0888	3,528.5400	3.5285	14.236	0	0	0
2022/05/31	R209	02/02/2023			Bond Future	10.9647	69.7883	11.1429	68.8635	1.625	0.0000	0.0000	0
2022/05/31	R209	02/02/2023	10.78	Put	Bond Future	3,145.7900	3.1458	3,591.8600	3.5919	14.180	0	0	0
2022/05/31	R209	02/02/2023	10.79	Put	Bond Future	3,117.3100	3.1173	3,560.2000	3.5602	14.207	0	0	0
2022/05/31	R209	02/02/2023	10.80	Call	Bond Future	2,218.2200	2.2182	1,733.2100	1.7332	(21.865)	0	0	0
2022/05/31	R209	04/05/2023	11.09	Call	Bond Future	3,086.2900	3.0863	2,536.8200	2.5368	(17.804)	0	0	0
2022/05/31	R209	04/05/2023	11.09	Put	Bond Future	3,049.7500	3.0498	3,446.9100	3.4469	13.023	0	0	0
2022/05/31	R209	04/05/2023	11.10	Call	Bond Future	3,113.1000	3.1131	2,561.0400	2.5610	(17.733)	0	0	0
2022/05/31	R209	04/05/2023	11.10	Put	Bond Future	3,025.1300	3.0251	3,419.7000	3.4197	13.043	0	0	0
2022/05/31	R209	04/05/2023			Bond Future	11.0829	67.8980	11.2686	66.9514	1.675	0.0000	0.0000	0
2022/05/31	R209	04/05/2023	11.11	Call	Bond Future	3,140.0000	3.1400	2,585.3600	2.5854	(17.664)	0	0	0
2022/05/31	R209	04/05/2023	11.11	Put	Bond Future	3,000.6700	3.0007	3,392.6600	3.3927	13.063	0	0	0
2022/05/31	R210	04/08/2022			Bond Future	225.8615	225.8615	226.3895	226.3895	0.234	0.0000	0.0000	1,025
2022/05/31	R210	03/11/2022			Bond Future	226.2896	226.2896	226.6925	226.6925	0.178	0.0000	0.0000	0
2022/05/31	R210	02/02/2023			Bond Future	230.1665	230.1665	230.4753	230.4753	0.134	0.0000	0.0000	0
2022/05/31	R210	04/05/2023			Bond Future	231.3057	231.3057	231.6005	231.6005	0.127	0.0000	0.0000	0
2022/05/31	R213	04/08/2022	9.88	Call	Bond Future	818.4100	0.8184	518.1200	0.5181	(36.692)	0	0	0
2022/05/31	R213	04/08/2022	9.89	Call	Bond Future	838.4000	0.8384	532.6300	0.5326	(36.471)	0	0	0
2022/05/31	R213	04/08/2022	9.90	Put	Bond Future	1,845.3900	1.8454	2,398.7200	2.3987	29.984	0	0	0
2022/05/31	R213	04/08/2022			Bond Future	10.0963	85.6258	10.2709	84.7611	1.729	0.0000	0.0000	27,150
2022/05/31	R213	04/08/2022	9.88	Put	Bond Future	1,906.4700	1.9065	2,470.8900	2.4709	29.606	0	0	0
2022/05/31	R213	04/08/2022	9.89	Put	Bond Future	1,875.7600	1.8758	2,434.7000	2.4347	29.798	0	0	0
2022/05/31	R213	04/08/2022	9.90	Call	Bond Future	858.6800	0.8587	547.3000	0.5473	(36.263)	0	0	0
2022/05/31	R213	03/11/2022	10.38	Call	Bond Future	2,309.1500	2.3091	1,752.8000	1.7528	(24.093)	0	0	0
2022/05/31	R213	03/11/2022	10.38	Put	Bond Future	1,752.7000	1.7527	2,122.8000	2.1228	21.116	0	0	0
2022/05/31	R213	03/11/2022	10.39	Call	Bond Future	2,336.3000	2.3363	1,776.4000	1.7764	(23.965)	0	0	0
2022/05/31	R213	03/11/2022	10.39	Put	Bond Future	1,731.8100	1.7318	2,098.3600	2.0984	21.166	0	0	0
2022/05/31	R213	03/11/2022	10.37	Call	Bond Future	2,281.9500	2.2819	1,729.1600	1.7292	(24.224)	0	0	0
2022/05/31	R213	03/11/2022	10.37	Put	Bond Future	1,773.5800	1.7736	2,147.2400	2.1472	21.068	0	0	200

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Previous Days Closing Price	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2022/05/31	R213	03/11/2022	9.19	Call	Bond Future	292.7200		0.2927	159.7200	0.1597	(45.436)	0	0	476
2022/05/31	R213	03/11/2022	9.19	Put	Bond Future	5,720.5400		5.7205	6,513.9900	6.5140	13.870	0	0	0
2022/05/31	R213	03/11/2022			Bond Future	10.2647		83.3525	10.4572	82.4261	1.875	0.0000	0.0000	0
2022/05/31	R213	03/11/2022	10.40	Call	Bond Future	2,363.8200		2.3638	1,800.3900	1.8004	(23.836)	0	0	0
2022/05/31	R213	03/11/2022	10.40	Put	Bond Future	1,711.3200		1.7113	2,074.3400	2.0743	21.213	0	0	0
2022/05/31	R213	03/11/2022	9.98	Call	Bond Future	1,357.5600		1.3576	952.0100	0.9520	(29.873)	0	0	0
2022/05/31	R213	03/11/2022	9.98	Put	Bond Future	2,752.8000		2.7528	3,273.7000	3.2737	18.923	0	0	200
2022/05/31	R213	03/11/2022	10.19	Call	Bond Future	1,822.5200		1.8225	1,336.0900	1.3361	(26.690)	0	0	0
2022/05/31	R213	03/11/2022	10.19	Put	Bond Future	2,185.7800		2.1858	2,625.8000	2.6258	20.131	0	0	476
2022/05/31	R213	03/11/2022	9.13	Call	Bond Future	258.2300		0.2582	138.5400	0.1385	(46.350)	0	0	200
2022/05/31	R213	03/11/2022	9.13	Put	Bond Future	6,002.3200		6.0023	6,809.0800	6.8091	13.441	0	0	0
2022/05/31	R213	03/11/2022	9.84	Call	Bond Future	1,088.6200		1.0886	737.6200	0.7376	(32.243)	0	0	0
2022/05/31	R213	03/11/2022	9.84	Put	Bond Future	3,181.0100		3.1810	3,756.4600	3.7565	18.090	0	0	476
2022/05/31	R213	02/02/2023	10.43	Put	Bond Future	2,391.2600		2.3913	2,811.6700	2.8117	17.581	0	0	0
2022/05/31	R213	02/02/2023	12.20	Call	Bond Future	8,350.0500		8.3500	7,457.9900	7.4580	(10.683)	0	0	0
2022/05/31	R213	02/02/2023	12.20	Put	Bond Future	461.6100		0.4616	548.4500	0.5484	18.812	0	0	912
2022/05/31	R213	02/02/2023	10.22	Put	Bond Future	2,895.6800		2.8957	3,382.3200	3.3823	16.806	0	0	0
2022/05/31	R213	02/02/2023	10.23	Call	Bond Future	1,990.8800		1.9909	1,494.7800	1.4948	(24.919)	0	0	0
2022/05/31	R213	02/02/2023	10.35	Call	Bond Future	2,266.5700		2.2666	1,732.5900	1.7326	(23.559)	0	0	0
2022/05/31	R213	02/02/2023	10.35	Put	Bond Future	2,575.1800		2.5752	3,020.1000	3.0201	17.277	0	0	476
2022/05/31	R213	02/02/2023	10.01	Call	Bond Future	1,530.3500		1.5303	1,110.4100	1.1104	(27.441)	0	0	0
2022/05/31	R213	02/02/2023			Bond Future	10.4153		84.7627	10.6245	83.7838	2.009	0.0000	0.0000	0
2022/05/31	R213	02/02/2023	10.43	Call	Bond Future	2,460.5300		2.4605	1,902.0400	1.9020	(22.698)	0	0	912
2022/05/31	R213	02/02/2023	10.22	Call	Bond Future	1,968.2700		1.9683	1,476.0100	1.4760	(25.010)	0	0	0
2022/05/31	R213	02/02/2023	10.23	Put	Bond Future	2,870.4800		2.8705	3,353.2800	3.3533	16.819	0	0	0
2022/05/31	R213	02/02/2023	9.16	Call	Bond Future	427.8000		0.4278	260.6900	0.2607	(39.063)	0	0	476
2022/05/31	R213	02/02/2023	9.16	Put	Bond Future	6,628.5600		6.6286	7,440.3500	7.4403	12.247	0	0	0
2022/05/31	R213	02/02/2023	10.01	Put	Bond Future	3,469.9500		3.4700	4,028.9100	4.0289	16.109	0	0	476
2022/05/31	R213	02/02/2023	10.21	Call	Bond Future	1,946.0700		1.9461	1,457.1200	1.4571	(25.125)	0	0	0
2022/05/31	R213	02/02/2023	10.21	Put	Bond Future	2,921.3300		2.9213	3,411.2800	3.4113	16.771	0	0	0
2022/05/31	R213	04/05/2023	10.75	Call	Bond Future	3,333.2100		3.3332	2,695.9800	2.6960	(19.118)	0	0	0
2022/05/31	R213	04/05/2023	10.75	Put	Bond Future	2,412.9700		2.4130	2,778.4500	2.7785	15.146	0	0	0
2022/05/31	R213	04/05/2023			Bond Future	10.5482		82.7448	10.7682	81.7420	2.086	0.0000	0.0000	0
2022/05/31	R213	04/05/2023	10.74	Call	Bond Future	3,307.2000		3.3072	2,672.4800	2.6725	(19.192)	0	0	0
2022/05/31	R213	04/05/2023	10.74	Put	Bond Future	2,432.2500		2.4322	2,800.2400	2.8002	15.130	0	0	0
2022/05/31	R213	04/05/2023	10.73	Call	Bond Future	3,281.2900		3.2813	2,649.1000	2.6491	(19.267)	0	0	0
2022/05/31	R213	04/05/2023	10.73	Put	Bond Future	2,451.6500		2.4516	2,822.1700	2.8222	15.113	0	0	0
2022/05/31	R214	04/08/2022	10.98	Put	Bond Future	1,506.7200		1.5067	1,906.2700	1.9063	26.518	0	0	0
2022/05/31	R214	04/08/2022	10.99	Call	Bond Future	1,518.6300		1.5186	1,058.9700	1.0590	(30.268)	0	0	0
2022/05/31	R214	04/08/2022			Bond Future	10.9831		67.6645	11.1362	66.8107	1.394	0.0000	0.0000	13,186
2022/05/31	R214	04/08/2022	10.97	Call	Bond Future	1,460.3800		1.4604	1,011.1800	1.0112	(30.759)	0	0	0
2022/05/31	R214	04/08/2022	10.97	Put	Bond Future	1,534.2100		1.5342	1,938.8900	1.9389	26.377	0	0	0
2022/05/31	R214	04/08/2022	10.98	Call	Bond Future	1,489.3000		1.4893	1,034.9700	1.0350	(30.506)	0	0	0
2022/05/31	R214	04/08/2022	10.99	Put	Bond Future	1,479.7000		1.4797	1,873.9200	1.8739	26.642	0	0	0
2022/05/31	R214	03/11/2022	11.34	Call	Bond Future	2,962.9100		2.9629	2,312.7700	2.3128	(21.943)	0	0	0
2022/05/31	R214	03/11/2022	11.36	Put	Bond Future	1,744.9900		1.7450	1,991.8800	1.9919	14.149	0	0	0
2022/05/31	R214	03/11/2022			Bond Future	11.1238		65.3788	11.2894	64.4738	1.489	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
2022/05/31	R214	03/11/2022	11.34	Put	Bond Future	1,785.5800	1.7856	2,040.3900	2.0404	14.270	0	0	0
2022/05/31	R214	03/11/2022	11.35	Call	Bond Future	2,996.1400	2.9961	2,342.0300	2.3420	(21.832)	0	0	0
2022/05/31	R214	03/11/2022	11.35	Put	Bond Future	1,765.1800	1.7652	2,016.0200	2.0160	14.210	0	0	0
2022/05/31	R214	03/11/2022	11.36	Call	Bond Future	3,029.5200	3.0295	2,371.4600	2.3715	(21.722)	0	0	0
2022/05/31	R214	02/02/2023	11.07	Call	Bond Future	2,309.3300	2.3093	1,812.2100	1.8122	(21.527)	0	0	0
2022/05/31	R214	02/02/2023	11.07	Put	Bond Future	3,304.2300	3.3042	3,756.1600	3.7562	13.677	0	0	0
2022/05/31	R214	02/02/2023	11.08	Call	Bond Future	2,335.0700	2.3351	1,834.7500	1.8347	(21.426)	0	0	0
2022/05/31	R214	02/02/2023	11.08	Put	Bond Future	3,274.4500	3.2744	3,723.1800	3.7232	13.704	0	0	0
2022/05/31	R214	02/02/2023			Bond Future	11.2512	66.4853	11.4282	65.5362	1.573	0.0000	0.0000	0
2022/05/31	R214	02/02/2023	11.09	Call	Bond Future	2,360.9500	2.3609	1,857.4500	1.8575	(21.326)	0	0	0
2022/05/31	R214	02/02/2023	11.09	Put	Bond Future	3,244.8700	3.2449	3,690.4200	3.6904	13.731	0	0	0
2022/05/31	R214	04/05/2023	11.36	Call	Bond Future	3,230.2400	3.2302	2,611.1600	2.6112	(19.165)	0	0	0
2022/05/31	R214	04/05/2023	11.36	Put	Bond Future	3,251.3400	3.2513	3,603.0600	3.6031	10.818	0	0	0
2022/05/31	R214	04/05/2023	11.37	Call	Bond Future	3,257.8300	3.2578	2,635.8700	2.6359	(19.091)	0	0	0
2022/05/31	R214	04/05/2023	11.37	Put	Bond Future	3,225.5400	3.2255	3,574.3800	3.5744	10.815	0	0	0
2022/05/31	R214	04/05/2023			Bond Future	11.3639	64.3917	11.5480	63.4209	1.619	0.0000	0.0000	0
2022/05/31	R214	04/05/2023	11.38	Call	Bond Future	3,285.5200	3.2855	2,660.9400	2.6609	(19.010)	0	0	0
2022/05/31	R214	04/05/2023	11.38	Put	Bond Future	3,199.9100	3.1999	3,546.1300	3.5461	10.820	0	0	0
2022/05/31	R248	04/08/2022	10.20	Call	Bond Future	198.1800	0.1982	90.8500	0.0909	(54.158)	0	0	1,700
2022/05/31	R248	04/08/2022	10.40	Put	Bond Future	4,507.3700	4.5074	5,383.8800	5.3839	19.446	0	0	0
2022/05/31	R248	04/08/2022	10.98	Call	Bond Future	2,010.9500	2.0109	1,409.5800	1.4096	(29.905)	0	0	0
2022/05/31	R248	04/08/2022	10.98	Put	Bond Future	1,771.1900	1.7712	2,252.6700	2.2527	27.184	0	0	0
2022/05/31	R248	04/08/2022	10.99	Call	Bond Future	2,049.4600	2.0495	1,441.4000	1.4414	(29.669)	0	0	0
2022/05/31	R248	04/08/2022	10.99	Put	Bond Future	1,738.6900	1.7387	2,213.4800	2.2135	27.307	0	0	0
2022/05/31	R248	04/08/2022			Bond Future	10.9463	85.1160	11.0997	84.0332	1.401	0.0000	0.0000	200,684
2022/05/31	R248	04/08/2022	9.70	Call	Bond Future	18.6200	0.0186	5.9100	0.0059	(68.260)	0	0	0
2022/05/31	R248	04/08/2022	9.70	Put	Bond Future	9,844.1100	9.8441	10,914.2500	10.9142	10.871	0	0	0
2022/05/31	R248	04/08/2022	10.20	Put	Bond Future	5,849.3900	5.8494	6,824.9100	6.8249	16.677	0	0	0
2022/05/31	R248	04/08/2022	10.40	Call	Bond Future	435.5100	0.4355	229.1700	0.2292	(47.379)	0	0	0
2022/05/31	R248	04/08/2022	11.00	Call	Bond Future	2,088.3500	2.0884	1,473.6200	1.4736	(29.436)	0	0	0
2022/05/31	R248	04/08/2022	11.00	Put	Bond Future	1,706.6700	1.7067	2,174.7900	2.1748	27.429	0	0	50
2022/05/31	R248	04/08/2022	10.90	Call	Bond Future	1,716.4700	1.7165	1,169.8200	1.1698	(31.847)	0	0	1,700
2022/05/31	R248	04/08/2022	10.90	Put	Bond Future	2,048.7400	2.0487	2,584.9400	2.5849	26.172	0	0	0
2022/05/31	R248	03/11/2022	11.32	Call	Bond Future	3,802.2700	3.8023	3,046.7900	3.0468	(19.869)	0	0	0
2022/05/31	R248	03/11/2022	11.30	Put	Bond Future	2,237.7200	2.2377	2,637.2800	2.6373	17.856	0	0	0
2022/05/31	R248	03/11/2022	11.31	Put	Bond Future	2,212.0000	2.2120	2,607.7000	2.6077	17.889	0	0	0
2022/05/31	R248	03/11/2022			Bond Future	11.0847	81.9508	11.2509	80.8037	1.499	0.0000	0.0000	0
2022/05/31	R248	03/11/2022	11.32	Put	Bond Future	2,186.5500	2.1866	2,578.2100	2.5782	17.912	0	0	0
2022/05/31	R248	03/11/2022	11.30	Call	Bond Future	3,718.3400	3.7183	2,970.7600	2.9708	(20.105)	0	0	0
2022/05/31	R248	03/11/2022	11.31	Call	Bond Future	3,760.2200	3.7602	3,008.7800	3.0088	(19.984)	0	0	0
2022/05/31	R248	02/02/2023	11.08	Call	Bond Future	3,064.8300	3.0648	2,413.3200	2.4133	(21.258)	0	0	0
2022/05/31	R248	02/02/2023	11.08	Put	Bond Future	3,963.1900	3.9632	4,514.3500	4.5144	13.907	0	0	0
2022/05/31	R248	02/02/2023			Bond Future	11.2099	83.3381	11.3878	82.1354	1.587	0.0000	0.0000	0
2022/05/31	R248	02/02/2023	11.06	Call	Bond Future	2,998.1700	2.9982	2,354.7700	2.3548	(21.460)	0	0	0
2022/05/31	R248	02/02/2023	11.06	Put	Bond Future	4,036.4500	4.0364	4,595.7200	4.5957	13.855	0	0	0
2022/05/31	R248	02/02/2023	11.07	Call	Bond Future	3,031.5600	3.0316	2,384.0900	2.3841	(21.358)	0	0	0
2022/05/31	R248	02/02/2023	11.07	Put	Bond Future	3,999.8200	3.9998	4,555.0200	4.5550	13.881	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
2022/05/31	R248	04/05/2023	11.35	Call	Bond Future	4,176.1100	4.1761	3,448.0300	3.4480	(17.434)	0	0	0
2022/05/31	R248	04/05/2023	11.35	Put	Bond Future	3,976.3100	3.9763	4,478.1900	4.4782	12.622	0	0	0
2022/05/31	R248	04/05/2023			Bond Future	11.3203	80.4091	11.5055	79.1791	1.636	0.0000	0.0000	0
2022/05/31	R248	04/05/2023	11.33	Call	Bond Future	4,106.1400	4.1061	3,384.6500	3.3846	(17.571)	0	0	0
2022/05/31	R248	04/05/2023	11.33	Put	Bond Future	4,040.6100	4.0406	4,549.0800	4.5491	12.584	0	0	0
2022/05/31	R248	04/05/2023	11.34	Call	Bond Future	4,141.0600	4.1411	3,416.2700	3.4163	(17.503)	0	0	0
2022/05/31	R248	04/05/2023	11.34	Put	Bond Future	4,008.3500	4.0083	4,513.5200	4.5135	12.603	0	0	0

Total

1301083