



Johannesburg  
Stock Exchange

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

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

[www.jse.co.za](http://www.jse.co.za)

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

## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 10/05/2022 TO 10/05/2022

Deal Date	Contract Details	Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2022/05/10	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/05/10	0908	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/05/10	0957	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/05/10	0986	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/05/10	1386	28/02/2031		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/05/10	1409	28/02/2041		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/05/10	2025	05/05/2022		Bond Future	160.8974	160.8974	160.8974	160.8974	0.000	0.0000	0.0000	0
2022/05/10	2025	04/08/2022		Bond Future	161.0409	161.0409	161.0572	161.0572	0.010	0.0000	0.0000	7,305
2022/05/10	2025	03/11/2022		Bond Future	163.3867	163.3867	163.4467	163.4467	0.037	0.0000	0.0000	0
2022/05/10	2025	02/02/2023		Bond Future	164.4746	164.4746	164.5620	164.5620	0.053	0.0000	0.0000	0
2022/05/10	2025	04/05/2023		Bond Future	167.3945	167.3945	167.5125	167.5125	0.070	0.0000	0.0000	0
2022/05/10	2029	05/05/2022		Bond Future	118.3234	118.3234	118.3234	118.3234	0.000	0.0000	0.0000	0
2022/05/10	2029	04/08/2022		Bond Future	118.7989	118.7989	119.0029	119.0029	0.172	0.0000	0.0000	3,915

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2022/05/10	2029	03/11/2022			Bond Future	119.2903	119.2903	119.5291	119.5291	0.200	0.0000	0.0000	0
2022/05/10	2029	02/02/2023			Bond Future	121.3087	121.3087	121.5711	121.5711	0.216	0.0000	0.0000	0
2022/05/10	2029	04/05/2023			Bond Future	122.1851	122.1851	122.4732	122.4732	0.236	0.0000	0.0000	0
2022/05/10	2030	05/05/2022			Bond Future	9.8900	92.1182	9.8900	92.1182	0.000	0.0000	0.0000	0
2022/05/10	2030	04/08/2022	9.56	Call	Bond Future	202.2900	0.2023	185.1800	0.1852	(8.458)	0	0	0
2022/05/10	2030	04/08/2022	9.56	Put	Bond Future	4,318.9100	4.3189	4,413.5300	4.4135	2.191	0	0	0
2022/05/10	2030	04/08/2022	10.95	Call	Bond Future	3,091.9200	3.0919	3,001.6700	3.0017	(2.919)	0	0	0
2022/05/10	2030	04/08/2022	10.95	Put	Bond Future	610.2500	0.6102	631.7300	0.6317	3.520	0	0	800
2022/05/10	2030	04/08/2022			Bond Future	10.4116	87.8987	10.4354	87.7870	0.229	0.0000	0.0000	96,308
2022/05/10	2030	04/08/2022	8.30	Call	Bond Future	2.0200	0.0020	1.6900	0.0017	(16.337)	0	0	800
2022/05/10	2030	04/08/2022	8.30	Put	Bond Future	10,670.5000	10.6705	10,781.9000	10.7819	1.044	0	0	0
2022/05/10	2030	04/08/2022	9.05	Call	Bond Future	35.3600	0.0354	31.2100	0.0312	(11.736)	0	0	800
2022/05/10	2030	04/08/2022	9.05	Put	Bond Future	6,735.3400	6.7353	6,842.9200	6.8429	1.597	0	0	0
2022/05/10	2030	04/08/2022	9.54	Call	Bond Future	189.9500	0.1900	173.6500	0.1736	(8.581)	0	0	0
2022/05/10	2030	04/08/2022	9.54	Put	Bond Future	4,406.1800	4.4062	4,501.6100	4.5016	2.166	0	0	0
2022/05/10	2030	04/08/2022	9.55	Call	Bond Future	196.0400	0.1960	179.3400	0.1793	(8.519)	0	0	0
2022/05/10	2030	04/08/2022	9.55	Put	Bond Future	4,362.4500	4.3625	4,457.4800	4.4575	2.178	0	0	0
2022/05/10	2030	03/11/2022	10.10	Call	Bond Future	1,002.8500	1.0028	969.3400	0.9693	(3.341)	0	0	0
2022/05/10	2030	03/11/2022	10.10	Put	Bond Future	3,400.0600	3.4001	3,455.8300	3.4558	1.640	0	0	0
2022/05/10	2030	03/11/2022	10.20	Put	Bond Future	0.0000	0.0000	3,149.2900	3.1493	100.000	0	0	0
2022/05/10	2030	03/11/2022	9.70	Call	Bond Future	0.0000	0.0000	475.5800	0.4756	100.000	0	0	500
2022/05/10	2030	03/11/2022	9.70	Put	Bond Future	0.0000	0.0000	4,867.1700	4.8672	100.000	0	0	0
2022/05/10	2030	03/11/2022			Bond Future	10.6190	89.1598	10.6387	89.0705	0.185	0.0000	0.0000	18,740
2022/05/10	2030	03/11/2022	10.20	Call	Bond Future	0.0000	0.0000	1,131.1800	1.1312	100.000	0	0	500
2022/05/10	2030	03/11/2022	11.57	Call	Bond Future	0.0000	0.0000	4,829.7400	4.8297	100.000	0	0	0
2022/05/10	2030	03/11/2022	11.57	Put	Bond Future	0.0000	0.0000	734.6200	0.7346	100.000	0	0	500
2022/05/10	2030	03/11/2022	10.08	Call	Bond Future	971.6400	0.9716	938.8100	0.9388	(3.379)	0	0	0
2022/05/10	2030	03/11/2022	10.08	Put	Bond Future	3,462.9000	3.4629	3,519.3500	3.5194	1.630	0	0	0
2022/05/10	2030	03/11/2022	10.09	Call	Bond Future	987.0500	0.9870	953.8900	0.9539	(3.360)	0	0	0
2022/05/10	2030	03/11/2022	10.09	Put	Bond Future	3,431.2700	3.4313	3,487.3900	3.4874	1.636	0	0	0
2022/05/10	2030	02/02/2023	10.00	Call	Bond Future	991.2000	0.9912	966.1700	0.9662	(2.525)	0	0	0
2022/05/10	2030	02/02/2023	10.01	Put	Bond Future	4,585.3500	4.5854	4,636.3400	4.6363	1.112	0	0	0
2022/05/10	2030	02/02/2023	9.80	Call	Bond Future	742.9300	0.7429	722.3600	0.7224	(2.769)	0	0	0
2022/05/10	2030	02/02/2023	9.94	Put	Bond Future	4,816.6100	4.8166	4,869.2000	4.8692	1.092	0	0	102
2022/05/10	2030	02/02/2023	9.99	Call	Bond Future	977.7100	0.9777	952.9100	0.9529	(2.537)	0	0	0
2022/05/10	2030	02/02/2023	8.81	Put	Bond Future	9,493.2000	9.4932	9,563.6600	9.5637	0.742	0	0	0
2022/05/10	2030	02/02/2023	9.20	Call	Bond Future	284.1100	0.2841	274.0700	0.2741	(3.534)	0	0	0
2022/05/10	2030	02/02/2023	9.20	Put	Bond Future	7,708.7800	7.7088	7,775.0000	7.7750	0.859	0	0	0
2022/05/10	2030	02/02/2023	9.66	Call	Bond Future	596.5700	0.5966	578.9400	0.5789	(2.955)	0	0	0
2022/05/10	2030	02/02/2023	9.66	Put	Bond Future	5,813.3300	5.8133	5,871.9600	5.8720	1.009	0	0	102
2022/05/10	2030	02/02/2023			Bond Future	10.8048	86.6448	10.8221	86.5685	0.161	0.0000	0.0000	0
2022/05/10	2030	02/02/2023	10.00	Put	Bond Future	4,617.9700	4.6180	4,669.2000	4.6692	1.109	0	0	0
2022/05/10	2030	02/02/2023	10.01	Call	Bond Future	1,004.8200	1.0048	979.5500	0.9795	(2.515)	0	0	0
2022/05/10	2030	02/02/2023	9.80	Put	Bond Future	5,300.7300	5.3007	5,356.4200	5.3564	1.051	0	0	0
2022/05/10	2030	02/02/2023	9.94	Call	Bond Future	911.8000	0.9118	888.1300	0.8881	(2.596)	0	0	0
2022/05/10	2030	02/02/2023	9.99	Put	Bond Future	4,650.7400	4.6507	4,702.2000	4.7022	1.106	0	0	0
2022/05/10	2030	02/02/2023	8.81	Call	Bond Future	143.9800	0.1440	138.1800	0.1382	(4.028)	0	0	102

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2022/05/10	2030	04/05/2023	10.52	Call	Bond Future	1,831.3200	1.8313	1,803.0000	1.8030	(1.546)	0	0	0
2022/05/10	2030	04/05/2023	10.52	Put	Bond Future	3,862.6500	3.8626	3,896.6800	3.8967	0.881	0	0	0
2022/05/10	2030	04/05/2023	10.53	Call	Bond Future	1,849.5200	1.8495	1,821.0400	1.8210	(1.540)	0	0	0
2022/05/10	2030	04/05/2023	10.53	Put	Bond Future	3,837.1300	3.8371	3,871.0000	3.8710	0.883	0	0	0
2022/05/10	2030	04/05/2023	10.00	Call	Bond Future	0.0000	0.0000	1,004.0600	1.0041	100.000	0	0	1,080
2022/05/10	2030	04/05/2023	10.00	Put	Bond Future	0.0000	0.0000	5,409.3300	5.4093	100.000	0	0	0
2022/05/10	2030	04/05/2023			Bond Future	10.9914	88.1703	11.0061	88.1080	0.134	0.0000	0.0000	0
2022/05/10	2030	04/05/2023	12.04	Call	Bond Future	0.0000	0.0000	5,626.8600	5.6269	100.000	0	0	0
2022/05/10	2030	04/05/2023	12.04	Put	Bond Future	0.0000	0.0000	1,378.9200	1.3789	100.000	0	0	1,080
2022/05/10	2030	04/05/2023	10.54	Call	Bond Future	1,867.8200	1.8678	1,839.1700	1.8392	(1.534)	0	0	0
2022/05/10	2030	04/05/2023	10.54	Put	Bond Future	3,811.7400	3.8117	3,845.4400	3.8454	0.884	0	0	0
2022/05/10	2032	05/05/2022			Bond Future	10.2800	88.4636	10.2800	88.4636	0.000	0.0000	0.0000	0
2022/05/10	2032	04/08/2022	8.97	Call	Bond Future	3.1700	0.0032	2.5800	0.0026	(18.612)	0	0	800
2022/05/10	2032	04/08/2022	8.97	Put	Bond Future	10,273.8300	10.2738	10,427.6900	10.4277	1.498	0	0	0
2022/05/10	2032	04/08/2022	9.40	Call	Bond Future	20.7100	0.0207	17.4800	0.0175	(15.596)	0	0	1,300
2022/05/10	2032	04/08/2022	9.40	Put	Bond Future	7,684.9900	7.6850	7,836.2100	7.8362	1.968	0	0	0
2022/05/10	2032	04/08/2022	9.72	Call	Bond Future	89.5500	0.0896	78.5000	0.0785	(12.339)	0	0	800
2022/05/10	2032	04/08/2022	9.72	Put	Bond Future	5,874.7600	5.8748	6,018.1600	6.0182	2.441	0	0	0
2022/05/10	2032	04/08/2022	10.22	Call	Bond Future	512.5200	0.5125	470.9500	0.4709	(8.111)	0	0	0
2022/05/10	2032	04/08/2022	10.20	Put	Bond Future	3,544.6300	3.5446	3,659.1000	3.6591	3.229	0	0	0
2022/05/10	2032	04/08/2022	10.21	Put	Bond Future	3,502.6600	3.5027	3,616.3400	3.6163	3.246	0	0	0
2022/05/10	2032	04/08/2022			Bond Future	10.7629	88.1049	10.7921	87.9504	0.271	0.0000	0.0000	70,258
2022/05/10	2032	04/08/2022	11.89	Call	Bond Future	5,961.2700	5.9613	5,818.3200	5.8183	(2.398)	0	0	0
2022/05/10	2032	04/08/2022	11.89	Put	Bond Future	249.2400	0.2492	260.7400	0.2607	4.614	0	0	0
2022/05/10	2032	04/08/2022	10.22	Put	Bond Future	3,461.1300	3.4611	3,574.0100	3.5740	3.261	0	0	0
2022/05/10	2032	04/08/2022	11.00	Call	Bond Future	2,379.2100	2.3792	2,274.3300	2.2743	(4.408)	0	0	0
2022/05/10	2032	04/08/2022	11.00	Put	Bond Future	1,133.0600	1.1331	1,182.6300	1.1826	4.375	0	0	7,500
2022/05/10	2032	04/08/2022	11.60	Call	Bond Future	4,713.1200	4.7131	4,578.0500	4.5781	(2.866)	0	0	0
2022/05/10	2032	04/08/2022	11.60	Put	Bond Future	420.3400	0.4203	439.7200	0.4397	4.611	0	0	800
2022/05/10	2032	04/08/2022	10.10	Call	Bond Future	361.6500	0.3616	329.2100	0.3292	(8.970)	0	0	1,300
2022/05/10	2032	04/08/2022	10.10	Put	Bond Future	3,980.2300	3.9802	4,102.2400	4.1022	3.065	0	0	0
2022/05/10	2032	04/08/2022	10.20	Call	Bond Future	484.8300	0.4848	444.8500	0.4448	(8.246)	0	0	0
2022/05/10	2032	04/08/2022	10.21	Call	Bond Future	498.4800	0.4985	457.7100	0.4577	(8.179)	0	0	0
2022/05/10	2032	03/11/2022	10.56	Put	Bond Future	3,406.8900	3.4069	3,486.5300	3.4865	2.338	0	0	180
2022/05/10	2032	03/11/2022	10.16	Call	Bond Future	645.3300	0.6453	612.0300	0.6120	(5.160)	0	0	0
2022/05/10	2032	03/11/2022	10.16	Put	Bond Future	4,906.6400	4.9066	5,006.6100	5.0066	2.037	0	0	180
2022/05/10	2032	03/11/2022	9.46	Put	Bond Future	8,352.2800	8.3523	8,476.2600	8.4763	1.484	0	0	0
2022/05/10	2032	03/11/2022	9.92	Call	Bond Future	376.1500	0.3762	353.6300	0.3536	(5.987)	0	0	750
2022/05/10	2032	03/11/2022	9.92	Put	Bond Future	5,971.9300	5.9719	6,082.6800	6.0827	1.855	0	0	0
2022/05/10	2032	03/11/2022	10.11	Put	Bond Future	5,118.1700	5.1182	5,220.5200	5.2205	2.000	0	0	454
2022/05/10	2032	03/11/2022	9.31	Put	Bond Future	9,193.9400	9.1939	9,320.4300	9.3204	1.376	0	0	0
2022/05/10	2032	03/11/2022	9.36	Call	Bond Future	96.6600	0.0967	89.1100	0.0891	(7.811)	0	0	454
2022/05/10	2032	03/11/2022	9.36	Put	Bond Future	8,910.8200	8.9108	9,036.5400	9.0365	1.411	0	0	0
2022/05/10	2032	03/11/2022			Bond Future	10.9596	85.2172	10.9855	85.0839	0.236	0.0000	0.0000	87,927
2022/05/10	2032	03/11/2022	11.55	Call	Bond Future	4,166.2100	4.1662	4,067.0900	4.0671	(2.379)	0	0	0
2022/05/10	2032	03/11/2022	11.55	Put	Bond Future	1,193.4400	1.1934	1,227.5900	1.2276	2.861	0	0	500
2022/05/10	2032	03/11/2022	12.30	Call	Bond Future	7,078.9100	7.0789	6,961.0800	6.9611	(1.665)	0	0	0

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2022/05/10	2032	03/11/2022	12.30	Put	Bond Future	528.8400	0.5288	544.2800	0.5443	2.920	0	0	750
2022/05/10	2032	03/11/2022	10.56	Call	Bond Future	1,312.1100	1.3121	1,258.4800	1.2585	(4.087)	0	0	0
2022/05/10	2032	03/11/2022	10.66	Call	Bond Future	1,520.5200	1.5205	1,461.6900	1.4617	(3.869)	0	0	0
2022/05/10	2032	03/11/2022	10.66	Put	Bond Future	3,084.6600	3.0847	3,159.1000	3.1591	2.413	0	0	0
2022/05/10	2032	03/11/2022	10.67	Call	Bond Future	1,542.3600	1.5424	1,483.0100	1.4830	(3.848)	0	0	750
2022/05/10	2032	03/11/2022	10.67	Put	Bond Future	3,053.6800	3.0537	3,127.6000	3.1276	2.421	0	0	0
2022/05/10	2032	03/11/2022	10.21	Call	Bond Future	714.1700	0.7142	678.4300	0.6784	(5.004)	0	0	500
2022/05/10	2032	03/11/2022	10.21	Put	Bond Future	4,700.7600	4.7008	4,798.2900	4.7983	2.075	0	0	0
2022/05/10	2032	03/11/2022	10.49	Call	Bond Future	1,176.6900	1.1767	1,126.6900	1.1267	(4.249)	0	0	0
2022/05/10	2032	03/11/2022	10.49	Put	Bond Future	3,645.5000	3.6455	3,728.7700	3.7288	2.284	0	0	454
2022/05/10	2032	03/11/2022	9.46	Call	Bond Future	123.8000	0.1238	114.5100	0.1145	(7.504)	0	0	500
2022/05/10	2032	03/11/2022	10.11	Call	Bond Future	581.0200	0.5810	550.1000	0.5501	(5.322)	0	0	0
2022/05/10	2032	03/11/2022	9.31	Call	Bond Future	85.1100	0.0851	78.3300	0.0783	(7.966)	0	0	180
2022/05/10	2032	02/02/2023	11.69	Call	Bond Future	4,377.5300	4.3775	4,291.9700	4.2920	(1.955)	0	0	0
2022/05/10	2032	02/02/2023	11.69	Put	Bond Future	1,643.8000	1.6438	1,679.8800	1.6799	2.195	0	0	0
2022/05/10	2032	02/02/2023	10.40	Call	Bond Future	1,110.8400	1.1108	1,071.8700	1.0719	(3.508)	0	0	0
2022/05/10	2032	02/02/2023	10.40	Put	Bond Future	4,900.6900	4.9007	4,983.3600	4.9834	1.687	0	0	0
2022/05/10	2032	02/02/2023	10.50	Call	Bond Future	1,282.6000	1.2826	1,239.7400	1.2397	(3.342)	0	0	0
2022/05/10	2032	02/02/2023	10.50	Put	Bond Future	4,542.3700	4.5424	4,621.1500	4.6212	1.734	0	0	454
2022/05/10	2032	02/02/2023	10.67	Call	Bond Future	1,605.2800	1.6053	1,555.7600	1.5558	(3.085)	0	0	750
2022/05/10	2032	02/02/2023	10.67	Put	Bond Future	3,973.6200	3.9736	4,045.7400	4.0457	1.815	0	0	0
2022/05/10	2032	02/02/2023	10.22	Call	Bond Future	839.5500	0.8395	807.3800	0.8074	(3.832)	0	0	500
2022/05/10	2032	02/02/2023	10.22	Put	Bond Future	5,594.3100	5.5943	5,683.7800	5.6838	1.599	0	0	0
2022/05/10	2032	02/02/2023	9.47	Call	Bond Future	224.5300	0.2245	212.8300	0.2128	(5.211)	0	0	500
2022/05/10	2032	02/02/2023	9.47	Put	Bond Future	9,153.6800	9.1537	9,263.6200	9.2636	1.201	0	0	0
2022/05/10	2032	02/02/2023	9.92	Call	Bond Future	502.3000	0.5023	480.1600	0.4802	(4.408)	0	0	750
2022/05/10	2032	02/02/2023	9.92	Put	Bond Future	6,896.5900	6.8966	6,996.0900	6.9961	1.443	0	0	0
2022/05/10	2032	02/02/2023			Bond Future	11.1332	86.6436	11.1575	86.5219	0.218	0.0000	0.0000	0
2022/05/10	2032	02/02/2023	11.84	Call	Bond Future	4,892.4400	4.8924	4,802.8300	4.8028	(1.832)	0	0	0
2022/05/10	2032	02/02/2023	11.84	Put	Bond Future	1,442.6500	1.4426	1,474.6800	1.4747	2.220	0	0	500
2022/05/10	2032	02/02/2023	12.75	Call	Bond Future	8,283.1600	8.2832	8,176.5800	8.1766	(1.287)	0	0	0
2022/05/10	2032	02/02/2023	12.75	Put	Bond Future	666.2200	0.6662	681.2800	0.6813	2.261	0	0	750
2022/05/10	2032	02/02/2023	10.38	Call	Bond Future	1,078.4400	1.0784	1,040.2500	1.0403	(3.541)	0	0	0
2022/05/10	2032	02/02/2023	10.38	Put	Bond Future	4,974.8100	4.9748	5,058.2600	5.0583	1.677	0	0	0
2022/05/10	2032	02/02/2023	10.39	Call	Bond Future	1,094.6900	1.0947	1,056.1100	1.0561	(3.524)	0	0	0
2022/05/10	2032	02/02/2023	10.39	Put	Bond Future	4,937.7800	4.9378	5,020.8400	5.0208	1.682	0	0	0
2022/05/10	2032	02/02/2023	10.16	Call	Bond Future	759.6700	0.7597	729.6800	0.7297	(3.948)	0	0	0
2022/05/10	2032	02/02/2023	10.16	Put	Bond Future	5,839.1800	5.8392	5,930.8300	5.9308	1.570	0	0	454
2022/05/10	2032	02/02/2023	9.31	Call	Bond Future	163.0900	0.1631	154.0900	0.1541	(5.518)	0	0	454
2022/05/10	2032	02/02/2023	9.31	Put	Bond Future	10,015.9900	10.0160	10,128.6300	10.1286	1.125	0	0	0
2022/05/10	2032	04/05/2023	10.89	Call	Bond Future	2,056.1000	2.0561	2,008.0200	2.0080	(2.338)	0	0	0
2022/05/10	2032	04/05/2023	10.89	Put	Bond Future	4,105.0600	4.1051	4,165.7900	4.1658	1.479	0	0	0
2022/05/10	2032	04/05/2023			Bond Future	11.3027	84.0104	11.3250	83.9016	0.197	0.0000	0.0000	0
2022/05/10	2032	04/05/2023	10.87	Call	Bond Future	2,013.9900	2.0140	1,966.5100	1.9665	(2.358)	0	0	0
2022/05/10	2032	04/05/2023	10.87	Put	Bond Future	4,163.9300	4.1639	4,225.2600	4.2253	1.473	0	0	0
2022/05/10	2032	04/05/2023	10.88	Call	Bond Future	2,034.9800	2.0350	1,987.2000	1.9872	(2.348)	0	0	0
2022/05/10	2032	04/05/2023	10.88	Put	Bond Future	4,134.4100	4.1344	4,195.4400	4.1954	1.476	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2022/05/10	2033	05/05/2022			Bond Future	114.6511	114.6511	114.6511	114.6511	0.000	0.0000	0.0000	0
2022/05/10	2033	04/08/2022			Bond Future	114.9020	114.9020	115.0275	115.0275	0.109	0.0000	0.0000	7,046
2022/05/10	2033	03/11/2022			Bond Future	115.2532	115.2532	115.4112	115.4112	0.137	0.0000	0.0000	0
2022/05/10	2033	02/02/2023			Bond Future	117.2031	117.2031	117.3826	117.3826	0.153	0.0000	0.0000	0
2022/05/10	2033	04/05/2023			Bond Future	117.9215	117.9215	118.1245	118.1245	0.172	0.0000	0.0000	0
2022/05/10	2037	05/05/2022			Bond Future	10.7900	85.5889	10.7900	85.5889	0.000	0.0000	0.0000	0
2022/05/10	2037	04/08/2022	10.89	Call	Bond Future	969.6500	0.9697	813.0200	0.8130	(16.153)	0	0	0
2022/05/10	2037	04/08/2022	10.89	Put	Bond Future	2,902.2600	2.9023	3,203.9100	3.2039	10.394	0	0	0
2022/05/10	2037	04/08/2022	10.90	Call	Bond Future	992.6200	0.9926	833.4700	0.8335	(16.033)	0	0	0
2022/05/10	2037	04/08/2022	11.95	Call	Bond Future	4,859.6000	4.8596	4,482.0700	4.4821	(7.769)	0	0	0
2022/05/10	2037	04/08/2022	11.95	Put	Bond Future	519.7700	0.5198	600.5200	0.6005	15.536	0	0	1,050
2022/05/10	2037	04/08/2022	10.91	Put	Bond Future	2,823.3500	2.8233	3,119.9500	3.1200	10.505	0	0	0
2022/05/10	2037	04/08/2022			Bond Future	11.2035	81.0760	11.2795	80.6177	0.678	0.0000	0.0000	131,250
2022/05/10	2037	04/08/2022	10.10	Call	Bond Future	68.7300	0.0687	49.4200	0.0494	(28.095)	0	0	50
2022/05/10	2037	04/08/2022	10.10	Put	Bond Future	7,182.8900	7.1829	7,621.8600	7.6219	6.111	0	0	0
2022/05/10	2037	04/08/2022	10.90	Put	Bond Future	2,862.5400	2.8625	3,161.6700	3.1617	10.450	0	0	50
2022/05/10	2037	04/08/2022	10.91	Call	Bond Future	1,016.0500	1.0161	854.3700	0.8544	(15.913)	0	0	0
2022/05/10	2037	04/08/2022	11.21	Call	Bond Future	1,846.9700	1.8470	1,609.7900	1.6098	(12.842)	0	0	1,050
2022/05/10	2037	04/08/2022	11.21	Put	Bond Future	1,807.8000	1.8078	2,028.9000	2.0289	12.230	0	0	0
2022/05/10	2037	04/08/2022	11.42	Call	Bond Future	2,576.9400	2.5769	2,290.6200	2.2906	(11.111)	0	0	0
2022/05/10	2037	04/08/2022	11.42	Put	Bond Future	1,281.3900	1.2814	1,453.3500	1.4534	13.420	0	0	50
2022/05/10	2037	03/11/2022	11.32	Call	Bond Future	2,423.6900	2.4237	2,203.2000	2.2032	(9.097)	0	0	0
2022/05/10	2037	03/11/2022	11.30	Put	Bond Future	2,812.5200	2.8125	3,038.0700	3.0381	8.019	0	0	0
2022/05/10	2037	03/11/2022	11.31	Call	Bond Future	2,393.6400	2.3936	2,174.8100	2.1748	(9.142)	0	0	0
2022/05/10	2037	03/11/2022	11.31	Put	Bond Future	2,782.5400	2.7825	3,006.4300	3.0064	8.046	0	0	0
2022/05/10	2037	03/11/2022			Bond Future	11.3755	82.2396	11.4507	81.7968	0.661	0.0000	0.0000	0
2022/05/10	2037	03/11/2022	11.32	Put	Bond Future	2,753.0500	2.7531	2,975.2800	2.9753	8.072	0	0	0
2022/05/10	2037	03/11/2022	11.30	Call	Bond Future	2,364.0100	2.3640	2,146.8400	2.1468	(9.187)	0	0	0
2022/05/10	2037	02/02/2023	11.03	Call	Bond Future	1,766.8600	1.7669	1,607.2200	1.6072	(9.035)	0	0	0
2022/05/10	2037	02/02/2023	11.03	Put	Bond Future	4,743.2200	4.7432	5,020.3700	5.0204	5.843	0	0	0
2022/05/10	2037	02/02/2023	11.04	Call	Bond Future	1,789.6700	1.7897	1,628.6500	1.6287	(8.997)	0	0	0
2022/05/10	2037	02/02/2023	11.04	Put	Bond Future	4,704.9900	4.7050	4,980.7600	4.9808	5.861	0	0	0
2022/05/10	2037	02/02/2023			Bond Future	11.5307	79.3590	11.6065	78.9223	0.658	0.0000	0.0000	0
2022/05/10	2037	02/02/2023	11.05	Call	Bond Future	1,812.6500	1.8126	1,650.2500	1.6503	(8.959)	0	0	0
2022/05/10	2037	02/02/2023	11.05	Put	Bond Future	4,667.0000	4.6670	4,941.3900	4.9414	5.879	0	0	0
2022/05/10	2037	04/05/2023	11.30	Call	Bond Future	2,509.8400	2.5098	2,327.9300	2.3279	(7.248)	0	0	0
2022/05/10	2037	04/05/2023	11.30	Put	Bond Future	4,724.0300	4.7240	4,972.6000	4.9726	5.262	0	0	0
2022/05/10	2037	04/05/2023	11.31	Call	Bond Future	2,534.5100	2.5345	2,351.4500	2.3515	(7.223)	0	0	0
2022/05/10	2037	04/05/2023	11.31	Put	Bond Future	4,689.7400	4.6897	4,937.1600	4.9372	5.276	0	0	0
2022/05/10	2037	04/05/2023			Bond Future	11.6831	80.7576	11.7594	80.3271	0.653	0.0000	0.0000	0
2022/05/10	2037	04/05/2023	11.32	Call	Bond Future	2,559.3200	2.5593	2,375.1100	2.3751	(7.198)	0	0	0
2022/05/10	2037	04/05/2023	11.32	Put	Bond Future	4,655.6500	4.6556	4,901.9200	4.9019	5.290	0	0	0
2022/05/10	2038	05/05/2022			Bond Future	132.2262	132.2262	132.2262	132.2262	0.000	0.0000	0.0000	0
2022/05/10	2038	04/08/2022			Bond Future	129.7575	129.7575	129.7770	129.7770	0.015	0.0000	0.0000	6,836
2022/05/10	2038	03/11/2022			Bond Future	131.6481	131.6481	131.7028	131.7028	0.042	0.0000	0.0000	0
2022/05/10	2038	02/02/2023			Bond Future	131.9900	131.9900	132.0668	132.0668	0.058	0.0000	0.0000	0

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2022/05/10	2038	04/05/2023			Bond Future	134.3343	134.3343	134.4358	134.4358	0.076	0.0000	0.0000	0
2022/05/10	2040	05/05/2022			Bond Future	10.8900	87.7254	10.8900	87.7254	0.000	0.0000	0.0000	0
2022/05/10	2040	04/08/2022	9.70	Put	Bond Future	11,527.3000	11.5273	12,150.2900	12.1503	5.404	0	0	0
2022/05/10	2040	04/08/2022	11.05	Call	Bond Future	1,239.9100	1.2399	1,006.9400	1.0069	(18.789)	0	0	0
2022/05/10	2040	04/08/2022	11.05	Put	Bond Future	2,875.3400	2.8753	3,269.1900	3.2692	13.698	0	0	0
2022/05/10	2040	04/08/2022	12.24	Put	Bond Future	422.5200	0.4225	510.0200	0.5100	20.709	0	0	460
2022/05/10	2040	04/08/2022			Bond Future	11.2973	82.8838	11.3942	82.2570	0.857	0.0000	0.0000	120,396
2022/05/10	2040	04/08/2022	9.70	Call	Bond Future	9.4900	0.0095	5.6600	0.0057	(40.358)	0	0	460
2022/05/10	2040	04/08/2022	10.70	Call	Bond Future	500.8900	0.5009	379.8400	0.3798	(24.167)	0	0	460
2022/05/10	2040	04/08/2022	10.70	Put	Bond Future	4,538.7600	4.5388	5,044.5300	5.0445	11.143	0	0	0
2022/05/10	2040	04/08/2022	11.03	Call	Bond Future	1,188.1700	1.1882	961.9200	0.9619	(19.042)	0	0	0
2022/05/10	2040	04/08/2022	11.03	Put	Bond Future	2,958.0700	2.9581	3,358.6400	3.3586	13.542	0	0	0
2022/05/10	2040	04/08/2022	11.04	Call	Bond Future	1,213.8800	1.2139	984.2700	0.9843	(18.915)	0	0	0
2022/05/10	2040	04/08/2022	11.04	Put	Bond Future	2,916.5000	2.9165	3,313.7100	3.3137	13.619	0	0	0
2022/05/10	2040	04/08/2022	12.24	Call	Bond Future	6,218.1800	6.2182	5,678.8600	5.6789	(8.673)	0	0	0
2022/05/10	2040	03/11/2022	11.40	Call	Bond Future	2,541.5500	2.5416	2,242.7800	2.2428	(11.755)	0	0	0
2022/05/10	2040	03/11/2022	11.41	Put	Bond Future	2,915.5400	2.9155	3,227.6800	3.2277	10.706	0	0	0
2022/05/10	2040	03/11/2022	12.52	Call	Bond Future	0.0000	0.0000	6,667.7400	6.6677	100.000	0	0	0
2022/05/10	2040	03/11/2022	10.70	Call	Bond Future	0.0000	0.0000	654.8500	0.6548	100.000	0	0	1,100
2022/05/10	2040	03/11/2022	11.20	Call	Bond Future	0.0000	0.0000	1,687.7200	1.6877	100.000	0	0	1,100
2022/05/10	2040	03/11/2022	11.20	Put	Bond Future	0.0000	0.0000	4,004.8000	4.0048	100.000	0	0	0
2022/05/10	2040	03/11/2022	11.39	Call	Bond Future	2,509.5700	2.5096	2,213.1300	2.2131	(11.812)	0	0	0
2022/05/10	2040	03/11/2022			Bond Future	11.4636	84.0734	11.5605	83.4602	0.846	0.0000	0.0000	3,965
2022/05/10	2040	03/11/2022	11.40	Put	Bond Future	2,947.4200	2.9474	3,261.8800	3.2619	10.669	0	0	0
2022/05/10	2040	03/11/2022	11.41	Call	Bond Future	2,573.7400	2.5737	2,272.6500	2.2726	(11.699)	0	0	0
2022/05/10	2040	03/11/2022	12.52	Put	Bond Future	0.0000	0.0000	974.2600	0.9743	100.000	0	0	1,100
2022/05/10	2040	03/11/2022	10.70	Put	Bond Future	0.0000	0.0000	6,360.6600	6.3607	100.000	0	0	0
2022/05/10	2040	03/11/2022	11.39	Put	Bond Future	2,979.5800	2.9796	3,296.3700	3.2964	10.632	0	0	0
2022/05/10	2040	02/02/2023	11.12	Call	Bond Future	1,944.2100	1.9442	1,722.2200	1.7222	(11.418)	0	0	0
2022/05/10	2040	02/02/2023	11.12	Put	Bond Future	5,110.6000	5.1106	5,498.4800	5.4985	7.590	0	0	0
2022/05/10	2040	02/02/2023			Bond Future	11.6137	80.9734	11.7123	80.3635	0.849	0.0000	0.0000	0
2022/05/10	2040	02/02/2023	11.10	Call	Bond Future	1,894.8900	1.8949	1,676.7300	1.6767	(11.513)	0	0	0
2022/05/10	2040	02/02/2023	11.10	Put	Bond Future	5,193.6100	5.1936	5,585.3200	5.5853	7.542	0	0	0
2022/05/10	2040	02/02/2023	11.11	Call	Bond Future	1,919.4600	1.9195	1,699.3900	1.6994	(11.465)	0	0	0
2022/05/10	2040	02/02/2023	11.11	Put	Bond Future	5,151.9700	5.1520	5,541.7700	5.5418	7.566	0	0	0
2022/05/10	2040	04/05/2023	11.43	Call	Bond Future	2,804.7500	2.8048	2,543.6000	2.5436	(9.311)	0	0	0
2022/05/10	2040	04/05/2023	11.43	Put	Bond Future	4,860.7200	4.8607	5,205.9100	5.2059	7.102	0	0	0
2022/05/10	2040	04/05/2023			Bond Future	11.7606	82.4008	11.8607	81.7944	0.851	0.0000	0.0000	0
2022/05/10	2040	04/05/2023	11.41	Call	Bond Future	2,750.2100	2.7502	2,492.3500	2.4924	(9.376)	0	0	0
2022/05/10	2040	04/05/2023	11.41	Put	Bond Future	4,933.1900	4.9332	5,281.6700	5.2817	7.064	0	0	0
2022/05/10	2040	04/05/2023	11.42	Call	Bond Future	2,777.4100	2.7774	2,517.9100	2.5179	(9.343)	0	0	0
2022/05/10	2040	04/05/2023	11.42	Put	Bond Future	4,896.8400	4.8968	5,243.6800	5.2437	7.083	0	0	0
2022/05/10	2044	05/05/2022			Bond Future	10.9100	84.5350	10.9100	84.5350	0.000	0.0000	0.0000	0
2022/05/10	2044	04/08/2022	11.08	Call	Bond Future	1,297.0900	1.2971	1,066.4100	1.0664	(17.784)	0	0	0
2022/05/10	2044	04/08/2022	11.08	Put	Bond Future	2,864.5700	2.8646	3,237.9600	3.2380	13.035	0	0	0
2022/05/10	2044	04/08/2022	11.09	Call	Bond Future	1,324.6100	1.3246	1,090.6400	1.0906	(17.663)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2022/05/10	2044	04/08/2022	11.09	Put	Bond Future	2,823.6700	2.8237	3,193.7700	3.1938	13.107	0	0	0
2022/05/10	2044	04/08/2022			Bond Future	11.3127	79.7110	11.4044	79.1070	0.811	0.0000	0.0000	69,316
2022/05/10	2044	04/08/2022	11.10	Call	Bond Future	1,352.3100	1.3523	1,115.0500	1.1150	(17.545)	0	0	0
2022/05/10	2044	04/08/2022	11.10	Put	Bond Future	2,783.0500	2.7831	3,149.8600	3.1499	13.180	0	0	0
2022/05/10	2044	03/11/2022	11.40	Put	Bond Future	3,013.3200	3.0133	3,316.3900	3.3164	10.058	0	0	0
2022/05/10	2044	03/11/2022	11.41	Call	Bond Future	2,589.9000	2.5899	2,299.8200	2.2998	(11.200)	0	0	0
2022/05/10	2044	03/11/2022	11.41	Put	Bond Future	2,980.4200	2.9804	3,281.2500	3.2813	10.094	0	0	0
2022/05/10	2044	03/11/2022			Bond Future	11.4701	80.8552	11.5619	80.2642	0.801	0.0000	0.0000	0
2022/05/10	2044	03/11/2022	11.39	Call	Bond Future	2,525.2000	2.5252	2,239.6100	2.2396	(11.310)	0	0	0
2022/05/10	2044	03/11/2022	11.39	Put	Bond Future	3,046.5100	3.0465	3,351.8300	3.3518	10.022	0	0	0
2022/05/10	2044	03/11/2022	11.40	Call	Bond Future	2,557.4500	2.5575	2,269.6100	2.2696	(11.255)	0	0	0
2022/05/10	2044	02/02/2023	11.14	Call	Bond Future	2,021.7100	2.0217	1,803.0200	1.8030	(10.817)	0	0	0
2022/05/10	2044	02/02/2023	11.14	Put	Bond Future	5,112.3800	5.1124	5,481.4400	5.4814	7.219	0	0	0
2022/05/10	2044	02/02/2023	11.15	Call	Bond Future	2,047.6200	2.0476	1,827.0600	1.8271	(10.772)	0	0	0
2022/05/10	2044	02/02/2023	11.15	Put	Bond Future	5,070.6900	5.0707	5,437.8800	5.4379	7.241	0	0	0
2022/05/10	2044	02/02/2023			Bond Future	11.6119	77.8265	11.7052	77.2388	0.803	0.0000	0.0000	0
2022/05/10	2044	02/02/2023	11.16	Call	Bond Future	2,073.4500	2.0734	1,851.0400	1.8510	(10.727)	0	0	0
2022/05/10	2044	02/02/2023	11.16	Put	Bond Future	5,029.0100	5.0290	5,394.3500	5.3943	7.265	0	0	0
2022/05/10	2044	04/05/2023	11.41	Call	Bond Future	2,814.4500	2.8144	2,563.3100	2.5633	(8.923)	0	0	0
2022/05/10	2044	04/05/2023	11.41	Put	Bond Future	4,978.5500	4.9786	5,311.7600	5.3118	6.693	0	0	0
2022/05/10	2044	04/05/2023	11.42	Call	Bond Future	2,842.5100	2.8425	2,589.7600	2.5898	(8.892)	0	0	0
2022/05/10	2044	04/05/2023	11.42	Put	Bond Future	4,941.5700	4.9416	5,273.1700	5.2732	6.710	0	0	0
2022/05/10	2044	04/05/2023			Bond Future	11.7503	79.1985	11.8449	78.6141	0.805	0.0000	0.0000	0
2022/05/10	2044	04/05/2023	11.43	Call	Bond Future	2,870.7000	2.8707	2,616.3500	2.6163	(8.860)	0	0	0
2022/05/10	2044	04/05/2023	11.43	Put	Bond Future	4,904.8100	4.9048	5,234.8100	5.2348	6.728	0	0	0
2022/05/10	2046	05/05/2022			Bond Future	120.3423	120.3423	120.3423	120.3423	0.000	0.0000	0.0000	0
2022/05/10	2046	04/08/2022			Bond Future	119.2448	119.2448	119.4625	119.4625	0.183	0.0000	0.0000	15,959
2022/05/10	2046	03/11/2022			Bond Future	119.0351	119.0351	119.2881	119.2881	0.213	0.0000	0.0000	1,566
2022/05/10	2046	02/02/2023			Bond Future	121.0501	121.0501	121.3269	121.3269	0.229	0.0000	0.0000	0
2022/05/10	2046	04/05/2023			Bond Future	121.1937	121.1937	121.4962	121.4962	0.250	0.0000	0.0000	0
2022/05/10	2050	05/05/2022			Bond Future	124.7286	124.7286	124.7286	124.7286	0.000	0.0000	0.0000	0
2022/05/10	2050	04/08/2022			Bond Future	121.8203	121.8203	121.8385	121.8385	0.015	0.0000	0.0000	11,173
2022/05/10	2050	03/11/2022			Bond Future	123.5948	123.5948	123.6462	123.6462	0.042	0.0000	0.0000	0
2022/05/10	2050	02/02/2023			Bond Future	123.5920	123.5920	123.6639	123.6639	0.058	0.0000	0.0000	0
2022/05/10	2050	04/05/2023			Bond Future	125.7870	125.7870	125.8822	125.8822	0.076	0.0000	0.0000	0
2022/05/10	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/05/10	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/05/10	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/05/10	AL37	04/08/2022			Index Future	817.6450	817.6450	817.7140	817.7140	0.008	0.0000	0.0000	0
2022/05/10	AL37	03/11/2022			Index Future	829.4590	829.4590	829.7460	829.7460	0.035	0.0000	0.0000	0
2022/05/10	AL37	02/02/2023			Index Future	843.2720	843.2720	843.6990	843.6990	0.051	0.0000	0.0000	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2022/05/10	AL37	04/05/2023			Index Future	858.0230	858.0230	858.6070	858.6070	0.068	0.0000	0.0000	0
2022/05/10	AL7T	04/08/2022			Index Future	926.5110	926.5110	925.0330	925.0330	(0.160)	0.0000	0.0000	0
2022/05/10	AL7T	03/11/2022			Index Future	939.8980	939.8980	938.6450	938.6450	(0.133)	0.0000	0.0000	0
2022/05/10	AL7T	02/02/2023			Index Future	955.5510	955.5510	954.4290	954.4290	(0.117)	0.0000	0.0000	0
2022/05/10	AL7T	04/05/2023			Index Future	972.2660	972.2660	971.2930	971.2930	(0.100)	0.0000	0.0000	0
2022/05/10	ALBI	04/08/2022			Index Future	827.2970	827.2970	824.3570	824.3570	(0.355)	0.0000	0.0000	128
2022/05/10	ALBI	03/11/2022			Index Future	839.2510	839.2510	836.4860	836.4860	(0.329)	0.0000	0.0000	0
2022/05/10	ALBI	02/02/2023			Index Future	853.2270	853.2270	850.5530	850.5530	(0.313)	0.0000	0.0000	0
2022/05/10	ALBI	04/05/2023			Index Future	868.1520	868.1520	865.5810	865.5810	(0.296)	0.0000	0.0000	0
2022/05/10	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/05/10	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/05/10	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/05/10	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/05/10	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/05/10	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/05/10	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/05/10	C040	06/10/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/05/10	C040	31/01/2040			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/05/10	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/05/10	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/05/10	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/05/10	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/05/10	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/05/10	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/05/10	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2022/05/10	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/05/10	C213	28/02/2031			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	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2022/05/10	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/05/10	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/05/10	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/05/10	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/05/10	C303	28/02/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/05/10	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/05/10	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/05/10	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/05/10	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/05/10	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/05/10	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/05/10	ES33	05/05/2022			Bond Future	11.5650	75.7835	11.5650	75.7835	0.000	0.0000	0.0000	0
2022/05/10	ES33	04/08/2022			Bond Future	12.0449	75.5700	12.1101	75.2552	0.542	0.0000	0.0000	350
2022/05/10	ES33	03/11/2022			Bond Future	12.2720	72.8891	12.3358	72.5895	0.520	0.0000	0.0000	0
2022/05/10	ES33	02/02/2023			Bond Future	12.4834	74.1259	12.5475	73.8332	0.513	0.0000	0.0000	0
2022/05/10	ES33	04/05/2023			Bond Future	12.6871	71.6569	12.7511	71.3716	0.504	0.0000	0.0000	0
2022/05/10	ES42	05/05/2022			Bond Future	11.9550	74.2863	11.9550	74.2863	0.000	0.0000	0.0000	0
2022/05/10	ES42	04/08/2022			Bond Future	12.3928	73.9797	12.4843	73.4733	0.739	0.0000	0.0000	4,769
2022/05/10	ES42	03/11/2022			Bond Future	12.5996	70.7977	12.6915	70.3036	0.729	0.0000	0.0000	0
2022/05/10	ES42	02/02/2023			Bond Future	12.7853	72.0014	12.8788	71.5105	0.731	0.0000	0.0000	0
2022/05/10	ES42	04/05/2023			Bond Future	12.9719	69.0221	13.0671	68.5349	0.733	0.0000	0.0000	0
2022/05/10	GOVI	04/08/2022	819.28	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/05/10	GOVI	04/08/2022	819.28	Put	GOVI	34,650.0000	3.4650	63,390.0000	6.3390	82.944	0	0	0
2022/05/10	GOVI	04/08/2022			GOVI	815.8150	815.8150	812.9410	812.9410	(0.352)	0.0000	0.0000	1,114
2022/05/10	GOVI	04/08/2022	819.26	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/05/10	GOVI	04/08/2022	819.26	Put	GOVI	34,450.0000	3.4450	63,190.0000	6.3190	83.425	0	0	0
2022/05/10	GOVI	04/08/2022	819.27	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/05/10	GOVI	04/08/2022	819.27	Put	GOVI	34,550.0000	3.4550	63,290.0000	6.3290	83.184	0	0	0
2022/05/10	GOVI	03/11/2022	820.41	Call	GOVI	71,920.0000	7.1920	44,920.0000	4.4920	(37.542)	0	0	0
2022/05/10	GOVI	03/11/2022	820.41	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/05/10	GOVI	03/11/2022	820.42	Call	GOVI	71,820.0000	7.1820	44,820.0000	4.4820	(37.594)	0	0	0
2022/05/10	GOVI	03/11/2022	820.42	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/05/10	GOVI	03/11/2022			GOVI	827.6020	827.6020	824.9020	824.9020	(0.326)	0.0000	0.0000	0
2022/05/10	GOVI	03/11/2022	820.43	Call	GOVI	71,720.0000	7.1720	44,720.0000	4.4720	(37.646)	0	0	0
2022/05/10	GOVI	03/11/2022	820.43	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2022/05/10	GOVI	02/02/2023	850.82	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/05/10	GOVI	02/02/2023	850.82	Put	GOVI	94,360.0000	9.4360	120,460.0000	12.0460	27.660	0	0	0
2022/05/10	GOVI	02/02/2023	850.83	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/05/10	GOVI	02/02/2023	850.83	Put	GOVI	94,460.0000	9.4460	120,560.0000	12.0560	27.631	0	0	0
2022/05/10	GOVI	02/02/2023			GOVI	841.3840	841.3840	838.7740	838.7740	(0.310)	0.0000	0.0000	0
2022/05/10	GOVI	02/02/2023	850.84	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/05/10	GOVI	02/02/2023	850.84	Put	GOVI	94,560.0000	9.4560	120,660.0000	12.0660	27.602	0	0	0
2022/05/10	GOVI	04/05/2023	852.86	Call	GOVI	32,430.0000	3.2430	7,340.0000	0.7340	(77.367)	0	0	0
2022/05/10	GOVI	04/05/2023	852.86	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/05/10	GOVI	04/05/2023	852.87	Call	GOVI	32,330.0000	3.2330	7,240.0000	0.7240	(77.606)	0	0	0
2022/05/10	GOVI	04/05/2023	852.87	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/05/10	GOVI	04/05/2023			GOVI	856.1030	856.1030	853.5940	853.5940	(0.293)	0.0000	0.0000	0
2022/05/10	GOVI	04/05/2023	852.88	Call	GOVI	32,230.0000	3.2230	7,140.0000	0.7140	(77.847)	0	0	0
2022/05/10	GOVI	04/05/2023	852.88	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/05/10	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2022/05/10	IGOV	04/08/2022			Index Future	320.6530	320.6530	320.7330	320.7330	0.025	0.0000	0.0000	482
2022/05/10	IGOV	03/11/2022			Index Future	325.3640	325.3640	325.5300	325.5300	0.051	0.0000	0.0000	16
2022/05/10	IGOV	02/02/2023			Index Future	330.8590	330.8590	331.0810	331.0810	0.067	0.0000	0.0000	0
2022/05/10	IGOV	04/05/2023			Index Future	336.7220	336.7220	337.0050	337.0050	0.084	0.0000	0.0000	0
2022/05/10	IS05	21/06/2022			Interest Rate Swap	90.2900	90.2900	90.2900	90.2900	0.000	0.0000	0.0000	0
2022/05/10	IS05	20/09/2022			Interest Rate Swap	93.5000	93.5000	93.5000	93.5000	0.000	0.0000	0.0000	0
2022/05/10	IS05	20/12/2022			Interest Rate Swap	94.0600	94.0600	94.0600	94.0600	0.000	0.0000	0.0000	0
2022/05/10	IS05	22/03/2023			Interest Rate Swap	86.5400	86.5400	86.5400	86.5400	0.000	0.0000	0.0000	0
2022/05/10	IS05	20/06/2023			Interest Rate Swap	92.1700	92.1700	92.1700	92.1700	0.000	0.0000	0.0000	0
2022/05/10	IS05	19/09/2023			Interest Rate Swap	94.8800	94.8800	94.8800	94.8800	0.000	0.0000	0.0000	0
2022/05/10	IS10	17/12/2025			Interest Rate Swap	80.2800	80.2800	80.2800	80.2800	0.000	0.0000	0.0000	0
2022/05/10	IS10	16/03/2026			Interest Rate Swap	76.8200	76.8200	76.8200	76.8200	0.000	0.0000	0.0000	0
2022/05/10	IS10	15/06/2026			Interest Rate Swap	75.2400	75.2400	75.2400	75.2400	0.000	0.0000	0.0000	0
2022/05/10	IS10	21/09/2026			Interest Rate Swap	77.2700	77.2700	77.2700	77.2700	0.000	0.0000	0.0000	0
2022/05/10	IS10	21/12/2026			Interest Rate Swap	81.3000	81.3000	81.3000	81.3000	0.000	0.0000	0.0000	0
2022/05/10	IS10	15/03/2027			Interest Rate Swap	79.8000	79.8000	79.8000	79.8000	0.000	0.0000	0.0000	0
2022/05/10	IS10	21/06/2027			Interest Rate Swap	81.8600	81.8600	81.8600	81.8600	0.000	0.0000	0.0000	0
2022/05/10	IS10	20/09/2027			Interest Rate Swap	87.6100	87.6100	87.6100	87.6100	0.000	0.0000	0.0000	0
2022/05/10	IS10	20/12/2027			Interest Rate Swap	87.9400	87.9400	87.9400	87.9400	0.000	0.0000	0.0000	0
2022/05/10	IS10	22/03/2028			Interest Rate Swap	80.8900	80.8900	80.8900	80.8900	0.000	0.0000	0.0000	0
2022/05/10	IS10	20/06/2028			Interest Rate Swap	88.6800	88.6800	88.6800	88.6800	0.000	0.0000	0.0000	0
2022/05/10	IS10	19/09/2028			Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0.000	0.0000	0.0000	0
2022/05/10	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2022/05/10	JBAF	18/05/2022			Jibar Tradeable Future	4.4850	95.5150	4.4750	95.5250	(0.223)	0.0000	0.0000	0
2022/05/10	JBAF	15/06/2022			Jibar Tradeable Future	4.9350	95.0650	4.9550	95.0450	0.405	0.0000	0.0000	0
2022/05/10	JBAF	20/07/2022			Jibar Tradeable Future	5.0700	94.9300	5.0800	94.9200	0.197	0.0000	0.0000	0

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2022/05/10	JBAF	17/08/2022			Jibar Tradeable Future	5.5000	94.5000	5.4900	94.5100	(0.182)	0.0000	0.0000	0
2022/05/10	JBAF	21/09/2022			Jibar Tradeable Future	5.6250	94.3750	5.5950	94.4050	(0.533)	0.0000	0.0000	0
2022/05/10	JBAF	19/10/2022			Jibar Tradeable Future	6.0500	93.9500	6.0200	93.9800	(0.496)	0.0000	0.0000	0
2022/05/10	JBAF	21/12/2022			Jibar Tradeable Future	6.5600	93.4400	6.5200	93.4800	(0.610)	0.0000	0.0000	68
2022/05/10	JBAF	15/03/2023			Jibar Tradeable Future	7.0350	92.9650	7.0550	92.9450	0.284	0.0000	0.0000	0
2022/05/10	JBAF	21/06/2023			Jibar Tradeable Future	7.5450	92.4550	7.4550	92.5450	(1.193)	0.0000	0.0000	0
2022/05/10	JBAF	20/09/2023			Jibar Tradeable Future	7.7800	92.2200	7.7600	92.2400	(0.257)	0.0000	0.0000	75
2022/05/10	JBAF	20/12/2023			Jibar Tradeable Future	7.8600	92.1400	7.8450	92.1550	(0.191)	0.0000	0.0000	172
2022/05/10	JBAF	20/03/2024			Jibar Tradeable Future	8.0850	91.9150	8.0550	91.9450	(0.371)	0.0000	0.0000	0
2022/05/10	R023	05/05/2022			Bond Future	5.4150	103.3029	5.4150	103.3029	0.000	0.0000	0.0000	0
2022/05/10	R023	04/08/2022	6.05	Call	Bond Future	306.4000	0.3064	305.4000	0.3054	(0.326)	0	0	0
2022/05/10	R023	04/08/2022	6.05	Put	Bond Future	61.5900	0.0616	60.9600	0.0610	(1.023)	0	0	0
2022/05/10	R023	04/08/2022			Bond Future	5.6022	104.5893	5.6029	104.5890	0.012	0.0000	0.0000	22,183
2022/05/10	R023	04/08/2022	6.03	Call	Bond Future	297.9100	0.2979	296.9000	0.2969	(0.339)	0	0	0
2022/05/10	R023	04/08/2022	6.03	Put	Bond Future	64.0100	0.0640	63.3700	0.0634	(1.000)	0	0	0
2022/05/10	R023	04/08/2022	6.04	Call	Bond Future	302.2300	0.3022	301.2300	0.3012	(0.331)	0	0	0
2022/05/10	R023	04/08/2022	6.04	Put	Bond Future	62.8700	0.0629	62.2400	0.0622	(1.002)	0	0	0
2022/05/10	R023	03/11/2022	6.25	Call	Bond Future	286.7800	0.2868	308.5900	0.3086	7.605	0	0	0
2022/05/10	R023	03/11/2022	6.25	Put	Bond Future	35.5700	0.0356	30.0600	0.0301	(15.491)	0	0	0
2022/05/10	R023	03/11/2022	6.26	Call	Bond Future	289.4100	0.2894	311.2800	0.3113	7.557	0	0	0
2022/05/10	R023	03/11/2022	6.26	Put	Bond Future	35.1400	0.0351	29.6900	0.0297	(15.509)	0	0	0
2022/05/10	R023	03/11/2022			Bond Future	5.4334	102.1716	5.3448	102.1989	(1.630)	0.0000	0.0000	0
2022/05/10	R023	03/11/2022	6.27	Call	Bond Future	291.8600	0.2919	313.8000	0.3138	7.517	0	0	0
2022/05/10	R023	03/11/2022	6.27	Put	Bond Future	34.5200	0.0345	29.1400	0.0291	(15.585)	0	0	0
2022/05/10	R035	05/05/2022			Bond Future	10.6400	89.4943	10.6400	89.4943	0.000	0.0000	0.0000	0
2022/05/10	R035	04/08/2022	9.53	Call	Bond Future	11.3700	0.0114	7.9600	0.0080	(29.991)	0	0	400
2022/05/10	R035	04/08/2022	9.53	Put	Bond Future	9,982.8000	9.9828	10,370.5000	10.3705	3.884	0	0	0
2022/05/10	R035	04/08/2022	9.84	Call	Bond Future	40.2400	0.0402	29.5000	0.0295	(26.690)	0	0	100
2022/05/10	R035	04/08/2022	9.84	Put	Bond Future	7,877.8500	7.8778	8,258.2200	8.2582	4.828	0	0	0
2022/05/10	R035	04/08/2022	10.53	Put	Bond Future	3,870.4300	3.8704	4,170.9700	4.1710	7.765	0	0	0
2022/05/10	R035	04/08/2022	11.13	Put	Bond Future	1,657.3300	1.6573	1,832.9900	1.8330	10.599	0	0	100
2022/05/10	R035	04/08/2022	10.64	Call	Bond Future	737.9700	0.7380	625.6200	0.6256	(15.224)	0	0	0
2022/05/10	R035	04/08/2022	10.64	Put	Bond Future	3,370.6700	3.3707	3,649.4300	3.6494	8.270	0	0	100
2022/05/10	R035	04/08/2022	10.72	Call	Bond Future	900.6400	0.9006	771.6300	0.7716	(14.324)	0	0	0
2022/05/10	R035	04/08/2022	10.72	Put	Bond Future	3,035.6900	3.0357	3,297.7900	3.2978	8.634	0	0	0
2022/05/10	R035	04/08/2022	10.73	Call	Bond Future	922.4300	0.9224	791.3100	0.7913	(14.215)	0	0	0
2022/05/10	R035	04/08/2022	10.73	Put	Bond Future	2,995.5500	2.9956	3,255.5400	3.2555	8.679	0	0	0
2022/05/10	R035	04/08/2022			Bond Future	11.0707	89.2113	11.1363	88.8202	0.593	0.0000	0.0000	131,665
2022/05/10	R035	04/08/2022	10.53	Call	Bond Future	546.8600	0.5469	456.2900	0.4563	(16.562)	0	0	400
2022/05/10	R035	04/08/2022	10.74	Call	Bond Future	944.5300	0.9445	811.2900	0.8113	(14.106)	0	0	0
2022/05/10	R035	04/08/2022	10.74	Put	Bond Future	2,955.7900	2.9558	3,213.6600	3.2137	8.724	0	0	0
2022/05/10	R035	04/08/2022	11.13	Call	Bond Future	2,010.7600	2.0108	1,795.3100	1.7953	(10.715)	0	0	0
2022/05/10	R035	04/08/2022	12.18	Call	Bond Future	6,562.1500	6.5622	6,209.3300	6.2093	(5.377)	0	0	0
2022/05/10	R035	04/08/2022	12.18	Put	Bond Future	281.9000	0.2819	320.1900	0.3202	13.583	0	0	400
2022/05/10	R035	03/11/2022	11.15	Call	Bond Future	2,203.0400	2.2030	2,023.2500	2.0232	(8.161)	0	0	0
2022/05/10	R035	03/11/2022	11.15	Put	Bond Future	2,824.0500	2.8240	3,017.5300	3.0175	6.851	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
2022/05/10	R035	03/11/2022	12.68	Call	Bond Future	8,270.5900	8.2706	7,943.9300	7.9439	(3.950)	0	0	0
2022/05/10	R035	03/11/2022	12.68	Put	Bond Future	524.2900	0.5243	570.9000	0.5709	8.890	0	0	1,000
2022/05/10	R035	03/11/2022	10.99	Call	Bond Future	1,770.7400	1.7707	1,613.9700	1.6140	(8.853)	0	0	0
2022/05/10	R035	03/11/2022	10.99	Put	Bond Future	3,341.5400	3.3415	3,558.0400	3.5580	6.479	0	0	582
2022/05/10	R035	03/11/2022	11.05	Call	Bond Future	1,927.1800	1.9272	1,761.7300	1.7617	(8.585)	0	0	1,000
2022/05/10	R035	03/11/2022	10.57	Call	Bond Future	859.9000	0.8599	763.6700	0.7637	(11.191)	0	0	0
2022/05/10	R035	03/11/2022	10.57	Put	Bond Future	4,996.7900	4.9968	5,273.8300	5.2738	5.544	0	0	582
2022/05/10	R035	03/11/2022			Bond Future	11.2560	86.0048	11.3203	85.6316	0.571	0.0000	0.0000	130
2022/05/10	R035	03/11/2022	11.14	Call	Bond Future	2,174.4700	2.1745	1,996.1000	1.9961	(8.203)	0	0	0
2022/05/10	R035	03/11/2022	11.14	Put	Bond Future	2,854.4100	2.8544	3,049.3100	3.0493	6.828	0	0	0
2022/05/10	R035	03/11/2022	11.05	Put	Bond Future	3,140.0500	3.1400	3,347.8700	3.3479	6.618	0	0	0
2022/05/10	R035	03/11/2022	11.13	Call	Bond Future	2,146.3300	2.1463	1,969.3900	1.9694	(8.244)	0	0	0
2022/05/10	R035	03/11/2022	11.13	Put	Bond Future	2,885.2500	2.8852	3,081.5800	3.0816	6.805	0	0	0
2022/05/10	R035	03/11/2022	9.82	Call	Bond Future	157.0600	0.1571	132.1500	0.1321	(15.860)	0	0	582
2022/05/10	R035	03/11/2022	9.82	Put	Bond Future	9,152.4900	9.1525	9,500.8500	9.5009	3.806	0	0	0
2022/05/10	R035	03/11/2022	10.30	Call	Bond Future	468.7400	0.4687	407.1600	0.4072	(13.137)	0	0	1,000
2022/05/10	R035	03/11/2022	10.30	Put	Bond Future	6,312.8200	6.3128	6,624.5100	6.6245	4.937	0	0	0
2022/05/10	R035	02/02/2023	13.22	Put	Bond Future	682.7700	0.6828	729.9000	0.7299	6.903	0	0	1,000
2022/05/10	R035	02/02/2023	10.88	Call	Bond Future	1,666.4700	1.6665	1,536.4000	1.5364	(7.805)	0	0	0
2022/05/10	R035	02/02/2023	10.88	Put	Bond Future	4,841.8800	4.8419	5,077.3600	5.0774	4.863	0	0	0
2022/05/10	R035	02/02/2023	9.81	Call	Bond Future	272.9900	0.2730	239.9700	0.2400	(12.096)	0	0	582
2022/05/10	R035	02/02/2023	9.81	Put	Bond Future	10,213.5100	10.2135	10,546.0400	10.5460	3.256	0	0	0
2022/05/10	R035	02/02/2023	10.30	Put	Bond Future	7,420.4900	7.4205	7,718.2600	7.7183	4.013	0	0	0
2022/05/10	R035	02/02/2023	10.66	Call	Bond Future	1,223.6300	1.2236	1,118.3500	1.1183	(8.604)	0	0	0
2022/05/10	R035	02/02/2023	10.66	Put	Bond Future	5,732.4800	5.7325	5,992.7500	5.9927	4.540	0	0	582
2022/05/10	R035	02/02/2023			Bond Future	11.4237	87.4435	11.4882	87.0780	0.564	0.0000	0.0000	0
2022/05/10	R035	02/02/2023	11.05	Call	Bond Future	2,058.5100	2.0585	1,909.0200	1.9090	(7.262)	0	0	1,000
2022/05/10	R035	02/02/2023	11.05	Put	Bond Future	4,223.0000	4.2230	4,439.0600	4.4391	5.116	0	0	0
2022/05/10	R035	02/02/2023	11.06	Call	Bond Future	2,082.5100	2.0825	1,931.9000	1.9319	(7.232)	0	0	0
2022/05/10	R035	02/02/2023	11.06	Put	Bond Future	4,188.0500	4.1881	4,402.9900	4.4030	5.132	0	0	582
2022/05/10	R035	02/02/2023	13.22	Call	Bond Future	10,064.4700	10.0645	9,746.0500	9.7461	(3.164)	0	0	0
2022/05/10	R035	02/02/2023	10.86	Call	Bond Future	1,623.3300	1.6233	1,495.5300	1.4955	(7.873)	0	0	0
2022/05/10	R035	02/02/2023	10.86	Put	Bond Future	4,918.7800	4.9188	5,156.5300	5.1565	4.834	0	0	0
2022/05/10	R035	02/02/2023	10.87	Call	Bond Future	1,644.8200	1.6448	1,515.8900	1.5159	(7.839)	0	0	0
2022/05/10	R035	02/02/2023	10.87	Put	Bond Future	4,880.2200	4.8802	5,116.8400	5.1168	4.849	0	0	0
2022/05/10	R035	02/02/2023	10.30	Call	Bond Future	666.6100	0.6666	598.8300	0.5988	(10.168)	0	0	1,000
2022/05/10	R035	04/05/2023	11.20	Call	Bond Future	2,430.6100	2.4306	2,279.1100	2.2791	(6.233)	0	0	0
2022/05/10	R035	04/05/2023	11.21	Call	Bond Future	2,454.9600	2.4550	2,302.4900	2.3025	(6.211)	0	0	0
2022/05/10	R035	04/05/2023	11.22	Put	Bond Future	4,510.5900	4.5106	4,714.2900	4.7143	4.516	0	0	0
2022/05/10	R035	04/05/2023			Bond Future	11.5791	84.4860	11.6435	84.1289	0.556	0.0000	0.0000	0
2022/05/10	R035	04/05/2023	11.20	Put	Bond Future	4,576.9500	4.5769	4,782.5900	4.7826	4.493	0	0	0
2022/05/10	R035	04/05/2023	11.21	Put	Bond Future	4,543.6800	4.5437	4,748.3500	4.7483	4.504	0	0	0
2022/05/10	R035	04/05/2023	11.22	Call	Bond Future	2,479.4400	2.4794	2,326.0000	2.3260	(6.188)	0	0	0
2022/05/10	R186	05/05/2022			Bond Future	8.2650	112.4533	8.2650	112.4533	0.000	0.0000	0.0000	0
2022/05/10	R186	04/08/2022	7.96	Call	Bond Future	140.9000	0.1409	139.0100	0.1390	(1.341)	0	0	3,600
2022/05/10	R186	04/08/2022	8.15	Call	Bond Future	254.8100	0.2548	252.3500	0.2523	(0.965)	0	0	0
2022/05/10	R186	04/08/2022	8.15	Put	Bond Future	2,872.0200	2.8720	2,860.4500	2.8605	(0.403)	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
2022/05/10	R186	04/08/2022	9.78	Call	Bond Future	3,600.2700	3.6003	3,603.9600	3.6040	0.102	0	0	0
2022/05/10	R186	04/08/2022	9.78	Put	Bond Future	236.0600	0.2361	230.6400	0.2306	(2.296)	0	0	3,600
2022/05/10	R186	04/08/2022			Bond Future	8.8490	107.2823	8.8465	107.2915	(0.028)	0.0000	0.0000	78,042
2022/05/10	R186	04/08/2022	6.96	Call	Bond Future	2.3800	0.0024	2.2700	0.0023	(4.622)	0	0	3,600
2022/05/10	R186	04/08/2022	6.96	Put	Bond Future	7,263.6700	7.2637	7,254.4500	7.2545	(0.127)	0	0	0
2022/05/10	R186	04/08/2022	7.96	Put	Bond Future	3,483.4300	3.4834	3,472.4300	3.4724	(0.316)	0	0	0
2022/05/10	R186	04/08/2022	8.13	Call	Bond Future	240.5300	0.2405	238.1200	0.2381	(1.002)	0	0	0
2022/05/10	R186	04/08/2022	8.13	Put	Bond Future	2,933.8100	2.9338	2,922.2900	2.9223	(0.393)	0	0	0
2022/05/10	R186	04/08/2022	8.14	Call	Bond Future	247.6600	0.2477	245.2200	0.2452	(0.985)	0	0	0
2022/05/10	R186	04/08/2022	8.14	Put	Bond Future	2,902.9000	2.9029	2,891.3500	2.8913	(0.398)	0	0	0
2022/05/10	R186	03/11/2022	8.53	Call	Bond Future	770.8500	0.7708	779.2400	0.7792	1.088	0	0	0
2022/05/10	R186	03/11/2022	8.53	Put	Bond Future	2,668.4900	2.6685	2,638.5200	2.6385	(1.123)	0	0	0
2022/05/10	R186	03/11/2022	8.54	Call	Bond Future	783.1100	0.7831	791.6200	0.7916	1.087	0	0	0
2022/05/10	R186	03/11/2022	8.54	Put	Bond Future	2,645.2000	2.6452	2,615.3500	2.6154	(1.128)	0	0	0
2022/05/10	R186	03/11/2022			Bond Future	9.0697	108.8202	9.0587	108.8586	(0.122)	0.0000	0.0000	11,129
2022/05/10	R186	03/11/2022	8.55	Call	Bond Future	795.4900	0.7955	804.1100	0.8041	1.084	0	0	0
2022/05/10	R186	03/11/2022	8.55	Put	Bond Future	2,622.0500	2.6220	2,592.3100	2.5923	(1.134)	0	0	0
2022/05/10	R186	02/02/2023	8.32	Call	Bond Future	553.3500	0.5534	564.3000	0.5643	1.979	0	0	0
2022/05/10	R186	02/02/2023	8.32	Put	Bond Future	3,658.1200	3.6581	3,612.7700	3.6128	(1.240)	0	0	0
2022/05/10	R186	02/02/2023	8.33	Call	Bond Future	564.0200	0.5640	575.1200	0.5751	1.968	0	0	0
2022/05/10	R186	02/02/2023	8.33	Put	Bond Future	3,634.8500	3.6349	3,589.6500	3.5896	(1.244)	0	0	0
2022/05/10	R186	02/02/2023			Bond Future	9.2515	105.3452	9.2343	105.4015	(0.186)	0.0000	0.0000	0
2022/05/10	R186	02/02/2023	8.34	Call	Bond Future	574.8100	0.5748	586.0600	0.5861	1.957	0	0	0
2022/05/10	R186	02/02/2023	8.34	Put	Bond Future	3,611.7100	3.6117	3,566.6600	3.5667	(1.247)	0	0	0
2022/05/10	R186	04/05/2023	8.83	Put	Bond Future	3,115.7600	3.1158	3,065.2400	3.0652	(1.621)	0	0	0
2022/05/10	R186	04/05/2023	8.84	Call	Bond Future	1,259.3100	1.2593	1,284.8500	1.2849	2.028	0	0	0
2022/05/10	R186	04/05/2023			Bond Future	9.4321	107.1981	9.4074	107.2740	(0.262)	0.0000	0.0000	0
2022/05/10	R186	04/05/2023	8.82	Call	Bond Future	1,234.5900	1.2346	1,259.7900	1.2598	2.041	0	0	0
2022/05/10	R186	04/05/2023	8.82	Put	Bond Future	3,134.6200	3.1346	3,083.9300	3.0839	(1.617)	0	0	0
2022/05/10	R186	04/05/2023	8.83	Call	Bond Future	1,247.1200	1.2471	1,272.4900	1.2725	2.034	0	0	0
2022/05/10	R186	04/05/2023	8.84	Put	Bond Future	3,096.5800	3.0966	3,046.2300	3.0462	(1.626)	0	0	0
2022/05/10	R197	05/05/2022			Bond Future	330.6003	330.6003	330.6003	330.6003	0.000	0.0000	0.0000	0
2022/05/10	R197	04/08/2022			Bond Future	326.5118	326.5118	326.6348	326.6348	0.038	0.0000	0.0000	625
2022/05/10	R197	03/11/2022			Bond Future	331.2676	331.2676	331.4804	331.4804	0.064	0.0000	0.0000	0
2022/05/10	R197	02/02/2023			Bond Future	328.1782	328.1782	328.4471	328.4471	0.082	0.0000	0.0000	0
2022/05/10	R197	04/05/2023			Bond Future	334.0099	334.0099	334.3414	334.3414	0.099	0.0000	0.0000	0
2022/05/10	R202	05/05/2022			Bond Future	252.8376	252.8376	252.8376	252.8376	0.000	0.0000	0.0000	0
2022/05/10	R202	04/08/2022			Bond Future	249.3153	249.3153	248.6473	248.6473	(0.268)	0.0000	0.0000	6,519
2022/05/10	R202	03/11/2022			Bond Future	252.9461	252.9461	252.3356	252.3356	(0.241)	0.0000	0.0000	0
2022/05/10	R202	02/02/2023			Bond Future	252.6069	252.6069	252.0263	252.0263	(0.230)	0.0000	0.0000	0
2022/05/10	R202	04/05/2023			Bond Future	257.0928	257.0928	256.5462	256.5462	(0.213)	0.0000	0.0000	0
2022/05/10	R209	05/05/2022			Bond Future	10.6150	69.3232	10.6150	69.3232	0.000	0.0000	0.0000	0
2022/05/10	R209	04/08/2022	10.57	Put	Bond Future	3,070.7700	3.0708	3,321.8900	3.3219	8.178	0	0	0
2022/05/10	R209	04/08/2022	10.58	Call	Bond Future	590.3300	0.5903	497.1100	0.4971	(15.791)	0	0	0
2022/05/10	R209	04/08/2022	10.58	Put	Bond Future	3,031.3600	3.0314	3,280.6900	3.2807	8.225	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2022/05/10	R209	04/08/2022			Bond Future	11.0338	68.9008	11.0994	68.5582	0.594	0.0000	0.0000	13,894
2022/05/10	R209	04/08/2022	10.57	Call	Bond Future	574.5500	0.5745	483.1200	0.4831	(15.913)	0	0	0
2022/05/10	R209	04/08/2022	10.59	Call	Bond Future	606.3900	0.6064	511.3700	0.5114	(15.670)	0	0	0
2022/05/10	R209	04/08/2022	10.59	Put	Bond Future	2,992.3000	2.9923	3,239.8300	3.2398	8.272	0	0	0
2022/05/10	R209	03/11/2022	11.03	Call	Bond Future	1,805.1000	1.8051	1,653.3800	1.6534	(8.405)	0	0	0
2022/05/10	R209	03/11/2022	11.03	Put	Bond Future	2,669.1900	2.6692	2,846.6400	2.8466	6.648	0	0	0
2022/05/10	R209	03/11/2022	10.50	Put	Bond Future	4,486.7200	4.4867	4,730.4000	4.7304	5.431	0	0	0
2022/05/10	R209	03/11/2022	9.25	Call	Bond Future	32.0000	0.0320	25.8500	0.0259	(19.219)	0	0	9,500
2022/05/10	R209	03/11/2022	9.25	Put	Bond Future	11,174.5800	11.1746	11,497.6000	11.4976	2.891	0	0	0
2022/05/10	R209	03/11/2022	9.50	Call	Bond Future	65.7200	0.0657	54.0700	0.0541	(17.727)	0	0	0
2022/05/10	R209	03/11/2022	9.50	Put	Bond Future	9,638.7900	9.6388	9,956.3100	9.9563	3.294	0	0	0
2022/05/10	R209	03/11/2022			Bond Future	11.1969	66.7440	11.2613	66.4148	0.575	0.0000	0.0000	4,135
2022/05/10	R209	03/11/2022	11.02	Call	Bond Future	1,780.9300	1.7809	1,630.4700	1.6305	(8.448)	0	0	0
2022/05/10	R209	03/11/2022	11.02	Put	Bond Future	2,697.3000	2.6973	2,876.0100	2.8760	6.626	0	0	0
2022/05/10	R209	03/11/2022	11.50	Call	Bond Future	3,133.1400	3.1331	2,925.7700	2.9258	(6.619)	0	0	0
2022/05/10	R209	03/11/2022	11.50	Put	Bond Future	1,603.6400	1.6036	1,725.4400	1.7254	7.595	0	0	0
2022/05/10	R209	03/11/2022	10.50	Call	Bond Future	771.2800	0.7713	685.7900	0.6858	(11.084)	0	0	0
2022/05/10	R209	03/11/2022	11.00	Call	Bond Future	1,733.4700	1.7335	1,585.5500	1.5856	(8.533)	0	0	0
2022/05/10	R209	03/11/2022	11.00	Put	Bond Future	2,754.5600	2.7546	2,935.8100	2.9358	6.580	0	0	9,500
2022/05/10	R209	03/11/2022	11.01	Call	Bond Future	1,757.1100	1.7571	1,607.9200	1.6079	(8.491)	0	0	0
2022/05/10	R209	03/11/2022	11.01	Put	Bond Future	2,725.8100	2.7258	2,905.7900	2.9058	6.603	0	0	0
2022/05/10	R209	03/11/2022	10.00	Call	Bond Future	230.4000	0.2304	196.1400	0.1961	(14.870)	0	0	0
2022/05/10	R209	03/11/2022	10.00	Put	Bond Future	6,793.2000	6.7932	7,088.1100	7.0881	4.341	0	0	9,500
2022/05/10	R209	02/02/2023	10.78	Call	Bond Future	1,398.0100	1.3980	1,285.1100	1.2851	(8.076)	0	0	0
2022/05/10	R209	02/02/2023	10.79	Call	Bond Future	1,416.8500	1.4169	1,302.9200	1.3029	(8.041)	0	0	0
2022/05/10	R209	02/02/2023	10.80	Put	Bond Future	4,233.9400	4.2339	4,442.7700	4.4428	4.932	0	0	0
2022/05/10	R209	02/02/2023			Bond Future	11.3401	67.8610	11.4046	67.5372	0.569	0.0000	0.0000	0
2022/05/10	R209	02/02/2023	10.78	Put	Bond Future	4,302.6900	4.3027	4,513.5800	4.5136	4.901	0	0	0
2022/05/10	R209	02/02/2023	10.79	Put	Bond Future	4,268.1000	4.2681	4,477.9600	4.4780	4.917	0	0	0
2022/05/10	R209	02/02/2023	10.80	Call	Bond Future	1,436.0500	1.4360	1,321.0900	1.3211	(8.005)	0	0	0
2022/05/10	R209	04/05/2023	11.09	Call	Bond Future	2,135.5700	2.1356	2,000.8100	2.0008	(6.310)	0	0	0
2022/05/10	R209	04/05/2023	11.09	Put	Bond Future	4,091.9900	4.0920	4,275.0400	4.2750	4.473	0	0	0
2022/05/10	R209	04/05/2023	11.10	Call	Bond Future	2,157.0300	2.1570	2,021.4100	2.0214	(6.287)	0	0	0
2022/05/10	R209	04/05/2023	11.10	Put	Bond Future	4,062.0200	4.0620	4,244.2100	4.2442	4.485	0	0	0
2022/05/10	R209	04/05/2023			Bond Future	11.4782	65.9051	11.5427	65.5873	0.563	0.0000	0.0000	0
2022/05/10	R209	04/05/2023	11.11	Call	Bond Future	2,178.3500	2.1784	2,041.8600	2.0419	(6.266)	0	0	0
2022/05/10	R209	04/05/2023	11.11	Put	Bond Future	4,031.9800	4.0320	4,213.3000	4.2133	4.497	0	0	0
2022/05/10	R210	05/05/2022			Bond Future	220.5324	220.5324	220.5324	220.5324	0.000	0.0000	0.0000	0
2022/05/10	R210	04/08/2022			Bond Future	222.2065	222.2065	222.4120	222.4120	0.093	0.0000	0.0000	1,025
2022/05/10	R210	03/11/2022			Bond Future	222.4921	222.4921	222.7601	222.7601	0.120	0.0000	0.0000	0
2022/05/10	R210	02/02/2023			Bond Future	226.2577	226.2577	226.5665	226.5665	0.136	0.0000	0.0000	0
2022/05/10	R210	04/05/2023			Bond Future	227.2333	227.2333	227.5869	227.5869	0.156	0.0000	0.0000	0
2022/05/10	R213	05/05/2022			Bond Future	10.1400	83.3223	10.1400	83.3223	0.000	0.0000	0.0000	0
2022/05/10	R213	04/08/2022	9.88	Call	Bond Future	263.1800	0.2632	238.3500	0.2384	(9.435)	0	0	0
2022/05/10	R213	04/08/2022	9.89	Call	Bond Future	271.5200	0.2715	246.1000	0.2461	(9.362)	0	0	0
2022/05/10	R213	04/08/2022	9.90	Put	Bond Future	3,847.1500	3.8471	3,960.5600	3.9606	2.948	0	0	0

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2022/05/10	R213	04/08/2022			Bond Future	10.6244	83.0454	10.6535	82.9060	0.274	0.0000	0.0000	26,734
2022/05/10	R213	04/08/2022	9.88	Put	Bond Future	3,931.6400	3.9316	4,046.2200	4.0462	2.914	0	0	0
2022/05/10	R213	04/08/2022	9.89	Put	Bond Future	3,889.2800	3.8893	4,003.2700	4.0033	2.931	0	0	0
2022/05/10	R213	04/08/2022	9.90	Call	Bond Future	280.0400	0.2800	254.0400	0.2540	(9.284)	0	0	0
2022/05/10	R213	03/11/2022	10.38	Call	Bond Future	1,123.6500	1.1236	1,077.3800	1.0774	(4.118)	0	0	0
2022/05/10	R213	03/11/2022	10.38	Put	Bond Future	3,221.7600	3.2218	3,294.9700	3.2950	2.272	0	0	0
2022/05/10	R213	03/11/2022	10.39	Call	Bond Future	1,141.1100	1.1411	1,094.3700	1.0944	(4.096)	0	0	0
2022/05/10	R213	03/11/2022	10.39	Put	Bond Future	3,191.1800	3.1912	3,263.9200	3.2639	2.279	0	0	0
2022/05/10	R213	03/11/2022	10.37	Call	Bond Future	1,106.3700	1.1064	1,060.5600	1.0606	(4.141)	0	0	0
2022/05/10	R213	03/11/2022	10.37	Put	Bond Future	3,252.5600	3.2526	3,326.2300	3.3262	2.265	0	0	200
2022/05/10	R213	03/11/2022	9.19	Call	Bond Future	102.6000	0.1026	95.0600	0.0951	(7.349)	0	0	476
2022/05/10	R213	03/11/2022	9.19	Put	Bond Future	8,184.9800	8.1850	8,296.9200	8.2969	1.368	0	0	0
2022/05/10	R213	03/11/2022			Bond Future	10.8239	80.6980	10.8496	80.5785	0.238	0.0000	0.0000	0
2022/05/10	R213	03/11/2022	10.40	Call	Bond Future	1,158.7200	1.1587	1,111.5300	1.1115	(4.073)	0	0	0
2022/05/10	R213	03/11/2022	10.40	Put	Bond Future	3,160.7800	3.1608	3,233.0700	3.2331	2.287	0	0	0
2022/05/10	R213	03/11/2022	9.98	Call	Bond Future	553.1700	0.5532	524.5900	0.5246	(5.167)	0	0	0
2022/05/10	R213	03/11/2022	9.98	Put	Bond Future	4,602.9700	4.6030	4,693.8700	4.6939	1.975	0	0	200
2022/05/10	R213	03/11/2022	10.19	Call	Bond Future	821.9400	0.8219	784.3000	0.7843	(4.579)	0	0	0
2022/05/10	R213	03/11/2022	10.19	Put	Bond Future	3,839.7600	3.8398	3,921.6000	3.9216	2.131	0	0	476
2022/05/10	R213	03/11/2022	9.13	Call	Bond Future	89.1300	0.0891	82.4400	0.0824	(7.506)	0	0	200
2022/05/10	R213	03/11/2022	9.13	Put	Bond Future	8,487.7800	8.4878	8,600.5700	8.6006	1.329	0	0	0
2022/05/10	R213	03/11/2022	9.84	Call	Bond Future	412.0100	0.4120	388.9300	0.3889	(5.602)	0	0	0
2022/05/10	R213	03/11/2022	9.84	Put	Bond Future	5,158.9600	5.1590	5,255.3600	5.2554	1.869	0	0	476
2022/05/10	R213	02/02/2023	10.43	Put	Bond Future	3,962.5400	3.9625	4,029.9500	4.0300	1.701	0	0	0
2022/05/10	R213	02/02/2023	12.20	Call	Bond Future	6,086.0800	6.0861	5,997.2900	5.9973	(1.459)	0	0	0
2022/05/10	R213	02/02/2023	12.20	Put	Bond Future	913.1700	0.9132	932.7500	0.9328	2.144	0	0	912
2022/05/10	R213	02/02/2023	10.22	Put	Bond Future	4,633.8400	4.6338	4,708.2600	4.7083	1.606	0	0	0
2022/05/10	R213	02/02/2023	10.23	Call	Bond Future	1,005.2700	1.0053	970.9900	0.9710	(3.410)	0	0	0
2022/05/10	R213	02/02/2023	10.35	Call	Bond Future	1,185.6600	1.1857	1,147.3900	1.1474	(3.228)	0	0	0
2022/05/10	R213	02/02/2023	10.35	Put	Bond Future	4,209.8000	4.2098	4,279.9000	4.2799	1.665	0	0	476
2022/05/10	R213	02/02/2023	10.01	Call	Bond Future	720.5100	0.7205	693.2800	0.6933	(3.779)	0	0	0
2022/05/10	R213	02/02/2023			Bond Future	11.0038	82.0472	11.0278	81.9388	0.218	0.0000	0.0000	0
2022/05/10	R213	02/02/2023	10.43	Call	Bond Future	1,316.2800	1.3163	1,275.3200	1.2753	(3.112)	0	0	912
2022/05/10	R213	02/02/2023	10.22	Call	Bond Future	990.9000	0.9909	956.9500	0.9569	(3.426)	0	0	0
2022/05/10	R213	02/02/2023	10.23	Put	Bond Future	4,600.4000	4.6004	4,674.4900	4.6745	1.611	0	0	0
2022/05/10	R213	02/02/2023	9.16	Call	Bond Future	164.4600	0.1645	155.8300	0.1558	(5.247)	0	0	476
2022/05/10	R213	02/02/2023	9.16	Put	Bond Future	9,080.7500	9.0808	9,180.4900	9.1805	1.098	0	0	0
2022/05/10	R213	02/02/2023	10.01	Put	Bond Future	5,375.6400	5.3756	5,456.7800	5.4568	1.509	0	0	476
2022/05/10	R213	02/02/2023	10.21	Call	Bond Future	976.6500	0.9767	943.0300	0.9430	(3.442)	0	0	0
2022/05/10	R213	02/02/2023	10.21	Put	Bond Future	4,667.4400	4.6674	4,742.1900	4.7422	1.602	0	0	0
2022/05/10	R213	04/05/2023	10.75	Call	Bond Future	1,919.1300	1.9191	1,876.3300	1.8763	(2.230)	0	0	0
2022/05/10	R213	04/05/2023	10.75	Put	Bond Future	3,800.2400	3.8002	3,853.6500	3.8537	1.405	0	0	0
2022/05/10	R213	04/05/2023			Bond Future	11.1718	79.9434	11.1938	79.8472	0.196	0.0000	0.0000	0
2022/05/10	R213	04/05/2023	10.74	Call	Bond Future	1,899.9800	1.9000	1,857.4400	1.8574	(2.239)	0	0	0
2022/05/10	R213	04/05/2023	10.74	Put	Bond Future	3,826.3800	3.8264	3,880.0500	3.8800	1.403	0	0	0
2022/05/10	R213	04/05/2023	10.73	Call	Bond Future	1,881.2400	1.8812	1,838.9700	1.8390	(2.247)	0	0	0
2022/05/10	R213	04/05/2023	10.73	Put	Bond Future	3,852.9500	3.8530	3,906.8900	3.9069	1.400	0	0	0

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2022/05/10	R214	05/05/2022			Bond Future	10.8850	66.4371	10.8850	66.4371	0.000	0.0000	0.0000	0
2022/05/10	R214	04/08/2022	10.98	Put	Bond Future	2,554.1700	2.5542	2,876.3400	2.8763	12.613	0	0	0
2022/05/10	R214	04/08/2022	10.99	Call	Bond Future	937.2800	0.9373	763.8300	0.7638	(18.506)	0	0	0
2022/05/10	R214	04/08/2022			Bond Future	11.2764	66.0438	11.3680	65.5508	0.812	0.0000	0.0000	15,134
2022/05/10	R214	04/08/2022	10.97	Call	Bond Future	894.9400	0.8949	726.8800	0.7269	(18.779)	0	0	0
2022/05/10	R214	04/08/2022	10.97	Put	Bond Future	2,589.5600	2.5896	2,914.4200	2.9144	12.545	0	0	0
2022/05/10	R214	04/08/2022	10.98	Call	Bond Future	915.9600	0.9160	745.2100	0.7452	(18.642)	0	0	0
2022/05/10	R214	04/08/2022	10.99	Put	Bond Future	2,519.1400	2.5191	2,838.6100	2.8386	12.682	0	0	0
2022/05/10	R214	03/11/2022	11.34	Call	Bond Future	2,078.0400	2.0780	1,845.9900	1.8460	(11.167)	0	0	0
2022/05/10	R214	03/11/2022	11.36	Put	Bond Future	2,519.6000	2.5196	2,766.6600	2.7667	9.806	0	0	0
2022/05/10	R214	03/11/2022			Bond Future	11.4330	63.7055	11.5246	63.2228	0.801	0.0000	0.0000	0
2022/05/10	R214	03/11/2022	11.34	Put	Bond Future	2,573.9400	2.5739	2,824.6200	2.8246	9.739	0	0	0
2022/05/10	R214	03/11/2022	11.35	Call	Bond Future	2,104.3000	2.1043	1,870.4300	1.8704	(11.114)	0	0	0
2022/05/10	R214	03/11/2022	11.35	Put	Bond Future	2,546.5700	2.5466	2,795.4300	2.7954	9.772	0	0	0
2022/05/10	R214	03/11/2022	11.36	Call	Bond Future	2,130.9000	2.1309	1,895.2300	1.8952	(11.060)	0	0	0
2022/05/10	R214	02/02/2023	11.07	Call	Bond Future	1,580.2400	1.5802	1,406.7900	1.4068	(10.976)	0	0	0
2022/05/10	R214	02/02/2023	11.07	Put	Bond Future	4,289.2800	4.2893	4,596.3100	4.5963	7.158	0	0	0
2022/05/10	R214	02/02/2023	11.08	Call	Bond Future	1,600.9900	1.6010	1,426.0100	1.4260	(10.929)	0	0	0
2022/05/10	R214	02/02/2023	11.08	Put	Bond Future	4,254.5100	4.2545	4,560.0100	4.5600	7.181	0	0	0
2022/05/10	R214	02/02/2023			Bond Future	11.5740	64.7711	11.6670	64.2906	0.804	0.0000	0.0000	0
2022/05/10	R214	02/02/2023	11.09	Call	Bond Future	1,621.6800	1.6217	1,445.1800	1.4452	(10.884)	0	0	0
2022/05/10	R214	02/02/2023	11.09	Put	Bond Future	4,219.7400	4.2197	4,523.7200	4.5237	7.204	0	0	0
2022/05/10	R214	04/05/2023	11.36	Call	Bond Future	2,342.2500	2.3422	2,136.0000	2.1360	(8.806)	0	0	0
2022/05/10	R214	04/05/2023	11.36	Put	Bond Future	4,137.2700	4.1373	4,408.9600	4.4090	6.567	0	0	0
2022/05/10	R214	04/05/2023	11.37	Call	Bond Future	2,365.1500	2.3651	2,157.6100	2.1576	(8.775)	0	0	0
2022/05/10	R214	04/05/2023	11.37	Put	Bond Future	4,106.7800	4.1068	4,377.1800	4.3772	6.584	0	0	0
2022/05/10	R214	04/05/2023			Bond Future	11.7036	62.6178	11.7977	62.1399	0.804	0.0000	0.0000	0
2022/05/10	R214	04/05/2023	11.38	Call	Bond Future	2,387.9200	2.3879	2,179.0800	2.1791	(8.746)	0	0	0
2022/05/10	R214	04/05/2023	11.38	Put	Bond Future	4,076.2300	4.0762	4,345.3300	4.3453	6.602	0	0	0
2022/05/10	R248	05/05/2022			Bond Future	10.8350	83.6814	10.8350	83.6814	0.000	0.0000	0.0000	0
2022/05/10	R248	04/08/2022	10.20	Call	Bond Future	87.3300	0.0873	60.2500	0.0603	(31.009)	0	0	1,700
2022/05/10	R248	04/08/2022	10.40	Put	Bond Future	6,292.3800	6.2924	6,824.8500	6.8249	8.462	0	0	0
2022/05/10	R248	04/08/2022	10.98	Call	Bond Future	1,242.8400	1.2428	1,025.8600	1.0259	(17.458)	0	0	0
2022/05/10	R248	04/08/2022	10.98	Put	Bond Future	3,017.3600	3.0174	3,388.7300	3.3887	12.308	0	0	0
2022/05/10	R248	04/08/2022	10.99	Call	Bond Future	1,271.1900	1.2712	1,050.9100	1.0509	(17.329)	0	0	0
2022/05/10	R248	04/08/2022	10.99	Put	Bond Future	2,974.7000	2.9747	3,342.7700	3.3428	12.373	0	0	0
2022/05/10	R248	04/08/2022			Bond Future	11.2346	83.1017	11.3212	82.5134	0.771	0.0000	0.0000	188,921
2022/05/10	R248	04/08/2022	9.70	Call	Bond Future	10.7500	0.0107	6.7300	0.0067	(37.395)	0	0	0
2022/05/10	R248	04/08/2022	9.70	Put	Bond Future	11,850.5200	11.8505	12,434.8500	12.4348	4.931	0	0	0
2022/05/10	R248	04/08/2022	10.20	Put	Bond Future	7,752.8200	7.7528	8,314.0900	8.3141	7.240	0	0	0
2022/05/10	R248	04/08/2022	10.40	Call	Bond Future	206.2400	0.2062	150.3600	0.1504	(27.095)	0	0	0
2022/05/10	R248	04/08/2022	11.00	Call	Bond Future	1,299.7400	1.2997	1,076.1700	1.0762	(17.201)	0	0	0
2022/05/10	R248	04/08/2022	11.00	Put	Bond Future	2,932.3400	2.9323	3,297.1200	3.2971	12.440	0	0	50
2022/05/10	R248	04/08/2022	10.90	Call	Bond Future	1,029.2500	1.0292	838.4800	0.8385	(18.535)	0	0	1,700
2022/05/10	R248	04/08/2022	10.90	Put	Bond Future	3,375.8000	3.3758	3,773.3800	3.7734	11.777	0	0	0
2022/05/10	R248	03/11/2022	11.32	Call	Bond Future	2,664.3900	2.6644	2,382.3000	2.3823	(10.587)	0	0	0
2022/05/10	R248	03/11/2022	11.30	Put	Bond Future	3,196.9000	3.1969	3,494.2100	3.4942	9.300	0	0	0



Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2022/05/10	R248	03/11/2022	11.31	Put	Bond Future	3,162.4500	3.1625	3,457.5800	3.4576	9.332	0	0	0
2022/05/10	R248	03/11/2022			Bond Future	11.3892	79.8710	11.4759	79.2959	0.761	0.0000	0.0000	0
2022/05/10	R248	03/11/2022	11.32	Put	Bond Future	3,128.5400	3.1285	3,421.4900	3.4215	9.364	0	0	0
2022/05/10	R248	03/11/2022	11.30	Call	Bond Future	2,597.6500	2.5976	2,319.9200	2.3199	(10.692)	0	0	0
2022/05/10	R248	03/11/2022	11.31	Call	Bond Future	2,630.8000	2.6308	2,350.8900	2.3509	(10.640)	0	0	0
2022/05/10	R248	02/02/2023	11.08	Call	Bond Future	2,095.9100	2.0959	1,880.0000	1.8800	(10.301)	0	0	0
2022/05/10	R248	02/02/2023	11.08	Put	Bond Future	5,125.0700	5.1251	5,480.8400	5.4808	6.942	0	0	0
2022/05/10	R248	02/02/2023			Bond Future	11.5284	81.2073	11.6165	80.6356	0.764	0.0000	0.0000	0
2022/05/10	R248	02/02/2023	11.06	Call	Bond Future	2,042.3900	2.0424	1,830.1800	1.8302	(10.390)	0	0	0
2022/05/10	R248	02/02/2023	11.06	Put	Bond Future	5,211.4700	5.2115	5,570.9400	5.5709	6.898	0	0	0
2022/05/10	R248	02/02/2023	11.07	Call	Bond Future	2,068.9300	2.0689	1,854.8700	1.8549	(10.346)	0	0	0
2022/05/10	R248	02/02/2023	11.07	Put	Bond Future	5,167.9900	5.1680	5,525.6100	5.5256	6.920	0	0	0
2022/05/10	R248	04/05/2023	11.35	Call	Bond Future	3,015.2200	3.0152	2,764.2400	2.7642	(8.324)	0	0	0
2022/05/10	R248	04/05/2023	11.35	Put	Bond Future	5,020.5800	5.0206	5,337.7000	5.3377	6.316	0	0	0
2022/05/10	R248	04/05/2023			Bond Future	11.6560	78.2039	11.7452	77.6358	0.766	0.0000	0.0000	0
2022/05/10	R248	04/05/2023	11.33	Call	Bond Future	2,957.2800	2.9573	2,709.4000	2.7094	(8.382)	0	0	0
2022/05/10	R248	04/05/2023	11.33	Put	Bond Future	5,096.9100	5.0969	5,417.1300	5.4171	6.283	0	0	0
2022/05/10	R248	04/05/2023	11.34	Call	Bond Future	2,986.0200	2.9860	2,736.6000	2.7366	(8.353)	0	0	0
2022/05/10	R248	04/05/2023	11.34	Put	Bond Future	5,058.4700	5.0585	5,377.1500	5.3772	6.300	0	0	0

**Total**

**1254852**