



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 22/06/2022 TO 22/06/2022

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
2022/06/22	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/06/22	0908	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/06/22	0957	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/06/22	0986	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/06/22	1386	28/02/2031		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/06/22	1409	28/02/2041		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/06/22	2025	04/08/2022		Bond Future	162.2187	162.2187	162.9118	162.9118	0.427	0.0000	0.0000	7,305
2022/06/22	2025	03/11/2022		Bond Future	164.6336	164.6336	165.3319	165.3319	0.424	0.0000	0.0000	0
2022/06/22	2025	02/02/2023		Bond Future	165.7433	165.7433	166.4448	166.4448	0.423	0.0000	0.0000	0
2022/06/22	2025	04/05/2023		Bond Future	168.9508	168.9508	169.6607	169.6607	0.420	0.0000	0.0000	0
2022/06/22	2029	04/08/2022		Bond Future	120.2778	120.2778	120.9767	120.9767	0.581	0.0000	0.0000	2,791
2022/06/22	2029	03/11/2022		Bond Future	120.8234	120.8234	121.5249	121.5249	0.581	0.0000	0.0000	0
2022/06/22	2029	02/02/2023		Bond Future	122.8728	122.8728	123.5827	123.5827	0.578	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
2022/06/22	2029	04/05/2023			Bond Future	123.9670	123.9670	124.6838	124.6838	0.578	0.0000	0.0000	0
2022/06/22	2030	04/08/2022	9.56	Call	Bond Future	80.2900	0.0803	119.0000	0.1190	48.213	0	0	0
2022/06/22	2030	04/08/2022	9.56	Put	Bond Future	3,585.0000	3.5850	3,295.8500	3.2958	(8.066)	0	0	0
2022/06/22	2030	04/08/2022	10.95	Call	Bond Future	3,256.7700	3.2568	3,567.8400	3.5678	9.551	0	0	0
2022/06/22	2030	04/08/2022	10.95	Put	Bond Future	163.1900	0.1632	146.4000	0.1464	(10.289)	0	0	800
2022/06/22	2030	04/08/2022			Bond Future	10.2818	88.5106	10.2127	88.8385	(0.672)	0.0000	0.0000	96,523
2022/06/22	2030	04/08/2022	8.30	Call	Bond Future	0.0300	0.0000	0.0500	0.0001	66.667	0	0	800
2022/06/22	2030	04/08/2022	8.30	Put	Bond Future	10,056.6000	10.0566	9,728.7600	9.7288	(3.260)	0	0	0
2022/06/22	2030	04/08/2022	9.05	Call	Bond Future	5.7900	0.0058	8.5600	0.0086	47.841	0	0	800
2022/06/22	2030	04/08/2022	9.05	Put	Bond Future	6,093.8600	6.0939	5,768.7700	5.7688	(5.335)	0	0	0
2022/06/22	2030	04/08/2022	9.54	Call	Bond Future	72.8700	0.0729	108.9600	0.1090	49.527	0	0	0
2022/06/22	2030	04/08/2022	9.54	Put	Bond Future	3,677.1900	3.6772	3,385.4200	3.3854	(7.935)	0	0	0
2022/06/22	2030	04/08/2022	9.55	Call	Bond Future	76.5000	0.0765	113.8600	0.1139	48.837	0	0	0
2022/06/22	2030	04/08/2022	9.55	Put	Bond Future	3,631.0000	3.6310	3,340.5000	3.3405	(8.001)	0	0	0
2022/06/22	2030	03/11/2022	10.10	Call	Bond Future	977.8700	0.9779	1,150.7400	1.1507	17.678	0	0	0
2022/06/22	2030	03/11/2022	10.10	Put	Bond Future	2,726.9900	2.7270	2,570.0600	2.5701	(5.755)	0	0	0
2022/06/22	2030	03/11/2022	10.20	Put	Bond Future	2,436.1800	2.4362	2,295.8300	2.2958	(5.761)	0	0	0
2022/06/22	2030	03/11/2022	9.70	Call	Bond Future	454.3000	0.4543	556.3100	0.5563	22.454	0	0	500
2022/06/22	2030	03/11/2022	9.70	Put	Bond Future	4,108.5200	4.1085	3,880.7300	3.8807	(5.544)	0	0	0
2022/06/22	2030	03/11/2022			Bond Future	10.4769	89.8079	10.4051	90.1377	(0.685)	0.0000	0.0000	18,796
2022/06/22	2030	03/11/2022	10.20	Call	Bond Future	1,155.4400	1.1554	1,344.8900	1.3449	16.396	0	0	500
2022/06/22	2030	03/11/2022	11.57	Call	Bond Future	5,220.4300	5.2204	5,549.8000	5.5498	6.309	0	0	0
2022/06/22	2030	03/11/2022	11.57	Put	Bond Future	387.9400	0.3879	387.5100	0.3875	(0.111)	0	0	500
2022/06/22	2030	03/11/2022	10.08	Call	Bond Future	944.5000	0.9445	1,114.0500	1.1141	17.951	0	0	0
2022/06/22	2030	03/11/2022	10.08	Put	Bond Future	2,787.6700	2.7877	2,627.4200	2.6274	(5.749)	0	0	0
2022/06/22	2030	03/11/2022	10.09	Call	Bond Future	961.0900	0.9611	1,132.2000	1.1322	17.804	0	0	0
2022/06/22	2030	03/11/2022	10.09	Put	Bond Future	2,757.2200	2.7572	2,598.5300	2.5985	(5.755)	0	0	0
2022/06/22	2030	02/02/2023	11.16	Put	Bond Future	1,317.2300	1.3172	1,284.8800	1.2849	(2.456)	0	0	400
2022/06/22	2030	02/02/2023	9.99	Call	Bond Future	953.9700	0.9540	1,119.5100	1.1195	17.353	0	0	0
2022/06/22	2030	02/02/2023	10.00	Call	Bond Future	966.5700	0.9666	1,135.0900	1.1351	17.435	0	0	0
2022/06/22	2030	02/02/2023	10.01	Put	Bond Future	3,900.6800	3.9007	3,737.5400	3.7375	(4.182)	0	0	0
2022/06/22	2030	02/02/2023	9.80	Call	Bond Future	737.7800	0.7378	850.9200	0.8509	15.335	0	0	0
2022/06/22	2030	02/02/2023	9.94	Put	Bond Future	4,136.9700	4.1370	3,955.4100	3.9554	(4.389)	0	0	102
2022/06/22	2030	02/02/2023	9.20	Call	Bond Future	293.3700	0.2934	348.4400	0.3484	18.772	0	0	0
2022/06/22	2030	02/02/2023	9.20	Put	Bond Future	7,057.2100	7.0572	6,779.5700	6.7796	(3.934)	0	0	0
2022/06/22	2030	02/02/2023	9.66	Call	Bond Future	604.0900	0.6041	696.1100	0.6961	15.233	0	0	0
2022/06/22	2030	02/02/2023	9.66	Put	Bond Future	5,160.0200	5.1600	4,919.3300	4.9193	(4.665)	0	0	102
2022/06/22	2030	02/02/2023	8.81	Put	Bond Future	8,833.1300	8.8331	8,535.0000	8.5350	(3.375)	0	0	0
2022/06/22	2030	02/02/2023	9.04	Call	Bond Future	222.7700	0.2228	267.5800	0.2676	20.115	0	0	0
2022/06/22	2030	02/02/2023	9.04	Put	Bond Future	7,770.2400	7.7702	7,482.3400	7.4823	(3.705)	0	0	0
2022/06/22	2030	02/02/2023	9.08	Put	Bond Future	7,589.6800	7.5897	7,304.2400	7.3042	(3.761)	0	0	0
2022/06/22	2030	02/02/2023			Bond Future	10.6550	87.3056	10.5801	87.6383	(0.703)	0.0000	0.0000	0
2022/06/22	2030	02/02/2023	11.12	Call	Bond Future	3,404.4000	3.4044	3,699.7200	3.6997	8.675	0	0	0
2022/06/22	2030	02/02/2023	11.12	Put	Bond Future	1,373.5300	1.3735	1,336.1400	1.3361	(2.722)	0	0	0
2022/06/22	2030	02/02/2023	11.16	Call	Bond Future	3,519.9700	3.5200	3,820.3300	3.8203	8.533	0	0	0
2022/06/22	2030	02/02/2023	9.99	Put	Bond Future	3,966.1700	3.9662	3,799.0000	3.7990	(4.215)	0	0	0
2022/06/22	2030	02/02/2023	10.00	Put	Bond Future	3,932.5100	3.9325	3,768.3200	3.7683	(4.175)	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 Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2022/06/22	2030	02/02/2023	10.01	Call	Bond Future	980.9800	0.9810	1,150.5500	1.1506	17.286	0	0	0
2022/06/22	2030	02/02/2023	9.80	Put	Bond Future	4,634.7500	4.6348	4,415.1800	4.4152	(4.737)	0	0	0
2022/06/22	2030	02/02/2023	9.83	Call	Bond Future	769.0900	0.7691	890.2200	0.8902	15.750	0	0	400
2022/06/22	2030	02/02/2023	9.83	Put	Bond Future	4,525.6300	4.5256	4,314.0500	4.3140	(4.675)	0	0	0
2022/06/22	2030	02/02/2023	9.94	Call	Bond Future	892.9900	0.8930	1,044.1400	1.0441	16.926	0	0	0
2022/06/22	2030	02/02/2023	9.79	Call	Bond Future	727.4900	0.7275	838.0100	0.8380	15.192	0	0	0
2022/06/22	2030	02/02/2023	9.79	Put	Bond Future	4,671.3300	4.6713	4,449.1400	4.4491	(4.756)	0	0	0
2022/06/22	2030	02/02/2023	8.81	Call	Bond Future	144.7400	0.1447	179.3200	0.1793	23.891	0	0	102
2022/06/22	2030	02/02/2023	9.08	Call	Bond Future	238.8900	0.2389	286.1600	0.2862	19.787	0	0	400
2022/06/22	2030	04/05/2023	10.53	Call	Bond Future	1,995.6500	1.9956	2,238.4400	2.2384	12.166	0	0	0
2022/06/22	2030	04/05/2023	10.53	Put	Bond Future	3,169.7900	3.1698	3,076.4700	3.0765	(2.944)	0	0	0
2022/06/22	2030	04/05/2023	11.34	Call	Bond Future	3,941.8200	3.9418	4,263.8100	4.2638	8.169	0	0	0
2022/06/22	2030	04/05/2023	11.34	Put	Bond Future	1,664.0500	1.6641	1,649.9300	1.6499	(0.849)	0	0	150
2022/06/22	2030	04/05/2023	10.00	Call	Bond Future	1,095.1600	1.0952	1,282.0000	1.2820	17.061	0	0	1,080
2022/06/22	2030	04/05/2023	10.00	Put	Bond Future	4,624.6100	4.6246	4,475.3400	4.4753	(3.228)	0	0	0
2022/06/22	2030	04/05/2023	10.42	Call	Bond Future	1,782.8000	1.7828	2,015.4800	2.0155	13.051	0	0	500
2022/06/22	2030	04/05/2023	10.42	Put	Bond Future	3,439.3600	3.4394	3,335.9300	3.3359	(3.007)	0	0	0
2022/06/22	2030	04/05/2023	10.52	Call	Bond Future	1,975.6900	1.9757	2,217.8200	2.2178	12.255	0	0	0
2022/06/22	2030	04/05/2023	10.52	Put	Bond Future	3,193.5500	3.1936	3,099.5700	3.0996	(2.943)	0	0	0
2022/06/22	2030	04/05/2023	9.58	Put	Bond Future	6,104.6000	6.1046	5,878.1100	5.8781	(3.710)	0	0	0
2022/06/22	2030	04/05/2023	9.67	Call	Bond Future	733.2200	0.7332	851.3400	0.8513	16.110	0	0	500
2022/06/22	2030	04/05/2023	9.67	Put	Bond Future	5,769.3300	5.7693	5,551.3400	5.5513	(3.778)	0	0	0
2022/06/22	2030	04/05/2023	9.78	Call	Bond Future	842.3000	0.8423	974.6500	0.9747	15.713	0	0	400
2022/06/22	2030	04/05/2023	9.78	Put	Bond Future	5,372.7100	5.3727	5,168.9500	5.1689	(3.792)	0	0	0
2022/06/22	2030	04/05/2023	9.03	Call	Bond Future	294.4600	0.2945	359.3400	0.3593	22.034	0	0	400
2022/06/22	2030	04/05/2023	9.03	Put	Bond Future	8,343.5600	8.3436	8,072.3300	8.0723	(3.251)	0	0	0
2022/06/22	2030	04/05/2023			Bond Future	10.8009	88.9838	10.7229	89.3199	(0.722)	0.0000	0.0000	0
2022/06/22	2030	04/05/2023	11.62	Call	Bond Future	4,765.2500	4.7652	5,106.2800	5.1063	7.157	0	0	0
2022/06/22	2030	04/05/2023	11.62	Put	Bond Future	1,334.2100	1.3342	1,339.1300	1.3391	0.369	0	0	400
2022/06/22	2030	04/05/2023	12.04	Call	Bond Future	6,092.4600	6.0925	6,446.3100	6.4463	5.808	0	0	0
2022/06/22	2030	04/05/2023	12.04	Put	Bond Future	968.7000	0.9687	986.4400	0.9864	1.831	0	0	1,080
2022/06/22	2030	04/05/2023	12.50	Call	Bond Future	7,621.3700	7.6214	7,976.9400	7.9769	4.665	0	0	0
2022/06/22	2030	04/05/2023	12.50	Put	Bond Future	693.5300	0.6935	712.9900	0.7130	2.806	0	0	500
2022/06/22	2030	04/05/2023	10.54	Call	Bond Future	2,015.7100	2.0157	2,259.1500	2.2591	12.077	0	0	0
2022/06/22	2030	04/05/2023	10.54	Put	Bond Future	3,146.1600	3.1462	3,053.4900	3.0535	(2.945)	0	0	0
2022/06/22	2030	04/05/2023	9.58	Call	Bond Future	652.1100	0.6521	761.7300	0.7617	16.810	0	0	150
2022/06/22	2032	04/08/2022	8.97	Call	Bond Future	0.1100	0.0001	0.1600	0.0002	45.455	0	0	800
2022/06/22	2032	04/08/2022	8.97	Put	Bond Future	10,055.8300	10.0558	9,719.1000	9.7191	(3.349)	0	0	0
2022/06/22	2032	04/08/2022	9.40	Call	Bond Future	2.4300	0.0024	3.5600	0.0036	46.502	0	0	0
2022/06/22	2032	04/08/2022	9.40	Put	Bond Future	7,451.7700	7.4518	7,116.1200	7.1161	(4.504)	0	0	0
2022/06/22	2032	04/08/2022	9.72	Call	Bond Future	16.8700	0.0169	24.0000	0.0240	42.264	0	0	800
2022/06/22	2032	04/08/2022	9.72	Put	Bond Future	5,587.1400	5.5871	5,257.4900	5.2575	(5.900)	0	0	0
2022/06/22	2032	04/08/2022	10.21	Put	Bond Future	2,988.2700	2.9883	2,731.6800	2.7317	(8.587)	0	0	0
2022/06/22	2032	04/08/2022	10.22	Call	Bond Future	207.8900	0.2079	290.2200	0.2902	39.603	0	0	0
2022/06/22	2032	04/08/2022	9.80	Call	Bond Future	26.0600	0.0261	38.1800	0.0382	46.508	0	0	900
2022/06/22	2032	04/08/2022	10.20	Put	Bond Future	3,035.3100	3.0353	2,776.5200	2.7765	(8.526)	0	0	0
2022/06/22	2032	04/08/2022			Bond Future	10.7225	88.3198	10.6595	88.6566	(0.588)	0.0000	0.0000	90,189

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
2022/06/22	2032	04/08/2022	11.89	Call	Bond Future	5,967.2500	5.9673	6,300.5000	6.3005	5.585	0	0	0
2022/06/22	2032	04/08/2022	11.89	Put	Bond Future	40.2800	0.0403	36.7500	0.0367	(8.764)	0	0	0
2022/06/22	2032	04/08/2022	10.70	Call	Bond Future	1,058.8600	1.0589	1,268.9700	1.2690	19.843	0	0	0
2022/06/22	2032	04/08/2022	10.70	Put	Bond Future	1,178.9300	1.1789	1,052.2600	1.0523	(10.744)	0	0	7,500
2022/06/22	2032	04/08/2022	11.00	Call	Bond Future	2,025.2400	2.0252	2,297.3000	2.2973	13.433	0	0	0
2022/06/22	2032	04/08/2022	11.00	Put	Bond Future	564.1500	0.5641	499.4300	0.4994	(11.472)	0	0	7,500
2022/06/22	2032	04/08/2022	11.60	Call	Bond Future	4,606.4500	4.6064	4,937.4700	4.9375	7.186	0	0	0
2022/06/22	2032	04/08/2022	11.60	Put	Bond Future	98.7300	0.0987	92.9700	0.0930	(5.834)	0	0	800
2022/06/22	2032	04/08/2022	10.21	Call	Bond Future	199.0300	0.1990	279.2200	0.2792	40.290	0	0	0
2022/06/22	2032	04/08/2022	10.22	Put	Bond Future	2,941.5600	2.9416	2,687.1100	2.6871	(8.650)	0	0	0
2022/06/22	2032	04/08/2022	10.50	Call	Bond Future	591.3700	0.5914	759.6800	0.7597	28.461	0	0	900
2022/06/22	2032	04/08/2022	10.50	Put	Bond Future	1,787.7200	1.7877	1,619.2500	1.6193	(9.424)	0	0	0
2022/06/22	2032	04/08/2022	9.80	Put	Bond Future	5,134.4300	5.1344	4,809.7700	4.8098	(6.323)	0	0	0
2022/06/22	2032	04/08/2022	10.10	Call	Bond Future	119.3100	0.1193	177.0500	0.1770	48.395	0	0	0
2022/06/22	2032	04/08/2022	10.10	Put	Bond Future	3,522.9500	3.5230	3,243.9100	3.2439	(7.921)	0	0	0
2022/06/22	2032	04/08/2022	10.20	Call	Bond Future	190.4500	0.1905	268.4400	0.2684	40.950	0	0	0
2022/06/22	2032	03/11/2022	10.56	Put	Bond Future	2,920.1700	2.9202	2,791.3300	2.7913	(4.412)	0	0	180
2022/06/22	2032	03/11/2022	10.16	Call	Bond Future	455.0000	0.4550	569.9700	0.5700	25.268	0	0	0
2022/06/22	2032	03/11/2022	10.16	Put	Bond Future	4,471.0300	4.4710	4,246.9800	4.2470	(5.011)	0	0	180
2022/06/22	2032	03/11/2022	9.46	Put	Bond Future	8,066.4100	8.0664	7,747.8200	7.7478	(3.950)	0	0	0
2022/06/22	2032	03/11/2022	9.92	Call	Bond Future	267.8000	0.2678	319.6400	0.3196	19.358	0	0	750
2022/06/22	2032	03/11/2022	9.92	Put	Bond Future	5,618.3000	5.6183	5,331.1200	5.3311	(5.112)	0	0	0
2022/06/22	2032	03/11/2022	10.11	Put	Bond Future	4,701.0600	4.7011	4,458.1700	4.4582	(5.167)	0	0	454
2022/06/22	2032	03/11/2022	9.31	Put	Bond Future	8,917.8900	8.9179	8,593.2700	8.5933	(3.640)	0	0	0
2022/06/22	2032	03/11/2022	9.36	Call	Bond Future	62.8000	0.0628	79.0100	0.0790	25.812	0	0	454
2022/06/22	2032	03/11/2022	9.36	Put	Bond Future	8,631.6800	8.6317	8,308.8700	8.3089	(3.740)	0	0	0
2022/06/22	2032	03/11/2022			Bond Future	10.9121	85.4625	10.8468	85.8015	(0.599)	0.0000	0.0000	84,030
2022/06/22	2032	03/11/2022	11.55	Call	Bond Future	4,019.5400	4.0195	4,347.6900	4.3477	8.164	0	0	0
2022/06/22	2032	03/11/2022	11.55	Put	Bond Future	801.4900	0.8015	790.6200	0.7906	(1.356)	0	0	500
2022/06/22	2032	03/11/2022	12.30	Call	Bond Future	7,081.6800	7.0817	7,429.1900	7.4292	4.907	0	0	0
2022/06/22	2032	03/11/2022	12.30	Put	Bond Future	286.3300	0.2863	294.8200	0.2948	2.965	0	0	750
2022/06/22	2032	03/11/2022	10.56	Call	Bond Future	1,070.6700	1.0707	1,280.8500	1.2809	19.631	0	0	0
2022/06/22	2032	03/11/2022	10.66	Call	Bond Future	1,286.1600	1.2862	1,510.5600	1.5106	17.447	0	0	0
2022/06/22	2032	03/11/2022	10.66	Put	Bond Future	2,605.0200	2.6050	2,490.4000	2.4904	(4.400)	0	0	0
2022/06/22	2032	03/11/2022	10.67	Call	Bond Future	1,308.9100	1.3089	1,534.5800	1.5346	17.241	0	0	750
2022/06/22	2032	03/11/2022	10.67	Put	Bond Future	2,574.9500	2.5750	2,461.6000	2.4616	(4.402)	0	0	0
2022/06/22	2032	03/11/2022	10.21	Call	Bond Future	504.6300	0.5046	639.9000	0.6399	26.806	0	0	500
2022/06/22	2032	03/11/2022	10.21	Put	Bond Future	4,245.9400	4.2459	4,042.1900	4.0422	(4.799)	0	0	0
2022/06/22	2032	03/11/2022	10.49	Call	Bond Future	933.4500	0.9334	1,132.5200	1.1325	21.326	0	0	0
2022/06/22	2032	03/11/2022	10.49	Put	Bond Future	3,156.9800	3.1570	3,017.0300	3.0170	(4.433)	0	0	454
2022/06/22	2032	03/11/2022	9.46	Call	Bond Future	83.2100	0.0832	103.6400	0.1036	24.552	0	0	500
2022/06/22	2032	03/11/2022	10.11	Call	Bond Future	409.1900	0.4092	505.3200	0.5053	23.493	0	0	0
2022/06/22	2032	03/11/2022	9.31	Call	Bond Future	54.3400	0.0543	68.7400	0.0687	26.500	0	0	180
2022/06/22	2032	02/02/2023	11.69	Call	Bond Future	4,342.2900	4.3423	4,677.6000	4.6776	7.722	0	0	0
2022/06/22	2032	02/02/2023	11.69	Put	Bond Future	1,357.4000	1.3574	1,350.5900	1.3506	(0.502)	0	0	0
2022/06/22	2032	02/02/2023	10.40	Call	Bond Future	1,001.9700	1.0020	1,187.0900	1.1871	18.476	0	0	0
2022/06/22	2032	02/02/2023	10.40	Put	Bond Future	4,540.6600	4.5407	4,383.6600	4.3837	(3.458)	0	0	0
2022/06/22	2032	02/02/2023	10.50	Call	Bond Future	1,173.5600	1.1736	1,373.5100	1.3735	17.038	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
2022/06/22	2032	02/02/2023	10.50	Put	Bond Future	4,182.1700	4.1822	4,040.0000	4.0400	(3.399)	0	0	454
2022/06/22	2032	02/02/2023	10.67	Call	Bond Future	1,503.1700	1.5032	1,721.0300	1.7210	14.493	0	0	750
2022/06/22	2032	02/02/2023	10.67	Put	Bond Future	3,620.3500	3.6204	3,496.0900	3.4961	(3.432)	0	0	0
2022/06/22	2032	02/02/2023	10.22	Call	Bond Future	740.3500	0.7403	892.4100	0.8924	20.539	0	0	500
2022/06/22	2032	02/02/2023	10.22	Put	Bond Future	5,243.9500	5.2439	5,053.8900	5.0539	(3.624)	0	0	0
2022/06/22	2032	02/02/2023	9.47	Call	Bond Future	189.8000	0.1898	231.2800	0.2313	21.855	0	0	500
2022/06/22	2032	02/02/2023	9.47	Put	Bond Future	8,867.7900	8.8678	8,567.1500	8.5672	(3.390)	0	0	0
2022/06/22	2032	02/02/2023	9.92	Call	Bond Future	450.0900	0.4501	527.2100	0.5272	17.134	0	0	750
2022/06/22	2032	02/02/2023	9.92	Put	Bond Future	6,593.2200	6.5932	6,328.2200	6.3282	(4.019)	0	0	0
2022/06/22	2032	02/02/2023			Bond Future	11.0833	86.8947	11.0156	87.2368	(0.611)	0.0000	0.0000	0
2022/06/22	2032	02/02/2023	11.84	Call	Bond Future	4,873.6000	4.8736	5,217.4000	5.2174	7.054	0	0	0
2022/06/22	2032	02/02/2023	11.84	Put	Bond Future	1,172.6500	1.1727	1,174.3300	1.1743	0.143	0	0	500
2022/06/22	2032	02/02/2023	12.75	Call	Bond Future	8,366.2200	8.3662	8,725.4300	8.7254	4.294	0	0	0
2022/06/22	2032	02/02/2023	12.75	Put	Bond Future	498.1200	0.4981	515.2100	0.5152	3.431	0	0	750
2022/06/22	2032	02/02/2023	10.38	Call	Bond Future	969.5500	0.9695	1,151.9000	1.1519	18.808	0	0	0
2022/06/22	2032	02/02/2023	10.38	Put	Bond Future	4,614.7600	4.6148	4,454.9900	4.4550	(3.462)	0	0	0
2022/06/22	2032	02/02/2023	10.39	Call	Bond Future	985.6800	0.9857	1,169.5300	1.1695	18.652	0	0	0
2022/06/22	2032	02/02/2023	10.39	Put	Bond Future	4,577.6100	4.5776	4,419.3400	4.4193	(3.457)	0	0	0
2022/06/22	2032	02/02/2023	10.16	Call	Bond Future	673.3300	0.6733	805.6600	0.8057	19.653	0	0	0
2022/06/22	2032	02/02/2023	10.16	Put	Bond Future	5,501.6800	5.5017	5,291.8900	5.2919	(3.813)	0	0	454
2022/06/22	2032	02/02/2023	9.31	Call	Bond Future	134.6300	0.1346	166.7100	0.1667	23.828	0	0	454
2022/06/22	2032	02/02/2023	9.31	Put	Bond Future	9,736.3700	9.7364	9,426.3300	9.4263	(3.184)	0	0	0
2022/06/22	2032	04/05/2023	10.89	Call	Bond Future	2,053.5000	2.0535	2,298.1600	2.2982	11.914	0	0	0
2022/06/22	2032	04/05/2023	10.89	Put	Bond Future	3,709.7000	3.7097	3,608.5000	3.6085	(2.728)	0	0	0
2022/06/22	2032	04/05/2023			Bond Future	11.2225	84.4032	11.1524	84.7490	(0.625)	0.0000	0.0000	0
2022/06/22	2032	04/05/2023	10.87	Call	Bond Future	2,009.3900	2.0094	2,252.1600	2.2522	12.082	0	0	0
2022/06/22	2032	04/05/2023	10.87	Put	Bond Future	3,766.5700	3.7666	3,663.4800	3.6635	(2.737)	0	0	0
2022/06/22	2032	04/05/2023	10.88	Call	Bond Future	2,031.3800	2.0314	2,274.9400	2.2749	11.990	0	0	0
2022/06/22	2032	04/05/2023	10.88	Put	Bond Future	3,738.0500	3.7381	3,635.7500	3.6357	(2.737)	0	0	0
2022/06/22	2033	04/08/2022			Bond Future	115.2285	115.2285	115.9225	115.9225	0.602	0.0000	0.0000	7,428
2022/06/22	2033	03/11/2022			Bond Future	115.6154	115.6154	116.3116	116.3116	0.602	0.0000	0.0000	0
2022/06/22	2033	02/02/2023			Bond Future	117.5762	117.5762	118.2809	118.2809	0.599	0.0000	0.0000	0
2022/06/22	2033	04/05/2023			Bond Future	118.4825	118.4825	119.1938	119.1938	0.600	0.0000	0.0000	0
2022/06/22	2037	04/08/2022	10.89	Call	Bond Future	375.8800	0.3759	551.1500	0.5512	46.629	0	0	0
2022/06/22	2037	04/08/2022	10.89	Put	Bond Future	2,810.6000	2.8106	2,484.6600	2.4847	(11.597)	0	0	0
2022/06/22	2037	04/08/2022	10.90	Call	Bond Future	390.3400	0.3903	570.2200	0.5702	46.083	0	0	0
2022/06/22	2037	04/08/2022	11.95	Call	Bond Future	4,069.9700	4.0700	4,546.2000	4.5462	11.701	0	0	0
2022/06/22	2037	04/08/2022	11.95	Put	Bond Future	232.2500	0.2323	207.2700	0.2073	(10.756)	0	0	1,050
2022/06/22	2037	04/08/2022	10.91	Put	Bond Future	2,714.6900	2.7147	2,397.9000	2.3979	(11.669)	0	0	0
2022/06/22	2037	04/08/2022			Bond Future	11.2868	80.5739	11.2037	81.0751	(0.737)	0.0000	0.0000	139,485
2022/06/22	2037	04/08/2022	10.10	Call	Bond Future	6.3500	0.0064	11.1300	0.0111	75.276	0	0	50
2022/06/22	2037	04/08/2022	10.10	Put	Bond Future	7,622.6200	7.6226	7,126.1900	7.1262	(6.513)	0	0	0
2022/06/22	2037	04/08/2022	10.90	Put	Bond Future	2,762.3700	2.7624	2,441.0400	2.4410	(11.632)	0	0	50
2022/06/22	2037	04/08/2022	10.91	Call	Bond Future	405.2800	0.4053	589.7000	0.5897	45.504	0	0	0
2022/06/22	2037	04/08/2022	11.21	Call	Bond Future	1,061.7200	1.0617	1,357.8900	1.3579	27.895	0	0	1,050
2022/06/22	2037	04/08/2022	11.21	Put	Bond Future	1,524.6600	1.5247	1,319.6200	1.3196	(13.448)	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
2022/06/22	2037	04/08/2022	11.42	Call	Bond Future	1,741.3500	1.7413	2,106.4600	2.1065	20.967	0	0	0
2022/06/22	2037	04/08/2022	11.42	Put	Bond Future	947.9100	0.9479	811.8100	0.8118	(14.358)	0	0	50
2022/06/22	2037	03/11/2022	11.32	Call	Bond Future	1,862.8100	1.8628	2,150.5300	2.1505	15.445	0	0	0
2022/06/22	2037	03/11/2022	11.30	Put	Bond Future	2,740.7000	2.7407	2,518.0300	2.5180	(8.125)	0	0	0
2022/06/22	2037	03/11/2022	11.31	Call	Bond Future	1,835.0300	1.8350	2,120.6000	2.1206	15.562	0	0	0
2022/06/22	2037	03/11/2022	11.31	Put	Bond Future	2,708.4600	2.7085	2,488.1500	2.4881	(8.134)	0	0	0
2022/06/22	2037	03/11/2022			Bond Future	11.4578	81.7550	11.3719	82.2609	(0.750)	0.0000	0.0000	2,000
2022/06/22	2037	03/11/2022	11.32	Put	Bond Future	2,676.7000	2.6767	2,458.5400	2.4585	(8.150)	0	0	0
2022/06/22	2037	03/11/2022	11.30	Call	Bond Future	1,807.6600	1.8077	2,090.8700	2.0909	15.667	0	0	0
2022/06/22	2037	02/02/2023	11.03	Call	Bond Future	1,335.7900	1.3358	1,639.9300	1.6399	22.769	0	0	0
2022/06/22	2037	02/02/2023	11.03	Put	Bond Future	4,803.2500	4.8032	4,595.4600	4.5955	(4.326)	0	0	0
2022/06/22	2037	02/02/2023	11.04	Call	Bond Future	1,356.7800	1.3568	1,662.6600	1.6627	22.545	0	0	0
2022/06/22	2037	02/02/2023	11.04	Put	Bond Future	4,763.2000	4.7632	4,557.1500	4.5571	(4.326)	0	0	0
2022/06/22	2037	02/02/2023			Bond Future	11.6160	78.8679	11.5271	79.3799	(0.765)	0.0000	0.0000	0
2022/06/22	2037	02/02/2023	11.05	Call	Bond Future	1,377.9700	1.3780	1,685.3200	1.6853	22.305	0	0	0
2022/06/22	2037	02/02/2023	11.05	Put	Bond Future	4,723.4200	4.7234	4,518.8400	4.5188	(4.331)	0	0	0
2022/06/22	2037	04/05/2023	11.30	Call	Bond Future	2,055.4900	2.0555	2,409.9300	2.4099	17.244	0	0	0
2022/06/22	2037	04/05/2023	11.30	Put	Bond Future	4,641.5300	4.6415	4,476.9600	4.4770	(3.546)	0	0	0
2022/06/22	2037	04/05/2023	11.31	Call	Bond Future	2,079.3700	2.0794	2,435.2500	2.4353	17.115	0	0	0
2022/06/22	2037	04/05/2023	11.31	Put	Bond Future	4,606.4500	4.6064	4,443.3200	4.4433	(3.541)	0	0	0
2022/06/22	2037	04/05/2023			Bond Future	11.7489	80.3857	11.6571	80.9047	(0.782)	0.0000	0.0000	0
2022/06/22	2037	04/05/2023	11.32	Call	Bond Future	2,103.6800	2.1037	2,460.7000	2.4607	16.971	0	0	0
2022/06/22	2037	04/05/2023	11.32	Put	Bond Future	4,571.8600	4.5719	4,409.8700	4.4099	(3.543)	0	0	0
2022/06/22	2038	04/08/2022			Bond Future	129.3424	129.3424	130.6928	130.6928	1.044	0.0000	0.0000	4,102
2022/06/22	2038	03/11/2022			Bond Future	131.2680	131.2680	132.6345	132.6345	1.041	0.0000	0.0000	0
2022/06/22	2038	02/02/2023			Bond Future	131.6019	131.6019	132.9832	132.9832	1.050	0.0000	0.0000	0
2022/06/22	2038	04/05/2023			Bond Future	134.1502	134.1502	135.5541	135.5541	1.047	0.0000	0.0000	0
2022/06/22	2040	04/08/2022	9.70	Put	Bond Future	12,142.7400	12.1427	11,705.9500	11.7060	(3.597)	0	0	0
2022/06/22	2040	04/08/2022	11.05	Call	Bond Future	510.5600	0.5106	646.4600	0.6465	26.618	0	0	0
2022/06/22	2040	04/08/2022	11.05	Put	Bond Future	2,770.7500	2.7707	2,469.6800	2.4697	(10.866)	0	0	0
2022/06/22	2040	04/08/2022	12.24	Put	Bond Future	163.0700	0.1631	133.1300	0.1331	(18.360)	0	0	460
2022/06/22	2040	04/08/2022			Bond Future	11.3938	82.2590	11.3262	82.6960	(0.594)	0.0000	0.0000	124,552
2022/06/22	2040	04/08/2022	9.70	Call	Bond Future	0.1700	0.0002	0.3500	0.0004	105.882	0	0	460
2022/06/22	2040	04/08/2022	10.70	Call	Bond Future	112.7100	0.1127	161.9000	0.1619	43.643	0	0	460
2022/06/22	2040	04/08/2022	10.70	Put	Bond Future	4,775.3400	4.7753	4,387.5600	4.3876	(8.120)	0	0	0
2022/06/22	2040	04/08/2022	11.03	Call	Bond Future	474.3800	0.4744	603.9900	0.6040	27.322	0	0	0
2022/06/22	2040	04/08/2022	11.03	Put	Bond Future	2,869.0400	2.8690	2,561.6800	2.5617	(10.713)	0	0	0
2022/06/22	2040	04/08/2022	11.04	Call	Bond Future	492.2500	0.4923	624.9900	0.6250	26.966	0	0	0
2022/06/22	2040	04/08/2022	11.04	Put	Bond Future	2,819.6300	2.8196	2,515.4000	2.5154	(10.790)	0	0	0
2022/06/22	2040	04/08/2022	12.24	Call	Bond Future	5,333.9700	5.3340	5,741.0000	5.7410	7.631	0	0	0
2022/06/22	2040	03/11/2022	12.52	Call	Bond Future	6,396.5600	6.3966	6,862.0500	6.8621	7.277	0	0	0
2022/06/22	2040	03/11/2022	11.39	Call	Bond Future	1,866.5200	1.8665	2,193.3500	2.1934	17.510	0	0	0
2022/06/22	2040	03/11/2022	11.40	Call	Bond Future	1,896.4300	1.8964	2,224.6400	2.2246	17.307	0	0	0
2022/06/22	2040	03/11/2022	11.41	Put	Bond Future	2,876.8300	2.8768	2,765.6800	2.7657	(3.864)	0	0	0
2022/06/22	2040	03/11/2022	10.70	Call	Bond Future	423.6800	0.4237	581.7400	0.5817	37.306	0	0	1,100
2022/06/22	2040	03/11/2022	11.20	Call	Bond Future	1,343.5500	1.3435	1,640.3000	1.6403	22.087	0	0	1,100

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
2022/06/22	2040	03/11/2022	11.20	Put	Bond Future	3,655.8500	3.6558	3,511.8700	3.5119	(3.938)	0	0	0
2022/06/22	2040	03/11/2022			Bond Future	11.5598	83.4649	11.4900	83.9057	(0.604)	0.0000	0.0000	3,965
2022/06/22	2040	03/11/2022	11.50	Call	Bond Future	2,208.5500	2.2085	2,549.3700	2.5494	15.432	0	0	1,500
2022/06/22	2040	03/11/2022	11.50	Put	Bond Future	2,585.7300	2.5857	2,485.8200	2.4858	(3.864)	0	0	0
2022/06/22	2040	03/11/2022	12.52	Put	Bond Future	698.3000	0.6983	723.0600	0.7231	3.546	0	0	1,100
2022/06/22	2040	03/11/2022	11.39	Put	Bond Future	2,944.9800	2.9450	2,831.0800	2.8311	(3.868)	0	0	0
2022/06/22	2040	03/11/2022	11.40	Put	Bond Future	2,910.7500	2.9107	2,798.2300	2.7982	(3.866)	0	0	0
2022/06/22	2040	03/11/2022	11.41	Call	Bond Future	1,926.5800	1.9266	2,256.1600	2.2562	17.107	0	0	0
2022/06/22	2040	03/11/2022	10.70	Put	Bond Future	6,124.7100	6.1247	5,842.0400	5.8420	(4.615)	0	0	0
2022/06/22	2040	03/11/2022	10.80	Call	Bond Future	543.5200	0.5435	743.1700	0.7432	36.733	0	0	1,500
2022/06/22	2040	03/11/2022	10.80	Put	Bond Future	5,549.8800	5.5499	5,308.8000	5.3088	(4.344)	0	0	0
2022/06/22	2040	02/02/2023	12.24	Call	Bond Future	4,996.1900	4.9962	5,360.2900	5.3603	7.288	0	0	0
2022/06/22	2040	02/02/2023	12.24	Put	Bond Future	1,859.3900	1.8594	1,777.8200	1.7778	(4.387)	0	0	0
2022/06/22	2040	02/02/2023	12.27	Call	Bond Future	5,117.5600	5.1176	5,484.5100	5.4845	7.170	0	0	0
2022/06/22	2040	02/02/2023	12.27	Put	Bond Future	1,807.9100	1.8079	1,729.1900	1.7292	(4.354)	0	0	400
2022/06/22	2040	02/02/2023	11.12	Call	Bond Future	1,453.0500	1.4531	1,662.5300	1.6625	14.417	0	0	0
2022/06/22	2040	02/02/2023	11.12	Put	Bond Future	5,236.6300	5.2366	5,000.4400	5.0004	(4.510)	0	0	0
2022/06/22	2040	02/02/2023	10.93	Call	Bond Future	1,060.7300	1.0607	1,236.2300	1.2362	16.545	0	0	0
2022/06/22	2040	02/02/2023	10.96	Call	Bond Future	1,117.7600	1.1178	1,298.5500	1.2985	16.174	0	0	400
2022/06/22	2040	02/02/2023	10.96	Put	Bond Future	5,969.1000	5.9691	5,704.2200	5.7042	(4.438)	0	0	0
2022/06/22	2040	02/02/2023			Bond Future	11.7135	80.3562	11.6413	80.8019	(0.616)	0.0000	0.0000	0
2022/06/22	2040	02/02/2023	11.10	Call	Bond Future	1,408.3300	1.4083	1,614.3400	1.6143	14.628	0	0	0
2022/06/22	2040	02/02/2023	11.10	Put	Bond Future	5,324.2400	5.3242	5,084.5800	5.0846	(4.501)	0	0	0
2022/06/22	2040	02/02/2023	11.11	Call	Bond Future	1,430.5900	1.4306	1,638.3400	1.6383	14.522	0	0	0
2022/06/22	2040	02/02/2023	11.11	Put	Bond Future	5,280.2900	5.2803	5,042.3700	5.0424	(4.506)	0	0	0
2022/06/22	2040	02/02/2023	10.21	Call	Bond Future	271.8300	0.2718	342.6900	0.3427	26.068	0	0	400
2022/06/22	2040	02/02/2023	10.21	Put	Bond Future	10,419.1200	10.4191	10,044.3100	10.0443	(3.597)	0	0	0
2022/06/22	2040	02/02/2023	10.93	Put	Bond Future	6,114.6200	6.1146	5,844.4500	5.8445	(4.418)	0	0	0
2022/06/22	2040	02/02/2023	10.18	Call	Bond Future	254.9600	0.2550	322.6100	0.3226	26.534	0	0	0
2022/06/22	2040	02/02/2023	10.18	Put	Bond Future	10,624.5200	10.6245	10,246.5000	10.2465	(3.558)	0	0	0
2022/06/22	2040	04/05/2023	12.78	Call	Bond Future	7,001.9200	7.0019	7,496.7200	7.4967	7.067	0	0	0
2022/06/22	2040	04/05/2023	12.78	Put	Bond Future	1,646.2500	1.6463	1,689.6800	1.6897	2.638	0	0	400
2022/06/22	2040	04/05/2023	13.45	Put	Bond Future	1,001.7800	1.0018	1,056.9400	1.0569	5.506	0	0	500
2022/06/22	2040	04/05/2023	11.43	Call	Bond Future	2,338.2100	2.3382	2,681.8700	2.6819	14.698	0	0	0
2022/06/22	2040	04/05/2023	11.43	Put	Bond Future	4,891.8600	4.8919	4,784.1500	4.7842	(2.202)	0	0	0
2022/06/22	2040	04/05/2023	10.73	Put	Bond Future	8,125.9700	8.1260	7,854.8200	7.8548	(3.337)	0	0	0
2022/06/22	2040	04/05/2023			Bond Future	11.8427	81.9031	11.7682	82.3545	(0.629)	0.0000	0.0000	0
2022/06/22	2040	04/05/2023	13.45	Call	Bond Future	9,841.4900	9.8415	10,348.0200	10.3480	5.147	0	0	0
2022/06/22	2040	04/05/2023	11.42	Call	Bond Future	2,311.9100	2.3119	2,654.6400	2.6546	14.825	0	0	0
2022/06/22	2040	04/05/2023	11.42	Put	Bond Future	4,929.0200	4.9290	4,820.3800	4.8204	(2.204)	0	0	0
2022/06/22	2040	04/05/2023	11.48	Call	Bond Future	2,471.7500	2.4718	2,821.0800	2.8211	14.133	0	0	500
2022/06/22	2040	04/05/2023	11.48	Put	Bond Future	4,709.2200	4.7092	4,607.1800	4.6072	(2.167)	0	0	0
2022/06/22	2040	04/05/2023	10.73	Call	Bond Future	939.0200	0.9390	1,119.2400	1.1192	19.192	0	0	500
2022/06/22	2040	04/05/2023	10.92	Call	Bond Future	1,220.5000	1.2205	1,465.0400	1.4650	20.036	0	0	400
2022/06/22	2040	04/05/2023	10.92	Put	Bond Future	7,110.6400	7.1106	6,903.8100	6.9038	(2.909)	0	0	0
2022/06/22	2040	04/05/2023	11.41	Call	Bond Future	2,285.7600	2.2858	2,627.2500	2.6273	14.940	0	0	0
2022/06/22	2040	04/05/2023	11.41	Put	Bond Future	4,966.4200	4.9664	4,856.5400	4.8565	(2.212)	0	0	0
2022/06/22	2040	04/05/2023	10.17	Call	Bond Future	379.3500	0.3794	480.4500	0.4805	26.651	0	0	400

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
2022/06/22	2040	04/05/2023	10.17	Put	Bond Future	11,569.0600	11.5691	11,218.7900	11.2188	(3.028)	0	0	0
2022/06/22	2044	04/08/2022	11.08	Call	Bond Future	540.2700	0.5403	681.6100	0.6816	26.161	0	0	0
2022/06/22	2044	04/08/2022	11.08	Put	Bond Future	2,773.8700	2.7739	2,473.2900	2.4733	(10.836)	0	0	0
2022/06/22	2044	04/08/2022	11.09	Call	Bond Future	559.8300	0.5598	704.4100	0.7044	25.826	0	0	0
2022/06/22	2044	04/08/2022	11.09	Put	Bond Future	2,725.0100	2.7250	2,427.6700	2.4277	(10.912)	0	0	0
2022/06/22	2044	04/08/2022			Bond Future	11.4139	79.0449	11.3466	79.4869	(0.590)	0.0000	0.0000	88,448
2022/06/22	2044	04/08/2022	11.10	Call	Bond Future	579.9400	0.5799	727.7800	0.7278	25.492	0	0	0
2022/06/22	2044	04/08/2022	11.10	Put	Bond Future	2,676.8000	2.6768	2,382.7200	2.3827	(10.986)	0	0	0
2022/06/22	2044	03/11/2022	11.40	Put	Bond Future	3,000.1600	3.0002	2,886.8700	2.8869	(3.776)	0	0	0
2022/06/22	2044	03/11/2022	11.41	Call	Bond Future	1,923.0400	1.9230	2,257.0600	2.2571	17.369	0	0	0
2022/06/22	2044	03/11/2022	11.41	Put	Bond Future	2,964.9900	2.9650	2,853.1400	2.8531	(3.772)	0	0	0
2022/06/22	2044	03/11/2022	10.60	Call	Bond Future	327.2200	0.3272	436.0100	0.4360	33.247	0	0	1,600
2022/06/22	2044	03/11/2022	10.60	Put	Bond Future	6,968.5500	6.9686	6,631.4700	6.6315	(4.837)	0	0	0
2022/06/22	2044	03/11/2022	11.30	Call	Bond Future	1,603.2900	1.6033	1,922.3300	1.9223	19.899	0	0	1,600
2022/06/22	2044	03/11/2022	11.30	Put	Bond Future	3,369.0600	3.3691	3,242.2300	3.2422	(3.765)	0	0	0
2022/06/22	2044	03/11/2022			Bond Future	11.5713	80.2037	11.5019	80.6496	(0.600)	0.0000	0.0000	0
2022/06/22	2044	03/11/2022	11.40	Call	Bond Future	1,892.8600	1.8929	2,225.4400	2.2254	17.570	0	0	0
2022/06/22	2044	03/11/2022	11.39	Call	Bond Future	1,862.7300	1.8627	2,194.0500	2.1941	17.787	0	0	0
2022/06/22	2044	03/11/2022	11.39	Put	Bond Future	3,035.4700	3.0355	2,920.9200	2.9209	(3.774)	0	0	0
2022/06/22	2044	02/02/2023	11.15	Call	Bond Future	1,535.2700	1.5353	1,755.0700	1.7551	14.317	0	0	0
2022/06/22	2044	02/02/2023	11.15	Put	Bond Future	5,219.2700	5.2193	4,988.1400	4.9881	(4.428)	0	0	0
2022/06/22	2044	02/02/2023	11.14	Call	Bond Future	1,511.7900	1.5118	1,729.6000	1.7296	14.407	0	0	0
2022/06/22	2044	02/02/2023	11.14	Put	Bond Future	5,263.3900	5.2634	5,030.2700	5.0303	(4.429)	0	0	0
2022/06/22	2044	02/02/2023			Bond Future	11.7169	77.1656	11.6451	77.6165	(0.613)	0.0000	0.0000	0
2022/06/22	2044	02/02/2023	11.16	Call	Bond Future	1,558.7300	1.5587	1,780.5200	1.7805	14.229	0	0	0
2022/06/22	2044	02/02/2023	11.16	Put	Bond Future	5,175.2200	5.1752	4,946.0800	4.9461	(4.428)	0	0	0
2022/06/22	2044	04/05/2023	11.42	Call	Bond Future	2,354.9300	2.3549	2,709.1000	2.7091	15.040	0	0	0
2022/06/22	2044	04/05/2023	11.42	Put	Bond Future	5,001.2600	5.0013	4,898.5600	4.8986	(2.053)	0	0	0
2022/06/22	2044	04/05/2023	11.41	Call	Bond Future	2,328.4000	2.3284	2,681.2900	2.6813	15.156	0	0	0
2022/06/22	2044	04/05/2023	11.41	Put	Bond Future	5,039.7700	5.0398	4,935.7900	4.9358	(2.063)	0	0	0
2022/06/22	2044	04/05/2023			Bond Future	11.8389	78.6512	11.7648	79.1081	(0.625)	0.0000	0.0000	0
2022/06/22	2044	04/05/2023	11.43	Call	Bond Future	2,381.9000	2.3819	2,737.0500	2.7370	14.910	0	0	0
2022/06/22	2044	04/05/2023	11.43	Put	Bond Future	4,963.2800	4.9633	4,861.5600	4.8616	(2.049)	0	0	0
2022/06/22	2046	04/08/2022			Bond Future	118.4539	118.4539	120.2445	120.2445	1.512	0.0000	0.0000	16,569
2022/06/22	2046	03/11/2022			Bond Future	118.2615	118.2615	120.0686	120.0686	1.528	0.0000	0.0000	1,566
2022/06/22	2046	02/02/2023			Bond Future	120.2680	120.2680	122.1024	122.1024	1.525	0.0000	0.0000	0
2022/06/22	2046	04/05/2023			Bond Future	120.5804	120.5804	122.4416	122.4416	1.543	0.0000	0.0000	0
2022/06/22	2050	04/08/2022			Bond Future	120.2251	120.2251	122.0279	122.0279	1.499	0.0000	0.0000	11,293
2022/06/22	2050	03/11/2022			Bond Future	122.0143	122.0143	123.8402	123.8402	1.496	0.0000	0.0000	0
2022/06/22	2050	02/02/2023			Bond Future	121.9818	121.9818	123.8300	123.8300	1.515	0.0000	0.0000	0
2022/06/22	2050	04/05/2023			Bond Future	124.3433	124.3433	126.2233	126.2233	1.512	0.0000	0.0000	0
2022/06/22	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/06/22	8608	21/12/2026			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 Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2022/06/22	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/06/22	AL37	04/08/2022			Index Future	822.0120	822.0120	822.5220	822.5220	0.062	0.0000	0.0000	0
2022/06/22	AL37	03/11/2022			Index Future	834.1490	834.1490	834.6580	834.6580	0.061	0.0000	0.0000	0
2022/06/22	AL37	02/02/2023			Index Future	848.0760	848.0760	848.5850	848.5850	0.060	0.0000	0.0000	0
2022/06/22	AL37	04/05/2023			Index Future	864.2540	864.2540	864.7640	864.7640	0.059	0.0000	0.0000	0
2022/06/22	AL7T	04/08/2022			Index Future	930.3320	930.3320	933.5780	933.5780	0.349	0.0000	0.0000	0
2022/06/22	AL7T	03/11/2022			Index Future	944.0690	944.0690	947.3530	947.3530	0.348	0.0000	0.0000	0
2022/06/22	AL7T	02/02/2023			Index Future	959.8310	959.8310	963.1610	963.1610	0.347	0.0000	0.0000	0
2022/06/22	AL7T	04/05/2023			Index Future	978.1410	978.1410	981.5250	981.5250	0.346	0.0000	0.0000	0
2022/06/22	ALBI	04/08/2022			Index Future	826.3380	826.3380	829.4090	829.4090	0.372	0.0000	0.0000	136
2022/06/22	ALBI	03/11/2022			Index Future	838.5400	838.5400	841.6470	841.6470	0.371	0.0000	0.0000	0
2022/06/22	ALBI	02/02/2023			Index Future	852.5390	852.5390	855.6910	855.6910	0.370	0.0000	0.0000	0
2022/06/22	ALBI	04/05/2023			Index Future	868.8030	868.8030	872.0060	872.0060	0.369	0.0000	0.0000	0
2022/06/22	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/06/22	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/06/22	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/06/22	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/06/22	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/06/22	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/06/22	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/06/22	C040	06/10/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/06/22	C040	31/01/2040			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/06/22	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/06/22	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/06/22	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/06/22	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/06/22	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/06/22	C202	07/12/2033			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 Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2022/06/22	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2022/06/22	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/06/22	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/06/22	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/06/22	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/06/22	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/06/22	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/06/22	C303	28/02/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/06/22	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/06/22	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/06/22	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/06/22	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/06/22	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/06/22	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/06/22	ES33	04/08/2022			Bond Future	12.0836	75.3828	12.0093	75.7422	(0.615)	0.0000	0.0000	350
2022/06/22	ES33	03/11/2022			Bond Future	12.3075	72.7223	12.2305	73.0847	(0.626)	0.0000	0.0000	0
2022/06/22	ES33	02/02/2023			Bond Future	12.5201	73.9580	12.4402	74.3244	(0.638)	0.0000	0.0000	0
2022/06/22	ES33	04/05/2023			Bond Future	12.6993	71.6022	12.6166	71.9733	(0.652)	0.0000	0.0000	0
2022/06/22	ES42	04/08/2022			Bond Future	12.4883	73.4515	12.4197	73.8298	(0.549)	0.0000	0.0000	4,769
2022/06/22	ES42	03/11/2022			Bond Future	12.6949	70.2852	12.6238	70.6668	(0.560)	0.0000	0.0000	0
2022/06/22	ES42	02/02/2023			Bond Future	12.8844	71.4815	12.8107	71.8676	(0.572)	0.0000	0.0000	0
2022/06/22	ES42	04/05/2023			Bond Future	13.0529	68.6074	12.9765	68.9986	(0.585)	0.0000	0.0000	0
2022/06/22	GOVI	04/08/2022	819.28	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/06/22	GOVI	04/08/2022	819.28	Put	GOVI	42,670.0000	4.2670	12,050.0000	1.2050	(71.760)	0	0	0
2022/06/22	GOVI	04/08/2022			GOVI	815.0130	815.0130	818.0750	818.0750	0.376	0.0000	0.0000	1,111
2022/06/22	GOVI	04/08/2022	819.26	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/06/22	GOVI	04/08/2022	819.26	Put	GOVI	42,470.0000	4.2470	11,850.0000	1.1850	(72.098)	0	0	0
2022/06/22	GOVI	04/08/2022	819.27	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/06/22	GOVI	04/08/2022	819.27	Put	GOVI	42,570.0000	4.2570	11,950.0000	1.1950	(71.929)	0	0	0
2022/06/22	GOVI	03/11/2022	820.41	Call	GOVI	66,370.0000	6.6370	97,360.0000	9.7360	46.693	0	0	0
2022/06/22	GOVI	03/11/2022	820.41	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/06/22	GOVI	03/11/2022	820.42	Call	GOVI	66,270.0000	6.6270	97,260.0000	9.7260	46.763	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
2022/06/22	GOVI	03/11/2022	820.42	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/06/22	GOVI	03/11/2022			GOVI	827.0470	827.0470	830.1460	830.1460	0.375	0.0000	0.0000	0
2022/06/22	GOVI	03/11/2022	820.43	Call	GOVI	66,170.0000	6.6170	97,160.0000	9.7160	46.834	0	0	0
2022/06/22	GOVI	03/11/2022	820.43	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/06/22	GOVI	02/02/2023	850.82	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/06/22	GOVI	02/02/2023	850.82	Put	GOVI	99,650.0000	9.9650	68,220.0000	6.8220	(31.540)	0	0	0
2022/06/22	GOVI	02/02/2023	850.83	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/06/22	GOVI	02/02/2023	850.83	Put	GOVI	99,750.0000	9.9750	68,320.0000	6.8320	(31.509)	0	0	0
2022/06/22	GOVI	02/02/2023			GOVI	840.8550	840.8550	843.9980	843.9980	0.374	0.0000	0.0000	0
2022/06/22	GOVI	02/02/2023	850.84	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/06/22	GOVI	02/02/2023	850.84	Put	GOVI	99,850.0000	9.9850	68,420.0000	6.8420	(31.477)	0	0	0
2022/06/22	GOVI	04/05/2023	852.86	Call	GOVI	40,350.0000	4.0350	72,290.0000	7.2290	79.157	0	0	0
2022/06/22	GOVI	04/05/2023	852.86	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/06/22	GOVI	04/05/2023	852.87	Call	GOVI	40,250.0000	4.0250	72,190.0000	7.2190	79.354	0	0	0
2022/06/22	GOVI	04/05/2023	852.87	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/06/22	GOVI	04/05/2023			GOVI	856.8950	856.8950	860.0890	860.0890	0.373	0.0000	0.0000	0
2022/06/22	GOVI	04/05/2023	852.88	Call	GOVI	40,150.0000	4.0150	72,090.0000	7.2090	79.552	0	0	0
2022/06/22	GOVI	04/05/2023	852.88	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/06/22	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2022/06/22	IGOV	04/08/2022			Index Future	320.6240	320.6240	323.1320	323.1320	0.782	0.0000	0.0000	759
2022/06/22	IGOV	03/11/2022			Index Future	325.4370	325.4370	327.9800	327.9800	0.781	0.0000	0.0000	16
2022/06/22	IGOV	02/02/2023			Index Future	330.9470	330.9470	333.5300	333.5300	0.780	0.0000	0.0000	0
2022/06/22	IGOV	04/05/2023			Index Future	337.3360	337.3360	339.9660	339.9660	0.780	0.0000	0.0000	0
2022/06/22	IS05	20/09/2022			Interest Rate Swap	93.5000	93.5000	93.5000	93.5000	0.000	0.0000	0.0000	0
2022/06/22	IS05	20/12/2022			Interest Rate Swap	94.0600	94.0600	94.0600	94.0600	0.000	0.0000	0.0000	0
2022/06/22	IS05	22/03/2023			Interest Rate Swap	86.5400	86.5400	86.5400	86.5400	0.000	0.0000	0.0000	0
2022/06/22	IS05	20/06/2023			Interest Rate Swap	92.1700	92.1700	92.1700	92.1700	0.000	0.0000	0.0000	0
2022/06/22	IS05	19/09/2023			Interest Rate Swap	94.8800	94.8800	94.8800	94.8800	0.000	0.0000	0.0000	0
2022/06/22	IS10	17/12/2025			Interest Rate Swap	80.2800	80.2800	80.2800	80.2800	0.000	0.0000	0.0000	0
2022/06/22	IS10	16/03/2026			Interest Rate Swap	76.8200	76.8200	76.8200	76.8200	0.000	0.0000	0.0000	0
2022/06/22	IS10	15/06/2026			Interest Rate Swap	75.2400	75.2400	75.2400	75.2400	0.000	0.0000	0.0000	0
2022/06/22	IS10	21/09/2026			Interest Rate Swap	77.2700	77.2700	77.2700	77.2700	0.000	0.0000	0.0000	0
2022/06/22	IS10	21/12/2026			Interest Rate Swap	81.3000	81.3000	81.3000	81.3000	0.000	0.0000	0.0000	0
2022/06/22	IS10	15/03/2027			Interest Rate Swap	79.8000	79.8000	79.8000	79.8000	0.000	0.0000	0.0000	0
2022/06/22	IS10	21/06/2027			Interest Rate Swap	81.8600	81.8600	81.8600	81.8600	0.000	0.0000	0.0000	0
2022/06/22	IS10	20/09/2027			Interest Rate Swap	87.6100	87.6100	87.6100	87.6100	0.000	0.0000	0.0000	0
2022/06/22	IS10	20/12/2027			Interest Rate Swap	87.9400	87.9400	87.9400	87.9400	0.000	0.0000	0.0000	0
2022/06/22	IS10	22/03/2028			Interest Rate Swap	80.8900	80.8900	80.8900	80.8900	0.000	0.0000	0.0000	0
2022/06/22	IS10	20/06/2028			Interest Rate Swap	88.6800	88.6800	88.6800	88.6800	0.000	0.0000	0.0000	0
2022/06/22	IS10	19/09/2028			Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0.000	0.0000	0.0000	0
2022/06/22	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	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 Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2022/06/22	JBAF	20/07/2022			Jibar Tradeable Future	5.0850	94.9150	5.0750	94.9250	(0.197)	0.0000	0.0000	0
2022/06/22	JBAF	17/08/2022			Jibar Tradeable Future	5.5600	94.4400	5.6000	94.4000	0.719	0.0000	0.0000	0
2022/06/22	JBAF	21/09/2022			Jibar Tradeable Future	5.7350	94.2650	5.7650	94.2350	0.523	0.0000	0.0000	0
2022/06/22	JBAF	19/10/2022			Jibar Tradeable Future	6.1400	93.8600	6.1900	93.8100	0.814	0.0000	0.0000	0
2022/06/22	JBAF	16/11/2022			Jibar Tradeable Future	6.2500	93.7500	6.3000	93.7000	0.800	0.0000	0.0000	0
2022/06/22	JBAF	21/12/2022			Jibar Tradeable Future	6.6650	93.3350	6.7250	93.2750	0.900	0.0000	0.0000	68
2022/06/22	JBAF	15/03/2023			Jibar Tradeable Future	7.1200	92.8800	7.2000	92.8000	1.124	0.0000	0.0000	0
2022/06/22	JBAF	21/06/2023			Jibar Tradeable Future	7.6050	92.3950	7.6250	92.3750	0.263	0.0000	0.0000	0
2022/06/22	JBAF	20/09/2023			Jibar Tradeable Future	7.7300	92.2700	7.9050	92.0950	2.264	0.0000	0.0000	75
2022/06/22	JBAF	20/12/2023			Jibar Tradeable Future	7.9300	92.0700	7.9100	92.0900	(0.252)	0.0000	0.0000	172
2022/06/22	JBAF	20/03/2024			Jibar Tradeable Future	8.1500	91.8500	8.1850	91.8150	0.429	0.0000	0.0000	0
2022/06/22	JBAF	19/06/2024			Jibar Tradeable Future	8.2150	91.7850	8.0950	91.9050	(1.461)	0.0000	0.0000	0
2022/06/22	R023	04/08/2022	6.05	Call	Bond Future	212.8100	0.2128	210.9500	0.2109	(0.874)	0	0	0
2022/06/22	R023	04/08/2022	6.05	Put	Bond Future	28.3700	0.0284	30.8600	0.0309	8.777	0	0	0
2022/06/22	R023	04/08/2022			Bond Future	5.7124	104.5290	5.7204	104.5246	0.139	0.0000	0.0000	25,523
2022/06/22	R023	04/08/2022	6.03	Call	Bond Future	203.7600	0.2038	201.9100	0.2019	(0.908)	0	0	0
2022/06/22	R023	04/08/2022	6.03	Put	Bond Future	30.2300	0.0302	32.7300	0.0327	8.270	0	0	0
2022/06/22	R023	04/08/2022	6.04	Call	Bond Future	208.3300	0.2083	206.4200	0.2064	(0.917)	0	0	0
2022/06/22	R023	04/08/2022	6.04	Put	Bond Future	29.3400	0.0293	31.7800	0.0318	8.316	0	0	0
2022/06/22	R023	03/11/2022	6.25	Call	Bond Future	245.3900	0.2454	244.9400	0.2449	(0.183)	0	0	0
2022/06/22	R023	03/11/2022	6.25	Put	Bond Future	23.5700	0.0236	30.7400	0.0307	30.420	0	0	0
2022/06/22	R023	03/11/2022	6.26	Call	Bond Future	248.0700	0.2481	247.5400	0.2475	(0.214)	0	0	0
2022/06/22	R023	03/11/2022	6.26	Put	Bond Future	23.1900	0.0232	30.2800	0.0303	30.574	0	0	0
2022/06/22	R023	03/11/2022			Bond Future	5.5287	102.1422	5.5534	102.1346	0.447	0.0000	0.0000	0
2022/06/22	R023	03/11/2022	6.27	Call	Bond Future	250.7600	0.2508	250.3400	0.2503	(0.167)	0	0	0
2022/06/22	R023	03/11/2022	6.27	Put	Bond Future	22.8100	0.0228	30.0100	0.0300	31.565	0	0	0
2022/06/22	R035	04/08/2022	9.53	Call	Bond Future	0.4700	0.0005	0.8800	0.0009	87.234	0	0	400
2022/06/22	R035	04/08/2022	9.53	Put	Bond Future	10,040.6400	10.0406	9,573.5600	9.5736	(4.652)	0	0	0
2022/06/22	R035	04/08/2022	9.84	Call	Bond Future	4.1100	0.0041	7.1400	0.0071	73.723	0	0	100
2022/06/22	R035	04/08/2022	9.84	Put	Bond Future	7,910.4600	7.9105	7,446.0000	7.4460	(5.871)	0	0	0
2022/06/22	R035	04/08/2022	10.53	Put	Bond Future	3,587.3100	3.5873	3,224.8600	3.2249	(10.104)	0	0	0
2022/06/22	R035	04/08/2022	11.13	Put	Bond Future	1,150.3400	1.1503	998.5100	0.9985	(13.199)	0	0	100
2022/06/22	R035	04/08/2022	10.64	Call	Bond Future	311.7400	0.3117	459.2600	0.4593	47.321	0	0	0
2022/06/22	R035	04/08/2022	10.64	Put	Bond Future	3,013.1800	3.0132	2,693.2100	2.6932	(10.619)	0	0	100
2022/06/22	R035	04/08/2022	10.72	Call	Bond Future	423.7000	0.4237	605.6000	0.6056	42.931	0	0	0
2022/06/22	R035	04/08/2022	10.72	Put	Bond Future	2,627.4900	2.6275	2,341.9000	2.3419	(10.869)	0	0	0
2022/06/22	R035	04/08/2022	10.73	Call	Bond Future	439.4600	0.4395	625.8200	0.6258	42.407	0	0	0
2022/06/22	R035	04/08/2022	10.73	Put	Bond Future	2,581.3200	2.5813	2,300.1900	2.3002	(10.891)	0	0	0
2022/06/22	R035	04/08/2022			Bond Future	11.0822	89.1425	11.0043	89.6100	(0.703)	0.0000	0.0000	129,688
2022/06/22	R035	04/08/2022	10.53	Call	Bond Future	195.0000	0.1950	300.0400	0.3000	53.867	0	0	400
2022/06/22	R035	04/08/2022	10.74	Call	Bond Future	455.6100	0.4556	646.4500	0.6464	41.887	0	0	0
2022/06/22	R035	04/08/2022	10.74	Put	Bond Future	2,535.6100	2.5356	2,258.9600	2.2590	(10.911)	0	0	0
2022/06/22	R035	04/08/2022	11.13	Call	Bond Future	1,435.0300	1.4350	1,750.6900	1.7507	21.997	0	0	0
2022/06/22	R035	04/08/2022	12.18	Call	Bond Future	6,277.4400	6.2774	6,736.4100	6.7364	7.311	0	0	0
2022/06/22	R035	04/08/2022	12.18	Put	Bond Future	65.9300	0.0659	57.4100	0.0574	(12.923)	0	0	400
2022/06/22	R035	03/11/2022	11.15	Call	Bond Future	1,852.0000	1.8520	2,187.0600	2.1871	18.092	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
2022/06/22	R035	03/11/2022	11.15	Put	Bond Future	2,516.0100	2.5160	2,379.4400	2.3794	(5.428)	0	0	0
2022/06/22	R035	03/11/2022	12.68	Call	Bond Future	8,040.5300	8.0405	8,522.5100	8.5225	5.994	0	0	0
2022/06/22	R035	03/11/2022	12.68	Put	Bond Future	337.2300	0.3372	347.5800	0.3476	3.069	0	0	1,000
2022/06/22	R035	03/11/2022	10.99	Call	Bond Future	1,420.5300	1.4205	1,731.9800	1.7320	21.925	0	0	0
2022/06/22	R035	03/11/2022	10.99	Put	Bond Future	3,034.3300	3.0343	2,874.1500	2.8742	(5.279)	0	0	582
2022/06/22	R035	03/11/2022	11.05	Call	Bond Future	1,575.3300	1.5753	1,896.5100	1.8965	20.388	0	0	1,000
2022/06/22	R035	03/11/2022	10.57	Call	Bond Future	575.6100	0.5756	785.5800	0.7856	36.478	0	0	0
2022/06/22	R035	03/11/2022	10.57	Put	Bond Future	4,755.5000	4.7555	4,493.8400	4.4938	(5.502)	0	0	582
2022/06/22	R035	03/11/2022			Bond Future	11.2634	85.9618	11.1827	86.4335	(0.716)	0.0000	0.0000	3,720
2022/06/22	R035	03/11/2022	11.14	Call	Bond Future	1,823.1500	1.8231	2,156.9800	2.1570	18.311	0	0	0
2022/06/22	R035	03/11/2022	11.14	Put	Bond Future	2,546.0900	2.5461	2,408.2900	2.4083	(5.412)	0	0	0
2022/06/22	R035	03/11/2022	11.05	Put	Bond Future	2,831.2000	2.8312	2,680.7500	2.6807	(5.314)	0	0	0
2022/06/22	R035	03/11/2022	11.13	Call	Bond Future	1,794.7400	1.7947	2,127.1200	2.1271	18.520	0	0	0
2022/06/22	R035	03/11/2022	11.13	Put	Bond Future	2,576.6600	2.5767	2,437.4100	2.4374	(5.404)	0	0	0
2022/06/22	R035	03/11/2022	9.82	Call	Bond Future	86.4600	0.0865	117.8000	0.1178	36.248	0	0	582
2022/06/22	R035	03/11/2022	9.82	Put	Bond Future	9,124.8900	9.1249	8,684.6000	8.6846	(4.825)	0	0	0
2022/06/22	R035	03/11/2022	10.30	Call	Bond Future	303.9500	0.3039	399.1300	0.3991	31.314	0	0	1,000
2022/06/22	R035	03/11/2022	10.30	Put	Bond Future	6,191.0300	6.1910	5,814.5800	5.8146	(6.081)	0	0	0
2022/06/22	R035	02/02/2023	11.94	Call	Bond Future	4,531.8600	4.5319	4,903.0800	4.9031	8.191	0	0	0
2022/06/22	R035	02/02/2023	13.22	Put	Bond Future	529.4000	0.5294	501.5400	0.5015	(5.263)	0	0	1,000
2022/06/22	R035	02/02/2023	10.88	Call	Bond Future	1,396.4300	1.3964	1,609.3800	1.6094	15.250	0	0	0
2022/06/22	R035	02/02/2023	10.88	Put	Bond Future	4,613.9100	4.6139	4,349.8400	4.3498	(5.723)	0	0	0
2022/06/22	R035	02/02/2023	10.66	Call	Bond Future	972.0000	0.9720	1,145.3000	1.1453	17.829	0	0	0
2022/06/22	R035	02/02/2023	10.66	Put	Bond Future	5,522.9200	5.5229	5,219.2000	5.2192	(5.499)	0	0	582
2022/06/22	R035	02/02/2023	10.30	Put	Bond Future	7,304.7800	7.3048	6,942.5500	6.9425	(4.959)	0	0	0
2022/06/22	R035	02/02/2023	10.60	Call	Bond Future	872.3300	0.8723	1,034.8500	1.0348	18.631	0	0	0
2022/06/22	R035	02/02/2023	10.60	Put	Bond Future	5,791.9300	5.7919	5,477.4300	5.4774	(5.430)	0	0	0
2022/06/22	R035	02/02/2023	10.64	Put	Bond Future	5,611.5900	5.6116	5,304.2700	5.3043	(5.477)	0	0	0
2022/06/22	R035	02/02/2023	9.81	Call	Bond Future	189.6400	0.1896	246.4700	0.2465	29.967	0	0	582
2022/06/22	R035	02/02/2023	9.81	Put	Bond Future	10,172.2300	10.1722	9,752.0400	9.7520	(4.131)	0	0	0
2022/06/22	R035	02/02/2023	9.85	Call	Bond Future	207.1300	0.2071	267.8100	0.2678	29.296	0	0	0
2022/06/22	R035	02/02/2023	9.89	Call	Bond Future	225.9000	0.2259	290.6100	0.2906	28.645	0	0	400
2022/06/22	R035	02/02/2023	9.89	Put	Bond Future	9,677.6100	9.6776	9,265.3000	9.2653	(4.260)	0	0	0
2022/06/22	R035	02/02/2023			Bond Future	11.4311	87.4015	11.3475	87.8785	(0.731)	0.0000	0.0000	0
2022/06/22	R035	02/02/2023	11.94	Put	Bond Future	1,710.1000	1.7101	1,604.3000	1.6043	(6.187)	0	0	0
2022/06/22	R035	02/02/2023	11.98	Call	Bond Future	4,682.0700	4.6821	5,057.4200	5.0574	8.017	0	0	0
2022/06/22	R035	02/02/2023	11.98	Put	Bond Future	1,644.3200	1.6443	1,542.6500	1.5426	(6.183)	0	0	400
2022/06/22	R035	02/02/2023	13.22	Call	Bond Future	9,869.0300	9.8690	10,318.1900	10.3182	4.551	0	0	0
2022/06/22	R035	02/02/2023	11.05	Call	Bond Future	1,784.0400	1.7840	2,027.3200	2.0273	13.636	0	0	1,000
2022/06/22	R035	02/02/2023	11.05	Put	Bond Future	3,990.6000	3.9906	3,756.8600	3.7569	(5.857)	0	0	0
2022/06/22	R035	02/02/2023	11.06	Call	Bond Future	1,807.9800	1.8080	2,053.2300	2.0532	13.565	0	0	0
2022/06/22	R035	02/02/2023	11.06	Put	Bond Future	3,955.5900	3.9556	3,723.8200	3.7238	(5.859)	0	0	582
2022/06/22	R035	02/02/2023	10.86	Call	Bond Future	1,354.0900	1.3541	1,563.4600	1.5635	15.462	0	0	0
2022/06/22	R035	02/02/2023	10.86	Put	Bond Future	4,691.6100	4.6916	4,423.9600	4.4240	(5.705)	0	0	0
2022/06/22	R035	02/02/2023	10.87	Call	Bond Future	1,375.2900	1.3753	1,586.4500	1.5865	15.354	0	0	0
2022/06/22	R035	02/02/2023	10.87	Put	Bond Future	4,652.7600	4.6528	4,386.9000	4.3869	(5.714)	0	0	0
2022/06/22	R035	02/02/2023	10.30	Call	Bond Future	508.8300	0.5088	623.6200	0.6236	22.560	0	0	1,000
2022/06/22	R035	02/02/2023	10.64	Call	Bond Future	938.0200	0.9380	1,107.7200	1.1077	18.091	0	0	400

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
2022/06/22	R035	02/02/2023	9.85	Put	Bond Future	9,923.7600	9.9238	9,507.4200	9.5074	(4.195)	0	0	0
2022/06/22	R035	04/05/2023	11.22	Put	Bond Future	4,220.7600	4.2208	4,080.4000	4.0804	(3.325)	0	0	0
2022/06/22	R035	04/05/2023	12.46	Call	Bond Future	6,306.0000	6.3060	6,800.0800	6.8001	7.835	0	0	0
2022/06/22	R035	04/05/2023	12.46	Put	Bond Future	1,514.0100	1.5140	1,524.8400	1.5248	0.715	0	0	400
2022/06/22	R035	04/05/2023	13.18	Call	Bond Future	9,217.1000	9.2171	9,730.0800	9.7301	5.566	0	0	0
2022/06/22	R035	04/05/2023	13.18	Put	Bond Future	863.9800	0.8640	893.7100	0.8937	3.441	0	0	500
2022/06/22	R035	04/05/2023	11.17	Call	Bond Future	2,159.3400	2.1593	2,496.3200	2.4963	15.606	0	0	500
2022/06/22	R035	04/05/2023	11.20	Call	Bond Future	2,232.9900	2.2330	2,573.7300	2.5737	15.259	0	0	0
2022/06/22	R035	04/05/2023	11.21	Call	Bond Future	2,258.0300	2.2580	2,599.7000	2.5997	15.131	0	0	0
2022/06/22	R035	04/05/2023	10.60	Call	Bond Future	1,043.7100	1.0437	1,257.8100	1.2578	20.513	0	0	400
2022/06/22	R035	04/05/2023	10.60	Put	Bond Future	6,657.4600	6.6575	6,388.3100	6.3883	(4.043)	0	0	0
2022/06/22	R035	04/05/2023			Bond Future	11.5623	84.5793	11.4759	85.0626	(0.747)	0.0000	0.0000	0
2022/06/22	R035	04/05/2023	11.22	Call	Bond Future	2,282.9200	2.2829	2,625.8100	2.6258	15.020	0	0	0
2022/06/22	R035	04/05/2023	11.17	Put	Bond Future	4,385.5700	4.3856	4,239.3000	4.2393	(3.335)	0	0	0
2022/06/22	R035	04/05/2023	11.20	Put	Bond Future	4,286.0200	4.2860	4,143.5100	4.1435	(3.325)	0	0	0
2022/06/22	R035	04/05/2023	11.21	Put	Bond Future	4,253.4400	4.2534	4,111.8600	4.1119	(3.329)	0	0	0
2022/06/22	R035	04/05/2023	9.85	Call	Bond Future	320.2700	0.3203	410.5700	0.4106	28.195	0	0	400
2022/06/22	R035	04/05/2023	9.85	Put	Bond Future	10,685.4400	10.6854	10,292.4900	10.2925	(3.677)	0	0	0
2022/06/22	R035	04/05/2023	10.42	Call	Bond Future	811.0900	0.8111	979.1500	0.9792	20.720	0	0	500
2022/06/22	R035	04/05/2023	10.42	Put	Bond Future	7,533.8500	7.5338	7,218.6600	7.2187	(4.184)	0	0	0
2022/06/22	R186	04/08/2022	7.96	Call	Bond Future	61.8600	0.0619	66.5000	0.0665	7.501	0	0	3,600
2022/06/22	R186	04/08/2022	8.15	Call	Bond Future	132.6400	0.1326	143.4400	0.1434	8.142	0	0	0
2022/06/22	R186	04/08/2022	8.15	Put	Bond Future	2,164.9800	2.1650	2,090.5000	2.0905	(3.440)	0	0	0
2022/06/22	R186	04/08/2022	9.78	Call	Bond Future	3,975.8000	3.9758	4,064.8800	4.0649	2.241	0	0	0
2022/06/22	R186	04/08/2022	9.78	Put	Bond Future	26.7200	0.0267	30.5200	0.0305	14.222	0	0	3,600
2022/06/22	R186	04/08/2022			Bond Future	8.6910	107.8672	8.6680	107.9525	(0.264)	0.0000	0.0000	81,530
2022/06/22	R186	04/08/2022	6.96	Call	Bond Future	0.9300	0.0009	0.9100	0.0009	(2.151)	0	0	3,600
2022/06/22	R186	04/08/2022	6.96	Put	Bond Future	6,677.3500	6.6774	6,592.0500	6.5921	(1.277)	0	0	0
2022/06/22	R186	04/08/2022	7.96	Put	Bond Future	2,819.5200	2.8195	2,738.8800	2.7389	(2.860)	0	0	0
2022/06/22	R186	04/08/2022	8.13	Call	Bond Future	122.7000	0.1227	132.8800	0.1329	8.297	0	0	0
2022/06/22	R186	04/08/2022	8.13	Put	Bond Future	2,231.1100	2.2311	2,156.0100	2.1560	(3.366)	0	0	0
2022/06/22	R186	04/08/2022	8.14	Call	Bond Future	127.5900	0.1276	138.1200	0.1381	8.253	0	0	0
2022/06/22	R186	04/08/2022	8.14	Put	Bond Future	2,197.9600	2.1980	2,123.2100	2.1232	(3.401)	0	0	0
2022/06/22	R186	03/11/2022	8.91	Put	Bond Future	1,233.1000	1.2331	1,224.3400	1.2243	(0.710)	0	0	4,310
2022/06/22	R186	03/11/2022	8.53	Call	Bond Future	713.2200	0.7132	763.0300	0.7630	6.984	0	0	0
2022/06/22	R186	03/11/2022	8.53	Put	Bond Future	1,984.7600	1.9848	1,951.3100	1.9513	(1.685)	0	0	0
2022/06/22	R186	03/11/2022	8.54	Call	Bond Future	725.7600	0.7258	776.2600	0.7763	6.958	0	0	0
2022/06/22	R186	03/11/2022	8.54	Put	Bond Future	1,961.7500	1.9618	1,928.9900	1.9290	(1.670)	0	0	0
2022/06/22	R186	03/11/2022			Bond Future	8.8903	109.4463	8.8666	109.5296	(0.267)	0.0000	0.0000	11,166
2022/06/22	R186	03/11/2022	8.55	Call	Bond Future	738.4500	0.7384	789.6400	0.7896	6.932	0	0	0
2022/06/22	R186	03/11/2022	8.55	Put	Bond Future	1,938.9100	1.9389	1,906.8400	1.9068	(1.654)	0	0	0
2022/06/22	R186	03/11/2022	8.91	Call	Bond Future	1,302.0100	1.3020	1,376.5100	1.3765	5.722	0	0	0
2022/06/22	R186	03/11/2022	8.23	Call	Bond Future	407.3200	0.4073	444.7500	0.4448	9.189	0	0	4,310
2022/06/22	R186	03/11/2022	8.23	Put	Bond Future	2,752.1800	2.7522	2,706.3500	2.7063	(1.665)	0	0	0
2022/06/22	R186	02/02/2023	8.33	Call	Bond Future	604.8500	0.6048	678.1700	0.6782	12.122	0	0	0
2022/06/22	R186	02/02/2023	8.33	Put	Bond Future	3,037.9300	3.0379	3,029.6700	3.0297	(0.272)	0	0	0
2022/06/22	R186	02/02/2023	8.32	Call	Bond Future	597.0200	0.5970	668.1900	0.6682	11.921	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2022/06/22	R186	02/02/2023	8.32	Put	Bond Future	3,064.0400	3.0640	3,053.6300	3.0536	(0.340)	0	0	0
2022/06/22	R186	02/02/2023			Bond Future	9.0574	105.9830	9.0326	106.0645	(0.273)	0.0000	0.0000	0
2022/06/22	R186	02/02/2023	8.34	Call	Bond Future	612.7600	0.6128	687.9700	0.6880	12.274	0	0	0
2022/06/22	R186	02/02/2023	8.34	Put	Bond Future	3,011.9100	3.0119	3,005.5400	3.0055	(0.211)	0	0	0
2022/06/22	R186	04/05/2023	8.83	Put	Bond Future	2,372.3200	2.3723	2,389.0700	2.3891	0.706	0	0	0
2022/06/22	R186	04/05/2023	8.84	Call	Bond Future	1,337.4100	1.3374	1,433.8000	1.4338	7.207	0	0	0
2022/06/22	R186	04/05/2023			Bond Future	9.1666	108.0169	9.1409	108.0966	(0.280)	0.0000	0.0000	0
2022/06/22	R186	04/05/2023	8.83	Call	Bond Future	1,322.4700	1.3225	1,418.9400	1.4189	7.295	0	0	0
2022/06/22	R186	04/05/2023	8.84	Put	Bond Future	2,355.8900	2.3559	2,372.5600	2.3726	0.708	0	0	0
2022/06/22	R186	04/05/2023	8.82	Call	Bond Future	1,307.9900	1.3080	1,404.5500	1.4046	7.382	0	0	0
2022/06/22	R186	04/05/2023	8.82	Put	Bond Future	2,389.2300	2.3892	2,406.0700	2.4061	0.705	0	0	0
2022/06/22	R197	04/08/2022			Bond Future	329.5129	329.5129	330.4113	330.4113	0.273	0.0000	0.0000	859
2022/06/22	R197	03/11/2022			Bond Future	334.4168	334.4168	335.3187	335.3187	0.270	0.0000	0.0000	6
2022/06/22	R197	02/02/2023			Bond Future	331.3602	331.3602	332.2447	332.2447	0.267	0.0000	0.0000	0
2022/06/22	R197	04/05/2023			Bond Future	337.7789	337.7789	338.6702	338.6702	0.264	0.0000	0.0000	0
2022/06/22	R202	04/08/2022			Bond Future	248.0888	248.0888	250.3901	250.3901	0.928	0.0000	0.0000	6,586
2022/06/22	R202	03/11/2022			Bond Future	251.7811	251.7811	254.1090	254.1090	0.925	0.0000	0.0000	0
2022/06/22	R202	02/02/2023			Bond Future	251.4147	251.4147	253.7625	253.7625	0.934	0.0000	0.0000	0
2022/06/22	R202	04/05/2023			Bond Future	256.2812	256.2812	258.6668	258.6668	0.931	0.0000	0.0000	0
2022/06/22	R209	04/08/2022	10.57	Put	Bond Future	3,036.7600	3.0368	2,752.9700	2.7530	(9.345)	0	0	0
2022/06/22	R209	04/08/2022	10.58	Call	Bond Future	194.4200	0.1944	290.1500	0.2902	49.239	0	0	0
2022/06/22	R209	04/08/2022	10.58	Put	Bond Future	2,989.9700	2.9900	2,709.2100	2.7092	(9.390)	0	0	0
2022/06/22	R209	04/08/2022			Bond Future	11.1017	68.5462	11.0296	68.9227	(0.649)	0.0000	0.0000	23,438
2022/06/22	R209	04/08/2022	10.57	Call	Bond Future	186.0200	0.1860	278.7200	0.2787	49.833	0	0	0
2022/06/22	R209	04/08/2022	10.59	Call	Bond Future	203.1000	0.2031	301.9100	0.3019	48.651	0	0	0
2022/06/22	R209	04/08/2022	10.59	Put	Bond Future	2,943.5300	2.9435	2,665.8500	2.6658	(9.434)	0	0	0
2022/06/22	R209	03/11/2022	12.00	Call	Bond Future	0.0000	0.0000	4,699.3500	4.6994	100.000	0	0	0
2022/06/22	R209	03/11/2022	12.00	Put	Bond Future	0.0000	0.0000	712.8900	0.7129	100.000	0	0	3,500
2022/06/22	R209	03/11/2022	11.03	Call	Bond Future	1,325.8400	1.3258	1,588.4800	1.5885	19.809	0	0	0
2022/06/22	R209	03/11/2022	11.03	Put	Bond Future	2,528.3200	2.5283	2,411.1000	2.4111	(4.636)	0	0	0
2022/06/22	R209	03/11/2022	10.50	Put	Bond Future	4,468.3200	4.4683	4,246.5900	4.2466	(4.962)	0	0	0
2022/06/22	R209	03/11/2022	9.25	Call	Bond Future	11.3500	0.0114	17.4700	0.0175	53.921	0	0	6,000
2022/06/22	R209	03/11/2022	9.25	Put	Bond Future	11,492.3200	11.4923	11,118.5800	11.1186	(3.252)	0	0	0
2022/06/22	R209	03/11/2022	9.50	Call	Bond Future	27.8500	0.0279	39.0500	0.0390	40.215	0	0	0
2022/06/22	R209	03/11/2022	9.50	Put	Bond Future	9,939.3100	9.9393	9,570.6500	9.5707	(3.709)	0	0	0
2022/06/22	R209	03/11/2022			Bond Future	11.2631	66.4056	11.1888	66.7854	(0.659)	0.0000	0.0000	4,520
2022/06/22	R209	03/11/2022	11.02	Call	Bond Future	1,303.3100	1.3033	1,564.7400	1.5647	20.059	0	0	0
2022/06/22	R209	03/11/2022	11.02	Put	Bond Future	2,558.0700	2.5581	2,439.6400	2.4396	(4.630)	0	0	0
2022/06/22	R209	03/11/2022	11.50	Call	Bond Future	2,591.4200	2.5914	2,911.7500	2.9118	12.361	0	0	0
2022/06/22	R209	03/11/2022	11.50	Put	Bond Future	1,400.3100	1.4003	1,340.7800	1.3408	(4.251)	0	0	0
2022/06/22	R209	03/11/2022	10.50	Call	Bond Future	414.4900	0.4145	572.6200	0.5726	38.150	0	0	0
2022/06/22	R209	03/11/2022	11.00	Call	Bond Future	1,258.7300	1.2587	1,517.6900	1.5177	20.573	0	0	0
2022/06/22	R209	03/11/2022	11.00	Put	Bond Future	2,618.2100	2.6182	2,497.3100	2.4973	(4.618)	0	0	7,000
2022/06/22	R209	03/11/2022	11.01	Call	Bond Future	1,280.9900	1.2810	1,541.0300	1.5410	20.300	0	0	0
2022/06/22	R209	03/11/2022	11.01	Put	Bond Future	2,588.0800	2.5881	2,468.2600	2.4683	(4.630)	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
2022/06/22	R209	03/11/2022	10.00	Call	Bond Future	122.7500	0.1228	159.8500	0.1598	30.224	0	0	3,500
2022/06/22	R209	03/11/2022	10.00	Put	Bond Future	7,023.9400	7.0239	6,681.1800	6.6812	(4.880)	0	0	6,000
2022/06/22	R209	02/02/2023	10.80	Put	Bond Future	4,247.5900	4.2476	4,029.2700	4.0293	(5.140)	0	0	0
2022/06/22	R209	02/02/2023	10.78	Call	Bond Future	1,072.0000	1.0720	1,234.8300	1.2348	15.189	0	0	0
2022/06/22	R209	02/02/2023	10.79	Call	Bond Future	1,089.4500	1.0894	1,253.7600	1.2538	15.082	0	0	0
2022/06/22	R209	02/02/2023			Bond Future	11.4084	67.5184	11.3318	67.9027	(0.672)	0.0000	0.0000	0
2022/06/22	R209	02/02/2023	10.80	Call	Bond Future	1,107.0700	1.1071	1,273.0500	1.2731	14.993	0	0	0
2022/06/22	R209	02/02/2023	10.78	Put	Bond Future	4,319.3100	4.3193	4,097.8400	4.0978	(5.127)	0	0	0
2022/06/22	R209	02/02/2023	10.79	Put	Bond Future	4,283.3300	4.2833	4,063.3400	4.0633	(5.136)	0	0	0
2022/06/22	R209	04/05/2023	11.09	Call	Bond Future	1,790.1500	1.7901	2,065.9900	2.0660	15.409	0	0	0
2022/06/22	R209	04/05/2023	11.09	Put	Bond Future	3,988.5600	3.9886	3,874.9500	3.8750	(2.848)	0	0	0
2022/06/22	R209	04/05/2023	11.10	Call	Bond Future	1,810.8700	1.8109	2,088.0300	2.0880	15.305	0	0	0
2022/06/22	R209	04/05/2023	11.10	Put	Bond Future	3,957.8500	3.9579	3,845.5600	3.8456	(2.837)	0	0	0
2022/06/22	R209	04/05/2023			Bond Future	11.5273	65.6631	11.4483	66.0525	(0.685)	0.0000	0.0000	0
2022/06/22	R209	04/05/2023	11.11	Call	Bond Future	1,831.9500	1.8319	2,110.1900	2.1102	15.188	0	0	0
2022/06/22	R209	04/05/2023	11.11	Put	Bond Future	3,927.5700	3.9276	3,816.3600	3.8164	(2.832)	0	0	0
2022/06/22	R210	04/08/2022			Bond Future	224.1250	224.1250	225.1279	225.1279	0.448	0.0000	0.0000	1,025
2022/06/22	R210	03/11/2022			Bond Future	224.4964	224.4964	225.4976	225.4976	0.446	0.0000	0.0000	0
2022/06/22	R210	02/02/2023			Bond Future	228.3048	228.3048	229.3166	229.3166	0.443	0.0000	0.0000	0
2022/06/22	R210	04/05/2023			Bond Future	229.6670	229.6670	230.6838	230.6838	0.443	0.0000	0.0000	0
2022/06/22	R213	04/08/2022	9.88	Call	Bond Future	85.2300	0.0852	128.7900	0.1288	51.109	0	0	0
2022/06/22	R213	04/08/2022	9.89	Call	Bond Future	89.5200	0.0895	134.5800	0.1346	50.335	0	0	0
2022/06/22	R213	04/08/2022	9.90	Put	Bond Future	3,463.7100	3.4637	3,181.6700	3.1817	(8.143)	0	0	0
2022/06/22	R213	04/08/2022			Bond Future	10.5832	83.2428	10.5150	83.5714	(0.645)	0.0000	0.0000	29,856
2022/06/22	R213	04/08/2022	9.88	Put	Bond Future	3,556.3000	3.5563	3,271.2300	3.2712	(8.016)	0	0	0
2022/06/22	R213	04/08/2022	9.89	Put	Bond Future	3,509.8900	3.5099	3,226.3200	3.2263	(8.079)	0	0	0
2022/06/22	R213	04/08/2022	9.90	Call	Bond Future	93.9900	0.0940	140.5800	0.1406	49.569	0	0	0
2022/06/22	R213	03/11/2022	10.38	Call	Bond Future	951.2600	0.9513	1,133.2200	1.1332	19.128	0	0	0
2022/06/22	R213	03/11/2022	10.38	Put	Bond Future	2,823.9400	2.8239	2,675.0100	2.6750	(5.274)	0	0	0
2022/06/22	R213	03/11/2022	10.39	Call	Bond Future	968.7000	0.9687	1,152.1100	1.1521	18.934	0	0	0
2022/06/22	R213	03/11/2022	10.39	Put	Bond Future	2,793.3400	2.7933	2,645.8600	2.6459	(5.280)	0	0	0
2022/06/22	R213	03/11/2022	10.37	Call	Bond Future	934.1900	0.9342	1,114.5200	1.1145	19.303	0	0	0
2022/06/22	R213	03/11/2022	10.37	Put	Bond Future	2,854.9500	2.8550	2,704.3900	2.7044	(5.274)	0	0	200
2022/06/22	R213	03/11/2022	9.19	Call	Bond Future	64.8000	0.0648	81.6000	0.0816	25.926	0	0	476
2022/06/22	R213	03/11/2022	9.19	Put	Bond Future	7,921.7500	7.9217	7,607.6600	7.6077	(3.965)	0	0	0
2022/06/22	R213	03/11/2022			Bond Future	10.7755	80.9234	10.7047	81.2543	(0.656)	0.0000	0.0000	0
2022/06/22	R213	03/11/2022	10.40	Call	Bond Future	986.1500	0.9861	1,171.1800	1.1712	18.763	0	0	0
2022/06/22	R213	03/11/2022	10.40	Put	Bond Future	2,762.7800	2.7628	2,616.9200	2.6169	(5.279)	0	0	0
2022/06/22	R213	03/11/2022	9.98	Call	Bond Future	414.4500	0.4145	527.1900	0.5272	27.202	0	0	0
2022/06/22	R213	03/11/2022	9.98	Put	Bond Future	4,238.8200	4.2388	4,020.6700	4.0207	(5.146)	0	0	200
2022/06/22	R213	03/11/2022	10.19	Call	Bond Future	657.8200	0.6578	808.8000	0.8088	22.952	0	0	0
2022/06/22	R213	03/11/2022	10.19	Put	Bond Future	3,450.2100	3.4502	3,270.3000	3.2703	(5.214)	0	0	476
2022/06/22	R213	03/11/2022	9.13	Call	Bond Future	55.0800	0.0551	69.7800	0.0698	26.688	0	0	200
2022/06/22	R213	03/11/2022	9.13	Put	Bond Future	8,228.3000	8.2283	7,912.1100	7.9121	(3.843)	0	0	0
2022/06/22	R213	03/11/2022	9.84	Call	Bond Future	309.9900	0.3100	382.0700	0.3821	23.252	0	0	0
2022/06/22	R213	03/11/2022	9.84	Put	Bond Future	4,831.5100	4.8315	4,572.7000	4.5727	(5.357)	0	0	476

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
2022/06/22	R213	02/02/2023	10.43	Put	Bond Future	3,589.9400	3.5899	3,453.4900	3.4535	(3.801)	0	0	0
2022/06/22	R213	02/02/2023	12.20	Call	Bond Future	6,051.4200	6.0514	6,399.7100	6.3997	5.756	0	0	0
2022/06/22	R213	02/02/2023	12.20	Put	Bond Future	647.4200	0.6474	661.6700	0.6617	2.201	0	0	912
2022/06/22	R213	02/02/2023	10.22	Put	Bond Future	4,271.3300	4.2713	4,100.7300	4.1007	(3.994)	0	0	0
2022/06/22	R213	02/02/2023	10.23	Call	Bond Future	871.6300	0.8716	1,038.1800	1.0382	19.108	0	0	0
2022/06/22	R213	02/02/2023	10.35	Call	Bond Future	1,045.2700	1.0453	1,231.7500	1.2317	17.840	0	0	0
2022/06/22	R213	02/02/2023	10.35	Put	Bond Future	3,838.3200	3.8383	3,690.7600	3.6908	(3.844)	0	0	476
2022/06/22	R213	02/02/2023	10.01	Call	Bond Future	632.3800	0.6324	735.4600	0.7355	16.300	0	0	0
2022/06/22	R213	02/02/2023			Bond Future	10.9527	82.2782	10.8792	82.6123	(0.671)	0.0000	0.0000	0
2022/06/22	R213	02/02/2023	10.43	Call	Bond Future	1,174.7700	1.1748	1,372.3600	1.3724	16.819	0	0	912
2022/06/22	R213	02/02/2023	10.22	Call	Bond Future	859.4800	0.8595	1,022.9200	1.0229	19.016	0	0	0
2022/06/22	R213	02/02/2023	10.23	Put	Bond Future	4,235.6700	4.2357	4,068.1800	4.0682	(3.954)	0	0	0
2022/06/22	R213	02/02/2023	9.16	Call	Bond Future	140.7900	0.1408	175.6200	0.1756	24.739	0	0	476
2022/06/22	R213	02/02/2023	9.16	Put	Bond Future	8,825.9900	8.8260	8,526.7800	8.5268	(3.390)	0	0	0
2022/06/22	R213	02/02/2023	10.01	Put	Bond Future	5,056.4200	5.0564	4,825.4600	4.8255	(4.568)	0	0	476
2022/06/22	R213	02/02/2023	10.21	Call	Bond Future	847.4500	0.8475	1,007.7900	1.0078	18.920	0	0	0
2022/06/22	R213	02/02/2023	10.21	Put	Bond Future	4,307.1500	4.3071	4,133.4500	4.1335	(4.033)	0	0	0
2022/06/22	R213	04/05/2023	10.75	Call	Bond Future	1,902.8900	1.9029	2,143.1600	2.1432	12.627	0	0	0
2022/06/22	R213	04/05/2023	10.75	Put	Bond Future	3,420.2700	3.4203	3,322.8000	3.3228	(2.850)	0	0	0
2022/06/22	R213	04/05/2023			Bond Future	11.0893	80.3071	11.0131	80.6449	(0.687)	0.0000	0.0000	0
2022/06/22	R213	04/05/2023	10.74	Call	Bond Future	1,882.8500	1.8828	2,122.3800	2.1224	12.722	0	0	0
2022/06/22	R213	04/05/2023	10.74	Put	Bond Future	3,445.5200	3.4455	3,347.3100	3.3473	(2.850)	0	0	0
2022/06/22	R213	04/05/2023	10.73	Call	Bond Future	1,863.2200	1.8632	2,101.7100	2.1017	12.800	0	0	0
2022/06/22	R213	04/05/2023	10.73	Put	Bond Future	3,471.2000	3.4712	3,371.9500	3.3719	(2.859)	0	0	0
2022/06/22	R214	04/08/2022	10.98	Put	Bond Future	2,592.7200	2.5927	2,328.6900	2.3287	(10.184)	0	0	0
2022/06/22	R214	04/08/2022	10.99	Call	Bond Future	336.2500	0.3363	432.2300	0.4322	28.544	0	0	0
2022/06/22	R214	04/08/2022			Bond Future	11.3938	65.4129	11.3270	65.7706	(0.586)	0.0000	0.0000	20,860
2022/06/22	R214	04/08/2022	10.97	Call	Bond Future	311.4700	0.3115	402.8900	0.4029	29.351	0	0	0
2022/06/22	R214	04/08/2022	10.97	Put	Bond Future	2,636.9100	2.6369	2,370.6100	2.3706	(10.099)	0	0	0
2022/06/22	R214	04/08/2022	10.98	Call	Bond Future	323.6900	0.3237	417.3800	0.4174	28.944	0	0	0
2022/06/22	R214	04/08/2022	10.99	Put	Bond Future	2,548.9300	2.5489	2,287.1900	2.2872	(10.269)	0	0	0
2022/06/22	R214	03/11/2022	11.34	Call	Bond Future	1,445.7000	1.4457	1,711.3200	1.7113	18.373	0	0	0
2022/06/22	R214	03/11/2022	11.36	Put	Bond Future	2,502.9000	2.5029	2,409.5800	2.4096	(3.728)	0	0	0
2022/06/22	R214	03/11/2022			Bond Future	11.5509	63.0853	11.4820	63.4462	(0.596)	0.0000	0.0000	0
2022/06/22	R214	03/11/2022	11.34	Put	Bond Future	2,561.8700	2.5619	2,466.5400	2.4665	(3.721)	0	0	0
2022/06/22	R214	03/11/2022	11.35	Call	Bond Future	1,469.7100	1.4697	1,736.4200	1.7364	18.147	0	0	0
2022/06/22	R214	03/11/2022	11.35	Put	Bond Future	2,532.2500	2.5322	2,438.0100	2.4380	(3.722)	0	0	0
2022/06/22	R214	03/11/2022	11.36	Call	Bond Future	1,493.9300	1.4939	1,761.5600	1.7616	17.914	0	0	0
2022/06/22	R214	02/02/2023	11.07	Call	Bond Future	1,138.4300	1.1384	1,307.1500	1.3072	14.820	0	0	0
2022/06/22	R214	02/02/2023	11.07	Put	Bond Future	4,476.8300	4.4768	4,280.4000	4.2804	(4.388)	0	0	0
2022/06/22	R214	02/02/2023	11.08	Call	Bond Future	1,156.6200	1.1566	1,326.9700	1.3270	14.728	0	0	0
2022/06/22	R214	02/02/2023	11.08	Put	Bond Future	4,439.5000	4.4395	4,244.7000	4.2447	(4.388)	0	0	0
2022/06/22	R214	02/02/2023			Bond Future	11.6961	64.1418	11.6250	64.5069	(0.607)	0.0000	0.0000	0
2022/06/22	R214	02/02/2023	11.09	Call	Bond Future	1,175.1700	1.1752	1,346.9700	1.3470	14.619	0	0	0
2022/06/22	R214	02/02/2023	11.09	Put	Bond Future	4,402.5900	4.4026	4,209.2400	4.2092	(4.392)	0	0	0
2022/06/22	R214	04/05/2023	11.36	Call	Bond Future	1,852.4600	1.8525	2,137.1000	2.1371	15.366	0	0	0
2022/06/22	R214	04/05/2023	11.36	Put	Bond Future	4,187.9900	4.1880	4,102.6100	4.1026	(2.039)	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
2022/06/22	R214	04/05/2023	11.37	Call	Bond Future	1,873.9800	1.8740	2,159.6800	2.1597	15.246	0	0	0
2022/06/22	R214	04/05/2023	11.37	Put	Bond Future	4,156.1200	4.1561	4,071.8000	4.0718	(2.029)	0	0	0
2022/06/22	R214	04/05/2023			Bond Future	11.8102	62.0773	11.7370	62.4473	(0.619)	0.0000	0.0000	0
2022/06/22	R214	04/05/2023	11.38	Call	Bond Future	1,895.6200	1.8956	2,182.3800	2.1824	15.128	0	0	0
2022/06/22	R214	04/05/2023	11.38	Put	Bond Future	4,124.4400	4.1244	4,041.1800	4.0412	(2.019)	0	0	0
2022/06/22	R248	04/08/2022	10.20	Call	Bond Future	6.6700	0.0067	11.1700	0.0112	67.466	0	0	1,700
2022/06/22	R248	04/08/2022	10.99	Call	Bond Future	462.0100	0.4620	647.9500	0.6480	40.246	0	0	0
2022/06/22	R248	04/08/2022	10.99	Put	Bond Future	3,036.9300	3.0369	2,772.4200	2.7724	(8.710)	0	0	0
2022/06/22	R248	04/08/2022	10.40	Put	Bond Future	6,980.4300	6.9804	6,548.5900	6.5486	(6.186)	0	0	0
2022/06/22	R248	04/08/2022	10.98	Call	Bond Future	445.0100	0.4450	626.4300	0.6264	40.768	0	0	0
2022/06/22	R248	04/08/2022	10.98	Put	Bond Future	3,090.9400	3.0909	2,821.9100	2.8219	(8.704)	0	0	0
2022/06/22	R248	04/08/2022			Bond Future	11.3633	82.2303	11.2964	82.6808	(0.588)	0.0000	0.0000	200,538
2022/06/22	R248	04/08/2022	9.70	Call	Bond Future	0.1600	0.0002	0.2900	0.0003	81.250	0	0	0
2022/06/22	R248	04/08/2022	9.70	Put	Bond Future	12,711.3400	12.7113	12,261.0200	12.2610	(3.543)	0	0	0
2022/06/22	R248	04/08/2022	10.20	Put	Bond Future	8,543.5700	8.5436	8,097.6200	8.0976	(5.220)	0	0	0
2022/06/22	R248	04/08/2022	10.30	Call	Bond Future	12.5900	0.0126	21.6200	0.0216	71.724	0	0	1,200
2022/06/22	R248	04/08/2022	10.30	Put	Bond Future	7,753.6100	7.7536	7,312.1900	7.3122	(5.693)	0	0	0
2022/06/22	R248	04/08/2022	11.00	Call	Bond Future	479.4600	0.4795	669.9400	0.6699	39.728	0	0	1,200
2022/06/22	R248	04/08/2022	11.00	Put	Bond Future	2,983.4700	2.9835	2,723.5000	2.7235	(8.714)	0	0	50
2022/06/22	R248	04/08/2022	10.40	Call	Bond Future	22.8800	0.0229	41.4900	0.0415	81.337	0	0	0
2022/06/22	R248	04/08/2022	10.90	Call	Bond Future	324.5100	0.3245	470.6800	0.4707	45.043	0	0	1,700
2022/06/22	R248	04/08/2022	10.90	Put	Bond Future	3,542.4700	3.5425	3,238.1900	3.2382	(8.589)	0	0	0
2022/06/22	R248	03/11/2022	11.31	Put	Bond Future	3,186.1500	3.1862	3,072.2300	3.0722	(3.575)	0	0	0
2022/06/22	R248	03/11/2022	11.32	Call	Bond Future	1,825.3700	1.8254	2,167.4300	2.1674	18.739	0	0	0
2022/06/22	R248	03/11/2022	11.30	Put	Bond Future	3,224.0100	3.2240	3,108.6600	3.1087	(3.578)	0	0	0
2022/06/22	R248	03/11/2022			Bond Future	11.5191	79.0116	11.4501	79.4662	(0.600)	0.0000	0.0000	0
2022/06/22	R248	03/11/2022	11.31	Call	Bond Future	1,795.1800	1.7952	2,135.8200	2.1358	18.975	0	0	0
2022/06/22	R248	03/11/2022	11.32	Put	Bond Future	3,148.8400	3.1488	3,036.3400	3.0363	(3.573)	0	0	0
2022/06/22	R248	03/11/2022	11.30	Call	Bond Future	1,765.4400	1.7654	2,104.6500	2.1047	19.214	0	0	0
2022/06/22	R248	02/02/2023	11.08	Call	Bond Future	1,495.0800	1.4951	1,718.6200	1.7186	14.952	0	0	0
2022/06/22	R248	02/02/2023	11.08	Put	Bond Future	5,396.4300	5.3964	5,160.1700	5.1602	(4.378)	0	0	0
2022/06/22	R248	02/02/2023			Bond Future	11.6633	80.3351	11.5918	80.7949	(0.612)	0.0000	0.0000	0
2022/06/22	R248	02/02/2023	11.07	Call	Bond Future	1,471.5800	1.4716	1,693.0300	1.6930	15.048	0	0	0
2022/06/22	R248	02/02/2023	11.07	Put	Bond Future	5,442.8300	5.4428	5,204.4800	5.2045	(4.379)	0	0	0
2022/06/22	R248	02/02/2023	11.06	Call	Bond Future	1,448.0600	1.4481	1,667.6500	1.6676	15.164	0	0	0
2022/06/22	R248	02/02/2023	11.06	Put	Bond Future	5,489.3300	5.4893	5,249.1200	5.2491	(4.376)	0	0	0
2022/06/22	R248	04/05/2023	11.35	Call	Bond Future	2,356.3800	2.3564	2,722.5500	2.7225	15.540	0	0	0
2022/06/22	R248	04/05/2023	11.35	Put	Bond Future	5,124.4200	5.1244	5,024.6300	5.0246	(1.947)	0	0	0
2022/06/22	R248	04/05/2023			Bond Future	11.7761	77.4412	11.7025	77.9072	(0.625)	0.0000	0.0000	0
2022/06/22	R248	04/05/2023	11.34	Call	Bond Future	2,329.1700	2.3292	2,694.2600	2.6943	15.675	0	0	0
2022/06/22	R248	04/05/2023	11.34	Put	Bond Future	5,164.3000	5.1643	5,063.4300	5.0634	(1.953)	0	0	0
2022/06/22	R248	04/05/2023	11.33	Call	Bond Future	2,302.4000	2.3024	2,665.8400	2.6658	15.785	0	0	0
2022/06/22	R248	04/05/2023	11.33	Put	Bond Future	5,204.7100	5.2047	5,102.1900	5.1022	(1.970)	0	0	0

Total

1374815