



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 08/06/2022 TO 08/06/2022

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
2022/06/08	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/06/08	0908	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/06/08	0957	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/06/08	0986	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/06/08	1386	28/02/2031		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/06/08	1409	28/02/2041		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/06/08	2025	04/08/2022		Bond Future	162.6099	162.6099	162.4756	162.4756	(0.083)	0.0000	0.0000	7,305
2022/06/08	2025	03/11/2022		Bond Future	164.9485	164.9485	164.8177	164.8177	(0.079)	0.0000	0.0000	0
2022/06/08	2025	02/02/2023		Bond Future	166.0075	166.0075	165.8377	165.8377	(0.102)	0.0000	0.0000	0
2022/06/08	2025	04/05/2023		Bond Future	169.0100	169.0100	168.8166	168.8166	(0.114)	0.0000	0.0000	0
2022/06/08	2029	04/08/2022		Bond Future	121.5595	121.5595	121.1978	121.1978	(0.298)	0.0000	0.0000	3,894
2022/06/08	2029	03/11/2022		Bond Future	122.0628	122.0628	121.7001	121.7001	(0.297)	0.0000	0.0000	0
2022/06/08	2029	02/02/2023		Bond Future	124.0916	124.0916	123.6951	123.6951	(0.319)	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
2022/06/08	2029	04/05/2023			Bond Future	125.0522	125.0522	124.6339	124.6339	(0.334)	0.0000	0.0000	0
2022/06/08	2030	04/08/2022	9.56	Call	Bond Future	289.4000	0.2894	267.2000	0.2672	(7.671)	0	0	0
2022/06/08	2030	04/08/2022	9.56	Put	Bond Future	2,907.7700	2.9078	2,752.9100	2.7529	(5.326)	0	0	0
2022/06/08	2030	04/08/2022	10.95	Call	Bond Future	4,162.4200	4.1624	4,247.9100	4.2479	2.054	0	0	0
2022/06/08	2030	04/08/2022	10.95	Put	Bond Future	182.5000	0.1825	135.3300	0.1353	(25.847)	0	0	800
2022/06/08	2030	04/08/2022			Bond Future	10.0959	89.3969	10.0682	89.5296	(0.274)	0.0000	0.0000	99,182
2022/06/08	2030	04/08/2022	8.30	Call	Bond Future	0.4900	0.0005	0.4000	0.0004	(18.367)	0	0	800
2022/06/08	2030	04/08/2022	8.30	Put	Bond Future	9,170.7200	9.1707	9,037.9700	9.0380	(1.448)	0	0	0
2022/06/08	2030	04/08/2022	9.05	Call	Bond Future	34.9000	0.0349	27.9600	0.0280	(19.885)	0	0	800
2022/06/08	2030	04/08/2022	9.05	Put	Bond Future	5,236.6300	5.2366	5,097.0300	5.0970	(2.666)	0	0	0
2022/06/08	2030	04/08/2022	9.54	Call	Bond Future	270.8000	0.2708	248.4100	0.2484	(8.268)	0	0	0
2022/06/08	2030	04/08/2022	9.54	Put	Bond Future	2,988.7800	2.9888	2,833.7300	2.8337	(5.188)	0	0	0
2022/06/08	2030	04/08/2022	9.55	Call	Bond Future	280.0300	0.2800	257.6800	0.2577	(7.981)	0	0	0
2022/06/08	2030	04/08/2022	9.55	Put	Bond Future	2,948.1900	2.9482	2,793.1800	2.7932	(5.258)	0	0	0
2022/06/08	2030	03/11/2022	10.10	Call	Bond Future	1,429.2900	1.4293	1,408.6500	1.4087	(1.444)	0	0	0
2022/06/08	2030	03/11/2022	10.10	Put	Bond Future	2,324.3000	2.3243	2,166.1900	2.1662	(6.802)	0	0	0
2022/06/08	2030	03/11/2022	10.20	Put	Bond Future	2,073.5300	2.0735	1,918.3100	1.9183	(7.486)	0	0	0
2022/06/08	2030	03/11/2022	9.70	Call	Bond Future	741.2800	0.7413	708.5500	0.7086	(4.415)	0	0	500
2022/06/08	2030	03/11/2022	9.70	Put	Bond Future	3,541.3900	3.5414	3,371.1900	3.3712	(4.806)	0	0	0
2022/06/08	2030	03/11/2022			Bond Future	10.2917	90.6620	10.2621	90.7995	(0.288)	0.0000	0.0000	18,740
2022/06/08	2030	03/11/2022	10.20	Call	Bond Future	1,646.9000	1.6469	1,629.1500	1.6291	(1.078)	0	0	500
2022/06/08	2030	03/11/2022	11.57	Call	Bond Future	6,072.7300	6.0727	6,138.9400	6.1389	1.090	0	0	0
2022/06/08	2030	03/11/2022	11.57	Put	Bond Future	386.1300	0.3861	314.8700	0.3149	(18.455)	0	0	500
2022/06/08	2030	03/11/2022	10.08	Call	Bond Future	1,387.8500	1.3878	1,366.8100	1.3668	(1.516)	0	0	0
2022/06/08	2030	03/11/2022	10.08	Put	Bond Future	2,376.9100	2.3769	2,218.4000	2.2184	(6.669)	0	0	0
2022/06/08	2030	03/11/2022	10.09	Call	Bond Future	1,408.5900	1.4086	1,387.5200	1.3875	(1.496)	0	0	0
2022/06/08	2030	03/11/2022	10.09	Put	Bond Future	2,350.6100	2.3506	2,192.0700	2.1921	(6.745)	0	0	0
2022/06/08	2030	02/02/2023	11.16	Put	Bond Future	1,259.2300	1.2592	1,071.2200	1.0712	(14.931)	0	0	400
2022/06/08	2030	02/02/2023	9.99	Call	Bond Future	1,338.1700	1.3382	1,275.1900	1.2752	(4.706)	0	0	0
2022/06/08	2030	02/02/2023	10.00	Call	Bond Future	1,355.5300	1.3555	1,292.6100	1.2926	(4.642)	0	0	0
2022/06/08	2030	02/02/2023	10.01	Put	Bond Future	3,454.6300	3.4546	3,272.5900	3.2726	(5.269)	0	0	0
2022/06/08	2030	02/02/2023	9.80	Call	Bond Future	1,036.0400	1.0360	971.3500	0.9714	(6.244)	0	0	0
2022/06/08	2030	02/02/2023	9.94	Put	Bond Future	3,659.8000	3.6598	3,477.1700	3.4772	(4.990)	0	0	102
2022/06/08	2030	02/02/2023	9.20	Call	Bond Future	384.3100	0.3843	369.6100	0.3696	(3.825)	0	0	0
2022/06/08	2030	02/02/2023	9.20	Put	Bond Future	6,310.0500	6.3100	6,176.4300	6.1764	(2.118)	0	0	0
2022/06/08	2030	02/02/2023	9.66	Call	Bond Future	844.2500	0.8442	780.2400	0.7802	(7.582)	0	0	0
2022/06/08	2030	02/02/2023	9.66	Put	Bond Future	4,562.0800	4.5621	4,379.1500	4.3792	(4.010)	0	0	102
2022/06/08	2030	02/02/2023	8.81	Put	Bond Future	8,031.6800	8.0317	7,917.4600	7.9175	(1.422)	0	0	0
2022/06/08	2030	02/02/2023	9.04	Call	Bond Future	278.9300	0.2789	281.5700	0.2816	0.946	0	0	0
2022/06/08	2030	02/02/2023	9.04	Put	Bond Future	6,988.3000	6.9883	6,872.0200	6.8720	(1.664)	0	0	0
2022/06/08	2030	02/02/2023	9.08	Put	Bond Future	6,815.6000	6.8156	6,695.5200	6.6955	(1.762)	0	0	0
2022/06/08	2030	02/02/2023			Bond Future	10.4671	88.1437	10.4406	88.2626	(0.253)	0.0000	0.0000	0
2022/06/08	2030	02/02/2023	11.12	Call	Bond Future	4,173.7500	4.1738	4,101.8700	4.1019	(1.722)	0	0	0
2022/06/08	2030	02/02/2023	11.12	Put	Bond Future	1,304.7800	1.3048	1,113.9800	1.1140	(14.623)	0	0	0
2022/06/08	2030	02/02/2023	11.16	Call	Bond Future	4,300.0700	4.3001	4,230.9800	4.2310	(1.607)	0	0	0
2022/06/08	2030	02/02/2023	9.99	Put	Bond Future	3,512.2700	3.5123	3,330.3700	3.3304	(5.179)	0	0	0
2022/06/08	2030	02/02/2023	10.00	Put	Bond Future	3,483.3700	3.4834	3,301.5300	3.3015	(5.220)	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
2022/06/08	2030	02/02/2023	10.01	Call	Bond Future	1,373.0300	1.3730	1,309.9100	1.3099	(4.597)	0	0	0
2022/06/08	2030	02/02/2023	9.80	Put	Bond Future	4,094.9100	4.0949	3,911.3000	3.9113	(4.484)	0	0	0
2022/06/08	2030	02/02/2023	9.83	Call	Bond Future	1,080.5900	1.0806	1,015.8900	1.0159	(5.987)	0	0	400
2022/06/08	2030	02/02/2023	9.83	Put	Bond Future	3,999.0300	3.9990	3,815.4100	3.8154	(4.592)	0	0	0
2022/06/08	2030	02/02/2023	9.94	Call	Bond Future	1,253.9200	1.2539	1,190.2100	1.1902	(5.081)	0	0	0
2022/06/08	2030	02/02/2023	9.79	Call	Bond Future	1,021.3800	1.0214	956.7900	0.9568	(6.324)	0	0	0
2022/06/08	2030	02/02/2023	9.79	Put	Bond Future	4,127.1200	4.1271	3,943.6100	3.9436	(4.446)	0	0	0
2022/06/08	2030	02/02/2023	8.81	Call	Bond Future	181.3900	0.1814	186.0900	0.1861	2.591	0	0	102
2022/06/08	2030	02/02/2023	9.08	Call	Bond Future	302.9100	0.3029	301.7500	0.3018	(0.383)	0	0	400
2022/06/08	2030	04/05/2023	11.34	Call	Bond Future	4,598.7400	4.5987	4,484.9400	4.4849	(2.475)	0	0	0
2022/06/08	2030	04/05/2023	11.34	Put	Bond Future	1,579.9900	1.5800	1,356.3900	1.3564	(14.152)	0	0	150
2022/06/08	2030	04/05/2023	10.52	Call	Bond Future	2,411.4400	2.4114	2,316.7300	2.3167	(3.928)	0	0	0
2022/06/08	2030	04/05/2023	10.52	Put	Bond Future	2,888.3200	2.8883	2,683.8100	2.6838	(7.081)	0	0	0
2022/06/08	2030	04/05/2023	10.53	Call	Bond Future	2,434.1900	2.4342	2,338.7200	2.3387	(3.922)	0	0	0
2022/06/08	2030	04/05/2023	10.53	Put	Bond Future	2,867.3500	2.8674	2,662.0800	2.6621	(7.159)	0	0	0
2022/06/08	2030	04/05/2023	9.58	Put	Bond Future	5,546.3200	5.5463	5,360.3500	5.3603	(3.353)	0	0	0
2022/06/08	2030	04/05/2023	9.78	Call	Bond Future	1,090.5400	1.0905	982.4900	0.9825	(9.908)	0	0	400
2022/06/08	2030	04/05/2023	9.78	Put	Bond Future	4,879.9700	4.8800	4,662.1200	4.6621	(4.464)	0	0	0
2022/06/08	2030	04/05/2023	10.00	Call	Bond Future	1,423.4700	1.4235	1,311.6000	1.3116	(7.859)	0	0	1,080
2022/06/08	2030	04/05/2023	10.00	Put	Bond Future	4,211.9400	4.2119	3,990.2700	3.9903	(5.263)	0	0	0
2022/06/08	2030	04/05/2023	9.03	Call	Bond Future	365.2100	0.3652	343.5400	0.3435	(5.934)	0	0	400
2022/06/08	2030	04/05/2023	9.03	Put	Bond Future	7,673.3300	7.6733	7,541.8600	7.5419	(1.713)	0	0	0
2022/06/08	2030	04/05/2023			Bond Future	10.6294	89.7248	10.6042	89.8346	(0.238)	0.0000	0.0000	0
2022/06/08	2030	04/05/2023	11.62	Call	Bond Future	5,461.0300	5.4610	5,365.2400	5.3652	(1.754)	0	0	0
2022/06/08	2030	04/05/2023	11.62	Put	Bond Future	1,289.0100	1.2890	1,083.4200	1.0834	(15.949)	0	0	400
2022/06/08	2030	04/05/2023	12.04	Call	Bond Future	6,817.0600	6.8171	6,754.7600	6.7548	(0.914)	0	0	0
2022/06/08	2030	04/05/2023	12.04	Put	Bond Future	952.3200	0.9523	780.2200	0.7802	(18.072)	0	0	1,080
2022/06/08	2030	04/05/2023	10.54	Call	Bond Future	2,456.7100	2.4567	2,360.8300	2.3608	(3.903)	0	0	0
2022/06/08	2030	04/05/2023	10.54	Put	Bond Future	2,846.1800	2.8462	2,640.5000	2.6405	(7.227)	0	0	0
2022/06/08	2030	04/05/2023	9.58	Call	Bond Future	834.8100	0.8348	758.6400	0.7586	(9.124)	0	0	150
2022/06/08	2032	04/08/2022	8.97	Call	Bond Future	0.8700	0.0009	0.9100	0.0009	4.598	0	0	800
2022/06/08	2032	04/08/2022	8.97	Put	Bond Future	9,155.8500	9.1559	9,010.2000	9.0102	(1.591)	0	0	0
2022/06/08	2032	04/08/2022	9.40	Call	Bond Future	13.9900	0.0140	11.9000	0.0119	(14.939)	0	0	0
2022/06/08	2032	04/08/2022	9.40	Put	Bond Future	6,562.5900	6.5626	6,414.8100	6.4148	(2.252)	0	0	0
2022/06/08	2032	04/08/2022	9.72	Call	Bond Future	85.3400	0.0853	72.1600	0.0722	(15.444)	0	0	800
2022/06/08	2032	04/08/2022	9.72	Put	Bond Future	4,754.8700	4.7549	4,596.0000	4.5960	(3.341)	0	0	0
2022/06/08	2032	04/08/2022	10.21	Put	Bond Future	2,450.9500	2.4509	2,285.8600	2.2859	(6.736)	0	0	0
2022/06/08	2032	04/08/2022	10.22	Call	Bond Future	579.0600	0.5791	560.5500	0.5605	(3.197)	0	0	0
2022/06/08	2032	04/08/2022	9.80	Call	Bond Future	124.6000	0.1246	107.4300	0.1074	(13.780)	0	0	900
2022/06/08	2032	04/08/2022	10.20	Put	Bond Future	2,490.2900	2.4903	2,324.3300	2.3243	(6.664)	0	0	0
2022/06/08	2032	04/08/2022			Bond Future	10.5546	89.2206	10.5277	89.3662	(0.255)	0.0000	0.0000	79,278
2022/06/08	2032	04/08/2022	11.89	Call	Bond Future	6,883.7600	6.8838	7,012.8800	7.0129	1.876	0	0	0
2022/06/08	2032	04/08/2022	11.89	Put	Bond Future	56.0500	0.0561	39.4800	0.0395	(29.563)	0	0	0
2022/06/08	2032	04/08/2022	10.70	Call	Bond Future	1,784.2100	1.7842	1,796.2800	1.7963	0.676	0	0	0
2022/06/08	2032	04/08/2022	10.70	Put	Bond Future	1,003.5400	1.0035	869.9200	0.8699	(13.315)	0	0	7,500
2022/06/08	2032	04/08/2022	11.00	Call	Bond Future	2,897.1000	2.8971	2,942.5900	2.9426	1.570	0	0	0
2022/06/08	2032	04/08/2022	11.00	Put	Bond Future	535.2700	0.5353	435.0700	0.4351	(18.720)	0	0	7,500

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
2022/06/08	2032	04/08/2022	11.60	Call	Bond Future	5,532.9900	5.5330	5,648.2400	5.6482	2.083	0	0	0
2022/06/08	2032	04/08/2022	11.60	Put	Bond Future	124.5300	0.1245	94.0900	0.0941	(24.444)	0	0	800
2022/06/08	2032	04/08/2022	10.21	Call	Bond Future	562.4500	0.5624	543.0500	0.5430	(3.449)	0	0	0
2022/06/08	2032	04/08/2022	10.22	Put	Bond Future	2,411.9900	2.4120	2,247.7900	2.2478	(6.808)	0	0	0
2022/06/08	2032	04/08/2022	10.50	Call	Bond Future	1,181.9400	1.1819	1,182.7700	1.1828	0.070	0	0	900
2022/06/08	2032	04/08/2022	10.50	Put	Bond Future	1,477.5500	1.4775	1,332.6900	1.3327	(9.804)	0	0	0
2022/06/08	2032	04/08/2022	9.80	Put	Bond Future	4,332.2300	4.3322	4,169.3700	4.1694	(3.759)	0	0	0
2022/06/08	2032	04/08/2022	10.10	Call	Bond Future	400.7300	0.4007	373.6400	0.3736	(6.760)	0	0	0
2022/06/08	2032	04/08/2022	10.10	Put	Bond Future	2,903.6300	2.9036	2,730.8500	2.7308	(5.950)	0	0	0
2022/06/08	2032	04/08/2022	10.20	Call	Bond Future	546.1700	0.5462	525.9000	0.5259	(3.711)	0	0	0
2022/06/08	2032	03/11/2022	10.56	Put	Bond Future	2,557.0900	2.5571	2,392.1300	2.3921	(6.451)	0	0	180
2022/06/08	2032	03/11/2022	10.16	Call	Bond Future	787.1700	0.7872	744.7600	0.7448	(5.388)	0	0	0
2022/06/08	2032	03/11/2022	10.16	Put	Bond Future	3,933.4500	3.9335	3,740.3500	3.7404	(4.909)	0	0	180
2022/06/08	2032	03/11/2022	9.46	Put	Bond Future	7,236.9600	7.2370	7,087.0100	7.0870	(2.072)	0	0	0
2022/06/08	2032	03/11/2022	9.92	Call	Bond Future	461.8600	0.4619	418.3100	0.4183	(9.429)	0	0	750
2022/06/08	2032	03/11/2022	9.92	Put	Bond Future	4,942.6100	4.9426	4,748.3700	4.7484	(3.930)	0	0	0
2022/06/08	2032	03/11/2022	10.11	Put	Bond Future	4,132.2500	4.1323	3,937.8000	3.9378	(4.706)	0	0	454
2022/06/08	2032	03/11/2022	9.31	Put	Bond Future	8,075.8400	8.0758	7,925.5400	7.9255	(1.861)	0	0	0
2022/06/08	2032	03/11/2022	9.36	Call	Bond Future	94.2400	0.0942	94.7400	0.0947	0.531	0	0	454
2022/06/08	2032	03/11/2022	9.36	Put	Bond Future	7,793.3700	7.7934	7,643.1800	7.6432	(1.927)	0	0	0
2022/06/08	2032	03/11/2022			Bond Future	10.7453	86.3322	10.7166	86.4829	(0.267)	0.0000	0.0000	87,931
2022/06/08	2032	03/11/2022	11.55	Call	Bond Future	4,854.2700	4.8543	4,897.8500	4.8979	0.898	0	0	0
2022/06/08	2032	03/11/2022	11.55	Put	Bond Future	766.4700	0.7665	659.3600	0.6594	(13.974)	0	0	500
2022/06/08	2032	03/11/2022	12.30	Call	Bond Future	7,959.1000	7.9591	8,057.6500	8.0576	1.238	0	0	0
2022/06/08	2032	03/11/2022	12.30	Put	Bond Future	294.0000	0.2940	241.8600	0.2419	(17.735)	0	0	750
2022/06/08	2032	03/11/2022	10.56	Call	Bond Future	1,577.3400	1.5773	1,563.0700	1.5631	(0.905)	0	0	0
2022/06/08	2032	03/11/2022	10.66	Call	Bond Future	1,826.2100	1.8262	1,817.4300	1.8174	(0.481)	0	0	0
2022/06/08	2032	03/11/2022	10.66	Put	Bond Future	2,275.3200	2.2753	2,115.8500	2.1159	(7.009)	0	0	0
2022/06/08	2032	03/11/2022	10.67	Call	Bond Future	1,852.2500	1.8522	1,844.0600	1.8441	(0.442)	0	0	750
2022/06/08	2032	03/11/2022	10.67	Put	Bond Future	2,248.5400	2.2485	2,089.6600	2.0897	(7.066)	0	0	0
2022/06/08	2032	03/11/2022	10.21	Call	Bond Future	869.4200	0.8694	828.7800	0.8288	(4.674)	0	0	500
2022/06/08	2032	03/11/2022	10.21	Put	Bond Future	3,740.9800	3.7410	3,549.6500	3.5496	(5.114)	0	0	0
2022/06/08	2032	03/11/2022	10.49	Call	Bond Future	1,415.3900	1.4154	1,397.1800	1.3972	(1.287)	0	0	0
2022/06/08	2032	03/11/2022	10.49	Put	Bond Future	2,769.1700	2.7692	2,600.2700	2.6003	(6.099)	0	0	454
2022/06/08	2032	03/11/2022	9.46	Call	Bond Future	123.5100	0.1235	124.2500	0.1243	0.599	0	0	500
2022/06/08	2032	03/11/2022	10.11	Call	Bond Future	710.1300	0.7101	666.3700	0.6664	(6.162)	0	0	0
2022/06/08	2032	03/11/2022	9.31	Call	Bond Future	82.0400	0.0820	82.4300	0.0824	0.475	0	0	180
2022/06/08	2032	02/02/2023	11.69	Call	Bond Future	5,115.5100	5.1155	5,042.6700	5.0427	(1.424)	0	0	0
2022/06/08	2032	02/02/2023	11.69	Put	Bond Future	1,275.2900	1.2753	1,069.4200	1.0694	(16.143)	0	0	0
2022/06/08	2032	02/02/2023	10.40	Call	Bond Future	1,388.1000	1.3881	1,287.8300	1.2878	(7.224)	0	0	0
2022/06/08	2032	02/02/2023	10.40	Put	Bond Future	4,071.4600	4.0715	3,838.1600	3.8382	(5.730)	0	0	0
2022/06/08	2032	02/02/2023	10.50	Call	Bond Future	1,585.1100	1.5851	1,492.7200	1.4927	(5.829)	0	0	0
2022/06/08	2032	02/02/2023	10.50	Put	Bond Future	3,738.3900	3.7384	3,512.9700	3.5130	(6.030)	0	0	454
2022/06/08	2032	02/02/2023	10.67	Call	Bond Future	1,957.6700	1.9577	1,873.7200	1.8737	(4.288)	0	0	750
2022/06/08	2032	02/02/2023	10.67	Put	Bond Future	3,219.5200	3.2195	3,002.5400	3.0025	(6.740)	0	0	0
2022/06/08	2032	02/02/2023	10.22	Call	Bond Future	1,071.9700	1.0720	963.2900	0.9633	(10.138)	0	0	500
2022/06/08	2032	02/02/2023	10.22	Put	Bond Future	4,720.2400	4.7202	4,478.5300	4.4785	(5.121)	0	0	0
2022/06/08	2032	02/02/2023	9.47	Call	Bond Future	251.0900	0.2511	243.9300	0.2439	(2.852)	0	0	500

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
2022/06/08	2032	02/02/2023	9.47	Put	Bond Future	8,073.7500	8.0738	7,933.5600	7.9336	(1.736)	0	0	0
2022/06/08	2032	02/02/2023	9.92	Call	Bond Future	646.7300	0.6467	562.4400	0.5624	(13.033)	0	0	750
2022/06/08	2032	02/02/2023	9.92	Put	Bond Future	5,934.5300	5.9345	5,717.2100	5.7172	(3.662)	0	0	0
2022/06/08	2032	02/02/2023			Bond Future	10.9147	87.7501	10.8886	87.8831	(0.238)	0.0000	0.0000	0
2022/06/08	2032	02/02/2023	11.84	Call	Bond Future	5,668.4600	5.6685	5,609.4500	5.6095	(1.041)	0	0	0
2022/06/08	2032	02/02/2023	11.84	Put	Bond Future	1,112.1800	1.1122	920.1400	0.9201	(17.267)	0	0	500
2022/06/08	2032	02/02/2023	12.75	Call	Bond Future	9,170.8100	9.1708	9,238.3800	9.2384	0.737	0	0	0
2022/06/08	2032	02/02/2023	12.75	Put	Bond Future	447.3800	0.4474	381.9200	0.3819	(14.632)	0	0	750
2022/06/08	2032	02/02/2023	10.38	Call	Bond Future	1,350.4800	1.3505	1,249.1100	1.2491	(7.506)	0	0	0
2022/06/08	2032	02/02/2023	10.38	Put	Bond Future	4,140.3600	4.1404	3,905.9600	3.9060	(5.661)	0	0	0
2022/06/08	2032	02/02/2023	10.39	Call	Bond Future	1,369.2100	1.3692	1,268.5100	1.2685	(7.355)	0	0	0
2022/06/08	2032	02/02/2023	10.39	Put	Bond Future	4,105.8100	4.1058	3,872.0800	3.8721	(5.693)	0	0	0
2022/06/08	2032	02/02/2023	10.16	Call	Bond Future	975.8300	0.9758	867.6700	0.8677	(11.084)	0	0	0
2022/06/08	2032	02/02/2023	10.16	Put	Bond Future	4,948.8500	4.9488	4,707.6600	4.7077	(4.874)	0	0	454
2022/06/08	2032	02/02/2023	9.31	Call	Bond Future	181.0000	0.1810	175.0800	0.1751	(3.271)	0	0	454
2022/06/08	2032	02/02/2023	9.31	Put	Bond Future	8,927.4100	8.9274	8,788.4600	8.7885	(1.556)	0	0	0
2022/06/08	2032	04/05/2023	10.89	Call	Bond Future	2,489.1600	2.4892	2,426.0000	2.4260	(2.537)	0	0	0
2022/06/08	2032	04/05/2023	10.89	Put	Bond Future	3,383.6600	3.3837	3,195.9900	3.1960	(5.546)	0	0	0
2022/06/08	2032	04/05/2023			Bond Future	11.0685	85.1649	11.0435	85.2894	(0.226)	0.0000	0.0000	0
2022/06/08	2032	04/05/2023	10.87	Call	Bond Future	2,441.7000	2.4417	2,377.6500	2.3776	(2.623)	0	0	0
2022/06/08	2032	04/05/2023	10.87	Put	Bond Future	3,437.1800	3.4372	3,248.6200	3.2486	(5.486)	0	0	0
2022/06/08	2032	04/05/2023	10.88	Call	Bond Future	2,465.3700	2.4654	2,401.6000	2.4016	(2.587)	0	0	0
2022/06/08	2032	04/05/2023	10.88	Put	Bond Future	3,410.3400	3.4103	3,222.0600	3.2221	(5.521)	0	0	0
2022/06/08	2033	04/08/2022			Bond Future	115.8973	115.8973	115.9952	115.9952	0.085	0.0000	0.0000	7,046
2022/06/08	2033	03/11/2022			Bond Future	116.2359	116.2359	116.3392	116.3392	0.089	0.0000	0.0000	0
2022/06/08	2033	02/02/2023			Bond Future	118.1676	118.1676	118.2462	118.2462	0.067	0.0000	0.0000	0
2022/06/08	2033	04/05/2023			Bond Future	118.9366	118.9366	119.0027	119.0027	0.056	0.0000	0.0000	0
2022/06/08	2037	04/08/2022	10.89	Call	Bond Future	973.3700	0.9734	926.9300	0.9269	(4.771)	0	0	0
2022/06/08	2037	04/08/2022	10.89	Put	Bond Future	2,228.1900	2.2282	2,112.4700	2.1125	(5.193)	0	0	0
2022/06/08	2037	04/08/2022	10.90	Call	Bond Future	998.0100	0.9980	951.6400	0.9516	(4.646)	0	0	0
2022/06/08	2037	04/08/2022	11.95	Call	Bond Future	5,270.3500	5.2703	5,297.2800	5.2973	0.511	0	0	0
2022/06/08	2037	04/08/2022	11.95	Put	Bond Future	252.7300	0.2527	210.3800	0.2104	(16.757)	0	0	1,050
2022/06/08	2037	04/08/2022	10.91	Put	Bond Future	2,152.5400	2.1525	2,036.9700	2.0370	(5.369)	0	0	0
2022/06/08	2037	04/08/2022			Bond Future	11.0923	81.7538	11.0810	81.8230	(0.102)	0.0000	0.0000	135,028
2022/06/08	2037	04/08/2022	10.10	Call	Bond Future	45.0300	0.0450	33.6400	0.0336	(25.294)	0	0	50
2022/06/08	2037	04/08/2022	10.10	Put	Bond Future	6,481.4000	6.4814	6,400.7300	6.4007	(1.245)	0	0	0
2022/06/08	2037	04/08/2022	10.90	Put	Bond Future	2,190.1400	2.1901	2,074.4900	2.0745	(5.280)	0	0	50
2022/06/08	2037	04/08/2022	10.91	Call	Bond Future	1,023.0300	1.0230	976.7400	0.9767	(4.525)	0	0	0
2022/06/08	2037	04/08/2022	11.21	Call	Bond Future	1,957.3600	1.9574	1,910.4100	1.9104	(2.399)	0	0	1,050
2022/06/08	2037	04/08/2022	11.21	Put	Bond Future	1,240.4000	1.2404	1,124.1700	1.1242	(9.370)	0	0	0
2022/06/08	2037	04/08/2022	11.42	Call	Bond Future	2,791.1400	2.7911	2,757.5300	2.7575	(1.204)	0	0	0
2022/06/08	2037	04/08/2022	11.42	Put	Bond Future	817.8000	0.8178	714.9100	0.7149	(12.581)	0	0	50
2022/06/08	2037	03/11/2022	11.32	Call	Bond Future	2,576.2000	2.5762	2,509.4300	2.5094	(2.592)	0	0	0
2022/06/08	2037	03/11/2022	11.30	Put	Bond Future	2,286.8500	2.2869	2,148.0000	2.1480	(6.072)	0	0	0
2022/06/08	2037	03/11/2022	11.31	Call	Bond Future	2,542.9100	2.5429	2,476.5900	2.4766	(2.608)	0	0	0
2022/06/08	2037	03/11/2022	11.31	Put	Bond Future	2,260.5500	2.2606	2,121.2300	2.1212	(6.163)	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
2022/06/08	2037	03/11/2022			Bond Future	11.2627	82.9108	11.2506	82.9838	(0.108)	0.0000	0.0000	2,000
2022/06/08	2037	03/11/2022	11.32	Put	Bond Future	2,234.3000	2.2343	2,094.5300	2.0945	(6.256)	0	0	0
2022/06/08	2037	03/11/2022	11.30	Call	Bond Future	2,509.6000	2.5096	2,443.7500	2.4438	(2.624)	0	0	0
2022/06/08	2037	02/02/2023	11.03	Call	Bond Future	1,871.3100	1.8713	1,752.4400	1.7524	(6.352)	0	0	0
2022/06/08	2037	02/02/2023	11.03	Put	Bond Future	4,191.2400	4.1912	4,017.3000	4.0173	(4.150)	0	0	0
2022/06/08	2037	02/02/2023	11.04	Call	Bond Future	1,895.7200	1.8957	1,777.1800	1.7772	(6.253)	0	0	0
2022/06/08	2037	02/02/2023	11.04	Put	Bond Future	4,154.6100	4.1546	3,981.0000	3.9810	(4.179)	0	0	0
2022/06/08	2037	02/02/2023			Bond Future	11.4179	80.0155	11.4085	80.0705	(0.082)	0.0000	0.0000	0
2022/06/08	2037	02/02/2023	11.05	Call	Bond Future	1,920.0500	1.9200	1,801.8600	1.8019	(6.156)	0	0	0
2022/06/08	2037	02/02/2023	11.05	Put	Bond Future	4,117.9700	4.1180	3,944.7100	3.9447	(4.207)	0	0	0
2022/06/08	2037	04/05/2023	11.30	Call	Bond Future	2,696.1900	2.6962	2,533.9200	2.5339	(6.018)	0	0	0
2022/06/08	2037	04/05/2023	11.30	Put	Bond Future	4,215.8200	4.2158	4,007.7400	4.0077	(4.936)	0	0	0
2022/06/08	2037	04/05/2023	11.31	Call	Bond Future	2,722.8400	2.7228	2,560.2300	2.5602	(5.972)	0	0	0
2022/06/08	2037	04/05/2023	11.31	Put	Bond Future	4,183.5100	4.1835	3,975.0900	3.9751	(4.982)	0	0	0
2022/06/08	2037	04/05/2023			Bond Future	11.5612	81.4521	11.5532	81.4980	(0.069)	0.0000	0.0000	0
2022/06/08	2037	04/05/2023	11.32	Call	Bond Future	2,749.3300	2.7493	2,586.9900	2.5870	(5.905)	0	0	0
2022/06/08	2037	04/05/2023	11.32	Put	Bond Future	4,151.1000	4.1511	3,942.9500	3.9430	(5.014)	0	0	0
2022/06/08	2038	04/08/2022			Bond Future	131.8683	131.8683	131.9823	131.9823	0.086	0.0000	0.0000	4,102
2022/06/08	2038	03/11/2022			Bond Future	133.7648	133.7648	133.8850	133.8850	0.090	0.0000	0.0000	0
2022/06/08	2038	02/02/2023			Bond Future	134.0958	134.0958	134.1880	134.1880	0.069	0.0000	0.0000	0
2022/06/08	2038	04/05/2023			Bond Future	136.5223	136.5223	136.5996	136.5996	0.057	0.0000	0.0000	0
2022/06/08	2040	04/08/2022	9.70	Put	Bond Future	10,905.8500	10.9059	10,900.0700	10.9001	(0.053)	0	0	0
2022/06/08	2040	04/08/2022	11.05	Call	Bond Future	1,167.5700	1.1676	1,083.2000	1.0832	(7.226)	0	0	0
2022/06/08	2040	04/08/2022	11.05	Put	Bond Future	2,189.1100	2.1891	2,099.1400	2.0991	(4.110)	0	0	0
2022/06/08	2040	04/08/2022	12.24	Put	Bond Future	173.6000	0.1736	144.0600	0.1441	(17.016)	0	0	460
2022/06/08	2040	04/08/2022			Bond Future	11.2036	83.4977	11.2027	83.5033	(0.008)	0.0000	0.0000	120,043
2022/06/08	2040	04/08/2022	9.70	Call	Bond Future	1.9300	0.0019	1.7500	0.0018	(9.326)	0	0	460
2022/06/08	2040	04/08/2022	10.70	Call	Bond Future	422.5600	0.4226	348.9600	0.3490	(17.418)	0	0	460
2022/06/08	2040	04/08/2022	10.70	Put	Bond Future	3,846.5400	3.8465	3,767.3400	3.7673	(2.059)	0	0	0
2022/06/08	2040	04/08/2022	11.03	Call	Bond Future	1,111.8700	1.1119	1,028.2100	1.0282	(7.524)	0	0	0
2022/06/08	2040	04/08/2022	11.03	Put	Bond Future	2,267.8800	2.2679	2,178.6200	2.1786	(3.936)	0	0	0
2022/06/08	2040	04/08/2022	11.04	Call	Bond Future	1,139.5200	1.1395	1,055.4900	1.0555	(7.374)	0	0	0
2022/06/08	2040	04/08/2022	11.04	Put	Bond Future	2,228.2500	2.2282	2,138.6200	2.1386	(4.022)	0	0	0
2022/06/08	2040	04/08/2022	12.24	Call	Bond Future	6,583.1500	6.5832	6,559.2100	6.5592	(0.364)	0	0	0
2022/06/08	2040	03/11/2022	11.40	Call	Bond Future	2,657.6000	2.6576	2,609.7100	2.6097	(1.802)	0	0	0
2022/06/08	2040	03/11/2022	11.41	Put	Bond Future	2,427.9000	2.4279	2,371.8000	2.3718	(2.311)	0	0	0
2022/06/08	2040	03/11/2022	12.52	Call	Bond Future	7,552.1900	7.5522	7,534.4800	7.5345	(0.235)	0	0	0
2022/06/08	2040	03/11/2022	10.70	Call	Bond Future	809.0000	0.8090	762.7100	0.7627	(5.722)	0	0	1,100
2022/06/08	2040	03/11/2022	11.20	Call	Bond Future	2,013.1600	2.0132	1,963.4100	1.9634	(2.471)	0	0	1,100
2022/06/08	2040	03/11/2022	11.20	Put	Bond Future	3,110.9400	3.1109	3,052.7000	3.0527	(1.872)	0	0	0
2022/06/08	2040	03/11/2022	11.39	Call	Bond Future	2,623.2400	2.6232	2,575.3000	2.5753	(1.828)	0	0	0
2022/06/08	2040	03/11/2022			Bond Future	11.3688	84.6795	11.3675	84.6880	(0.012)	0.0000	0.0000	3,965
2022/06/08	2040	03/11/2022	11.40	Put	Bond Future	2,457.4000	2.4574	2,401.0200	2.4010	(2.294)	0	0	0
2022/06/08	2040	03/11/2022	11.41	Call	Bond Future	2,692.1700	2.6922	2,644.5600	2.6446	(1.768)	0	0	0
2022/06/08	2040	03/11/2022	12.52	Put	Bond Future	639.4100	0.6394	613.2100	0.6132	(4.098)	0	0	1,100
2022/06/08	2040	03/11/2022	10.70	Put	Bond Future	5,295.5100	5.2955	5,240.7300	5.2407	(1.034)	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
2022/06/08	2040	03/11/2022	11.39	Put	Bond Future	2,487.1800	2.4872	2,430.7500	2.4307	(2.269)	0	0	0
2022/06/08	2040	02/02/2023	11.12	Call	Bond Future	2,030.8100	2.0308	1,871.1800	1.8712	(7.860)	0	0	0
2022/06/08	2040	02/02/2023	11.12	Put	Bond Future	4,607.7600	4.6078	4,458.9600	4.4590	(3.229)	0	0	0
2022/06/08	2040	02/02/2023	12.24	Call	Bond Future	6,020.8200	6.0208	5,853.5300	5.8535	(2.779)	0	0	0
2022/06/08	2040	02/02/2023	12.24	Put	Bond Future	1,677.3900	1.6774	1,520.9300	1.5209	(9.328)	0	0	0
2022/06/08	2040	02/02/2023	12.27	Call	Bond Future	6,149.6500	6.1497	5,984.0600	5.9841	(2.693)	0	0	0
2022/06/08	2040	02/02/2023	12.27	Put	Bond Future	1,633.3700	1.6334	1,478.6100	1.4786	(9.475)	0	0	400
2022/06/08	2040	02/02/2023	10.96	Call	Bond Future	1,637.8500	1.6378	1,476.9600	1.4770	(9.823)	0	0	400
2022/06/08	2040	02/02/2023	10.96	Put	Bond Future	5,282.5600	5.2826	5,132.5000	5.1325	(2.841)	0	0	0
2022/06/08	2040	02/02/2023	10.93	Call	Bond Future	1,568.7100	1.5687	1,407.7600	1.4078	(10.260)	0	0	0
2022/06/08	2040	02/02/2023			Bond Future	11.5195	81.5629	11.5213	81.5520	0.015	0.0000	0.0000	0
2022/06/08	2040	02/02/2023	11.10	Call	Bond Future	1,979.2700	1.9793	1,819.2800	1.8193	(8.083)	0	0	0
2022/06/08	2040	02/02/2023	11.10	Put	Bond Future	4,688.5500	4.6886	4,539.3900	4.5394	(3.181)	0	0	0
2022/06/08	2040	02/02/2023	11.11	Call	Bond Future	2,004.9500	2.0050	1,845.0100	1.8450	(7.977)	0	0	0
2022/06/08	2040	02/02/2023	11.11	Put	Bond Future	4,648.0200	4.6480	4,498.9100	4.4989	(3.208)	0	0	0
2022/06/08	2040	02/02/2023	10.18	Call	Bond Future	387.1400	0.3871	338.6000	0.3386	(12.538)	0	0	0
2022/06/08	2040	02/02/2023	10.18	Put	Bond Future	9,550.0700	9.5501	9,512.3600	9.5124	(0.395)	0	0	0
2022/06/08	2040	02/02/2023	10.21	Call	Bond Future	410.3400	0.4103	359.9300	0.3599	(12.285)	0	0	400
2022/06/08	2040	02/02/2023	10.21	Put	Bond Future	9,351.0000	9.3510	9,311.4200	9.3114	(0.423)	0	0	0
2022/06/08	2040	02/02/2023	10.93	Put	Bond Future	5,415.9700	5.4160	5,265.8500	5.2659	(2.772)	0	0	0
2022/06/08	2040	04/05/2023	11.43	Call	Bond Future	2,981.5200	2.9815	2,763.4400	2.7634	(7.314)	0	0	0
2022/06/08	2040	04/05/2023	11.43	Put	Bond Future	4,410.5900	4.4106	4,213.9200	4.2139	(4.459)	0	0	0
2022/06/08	2040	04/05/2023	12.78	Call	Bond Future	8,032.4300	8.0324	7,826.7200	7.8267	(2.561)	0	0	0
2022/06/08	2040	04/05/2023	12.78	Put	Bond Future	1,552.1800	1.5522	1,367.8800	1.3679	(11.874)	0	0	400
2022/06/08	2040	04/05/2023			Bond Future	11.6584	83.0277	11.6619	83.0063	0.030	0.0000	0.0000	0
2022/06/08	2040	04/05/2023	11.42	Call	Bond Future	2,952.6600	2.9527	2,734.5100	2.7345	(7.388)	0	0	0
2022/06/08	2040	04/05/2023	11.42	Put	Bond Future	4,445.1900	4.4452	4,248.4500	4.2485	(4.426)	0	0	0
2022/06/08	2040	04/05/2023	10.17	Call	Bond Future	554.1500	0.5541	462.4200	0.4624	(16.553)	0	0	400
2022/06/08	2040	04/05/2023	10.17	Put	Bond Future	10,619.2800	10.6193	10,548.9600	10.5490	(0.662)	0	0	0
2022/06/08	2040	04/05/2023	10.92	Call	Bond Future	1,689.3900	1.6894	1,475.3100	1.4753	(12.672)	0	0	400
2022/06/08	2040	04/05/2023	10.92	Put	Bond Future	6,454.9500	6.4550	6,262.2800	6.2623	(2.985)	0	0	0
2022/06/08	2040	04/05/2023	11.41	Call	Bond Future	2,923.9400	2.9239	2,705.7200	2.7057	(7.463)	0	0	0
2022/06/08	2040	04/05/2023	11.41	Put	Bond Future	4,480.0200	4.4800	4,283.2100	4.2832	(4.393)	0	0	0
2022/06/08	2044	04/08/2022	11.08	Call	Bond Future	1,219.8300	1.2198	1,139.9400	1.1399	(6.549)	0	0	0
2022/06/08	2044	04/08/2022	11.08	Put	Bond Future	2,218.0700	2.2181	2,100.0700	2.1001	(5.320)	0	0	0
2022/06/08	2044	04/08/2022	11.09	Call	Bond Future	1,249.1300	1.2491	1,169.0100	1.1690	(6.414)	0	0	0
2022/06/08	2044	04/08/2022	11.09	Put	Bond Future	2,178.9500	2.1790	2,060.7200	2.0607	(5.426)	0	0	0
2022/06/08	2044	04/08/2022			Bond Future	11.2273	80.2803	11.2216	80.3184	(0.051)	0.0000	0.0000	76,382
2022/06/08	2044	04/08/2022	11.10	Call	Bond Future	1,278.7000	1.2787	1,198.6400	1.1986	(6.261)	0	0	0
2022/06/08	2044	04/08/2022	11.10	Put	Bond Future	2,140.2000	2.1402	2,022.0300	2.0220	(5.521)	0	0	0
2022/06/08	2044	03/11/2022	11.40	Put	Bond Future	2,566.6200	2.5666	2,414.2000	2.4142	(5.939)	0	0	0
2022/06/08	2044	03/11/2022	11.41	Call	Bond Future	2,707.0200	2.7070	2,596.2100	2.5962	(4.093)	0	0	0
2022/06/08	2044	03/11/2022	11.41	Put	Bond Future	2,536.1400	2.5361	2,383.9600	2.3840	(6.000)	0	0	0
2022/06/08	2044	03/11/2022			Bond Future	11.3839	81.4165	11.3776	81.4579	(0.055)	0.0000	0.0000	0
2022/06/08	2044	03/11/2022	11.39	Call	Bond Future	2,637.5000	2.6375	2,526.2200	2.5262	(4.219)	0	0	0
2022/06/08	2044	03/11/2022	11.39	Put	Bond Future	2,597.4100	2.5974	2,444.7600	2.4448	(5.877)	0	0	0
2022/06/08	2044	03/11/2022	11.40	Call	Bond Future	2,672.1500	2.6721	2,561.1000	2.5611	(4.156)	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
2022/06/08	2044	02/02/2023	11.14	Call	Bond Future	2,124.8600	2.1249	1,960.3000	1.9603	(7.745)	0	0	0
2022/06/08	2044	02/02/2023	11.14	Put	Bond Future	4,670.4400	4.6704	4,482.5900	4.4826	(4.022)	0	0	0
2022/06/08	2044	02/02/2023	11.15	Call	Bond Future	2,151.8500	2.1519	1,987.4400	1.9874	(7.640)	0	0	0
2022/06/08	2044	02/02/2023	11.15	Put	Bond Future	4,629.8300	4.6298	4,442.1300	4.4421	(4.054)	0	0	0
2022/06/08	2044	02/02/2023			Bond Future	11.5264	78.3716	11.5228	78.3949	(0.031)	0.0000	0.0000	0
2022/06/08	2044	02/02/2023	11.16	Call	Bond Future	2,179.0200	2.1790	2,014.7900	2.0148	(7.537)	0	0	0
2022/06/08	2044	02/02/2023	11.16	Put	Bond Future	4,589.4900	4.5895	4,401.9700	4.4020	(4.086)	0	0	0
2022/06/08	2044	04/05/2023	11.41	Call	Bond Future	3,010.0300	3.0100	2,781.0200	2.7810	(7.608)	0	0	0
2022/06/08	2044	04/05/2023	11.41	Put	Bond Future	4,593.4200	4.5934	4,350.6900	4.3507	(5.284)	0	0	0
2022/06/08	2044	04/05/2023	11.42	Call	Bond Future	3,039.5200	3.0395	2,810.6500	2.8106	(7.530)	0	0	0
2022/06/08	2044	04/05/2023	11.42	Put	Bond Future	4,557.8700	4.5579	4,315.2800	4.3153	(5.322)	0	0	0
2022/06/08	2044	04/05/2023			Bond Future	11.6574	79.7792	11.6552	79.7929	(0.019)	0.0000	0.0000	0
2022/06/08	2044	04/05/2023	11.43	Call	Bond Future	3,068.8400	3.0688	2,840.4300	2.8404	(7.443)	0	0	0
2022/06/08	2044	04/05/2023	11.43	Put	Bond Future	4,522.2400	4.5222	4,280.1100	4.2801	(5.354)	0	0	0
2022/06/08	2046	04/08/2022			Bond Future	122.1800	122.1800	121.8740	121.8740	(0.250)	0.0000	0.0000	16,569
2022/06/08	2046	03/11/2022			Bond Future	121.9811	121.9811	121.6751	121.6751	(0.251)	0.0000	0.0000	1,566
2022/06/08	2046	02/02/2023			Bond Future	124.0093	124.0093	123.6703	123.6703	(0.273)	0.0000	0.0000	0
2022/06/08	2046	04/05/2023			Bond Future	124.2365	124.2365	123.8772	123.8772	(0.289)	0.0000	0.0000	0
2022/06/08	2050	04/08/2022			Bond Future	124.4175	124.4175	123.1239	123.1239	(1.040)	0.0000	0.0000	11,293
2022/06/08	2050	03/11/2022			Bond Future	126.2067	126.2067	124.8986	124.8986	(1.037)	0.0000	0.0000	0
2022/06/08	2050	02/02/2023			Bond Future	126.2026	126.2026	124.8452	124.8452	(1.076)	0.0000	0.0000	0
2022/06/08	2050	04/05/2023			Bond Future	128.4860	128.4860	127.0884	127.0884	(1.088)	0.0000	0.0000	0
2022/06/08	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/06/08	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/06/08	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/06/08	AL37	04/08/2022			Index Future	826.0330	826.0330	825.9500	825.9500	(0.010)	0.0000	0.0000	0
2022/06/08	AL37	03/11/2022			Index Future	837.8200	837.8200	837.7730	837.7730	(0.006)	0.0000	0.0000	0
2022/06/08	AL37	02/02/2023			Index Future	851.5220	851.5220	851.3000	851.3000	(0.026)	0.0000	0.0000	0
2022/06/08	AL37	04/05/2023			Index Future	866.6970	866.6970	866.3790	866.3790	(0.037)	0.0000	0.0000	0
2022/06/08	AL7T	04/08/2022			Index Future	950.0930	950.0930	940.8120	940.8120	(0.977)	0.0000	0.0000	0
2022/06/08	AL7T	03/11/2022			Index Future	963.6500	963.6500	954.2790	954.2790	(0.972)	0.0000	0.0000	0
2022/06/08	AL7T	02/02/2023			Index Future	979.4110	979.4110	969.6870	969.6870	(0.993)	0.0000	0.0000	0
2022/06/08	AL7T	04/05/2023			Index Future	996.8650	996.8650	986.8630	986.8630	(1.003)	0.0000	0.0000	0
2022/06/08	ALBI	04/08/2022			Index Future	842.3490	842.3490	835.9160	835.9160	(0.764)	0.0000	0.0000	136
2022/06/08	ALBI	03/11/2022			Index Future	854.3680	854.3680	847.8820	847.8820	(0.759)	0.0000	0.0000	0
2022/06/08	ALBI	02/02/2023			Index Future	868.3410	868.3410	861.5720	861.5720	(0.780)	0.0000	0.0000	0
2022/06/08	ALBI	04/05/2023			Index Future	883.8160	883.8160	876.8330	876.8330	(0.790)	0.0000	0.0000	0
2022/06/08	C002	31/03/2032			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
2022/06/08	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/06/08	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/06/08	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/06/08	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/06/08	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/06/08	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/06/08	C040	06/10/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/06/08	C040	31/01/2040			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/06/08	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/06/08	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/06/08	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/06/08	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/06/08	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/06/08	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/06/08	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2022/06/08	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/06/08	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/06/08	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/06/08	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/06/08	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/06/08	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/06/08	C303	28/02/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/06/08	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/06/08	C442	25/04/2042			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
2022/06/08	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/06/08	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/06/08	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/06/08	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/06/08	ES33	04/08/2022			Bond Future	11.9154	76.1999	11.9131	76.2112	(0.019)	0.0000	0.0000	350
2022/06/08	ES33	03/11/2022			Bond Future	12.1400	73.5141	12.1370	73.5280	(0.024)	0.0000	0.0000	0
2022/06/08	ES33	02/02/2023			Bond Future	12.3506	74.7385	12.3512	74.7356	0.005	0.0000	0.0000	0
2022/06/08	ES33	04/05/2023			Bond Future	12.5431	72.3047	12.5458	72.2926	0.021	0.0000	0.0000	0
2022/06/08	ES42	04/08/2022			Bond Future	12.3015	74.4903	12.3050	74.4708	0.028	0.0000	0.0000	4,769
2022/06/08	ES42	03/11/2022			Bond Future	12.5069	71.3022	12.5101	71.2847	0.025	0.0000	0.0000	0
2022/06/08	ES42	02/02/2023			Bond Future	12.6930	72.4918	12.6994	72.4574	0.051	0.0000	0.0000	0
2022/06/08	ES42	04/05/2023			Bond Future	12.8711	69.5453	12.8795	69.5011	0.066	0.0000	0.0000	0
2022/06/08	GOVI	04/08/2022	819.28	Call	GOVI	121,280.0000	12.1280	52,760.0000	5.2760	(56.497)	0	0	0
2022/06/08	GOVI	04/08/2022	819.28	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/06/08	GOVI	04/08/2022			GOVI	831.4080	831.4080	824.5560	824.5560	(0.824)	0.0000	0.0000	1,111
2022/06/08	GOVI	04/08/2022	819.26	Call	GOVI	121,480.0000	12.1480	52,960.0000	5.2960	(56.404)	0	0	0
2022/06/08	GOVI	04/08/2022	819.26	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/06/08	GOVI	04/08/2022	819.27	Call	GOVI	121,380.0000	12.1380	52,860.0000	5.2860	(56.451)	0	0	0
2022/06/08	GOVI	04/08/2022	819.27	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/06/08	GOVI	03/11/2022	820.41	Call	GOVI	228,610.0000	22.8610	159,480.0000	15.9480	(30.239)	0	0	0
2022/06/08	GOVI	03/11/2022	820.41	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/06/08	GOVI	03/11/2022	820.42	Call	GOVI	228,510.0000	22.8510	159,380.0000	15.9380	(30.253)	0	0	0
2022/06/08	GOVI	03/11/2022	820.42	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/06/08	GOVI	03/11/2022			GOVI	843.2710	843.2710	836.3580	836.3580	(0.820)	0.0000	0.0000	0
2022/06/08	GOVI	03/11/2022	820.43	Call	GOVI	228,410.0000	22.8410	159,280.0000	15.9280	(30.266)	0	0	0
2022/06/08	GOVI	03/11/2022	820.43	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/06/08	GOVI	02/02/2023	850.82	Call	GOVI	62,430.0000	6.2430	0.0000	0.0000	(100.000)	0	0	0
2022/06/08	GOVI	02/02/2023	850.82	Put	GOVI	0.0000	0.0000	9,570.0000	0.9570	100.000	0	0	0
2022/06/08	GOVI	02/02/2023	850.83	Call	GOVI	62,330.0000	6.2330	0.0000	0.0000	(100.000)	0	0	0
2022/06/08	GOVI	02/02/2023	850.83	Put	GOVI	0.0000	0.0000	9,670.0000	0.9670	100.000	0	0	0
2022/06/08	GOVI	02/02/2023			GOVI	857.0630	857.0630	849.8630	849.8630	(0.840)	0.0000	0.0000	0
2022/06/08	GOVI	02/02/2023	850.84	Call	GOVI	62,230.0000	6.2230	0.0000	0.0000	(100.000)	0	0	0
2022/06/08	GOVI	02/02/2023	850.84	Put	GOVI	0.0000	0.0000	9,770.0000	0.9770	100.000	0	0	0
2022/06/08	GOVI	04/05/2023	852.86	Call	GOVI	194,770.0000	19.4770	120,560.0000	12.0560	(38.101)	0	0	0
2022/06/08	GOVI	04/05/2023	852.86	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/06/08	GOVI	04/05/2023	852.87	Call	GOVI	194,670.0000	19.4670	120,460.0000	12.0460	(38.121)	0	0	0
2022/06/08	GOVI	04/05/2023	852.87	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/06/08	GOVI	04/05/2023			GOVI	872.3370	872.3370	864.9160	864.9160	(0.851)	0.0000	0.0000	0
2022/06/08	GOVI	04/05/2023	852.88	Call	GOVI	194,570.0000	19.4570	120,360.0000	12.0360	(38.141)	0	0	0
2022/06/08	GOVI	04/05/2023	852.88	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
2022/06/08	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2022/06/08	IGOV	04/08/2022			Index Future	325.4210	325.4210	324.7000	324.7000	(0.222)	0.0000	0.0000	759
2022/06/08	IGOV	03/11/2022			Index Future	330.1440	330.1440	329.4270	329.4270	(0.217)	0.0000	0.0000	16
2022/06/08	IGOV	02/02/2023			Index Future	335.6220	335.6220	334.8240	334.8240	(0.238)	0.0000	0.0000	0
2022/06/08	IGOV	04/05/2023			Index Future	341.6800	341.6800	340.8310	340.8310	(0.248)	0.0000	0.0000	0
2022/06/08	IS05	21/06/2022			Interest Rate Swap	90.2900	90.2900	90.2900	90.2900	0.000	0.0000	0.0000	0
2022/06/08	IS05	20/09/2022			Interest Rate Swap	93.5000	93.5000	93.5000	93.5000	0.000	0.0000	0.0000	0
2022/06/08	IS05	20/12/2022			Interest Rate Swap	94.0600	94.0600	94.0600	94.0600	0.000	0.0000	0.0000	0
2022/06/08	IS05	22/03/2023			Interest Rate Swap	86.5400	86.5400	86.5400	86.5400	0.000	0.0000	0.0000	0
2022/06/08	IS05	20/06/2023			Interest Rate Swap	92.1700	92.1700	92.1700	92.1700	0.000	0.0000	0.0000	0
2022/06/08	IS05	19/09/2023			Interest Rate Swap	94.8800	94.8800	94.8800	94.8800	0.000	0.0000	0.0000	0
2022/06/08	IS10	17/12/2025			Interest Rate Swap	80.2800	80.2800	80.2800	80.2800	0.000	0.0000	0.0000	0
2022/06/08	IS10	16/03/2026			Interest Rate Swap	76.8200	76.8200	76.8200	76.8200	0.000	0.0000	0.0000	0
2022/06/08	IS10	15/06/2026			Interest Rate Swap	75.2400	75.2400	75.2400	75.2400	0.000	0.0000	0.0000	0
2022/06/08	IS10	21/09/2026			Interest Rate Swap	77.2700	77.2700	77.2700	77.2700	0.000	0.0000	0.0000	0
2022/06/08	IS10	21/12/2026			Interest Rate Swap	81.3000	81.3000	81.3000	81.3000	0.000	0.0000	0.0000	0
2022/06/08	IS10	15/03/2027			Interest Rate Swap	79.8000	79.8000	79.8000	79.8000	0.000	0.0000	0.0000	0
2022/06/08	IS10	21/06/2027			Interest Rate Swap	81.8600	81.8600	81.8600	81.8600	0.000	0.0000	0.0000	0
2022/06/08	IS10	20/09/2027			Interest Rate Swap	87.6100	87.6100	87.6100	87.6100	0.000	0.0000	0.0000	0
2022/06/08	IS10	20/12/2027			Interest Rate Swap	87.9400	87.9400	87.9400	87.9400	0.000	0.0000	0.0000	0
2022/06/08	IS10	22/03/2028			Interest Rate Swap	80.8900	80.8900	80.8900	80.8900	0.000	0.0000	0.0000	0
2022/06/08	IS10	20/06/2028			Interest Rate Swap	88.6800	88.6800	88.6800	88.6800	0.000	0.0000	0.0000	0
2022/06/08	IS10	19/09/2028			Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0.000	0.0000	0.0000	0
2022/06/08	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2022/06/08	JBAF	15/06/2022			Jibar Tradeable Future	4.9250	95.0750	4.9250	95.0750	0.000	0.0000	0.0000	0
2022/06/08	JBAF	20/07/2022			Jibar Tradeable Future	5.0350	94.9650	5.0450	94.9550	0.199	0.0000	0.0000	0
2022/06/08	JBAF	17/08/2022			Jibar Tradeable Future	5.4300	94.5700	5.4500	94.5500	0.368	0.0000	0.0000	0
2022/06/08	JBAF	21/09/2022			Jibar Tradeable Future	5.5450	94.4550	5.5650	94.4350	0.361	0.0000	0.0000	0
2022/06/08	JBAF	19/10/2022			Jibar Tradeable Future	5.9400	94.0600	5.9500	94.0500	0.168	0.0000	0.0000	0
2022/06/08	JBAF	16/11/2022			Jibar Tradeable Future	6.0300	93.9700	6.0500	93.9500	0.332	0.0000	0.0000	0
2022/06/08	JBAF	21/12/2022			Jibar Tradeable Future	6.4100	93.5900	6.4300	93.5700	0.312	0.0000	0.0000	68
2022/06/08	JBAF	15/03/2023			Jibar Tradeable Future	6.9050	93.0950	6.9050	93.0950	0.000	0.0000	0.0000	0
2022/06/08	JBAF	21/06/2023			Jibar Tradeable Future	7.3500	92.6500	7.3400	92.6600	(0.136)	0.0000	0.0000	0
2022/06/08	JBAF	20/09/2023			Jibar Tradeable Future	7.5700	92.4300	7.5600	92.4400	(0.132)	0.0000	0.0000	75
2022/06/08	JBAF	20/12/2023			Jibar Tradeable Future	7.7550	92.2450	7.7350	92.2650	(0.258)	0.0000	0.0000	172
2022/06/08	JBAF	20/03/2024			Jibar Tradeable Future	7.8550	92.1450	7.8450	92.1550	(0.127)	0.0000	0.0000	0
2022/06/08	R023	04/08/2022	6.05	Call	Bond Future	273.1000	0.2731	276.5600	0.2766	1.267	0	0	0
2022/06/08	R023	04/08/2022	6.05	Put	Bond Future	24.5700	0.0246	28.0800	0.0281	14.286	0	0	0
2022/06/08	R023	04/08/2022			Bond Future	5.5954	104.5931	5.5955	104.5930	0.002	0.0000	0.0000	22,183
2022/06/08	R023	04/08/2022	6.03	Call	Bond Future	263.4800	0.2635	267.1700	0.2672	1.400	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
2022/06/08	R023	04/08/2022	6.03	Put	Bond Future	25.8600	0.0259	29.6000	0.0296	14.462	0	0	0
2022/06/08	R023	04/08/2022	6.04	Call	Bond Future	268.2800	0.2683	271.9200	0.2719	1.357	0	0	0
2022/06/08	R023	04/08/2022	6.04	Put	Bond Future	25.2000	0.0252	28.8900	0.0289	14.643	0	0	0
2022/06/08	R023	03/11/2022	6.25	Call	Bond Future	265.0000	0.2650	263.9900	0.2640	(0.381)	0	0	0
2022/06/08	R023	03/11/2022	6.25	Put	Bond Future	29.5900	0.0296	25.2200	0.0252	(14.769)	0	0	0
2022/06/08	R023	03/11/2022	6.26	Call	Bond Future	267.6400	0.2676	266.6700	0.2667	(0.362)	0	0	0
2022/06/08	R023	03/11/2022	6.26	Put	Bond Future	29.1700	0.0292	24.8400	0.0248	(14.844)	0	0	0
2022/06/08	R023	03/11/2022			Bond Future	5.4846	102.1558	5.4737	102.1591	(0.199)	0.0000	0.0000	0
2022/06/08	R023	03/11/2022	6.27	Call	Bond Future	270.3000	0.2703	269.3700	0.2694	(0.344)	0	0	0
2022/06/08	R023	03/11/2022	6.27	Put	Bond Future	28.7600	0.0288	24.4700	0.0245	(14.917)	0	0	0
2022/06/08	R035	04/08/2022	9.53	Call	Bond Future	4.4100	0.0044	3.4200	0.0034	(22.449)	0	0	400
2022/06/08	R035	04/08/2022	9.53	Put	Bond Future	8,806.0300	8.8060	8,830.7600	8.8308	0.281	0	0	0
2022/06/08	R035	04/08/2022	9.84	Call	Bond Future	27.2200	0.0272	22.6800	0.0227	(16.679)	0	0	100
2022/06/08	R035	04/08/2022	9.84	Put	Bond Future	6,695.0200	6.6950	6,716.2000	6.7162	0.316	0	0	0
2022/06/08	R035	04/08/2022	10.53	Put	Bond Future	2,767.7400	2.7677	2,756.8500	2.7569	(0.393)	0	0	0
2022/06/08	R035	04/08/2022	11.13	Put	Bond Future	884.4300	0.8844	862.1200	0.8621	(2.523)	0	0	100
2022/06/08	R035	04/08/2022	10.64	Call	Bond Future	839.7800	0.8398	798.8900	0.7989	(4.869)	0	0	0
2022/06/08	R035	04/08/2022	10.64	Put	Bond Future	2,302.6700	2.3027	2,287.5000	2.2875	(0.659)	0	0	100
2022/06/08	R035	04/08/2022	10.72	Call	Bond Future	1,033.3700	1.0334	989.9500	0.9900	(4.202)	0	0	0
2022/06/08	R035	04/08/2022	10.72	Put	Bond Future	1,998.6100	1.9986	1,980.9100	1.9809	(0.886)	0	0	0
2022/06/08	R035	04/08/2022	10.73	Call	Bond Future	1,059.3200	1.0593	1,015.5800	1.0156	(4.129)	0	0	0
2022/06/08	R035	04/08/2022	10.73	Put	Bond Future	1,962.6300	1.9626	1,944.6100	1.9446	(0.918)	0	0	0
2022/06/08	R035	04/08/2022			Bond Future	10.8770	90.3811	10.8813	90.3554	0.039	0.0000	0.0000	128,835
2022/06/08	R035	04/08/2022	10.53	Call	Bond Future	613.9800	0.6140	577.3700	0.5774	(5.963)	0	0	400
2022/06/08	R035	04/08/2022	10.74	Call	Bond Future	1,085.6500	1.0856	1,041.7300	1.0417	(4.046)	0	0	0
2022/06/08	R035	04/08/2022	10.74	Put	Bond Future	1,927.1000	1.9271	1,908.9000	1.9089	(0.944)	0	0	0
2022/06/08	R035	04/08/2022	11.13	Call	Bond Future	2,407.6700	2.4077	2,359.6400	2.3596	(1.995)	0	0	0
2022/06/08	R035	04/08/2022	12.18	Call	Bond Future	7,519.1600	7.5192	7,486.6600	7.4867	(0.432)	0	0	0
2022/06/08	R035	04/08/2022	12.18	Put	Bond Future	69.1000	0.0691	62.3200	0.0623	(9.812)	0	0	400
2022/06/08	R035	03/11/2022	11.15	Call	Bond Future	2,672.9700	2.6730	2,543.7100	2.5437	(4.836)	0	0	0
2022/06/08	R035	03/11/2022	11.15	Put	Bond Future	2,124.3400	2.1243	2,018.2500	2.0182	(4.994)	0	0	0
2022/06/08	R035	03/11/2022	12.68	Call	Bond Future	9,249.9800	9.2500	9,179.4200	9.1794	(0.763)	0	0	0
2022/06/08	R035	03/11/2022	12.68	Put	Bond Future	334.0400	0.3340	286.6500	0.2866	(14.187)	0	0	1,000
2022/06/08	R035	03/11/2022	10.99	Call	Bond Future	2,156.0300	2.1560	2,039.7900	2.0398	(5.391)	0	0	0
2022/06/08	R035	03/11/2022	10.99	Put	Bond Future	2,557.1900	2.5572	2,464.1200	2.4641	(3.640)	0	0	582
2022/06/08	R035	03/11/2022	11.05	Call	Bond Future	2,343.0300	2.3430	2,222.1200	2.2221	(5.160)	0	0	1,000
2022/06/08	R035	03/11/2022	10.57	Call	Bond Future	1,103.0900	1.1031	989.3800	0.9894	(10.308)	0	0	0
2022/06/08	R035	03/11/2022	10.57	Put	Bond Future	4,070.3400	4.0703	3,979.8000	3.9798	(2.224)	0	0	582
2022/06/08	R035	03/11/2022			Bond Future	11.0573	87.1745	11.0612	87.1513	0.035	0.0000	0.0000	3,020
2022/06/08	R035	03/11/2022	11.14	Call	Bond Future	2,638.9700	2.6390	2,510.5500	2.5106	(4.866)	0	0	0
2022/06/08	R035	03/11/2022	11.14	Put	Bond Future	2,149.2700	2.1493	2,044.0200	2.0440	(4.897)	0	0	0
2022/06/08	R035	03/11/2022	11.05	Put	Bond Future	2,386.2600	2.3863	2,288.5200	2.2885	(4.096)	0	0	0
2022/06/08	R035	03/11/2022	11.13	Call	Bond Future	2,605.3900	2.6054	2,477.8300	2.4778	(4.896)	0	0	0
2022/06/08	R035	03/11/2022	11.13	Put	Bond Future	2,174.6700	2.1747	2,070.2800	2.0703	(4.800)	0	0	0
2022/06/08	R035	03/11/2022	9.82	Call	Bond Future	159.4200	0.1594	134.9400	0.1349	(15.356)	0	0	582
2022/06/08	R035	03/11/2022	9.82	Put	Bond Future	7,985.2100	7.9852	7,983.9000	7.9839	(0.016)	0	0	0
2022/06/08	R035	03/11/2022	10.30	Call	Bond Future	631.3900	0.6314	529.0700	0.5291	(16.206)	0	0	1,000

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
2022/06/08	R035	03/11/2022	10.30	Put	Bond Future	5,305.8300	5.3058	5,226.6800	5.2267	(1.492)	0	0	0
2022/06/08	R035	02/02/2023	11.94	Call	Bond Future	5,513.4800	5.5135	5,337.5500	5.3375	(3.191)	0	0	0
2022/06/08	R035	02/02/2023	13.22	Put	Bond Future	436.0600	0.4361	410.7200	0.4107	(5.811)	0	0	1,000
2022/06/08	R035	02/02/2023	10.88	Call	Bond Future	1,958.3100	1.9583	1,798.3100	1.7983	(8.170)	0	0	0
2022/06/08	R035	02/02/2023	10.88	Put	Bond Future	3,972.0600	3.9721	3,855.8300	3.8558	(2.926)	0	0	0
2022/06/08	R035	02/02/2023	10.66	Call	Bond Future	1,454.3100	1.4543	1,295.0300	1.2950	(10.952)	0	0	0
2022/06/08	R035	02/02/2023	10.66	Put	Bond Future	4,801.5000	4.8015	4,685.9900	4.6860	(2.406)	0	0	582
2022/06/08	R035	02/02/2023	10.30	Put	Bond Future	6,393.5400	6.3935	6,302.3400	6.3023	(1.426)	0	0	0
2022/06/08	R035	02/02/2023	10.60	Call	Bond Future	1,330.2400	1.3302	1,172.2900	1.1723	(11.874)	0	0	0
2022/06/08	R035	02/02/2023	10.60	Put	Bond Future	5,046.1100	5.0461	4,931.9300	4.9319	(2.263)	0	0	0
2022/06/08	R035	02/02/2023	10.64	Put	Bond Future	4,882.0500	4.8820	4,766.8400	4.7668	(2.360)	0	0	0
2022/06/08	R035	02/02/2023	9.81	Call	Bond Future	297.6000	0.2976	254.4100	0.2544	(14.513)	0	0	582
2022/06/08	R035	02/02/2023	9.81	Put	Bond Future	9,076.4600	9.0765	9,077.0400	9.0770	0.006	0	0	0
2022/06/08	R035	02/02/2023	9.85	Call	Bond Future	322.3600	0.3224	276.7500	0.2768	(14.149)	0	0	0
2022/06/08	R035	02/02/2023	9.89	Call	Bond Future	348.8900	0.3489	300.6600	0.3007	(13.824)	0	0	400
2022/06/08	R035	02/02/2023	9.89	Put	Bond Future	8,596.8700	8.5969	8,592.4100	8.5924	(0.052)	0	0	0
2022/06/08	R035	02/02/2023			Bond Future	11.2215	88.6052	11.2290	88.5614	0.067	0.0000	0.0000	0
2022/06/08	R035	02/02/2023	11.94	Put	Bond Future	1,487.9900	1.4880	1,355.8300	1.3558	(8.882)	0	0	0
2022/06/08	R035	02/02/2023	11.98	Call	Bond Future	5,675.4400	5.6754	5,501.8000	5.5018	(3.059)	0	0	0
2022/06/08	R035	02/02/2023	11.98	Put	Bond Future	1,433.9600	1.4340	1,304.0900	1.3041	(9.057)	0	0	400
2022/06/08	R035	02/02/2023	13.22	Call	Bond Future	10,979.4200	10.9794	10,910.3100	10.9103	(0.629)	0	0	0
2022/06/08	R035	02/02/2023	11.05	Call	Bond Future	2,402.9200	2.4029	2,243.3100	2.2433	(6.642)	0	0	1,000
2022/06/08	R035	02/02/2023	11.05	Put	Bond Future	3,405.7500	3.4057	3,289.9100	3.2899	(3.401)	0	0	0
2022/06/08	R035	02/02/2023	11.06	Call	Bond Future	2,430.5700	2.4306	2,270.6900	2.2707	(6.578)	0	0	0
2022/06/08	R035	02/02/2023	11.06	Put	Bond Future	3,374.4500	3.3744	3,258.3400	3.2583	(3.441)	0	0	582
2022/06/08	R035	02/02/2023	10.86	Call	Bond Future	1,909.3700	1.9094	1,749.2300	1.7492	(8.387)	0	0	0
2022/06/08	R035	02/02/2023	10.86	Put	Bond Future	4,043.1600	4.0432	3,926.7900	3.9268	(2.878)	0	0	0
2022/06/08	R035	02/02/2023	10.87	Call	Bond Future	1,933.7500	1.9338	1,773.6800	1.7737	(8.278)	0	0	0
2022/06/08	R035	02/02/2023	10.87	Put	Bond Future	4,007.4900	4.0075	3,891.1900	3.8912	(2.902)	0	0	0
2022/06/08	R035	02/02/2023	10.30	Call	Bond Future	801.3200	0.8013	666.3500	0.6664	(16.843)	0	0	1,000
2022/06/08	R035	02/02/2023	10.64	Call	Bond Future	1,412.2100	1.4122	1,253.2300	1.2532	(11.258)	0	0	400
2022/06/08	R035	02/02/2023	9.85	Put	Bond Future	8,835.2600	8.8353	8,833.4200	8.8334	(0.021)	0	0	0
2022/06/08	R035	04/05/2023	11.21	Call	Bond Future	2,932.9100	2.9329	2,722.5700	2.7226	(7.172)	0	0	0
2022/06/08	R035	04/05/2023	11.22	Put	Bond Future	3,781.2800	3.7813	3,626.0700	3.6261	(4.105)	0	0	0
2022/06/08	R035	04/05/2023	12.46	Call	Bond Future	7,371.2000	7.3712	7,157.3000	7.1573	(2.902)	0	0	0
2022/06/08	R035	04/05/2023	12.46	Put	Bond Future	1,462.1100	1.4621	1,303.5800	1.3036	(10.843)	0	0	400
2022/06/08	R035	04/05/2023	10.60	Call	Bond Future	1,506.6700	1.5067	1,312.7700	1.3128	(12.869)	0	0	400
2022/06/08	R035	04/05/2023	10.60	Put	Bond Future	6,003.3200	6.0033	5,864.7900	5.8648	(2.308)	0	0	0
2022/06/08	R035	04/05/2023	11.20	Call	Bond Future	2,905.4100	2.9054	2,695.3200	2.6953	(7.231)	0	0	0
2022/06/08	R035	04/05/2023			Bond Future	11.3636	85.6965	11.3734	85.6411	0.086	0.0000	0.0000	0
2022/06/08	R035	04/05/2023	11.21	Put	Bond Future	3,811.2200	3.8112	3,656.2500	3.6563	(4.066)	0	0	0
2022/06/08	R035	04/05/2023	11.22	Call	Bond Future	2,960.5400	2.9605	2,749.9600	2.7500	(7.113)	0	0	0
2022/06/08	R035	04/05/2023	9.85	Call	Bond Future	480.8200	0.4808	394.6700	0.3947	(17.917)	0	0	400
2022/06/08	R035	04/05/2023	9.85	Put	Bond Future	9,728.8900	9.7289	9,698.1100	9.6981	(0.316)	0	0	0
2022/06/08	R035	04/05/2023	11.20	Put	Bond Future	3,841.3400	3.8413	3,686.6200	3.6866	(4.028)	0	0	0
2022/06/08	R186	04/08/2022	7.96	Call	Bond Future	166.4500	0.1664	141.2700	0.1413	(15.128)	0	0	3,600
2022/06/08	R186	04/08/2022	8.15	Call	Bond Future	314.8900	0.3149	279.2900	0.2793	(11.306)	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
2022/06/08	R186	04/08/2022	8.15	Put	Bond Future	1,764.7900	1.7648	1,718.8400	1.7188	(2.604)	0	0	0
2022/06/08	R186	04/08/2022	9.78	Call	Bond Future	4,585.7800	4.5858	4,575.3600	4.5754	(0.227)	0	0	0
2022/06/08	R186	04/08/2022	9.78	Put	Bond Future	54.2600	0.0543	33.4900	0.0335	(38.279)	0	0	3,600
2022/06/08	R186	04/08/2022			Bond Future	8.5346	108.4497	8.5318	108.4600	(0.032)	0.0000	0.0000	81,031
2022/06/08	R186	04/08/2022	6.96	Call	Bond Future	3.0500	0.0031	2.2200	0.0022	(27.213)	0	0	3,600
2022/06/08	R186	04/08/2022	6.96	Put	Bond Future	6,097.0300	6.0970	6,085.8500	6.0859	(0.183)	0	0	0
2022/06/08	R186	04/08/2022	7.96	Put	Bond Future	2,341.6700	2.3417	2,306.1400	2.3061	(1.517)	0	0	0
2022/06/08	R186	04/08/2022	8.13	Call	Bond Future	295.8600	0.2959	261.1400	0.2611	(11.735)	0	0	0
2022/06/08	R186	04/08/2022	8.13	Put	Bond Future	1,821.8300	1.8218	1,776.7600	1.7768	(2.474)	0	0	0
2022/06/08	R186	04/08/2022	8.14	Call	Bond Future	305.2700	0.3053	270.1000	0.2701	(11.521)	0	0	0
2022/06/08	R186	04/08/2022	8.14	Put	Bond Future	1,793.2000	1.7932	1,747.6800	1.7477	(2.538)	0	0	0
2022/06/08	R186	03/11/2022	8.91	Put	Bond Future	1,121.5500	1.1216	1,024.7700	1.0248	(8.629)	0	0	4,310
2022/06/08	R186	03/11/2022	8.53	Call	Bond Future	1,000.0800	1.0001	939.6400	0.9396	(6.044)	0	0	0
2022/06/08	R186	03/11/2022	8.53	Put	Bond Future	1,734.8700	1.7349	1,660.7200	1.6607	(4.274)	0	0	0
2022/06/08	R186	03/11/2022	8.54	Call	Bond Future	1,016.2900	1.0163	955.2000	0.9552	(6.011)	0	0	0
2022/06/08	R186	03/11/2022	8.54	Put	Bond Future	1,715.5300	1.7155	1,640.7300	1.6407	(4.360)	0	0	0
2022/06/08	R186	03/11/2022			Bond Future	8.7376	109.9831	8.7337	109.9968	(0.045)	0.0000	0.0000	11,129
2022/06/08	R186	03/11/2022	8.55	Call	Bond Future	1,032.6300	1.0326	970.9000	0.9709	(5.978)	0	0	0
2022/06/08	R186	03/11/2022	8.55	Put	Bond Future	1,696.3400	1.6963	1,620.9000	1.6209	(4.447)	0	0	0
2022/06/08	R186	03/11/2022	8.91	Call	Bond Future	1,727.2100	1.7272	1,644.1400	1.6441	(4.809)	0	0	0
2022/06/08	R186	03/11/2022	8.23	Call	Bond Future	599.4100	0.5994	547.4800	0.5475	(8.664)	0	0	4,310
2022/06/08	R186	03/11/2022	8.23	Put	Bond Future	2,407.5200	2.4075	2,341.8800	2.3419	(2.726)	0	0	0
2022/06/08	R186	02/02/2023	8.33	Call	Bond Future	850.5500	0.8506	736.5400	0.7365	(13.404)	0	0	0
2022/06/08	R186	02/02/2023	8.33	Put	Bond Future	2,773.6500	2.7737	2,670.9800	2.6710	(3.702)	0	0	0
2022/06/08	R186	02/02/2023	8.32	Call	Bond Future	838.7500	0.8388	725.2500	0.7253	(13.532)	0	0	0
2022/06/08	R186	02/02/2023	8.32	Put	Bond Future	2,795.7900	2.7958	2,693.6300	2.6936	(3.654)	0	0	0
2022/06/08	R186	02/02/2023			Bond Future	8.9032	106.4929	8.9066	106.4816	0.038	0.0000	0.0000	0
2022/06/08	R186	02/02/2023	8.34	Call	Bond Future	862.7700	0.8628	747.6400	0.7476	(13.344)	0	0	0
2022/06/08	R186	02/02/2023	8.34	Put	Bond Future	2,751.9400	2.7519	2,648.1500	2.6481	(3.772)	0	0	0
2022/06/08	R186	04/05/2023	8.83	Put	Bond Future	2,293.3200	2.2933	2,190.0500	2.1900	(4.503)	0	0	0
2022/06/08	R186	04/05/2023	8.84	Call	Bond Future	1,642.6800	1.6427	1,513.9100	1.5139	(7.839)	0	0	0
2022/06/08	R186	04/05/2023			Bond Future	9.0431	108.4007	9.0512	108.3754	0.090	0.0000	0.0000	0
2022/06/08	R186	04/05/2023	8.83	Call	Bond Future	1,627.3000	1.6273	1,498.6900	1.4987	(7.903)	0	0	0
2022/06/08	R186	04/05/2023	8.84	Put	Bond Future	2,277.3300	2.2773	2,173.9000	2.1739	(4.542)	0	0	0
2022/06/08	R186	04/05/2023	8.82	Call	Bond Future	1,612.0000	1.6120	1,483.5600	1.4836	(7.968)	0	0	0
2022/06/08	R186	04/05/2023	8.82	Put	Bond Future	2,309.4100	2.3094	2,206.3100	2.2063	(4.464)	0	0	0
2022/06/08	R197	04/08/2022			Bond Future	329.2557	329.2557	329.1216	329.1216	(0.041)	0.0000	0.0000	870
2022/06/08	R197	03/11/2022			Bond Future	333.9898	333.9898	333.8648	333.8648	(0.037)	0.0000	0.0000	0
2022/06/08	R197	02/02/2023			Bond Future	330.8128	330.8128	330.6125	330.6125	(0.061)	0.0000	0.0000	0
2022/06/08	R197	04/05/2023			Bond Future	336.8007	336.8007	336.5558	336.5558	(0.073)	0.0000	0.0000	0
2022/06/08	R202	04/08/2022			Bond Future	252.4408	252.4408	252.6536	252.6536	0.084	0.0000	0.0000	6,586
2022/06/08	R202	03/11/2022			Bond Future	256.0706	256.0706	256.2947	256.2947	0.088	0.0000	0.0000	0
2022/06/08	R202	02/02/2023			Bond Future	255.6897	255.6897	255.8611	255.8611	0.067	0.0000	0.0000	0
2022/06/08	R202	04/05/2023			Bond Future	260.3151	260.3151	260.4577	260.4577	0.055	0.0000	0.0000	0
2022/06/08	R209	04/08/2022	10.57	Put	Bond Future	2,445.7500	2.4457	2,378.0800	2.3781	(2.767)	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
2022/06/08	R209	04/08/2022	10.58	Call	Bond Future	541.4000	0.5414	475.5200	0.4755	(12.168)	0	0	0
2022/06/08	R209	04/08/2022	10.58	Put	Bond Future	2,406.5200	2.4065	2,338.8400	2.3388	(2.812)	0	0	0
2022/06/08	R209	04/08/2022			Bond Future	10.9247	69.4767	10.9243	69.4785	(0.003)	0.0000	0.0000	22,909
2022/06/08	R209	04/08/2022	10.57	Call	Bond Future	525.4400	0.5254	459.5700	0.4596	(12.536)	0	0	0
2022/06/08	R209	04/08/2022	10.59	Call	Bond Future	557.7700	0.5578	491.8200	0.4918	(11.824)	0	0	0
2022/06/08	R209	04/08/2022	10.59	Put	Bond Future	2,367.7700	2.3678	2,300.0200	2.3000	(2.861)	0	0	0
2022/06/08	R209	03/11/2022	11.03	Call	Bond Future	1,911.0900	1.9111	1,825.5200	1.8255	(4.478)	0	0	0
2022/06/08	R209	03/11/2022	11.03	Put	Bond Future	2,203.9200	2.2039	2,114.2500	2.1143	(4.069)	0	0	0
2022/06/08	R209	03/11/2022	10.50	Put	Bond Future	3,942.4200	3.9424	3,851.8400	3.8518	(2.298)	0	0	0
2022/06/08	R209	03/11/2022	9.25	Call	Bond Future	20.8900	0.0209	18.8000	0.0188	(10.005)	0	0	9,500
2022/06/08	R209	03/11/2022	9.25	Put	Bond Future	10,592.2100	10.5922	10,586.0200	10.5860	(0.058)	0	0	0
2022/06/08	R209	03/11/2022	9.50	Call	Bond Future	46.7700	0.0468	42.3500	0.0424	(9.451)	0	0	0
2022/06/08	R209	03/11/2022	9.50	Put	Bond Future	9,048.5800	9.0486	9,040.0600	9.0401	(0.094)	0	0	0
2022/06/08	R209	03/11/2022			Bond Future	11.0862	67.3152	11.0854	67.3193	(0.007)	0.0000	0.0000	4,135
2022/06/08	R209	03/11/2022	11.02	Call	Bond Future	1,884.1200	1.8841	1,799.4100	1.7994	(4.496)	0	0	0
2022/06/08	R209	03/11/2022	11.02	Put	Bond Future	2,229.2300	2.2292	2,140.4200	2.1404	(3.984)	0	0	0
2022/06/08	R209	03/11/2022	11.50	Call	Bond Future	3,369.7100	3.3697	3,271.6300	3.2716	(2.911)	0	0	0
2022/06/08	R209	03/11/2022	11.50	Put	Bond Future	1,268.9500	1.2689	1,166.7700	1.1668	(8.052)	0	0	0
2022/06/08	R209	03/11/2022	10.50	Call	Bond Future	798.2400	0.7982	711.7600	0.7118	(10.834)	0	0	0
2022/06/08	R209	03/11/2022	11.00	Call	Bond Future	1,830.9100	1.8309	1,747.6300	1.7476	(4.549)	0	0	0
2022/06/08	R209	03/11/2022	11.00	Put	Bond Future	2,280.7400	2.2807	2,193.3600	2.1934	(3.831)	0	0	9,500
2022/06/08	R209	03/11/2022	11.01	Call	Bond Future	1,857.5000	1.8575	1,773.3400	1.7733	(4.531)	0	0	0
2022/06/08	R209	03/11/2022	11.01	Put	Bond Future	2,254.9400	2.2549	2,166.6800	2.1667	(3.914)	0	0	0
2022/06/08	R209	03/11/2022	10.00	Call	Bond Future	228.8400	0.2288	176.1600	0.1762	(23.020)	0	0	0
2022/06/08	R209	03/11/2022	10.00	Put	Bond Future	6,220.3800	6.2204	6,163.6000	6.1636	(0.913)	0	0	9,500
2022/06/08	R209	02/02/2023	10.78	Call	Bond Future	1,485.3200	1.4853	1,359.1500	1.3591	(8.494)	0	0	0
2022/06/08	R209	02/02/2023	10.79	Call	Bond Future	1,505.5000	1.5055	1,379.3300	1.3793	(8.381)	0	0	0
2022/06/08	R209	02/02/2023	10.80	Put	Bond Future	3,763.8900	3.7639	3,649.1800	3.6492	(3.048)	0	0	0
2022/06/08	R209	02/02/2023			Bond Future	11.2295	68.4206	11.2317	68.4091	0.020	0.0000	0.0000	0
2022/06/08	R209	02/02/2023	10.78	Put	Bond Future	3,830.3800	3.8304	3,715.6600	3.7157	(2.995)	0	0	0
2022/06/08	R209	02/02/2023	10.79	Put	Bond Future	3,797.1300	3.7971	3,682.4100	3.6824	(3.021)	0	0	0
2022/06/08	R209	02/02/2023	10.80	Call	Bond Future	1,525.6200	1.5256	1,399.4600	1.3995	(8.269)	0	0	0
2022/06/08	R209	04/05/2023	11.09	Call	Bond Future	2,296.9500	2.2969	2,132.0700	2.1321	(7.178)	0	0	0
2022/06/08	R209	04/05/2023	11.09	Put	Bond Future	3,661.6700	3.6617	3,516.8800	3.5169	(3.954)	0	0	0
2022/06/08	R209	04/05/2023	11.10	Call	Bond Future	2,319.8500	2.3199	2,155.0000	2.1550	(7.106)	0	0	0
2022/06/08	R209	04/05/2023	11.10	Put	Bond Future	3,633.1400	3.6331	3,488.3800	3.4884	(3.984)	0	0	0
2022/06/08	R209	04/05/2023			Bond Future	11.3591	66.4968	11.3631	66.4767	0.035	0.0000	0.0000	0
2022/06/08	R209	04/05/2023	11.11	Call	Bond Future	2,342.8700	2.3429	2,177.8100	2.1778	(7.045)	0	0	0
2022/06/08	R209	04/05/2023	11.11	Put	Bond Future	3,604.8000	3.6048	3,459.8300	3.4598	(4.022)	0	0	0
2022/06/08	R210	04/08/2022			Bond Future	226.0640	226.0640	226.4728	226.4728	0.181	0.0000	0.0000	1,025
2022/06/08	R210	03/11/2022			Bond Future	226.3500	226.3500	226.7725	226.7725	0.187	0.0000	0.0000	0
2022/06/08	R210	02/02/2023			Bond Future	230.1128	230.1128	230.4906	230.4906	0.164	0.0000	0.0000	0
2022/06/08	R210	04/05/2023			Bond Future	231.2183	231.2183	231.5759	231.5759	0.155	0.0000	0.0000	0
2022/06/08	R213	04/08/2022	9.88	Call	Bond Future	321.3500	0.3213	265.2300	0.2652	(17.464)	0	0	0
2022/06/08	R213	04/08/2022	9.89	Call	Bond Future	331.9600	0.3320	275.1400	0.2751	(17.117)	0	0	0
2022/06/08	R213	04/08/2022	9.90	Put	Bond Future	2,800.9100	2.8009	2,637.1000	2.6371	(5.848)	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
2022/06/08	R213	04/08/2022			Bond Future	10.3948	84.1543	10.3730	84.2607	(0.210)	0.0000	0.0000	29,440
2022/06/08	R213	04/08/2022	9.88	Put	Bond Future	2,880.8900	2.8809	2,718.3500	2.7183	(5.642)	0	0	0
2022/06/08	R213	04/08/2022	9.89	Put	Bond Future	2,840.8000	2.8408	2,677.5600	2.6776	(5.746)	0	0	0
2022/06/08	R213	04/08/2022	9.90	Call	Bond Future	342.7200	0.3427	285.3300	0.2853	(16.745)	0	0	0
2022/06/08	R213	03/11/2022	10.38	Call	Bond Future	1,427.9500	1.4279	1,395.6800	1.3957	(2.260)	0	0	0
2022/06/08	R213	03/11/2022	10.38	Put	Bond Future	2,416.9800	2.4170	2,274.0800	2.2741	(5.912)	0	0	0
2022/06/08	R213	03/11/2022	10.39	Call	Bond Future	1,448.9800	1.4490	1,417.0200	1.4170	(2.206)	0	0	0
2022/06/08	R213	03/11/2022	10.39	Put	Bond Future	2,389.9700	2.3900	2,247.3800	2.2474	(5.966)	0	0	0
2022/06/08	R213	03/11/2022	10.37	Call	Bond Future	1,406.8900	1.4069	1,374.3200	1.3743	(2.315)	0	0	0
2022/06/08	R213	03/11/2022	10.37	Put	Bond Future	2,444.0000	2.4440	2,300.8000	2.3008	(5.859)	0	0	200
2022/06/08	R213	03/11/2022	9.19	Call	Bond Future	103.1900	0.1032	99.9200	0.0999	(3.169)	0	0	476
2022/06/08	R213	03/11/2022	9.19	Put	Bond Future	7,076.4900	7.0765	6,962.5900	6.9626	(1.610)	0	0	0
2022/06/08	R213	03/11/2022			Bond Future	10.5874	81.8070	10.5640	81.9177	(0.221)	0.0000	0.0000	0
2022/06/08	R213	03/11/2022	10.40	Call	Bond Future	1,470.3900	1.4704	1,438.7500	1.4388	(2.152)	0	0	0
2022/06/08	R213	03/11/2022	10.40	Put	Bond Future	2,363.3700	2.3634	2,221.1000	2.2211	(6.020)	0	0	0
2022/06/08	R213	03/11/2022	9.98	Call	Bond Future	731.9400	0.7319	685.7700	0.6858	(6.308)	0	0	0
2022/06/08	R213	03/11/2022	9.98	Put	Bond Future	3,672.6600	3.6727	3,515.8600	3.5159	(4.269)	0	0	200
2022/06/08	R213	03/11/2022	10.19	Call	Bond Future	1,060.9700	1.0610	1,022.1900	1.0222	(3.655)	0	0	0
2022/06/08	R213	03/11/2022	10.19	Put	Bond Future	2,969.7100	2.9697	2,820.3000	2.8203	(5.031)	0	0	476
2022/06/08	R213	03/11/2022	9.13	Call	Bond Future	88.4200	0.0884	85.3800	0.0854	(3.438)	0	0	200
2022/06/08	R213	03/11/2022	9.13	Put	Bond Future	7,377.9900	7.3780	7,264.3200	7.2643	(1.541)	0	0	0
2022/06/08	R213	03/11/2022	9.84	Call	Bond Future	553.2600	0.5533	507.9800	0.5080	(8.184)	0	0	0
2022/06/08	R213	03/11/2022	9.84	Put	Bond Future	4,191.1300	4.1911	4,035.2200	4.0352	(3.720)	0	0	476
2022/06/08	R213	02/02/2023	10.43	Put	Bond Future	3,141.3500	3.1413	3,009.5000	3.0095	(4.197)	0	0	0
2022/06/08	R213	02/02/2023	12.20	Call	Bond Future	6,897.0700	6.8971	6,912.3500	6.9124	0.222	0	0	0
2022/06/08	R213	02/02/2023	12.20	Put	Bond Future	622.1600	0.6222	543.9200	0.5439	(12.576)	0	0	912
2022/06/08	R213	02/02/2023	10.22	Put	Bond Future	3,757.1100	3.7571	3,618.5800	3.6186	(3.687)	0	0	0
2022/06/08	R213	02/02/2023	10.23	Call	Bond Future	1,232.7900	1.2328	1,188.3000	1.1883	(3.609)	0	0	0
2022/06/08	R213	02/02/2023	10.35	Call	Bond Future	1,444.7600	1.4448	1,403.5900	1.4036	(2.850)	0	0	0
2022/06/08	R213	02/02/2023	10.35	Put	Bond Future	3,366.9000	3.3669	3,232.2100	3.2322	(4.000)	0	0	476
2022/06/08	R213	02/02/2023	10.01	Call	Bond Future	895.5100	0.8955	846.9700	0.8470	(5.420)	0	0	0
2022/06/08	R213	02/02/2023			Bond Future	10.7619	83.1492	10.7416	83.2427	(0.189)	0.0000	0.0000	0
2022/06/08	R213	02/02/2023	10.43	Call	Bond Future	1,597.0900	1.5971	1,558.7600	1.5588	(2.400)	0	0	912
2022/06/08	R213	02/02/2023	10.22	Call	Bond Future	1,216.1700	1.2162	1,171.1600	1.1712	(3.701)	0	0	0
2022/06/08	R213	02/02/2023	10.23	Put	Bond Future	3,725.9200	3.7259	3,587.9100	3.5879	(3.704)	0	0	0
2022/06/08	R213	02/02/2023	9.16	Call	Bond Future	189.1800	0.1892	185.7200	0.1857	(1.829)	0	0	476
2022/06/08	R213	02/02/2023	9.16	Put	Bond Future	8,003.4700	8.0035	7,906.4900	7.9065	(1.212)	0	0	0
2022/06/08	R213	02/02/2023	10.01	Put	Bond Future	4,448.6400	4.4486	4,306.5800	4.3066	(3.193)	0	0	476
2022/06/08	R213	02/02/2023	10.21	Call	Bond Future	1,199.4400	1.1994	1,154.4200	1.1544	(3.753)	0	0	0
2022/06/08	R213	02/02/2023	10.21	Put	Bond Future	3,788.2300	3.7882	3,649.6900	3.6497	(3.657)	0	0	0
2022/06/08	R213	04/05/2023	10.75	Call	Bond Future	2,347.0700	2.3471	2,232.8300	2.2328	(4.867)	0	0	0
2022/06/08	R213	04/05/2023	10.75	Put	Bond Future	3,080.0600	3.0801	2,880.8400	2.8808	(6.468)	0	0	0
2022/06/08	R213	04/05/2023			Bond Future	10.9129	81.0915	10.8939	81.1765	(0.174)	0.0000	0.0000	0
2022/06/08	R213	04/05/2023	10.74	Call	Bond Future	2,325.3400	2.3253	2,210.6300	2.2106	(4.933)	0	0	0
2022/06/08	R213	04/05/2023	10.74	Put	Bond Future	3,103.6200	3.1036	2,903.9300	2.9039	(6.434)	0	0	0
2022/06/08	R213	04/05/2023	10.73	Call	Bond Future	2,303.7200	2.3037	2,188.5500	2.1885	(4.999)	0	0	0
2022/06/08	R213	04/05/2023	10.73	Put	Bond Future	3,127.3100	3.1273	2,927.1600	2.9272	(6.400)	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
2022/06/08	R214	04/08/2022	10.98	Put	Bond Future	2,045.9600	2.0460	1,989.8500	1.9899	(2.742)	0	0	0
2022/06/08	R214	04/08/2022	10.99	Call	Bond Future	842.5900	0.8426	759.5000	0.7595	(9.861)	0	0	0
2022/06/08	R214	04/08/2022			Bond Future	11.2005	66.4573	11.2054	66.4301	0.044	0.0000	0.0000	13,182
2022/06/08	R214	04/08/2022	10.97	Call	Bond Future	800.1500	0.8002	716.8900	0.7169	(10.406)	0	0	0
2022/06/08	R214	04/08/2022	10.97	Put	Bond Future	2,081.2700	2.0813	2,025.1400	2.0251	(2.697)	0	0	0
2022/06/08	R214	04/08/2022	10.98	Call	Bond Future	821.2500	0.8213	738.0100	0.7380	(10.136)	0	0	0
2022/06/08	R214	04/08/2022	10.99	Put	Bond Future	2,010.9500	2.0109	1,954.9900	1.9550	(2.783)	0	0	0
2022/06/08	R214	03/11/2022	11.34	Call	Bond Future	2,074.4300	2.0744	2,014.3300	2.0143	(2.897)	0	0	0
2022/06/08	R214	03/11/2022	11.36	Put	Bond Future	2,111.9600	2.1120	2,077.2600	2.0773	(1.643)	0	0	0
2022/06/08	R214	03/11/2022			Bond Future	11.3566	64.1125	11.3613	64.0871	0.042	0.0000	0.0000	0
2022/06/08	R214	03/11/2022	11.34	Put	Bond Future	2,163.3700	2.1634	2,128.7000	2.1287	(1.603)	0	0	0
2022/06/08	R214	03/11/2022	11.35	Call	Bond Future	2,102.2300	2.1022	2,042.0400	2.0420	(2.863)	0	0	0
2022/06/08	R214	03/11/2022	11.35	Put	Bond Future	2,137.5400	2.1375	2,102.7800	2.1028	(1.626)	0	0	0
2022/06/08	R214	03/11/2022	11.36	Call	Bond Future	2,130.2200	2.1302	2,070.0900	2.0701	(2.823)	0	0	0
2022/06/08	R214	02/02/2023	11.07	Call	Bond Future	1,629.9300	1.6299	1,477.5200	1.4775	(9.351)	0	0	0
2022/06/08	R214	02/02/2023	11.07	Put	Bond Future	3,945.4000	3.9454	3,833.6600	3.8337	(2.832)	0	0	0
2022/06/08	R214	02/02/2023	11.08	Call	Bond Future	1,651.1400	1.6511	1,498.6100	1.4986	(9.238)	0	0	0
2022/06/08	R214	02/02/2023	11.08	Put	Bond Future	3,911.0900	3.9111	3,799.2300	3.7992	(2.860)	0	0	0
2022/06/08	R214	02/02/2023			Bond Future	11.4987	65.1647	11.5064	65.1240	0.067	0.0000	0.0000	0
2022/06/08	R214	02/02/2023	11.09	Call	Bond Future	1,672.5100	1.6725	1,520.0700	1.5201	(9.114)	0	0	0
2022/06/08	R214	02/02/2023	11.09	Put	Bond Future	3,877.0000	3.8770	3,765.2300	3.7652	(2.883)	0	0	0
2022/06/08	R214	04/05/2023	11.36	Call	Bond Future	2,402.9500	2.4029	2,258.7000	2.2587	(6.003)	0	0	0
2022/06/08	R214	04/05/2023	11.36	Put	Bond Future	3,776.6100	3.7766	3,681.7400	3.6817	(2.512)	0	0	0
2022/06/08	R214	04/05/2023	11.37	Call	Bond Future	2,426.5600	2.4266	2,282.2900	2.2823	(5.945)	0	0	0
2022/06/08	R214	04/05/2023	11.37	Put	Bond Future	3,746.8300	3.7468	3,651.9400	3.6519	(2.533)	0	0	0
2022/06/08	R214	04/05/2023			Bond Future	11.6215	63.0392	11.6311	62.9898	0.082	0.0000	0.0000	0
2022/06/08	R214	04/05/2023	11.38	Call	Bond Future	2,450.5200	2.4505	2,306.0000	2.3060	(5.898)	0	0	0
2022/06/08	R214	04/05/2023	11.38	Put	Bond Future	3,717.4700	3.7175	3,622.3300	3.6223	(2.559)	0	0	0
2022/06/08	R248	04/08/2022	10.20	Call	Bond Future	50.4600	0.0505	35.9500	0.0360	(28.755)	0	0	1,700
2022/06/08	R248	04/08/2022	10.40	Put	Bond Future	5,747.8000	5.7478	5,710.4700	5.7105	(0.649)	0	0	0
2022/06/08	R248	04/08/2022	10.98	Call	Bond Future	1,127.5900	1.1276	1,028.4200	1.0284	(8.795)	0	0	0
2022/06/08	R248	04/08/2022	10.98	Put	Bond Future	2,418.9800	2.4190	2,319.1900	2.3192	(4.125)	0	0	0
2022/06/08	R248	04/08/2022	10.99	Call	Bond Future	1,156.0900	1.1561	1,057.4300	1.0574	(8.534)	0	0	0
2022/06/08	R248	04/08/2022	10.99	Put	Bond Future	2,376.4700	2.3765	2,277.1900	2.2772	(4.178)	0	0	0
2022/06/08	R248	04/08/2022			Bond Future	11.1643	83.5849	11.1642	83.5855	(0.001)	0.0000	0.0000	200,684
2022/06/08	R248	04/08/2022	9.70	Call	Bond Future	2.2500	0.0023	1.8900	0.0019	(16.000)	0	0	0
2022/06/08	R248	04/08/2022	9.70	Put	Bond Future	11,358.8900	11.3589	11,357.9100	11.3579	(0.009)	0	0	0
2022/06/08	R248	04/08/2022	10.20	Put	Bond Future	7,232.8200	7.2328	7,217.6900	7.2177	(0.209)	0	0	0
2022/06/08	R248	04/08/2022	10.40	Call	Bond Future	144.7900	0.1448	108.0800	0.1081	(25.354)	0	0	0
2022/06/08	R248	04/08/2022	11.00	Call	Bond Future	1,185.0100	1.1850	1,086.7800	1.0868	(8.289)	0	0	0
2022/06/08	R248	04/08/2022	11.00	Put	Bond Future	2,334.4800	2.3345	2,235.6300	2.2356	(4.234)	0	0	50
2022/06/08	R248	04/08/2022	10.90	Call	Bond Future	915.1100	0.9151	813.2400	0.8132	(11.132)	0	0	1,700
2022/06/08	R248	04/08/2022	10.90	Put	Bond Future	2,778.5300	2.7785	2,676.0400	2.6760	(3.689)	0	0	0
2022/06/08	R248	03/11/2022	11.32	Call	Bond Future	2,739.9500	2.7400	2,599.1400	2.5991	(5.139)	0	0	0
2022/06/08	R248	03/11/2022	11.30	Put	Bond Future	2,792.4800	2.7925	2,650.2500	2.6502	(5.093)	0	0	0
2022/06/08	R248	03/11/2022	11.31	Put	Bond Future	2,761.0600	2.7611	2,617.8500	2.6179	(5.187)	0	0	0
2022/06/08	R248	03/11/2022			Bond Future	11.3185	80.3453	11.3180	80.3487	(0.004)	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
2022/06/08	R248	03/11/2022	11.32	Put	Bond Future	2,729.7600	2.7298	2,585.5800	2.5856	(5.282)	0	0	0
2022/06/08	R248	03/11/2022	11.30	Call	Bond Future	2,667.5700	2.6676	2,528.7100	2.5287	(5.205)	0	0	0
2022/06/08	R248	03/11/2022	11.31	Call	Bond Future	2,703.7500	2.7038	2,563.9100	2.5639	(5.172)	0	0	0
2022/06/08	R248	02/02/2023	11.08	Call	Bond Future	2,174.4900	2.1745	1,983.9000	1.9839	(8.765)	0	0	0
2022/06/08	R248	02/02/2023	11.08	Put	Bond Future	4,746.7300	4.7467	4,571.4500	4.5714	(3.693)	0	0	0
2022/06/08	R248	02/02/2023			Bond Future	11.4588	81.6642	11.4611	81.6489	0.020	0.0000	0.0000	0
2022/06/08	R248	02/02/2023	11.06	Call	Bond Future	2,119.3200	2.1193	1,928.7700	1.9288	(8.991)	0	0	0
2022/06/08	R248	02/02/2023	11.06	Put	Bond Future	4,831.4800	4.8315	4,656.2400	4.6562	(3.627)	0	0	0
2022/06/08	R248	02/02/2023	11.07	Call	Bond Future	2,146.9400	2.1469	1,956.3600	1.9564	(8.877)	0	0	0
2022/06/08	R248	02/02/2023	11.07	Put	Bond Future	4,789.0800	4.7891	4,613.8100	4.6138	(3.660)	0	0	0
2022/06/08	R248	04/05/2023	11.35	Call	Bond Future	3,178.4400	3.1784	2,929.3300	2.9293	(7.837)	0	0	0
2022/06/08	R248	04/05/2023	11.35	Put	Bond Future	4,692.8500	4.6929	4,469.2600	4.4693	(4.764)	0	0	0
2022/06/08	R248	04/05/2023			Bond Future	11.5798	78.6949	11.5837	78.6693	0.034	0.0000	0.0000	0
2022/06/08	R248	04/05/2023	11.33	Call	Bond Future	3,117.8200	3.1178	2,868.9500	2.8689	(7.982)	0	0	0
2022/06/08	R248	04/05/2023	11.33	Put	Bond Future	4,766.5000	4.7665	4,543.1500	4.5431	(4.686)	0	0	0
2022/06/08	R248	04/05/2023	11.34	Call	Bond Future	3,148.0600	3.1481	2,899.2100	2.8992	(7.905)	0	0	0
2022/06/08	R248	04/05/2023	11.34	Put	Bond Future	4,729.5600	4.7296	4,506.2300	4.5062	(4.722)	0	0	0

Total

1325211