



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 WEEKLY STATISTICS REPORT

FROM: 07/11/2022 TO: 07/11/2022

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
07/11/2022	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/11/2022	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/11/2022	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/11/2022	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/11/2022	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/11/2022	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/11/2022	2025 On 03-November-22			Bond Future	165.98	165.9812	165.9812	165.9812	0.00
07/11/2022	2025 On 02-February-23			Bond Future	166.93	166.8310	166.9310	166.8310	6,088.00
07/11/2022	2025 On 04-May-23			Bond Future	170.34	170.2375	170.3382	170.2375	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
07/11/2022	2025 On 03-August-23			Bond Future	172.05	171.9439	172.0462	171.9439	0.00
07/11/2022	2025 On 02-November-23			Bond Future	175.57	175.4670	175.5715	175.4670	0.00
07/11/2022	2025 On 01-February-24			Bond Future	160.39	160.2576	160.3882	160.2576	0.00
07/11/2022	2029 On 03-November-22			Bond Future	119.90	119.8964	119.8964	119.8964	0.00
07/11/2022	2029 On 02-February-23			Bond Future	122.19	121.3329	122.1902	121.3329	1,392.00
07/11/2022	2029 On 04-May-23			Bond Future	123.39	122.5168	123.3905	122.5168	0.00
07/11/2022	2029 On 03-August-23			Bond Future	125.89	125.0020	125.8933	125.0020	0.00
07/11/2022	2029 On 02-November-23			Bond Future	127.14	126.2331	127.1424	126.2331	0.00
07/11/2022	2029 On 01-February-24			Bond Future	117.41	116.5414	117.4069	116.5414	0.00
07/11/2022	2030 On 03-November-22			Bond Future	10.82	88.2532	88.2532	88.2532	0.00
07/11/2022	2030 On 02-February-23			Bond Future	10.68	86.7462	87.1937	86.7462	90,949.00
07/11/2022	2030 On 02-February-23	8.81	Call	Bond Future	77	0	0	0	102.00
07/11/2022	2030 On 02-February-23	9.08	Call	Bond Future	137	0	0	0	388.00
07/11/2022	2030 On 02-February-23	11.55	Call	Bond Future	4323	4	4	4	5,000.00
07/11/2022	2030 On 02-February-23	11.12	Call	Bond Future	2951	3	3	3	0.00
07/11/2022	2030 On 02-February-23	11.16	Call	Bond Future	3070	3	3	3	0.00
07/11/2022	2030 On 02-February-23	10.01	Call	Bond Future	667	1	1	1	0.00
07/11/2022	2030 On 02-February-23	9.83	Call	Bond Future	503	0	1	0	388.00
07/11/2022	2030 On 02-February-23	9.94	Call	Bond Future	598	1	1	1	0.00
07/11/2022	2030 On 02-February-23	9.79	Call	Bond Future	472	0	0	0	0.00
07/11/2022	2030 On 02-February-23	9.04	Call	Bond Future	128	0	0	0	0.00
07/11/2022	2030 On 02-February-23	11.35	Call	Bond Future	3662	3	4	3	5,000.00
07/11/2022	2030 On 02-February-23	9.99	Call	Bond Future	645	1	1	1	0.00
07/11/2022	2030 On 02-February-23	10.00	Call	Bond Future	655	1	1	1	0.00
07/11/2022	2030 On 02-February-23	9.80	Call	Bond Future	480	0	0	0	0.00
07/11/2022	2030 On 02-February-23	9.20	Call	Bond Future	171	0	0	0	0.00
07/11/2022	2030 On 02-February-23	9.66	Call	Bond Future	382	0	0	0	0.00
07/11/2022	2030 On 02-February-23	9.66	Put	Bond Future	5050	5	5	5	102.00
07/11/2022	2030 On 02-February-23	9.20	Put	Bond Future	7047	7	7	7	0.00
07/11/2022	2030 On 02-February-23	9.94	Put	Bond Future	3954	4	4	4	102.00
07/11/2022	2030 On 02-February-23	10.01	Put	Bond Future	3698	4	4	4	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
07/11/2022	2030 On 02-February-23	11.35	Put	Bond Future	761	1	1	1	0.00
07/11/2022	2030 On 02-February-23	9.04	Put	Bond Future	7787	8	8	8	0.00
07/11/2022	2030 On 02-February-23	9.08	Put	Bond Future	7600	8	8	8	0.00
07/11/2022	2030 On 02-February-23	11.16	Put	Bond Future	979	1	1	1	388.00
07/11/2022	2030 On 02-February-23	8.81	Put	Bond Future	8877	9	9	9	0.00
07/11/2022	2030 On 02-February-23	9.79	Put	Bond Future	4528	5	5	5	0.00
07/11/2022	2030 On 02-February-23	9.83	Put	Bond Future	4371	5	4	5	0.00
07/11/2022	2030 On 02-February-23	9.80	Put	Bond Future	4488	5	4	5	0.00
07/11/2022	2030 On 02-February-23	9.99	Put	Bond Future	3769	4	4	4	0.00
07/11/2022	2030 On 02-February-23	10.00	Put	Bond Future	3733	4	4	4	0.00
07/11/2022	2030 On 02-February-23	11.12	Put	Bond Future	1032	1	1	1	0.00
07/11/2022	2030 On 02-February-23	11.55	Put	Bond Future	579	1	1	1	0.00
07/11/2022	2030 On 04-May-23			Bond Future	10.81	88.4988	88.9546	88.4988	0.00
07/11/2022	2030 On 04-May-23	12.57	Call	Bond Future	7769	7	8	7	0.00
07/11/2022	2030 On 04-May-23	11.62	Call	Bond Future	4727	4	5	4	0.00
07/11/2022	2030 On 04-May-23	12.04	Call	Bond Future	6029	6	6	6	0.00
07/11/2022	2030 On 04-May-23	12.50	Call	Bond Future	7535	7	8	7	0.00
07/11/2022	2030 On 04-May-23	10.54	Call	Bond Future	2007	2	2	2	0.00
07/11/2022	2030 On 04-May-23	9.58	Call	Bond Future	748	1	1	1	150.00
07/11/2022	2030 On 04-May-23	10.65	Call	Bond Future	2227	2	2	2	350.00
07/11/2022	2030 On 04-May-23	11.34	Call	Bond Future	3918	4	4	4	0.00
07/11/2022	2030 On 04-May-23	10.42	Call	Bond Future	1787	2	2	2	479.00
07/11/2022	2030 On 04-May-23	10.52	Call	Bond Future	1968	2	2	2	0.00
07/11/2022	2030 On 04-May-23	10.53	Call	Bond Future	1987	2	2	2	0.00
07/11/2022	2030 On 04-May-23	9.67	Call	Bond Future	822	1	1	1	479.00
07/11/2022	2030 On 04-May-23	9.78	Call	Bond Future	921	1	1	1	388.00
07/11/2022	2030 On 04-May-23	10.00	Call	Bond Future	1149	1	1	1	1,080.00
07/11/2022	2030 On 04-May-23	9.03	Call	Bond Future	406	0	0	0	388.00
07/11/2022	2030 On 04-May-23	9.03	Put	Bond Future	8484	9	8	9	0.00
07/11/2022	2030 On 04-May-23	9.58	Put	Bond Future	6229	7	6	7	0.00
07/11/2022	2030 On 04-May-23	10.00	Put	Bond Future	4708	5	5	5	0.00
07/11/2022	2030 On 04-May-23	9.78	Put	Bond Future	5481	6	5	6	0.00
07/11/2022	2030 On 04-May-23	9.67	Put	Bond Future	5888	6	6	6	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
07/11/2022	2030 On 04-May-23	10.53	Put	Bond Future	3190	3	3	3	0.00
07/11/2022	2030 On 04-May-23	10.52	Put	Bond Future	3215	3	3	3	0.00
07/11/2022	2030 On 04-May-23	10.42	Put	Bond Future	3473	4	3	4	0.00
07/11/2022	2030 On 04-May-23	11.34	Put	Bond Future	1669	2	2	2	150.00
07/11/2022	2030 On 04-May-23	10.65	Put	Bond Future	2908	3	3	3	0.00
07/11/2022	2030 On 04-May-23	10.54	Put	Bond Future	3166	3	3	3	0.00
07/11/2022	2030 On 04-May-23	12.50	Put	Bond Future	637	1	1	1	479.00
07/11/2022	2030 On 04-May-23	12.04	Put	Bond Future	935	1	1	1	1,080.00
07/11/2022	2030 On 04-May-23	11.62	Put	Bond Future	1325	1	1	1	388.00
07/11/2022	2030 On 04-May-23	12.57	Put	Bond Future	601	1	1	1	350.00
07/11/2022	2030 On 03-August-23			Bond Future	10.95	86.2667	86.7315	86.2667	0.00
07/11/2022	2030 On 03-August-23	12.59	Call	Bond Future	7506	7	8	7	0.00
07/11/2022	2030 On 03-August-23	11.36	Call	Bond Future	3960	4	4	4	0.00
07/11/2022	2030 On 03-August-23	12.89	Call	Bond Future	8445	8	8	8	0.00
07/11/2022	2030 On 03-August-23	11.34	Call	Bond Future	3909	4	4	4	0.00
07/11/2022	2030 On 03-August-23	11.35	Call	Bond Future	3934	4	4	4	0.00
07/11/2022	2030 On 03-August-23	10.40	Call	Bond Future	1931	2	2	2	1,012.00
07/11/2022	2030 On 03-August-23	10.65	Call	Bond Future	2369	2	2	2	350.00
07/11/2022	2030 On 03-August-23	10.65	Put	Bond Future	3630	4	4	4	0.00
07/11/2022	2030 On 03-August-23	11.36	Put	Bond Future	2278	2	2	2	0.00
07/11/2022	2030 On 03-August-23	11.34	Put	Bond Future	2308	3	2	3	0.00
07/11/2022	2030 On 03-August-23	12.89	Put	Bond Future	835	1	1	1	350.00
07/11/2022	2030 On 03-August-23	10.40	Put	Bond Future	4258	5	4	5	0.00
07/11/2022	2030 On 03-August-23	12.59	Put	Bond Future	1016	1	1	1	1,012.00
07/11/2022	2030 On 03-August-23	11.35	Put	Bond Future	2293	3	2	3	0.00
07/11/2022	2030 On 02-November-23			Bond Future	11.09	88.0152	88.4895	88.0152	0.00
07/11/2022	2030 On 02-November-23	10.82	Call	Bond Future	2167	2	2	2	0.00
07/11/2022	2030 On 02-November-23	10.81	Call	Bond Future	2149	2	2	2	0.00
07/11/2022	2030 On 02-November-23	10.80	Call	Bond Future	2130	2	2	2	0.00
07/11/2022	2030 On 02-November-23	10.80	Put	Bond Future	3302	4	3	4	0.00
07/11/2022	2030 On 02-November-23	10.81	Put	Bond Future	3280	4	3	4	0.00
07/11/2022	2030 On 02-November-23	10.82	Put	Bond Future	3258	4	3	4	0.00
07/11/2022	2030 On 01-February-24			Bond Future	13.63	77.1348	77.5921	77.1348	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
07/11/2022	2030 On 01-February-24	11.36	Call	Bond Future	558	0	1	0	0.00
07/11/2022	2030 On 01-February-24	11.35	Call	Bond Future	551	0	1	0	0.00
07/11/2022	2030 On 01-February-24	11.37	Call	Bond Future	565	1	1	1	0.00
07/11/2022	2030 On 01-February-24	11.37	Put	Bond Future	8755	9	9	9	0.00
07/11/2022	2030 On 01-February-24	11.35	Put	Bond Future	8819	9	9	9	0.00
07/11/2022	2030 On 01-February-24	11.36	Put	Bond Future	8787	9	9	9	0.00
07/11/2022	2032 On 03-November-22			Bond Future	11.29	83.5360	83.5360	83.5360	0.00
07/11/2022	2032 On 02-February-23			Bond Future	11.16	86.0038	86.5329	86.0038	116,002.00
07/11/2022	2032 On 02-February-23	9.31	Call	Bond Future	67	0	0	0	454.00
07/11/2022	2032 On 02-February-23	12.75	Call	Bond Future	7783	7	8	7	0.00
07/11/2022	2032 On 02-February-23	11.84	Call	Bond Future	4250	4	4	4	0.00
07/11/2022	2032 On 02-February-23	10.39	Call	Bond Future	642	1	1	1	0.00
07/11/2022	2032 On 02-February-23	10.38	Call	Bond Future	631	1	1	1	0.00
07/11/2022	2032 On 02-February-23	10.16	Call	Bond Future	426	0	0	0	0.00
07/11/2022	2032 On 02-February-23	9.47	Call	Bond Future	100	0	0	0	500.00
07/11/2022	2032 On 02-February-23	9.92	Call	Bond Future	268	0	0	0	750.00
07/11/2022	2032 On 02-February-23	10.67	Call	Bond Future	1034	1	1	1	750.00
07/11/2022	2032 On 02-February-23	11.69	Call	Bond Future	3722	3	4	3	0.00
07/11/2022	2032 On 02-February-23	10.40	Call	Bond Future	653	1	1	1	0.00
07/11/2022	2032 On 02-February-23	10.22	Call	Bond Future	476	0	0	0	500.00
07/11/2022	2032 On 02-February-23	10.50	Call	Bond Future	771	1	1	1	0.00
07/11/2022	2032 On 02-February-23	10.50	Put	Bond Future	4141	5	4	5	454.00
07/11/2022	2032 On 02-February-23	10.22	Put	Bond Future	5341	6	5	6	0.00
07/11/2022	2032 On 02-February-23	10.40	Put	Bond Future	4553	5	5	5	0.00
07/11/2022	2032 On 02-February-23	11.69	Put	Bond Future	1099	1	1	1	0.00
07/11/2022	2032 On 02-February-23	10.67	Put	Bond Future	3513	4	4	4	0.00
07/11/2022	2032 On 02-February-23	9.92	Put	Bond Future	6773	7	7	7	0.00
07/11/2022	2032 On 02-February-23	9.47	Put	Bond Future	9140	10	9	10	0.00
07/11/2022	2032 On 02-February-23	10.16	Put	Bond Future	5617	6	6	6	454.00
07/11/2022	2032 On 02-February-23	10.38	Put	Bond Future	4638	5	5	5	0.00
07/11/2022	2032 On 02-February-23	10.39	Put	Bond Future	4595	5	5	5	0.00
07/11/2022	2032 On 02-February-23	11.84	Put	Bond Future	911	1	1	1	500.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
07/11/2022	2032 On 02-February-23	12.75	Put	Bond Future	277	0	0	0	750.00
07/11/2022	2032 On 02-February-23	9.31	Put	Bond Future	10030	11	10	11	0.00
07/11/2022	2032 On 04-May-23			Bond Future	11.28	83.5785	84.1175	83.5785	66,448.00
07/11/2022	2032 On 04-May-23	10.88	Call	Bond Future	2143	2	2	2	0.00
07/11/2022	2032 On 04-May-23	10.62	Call	Bond Future	1647	1	2	1	400.00
07/11/2022	2032 On 04-May-23	10.87	Call	Bond Future	2122	2	2	2	0.00
07/11/2022	2032 On 04-May-23	13.43	Call	Bond Future	10273	10	10	10	0.00
07/11/2022	2032 On 04-May-23	10.89	Call	Bond Future	2163	2	2	2	0.00
07/11/2022	2032 On 04-May-23	11.37	Call	Bond Future	3318	3	3	3	400.00
07/11/2022	2032 On 04-May-23	10.89	Put	Bond Future	4105	4	4	4	0.00
07/11/2022	2032 On 04-May-23	13.43	Put	Bond Future	582	1	1	1	400.00
07/11/2022	2032 On 04-May-23	10.87	Put	Bond Future	4165	5	4	5	0.00
07/11/2022	2032 On 04-May-23	10.62	Put	Bond Future	4965	5	5	5	0.00
07/11/2022	2032 On 04-May-23	10.88	Put	Bond Future	4135	4	4	4	0.00
07/11/2022	2032 On 04-May-23	11.37	Put	Bond Future	2883	3	3	3	0.00
07/11/2022	2032 On 03-August-23			Bond Future	11.41	85.2549	85.8048	85.2549	2,600.00
07/11/2022	2032 On 03-August-23	11.75	Call	Bond Future	4413	4	4	4	0.00
07/11/2022	2032 On 03-August-23	11.76	Call	Bond Future	4442	4	4	4	0.00
07/11/2022	2032 On 03-August-23	11.77	Call	Bond Future	4470	4	4	4	0.00
07/11/2022	2032 On 03-August-23	11.90	Call	Bond Future	4848	5	5	5	5,000.00
07/11/2022	2032 On 03-August-23	11.90	Put	Bond Future	2568	3	3	3	0.00
07/11/2022	2032 On 03-August-23	11.77	Put	Bond Future	2792	3	3	3	0.00
07/11/2022	2032 On 03-August-23	11.76	Put	Bond Future	2810	3	3	3	0.00
07/11/2022	2032 On 03-August-23	11.75	Put	Bond Future	2828	3	3	3	0.00
07/11/2022	2032 On 02-November-23			Bond Future	11.55	82.8231	83.3840	82.8231	0.00
07/11/2022	2032 On 02-November-23	11.23	Call	Bond Future	2545	2	3	2	0.00
07/11/2022	2032 On 02-November-23	11.22	Call	Bond Future	2524	2	3	2	0.00
07/11/2022	2032 On 02-November-23	11.24	Call	Bond Future	2566	2	3	2	0.00
07/11/2022	2032 On 02-November-23	11.24	Put	Bond Future	4040	4	4	4	0.00
07/11/2022	2032 On 02-November-23	11.22	Put	Bond Future	4093	4	4	4	0.00
07/11/2022	2032 On 02-November-23	11.23	Put	Bond Future	4066	4	4	4	0.00
07/11/2022	2032 On 01-February-24			Bond Future	13.66	76.2214	76.7579	76.2214	0.00
07/11/2022	2032 On 01-February-24	11.85	Call	Bond Future	1030	1	1	1	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
07/11/2022	2032 On 01-February-24	11.84	Call	Bond Future	1019	1	1	1	0.00
07/11/2022	2032 On 01-February-24	11.83	Call	Bond Future	1009	1	1	1	0.00
07/11/2022	2032 On 01-February-24	11.83	Put	Bond Future	8736	9	9	9	0.00
07/11/2022	2032 On 01-February-24	11.84	Put	Bond Future	8701	9	9	9	0.00
07/11/2022	2032 On 01-February-24	11.85	Put	Bond Future	8666	9	9	9	0.00
07/11/2022	2033 On 03-November-22			Bond Future	115.71	115.7104	115.7104	115.7104	0.00
07/11/2022	2033 On 02-February-23			Bond Future	117.86	117.8594	117.8571	117.8594	7,279.00
07/11/2022	2033 On 04-May-23			Bond Future	118.88	118.8822	118.8789	118.8822	0.00
07/11/2022	2033 On 03-August-23			Bond Future	121.29	121.2938	121.2903	121.2938	0.00
07/11/2022	2033 On 02-November-23			Bond Future	122.35	122.3578	122.3541	122.3578	0.00
07/11/2022	2033 On 01-February-24			Bond Future	112.99	112.9693	112.9899	112.9693	0.00
07/11/2022	2037 On 03-November-22			Bond Future	11.83	79.6167	79.6167	79.6167	0.00
07/11/2022	2037 On 02-February-23			Bond Future	11.64	78.1064	78.7351	78.1064	129,270.00
07/11/2022	2037 On 02-February-23	11.05	Call	Bond Future	1020	1	1	1	0.00
07/11/2022	2037 On 02-February-23	11.10	Call	Bond Future	1112	1	1	1	636.00
07/11/2022	2037 On 02-February-23	11.03	Call	Bond Future	985	1	1	1	0.00
07/11/2022	2037 On 02-February-23	11.04	Call	Bond Future	1002	1	1	1	0.00
07/11/2022	2037 On 02-February-23	11.97	Call	Bond Future	3523	3	4	3	0.00
07/11/2022	2037 On 02-February-23	11.04	Put	Bond Future	4541	5	5	5	0.00
07/11/2022	2037 On 02-February-23	11.03	Put	Bond Future	4585	5	5	5	0.00
07/11/2022	2037 On 02-February-23	11.10	Put	Bond Future	4286	5	4	5	0.00
07/11/2022	2037 On 02-February-23	11.97	Put	Bond Future	1665	2	2	2	636.00
07/11/2022	2037 On 02-February-23	11.05	Put	Bond Future	4498	5	4	5	0.00
07/11/2022	2037 On 04-May-23			Bond Future	11.76	79.6848	80.3256	79.6848	0.00
07/11/2022	2037 On 04-May-23	11.78	Call	Bond Future	3645	3	4	3	400.00
07/11/2022	2037 On 04-May-23	13.73	Call	Bond Future	10818	10	11	10	0.00
07/11/2022	2037 On 04-May-23	11.32	Call	Bond Future	2404	2	2	2	0.00
07/11/2022	2037 On 04-May-23	11.03	Call	Bond Future	1770	2	2	2	400.00
07/11/2022	2037 On 04-May-23	11.30	Call	Bond Future	2356	2	2	2	0.00
07/11/2022	2037 On 04-May-23	11.31	Call	Bond Future	2380	2	2	2	0.00
07/11/2022	2037 On 04-May-23	11.31	Put	Bond Future	4967	5	5	5	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
07/11/2022	2037 On 04-May-23	11.03	Put	Bond Future	6033	6	6	6	0.00
07/11/2022	2037 On 04-May-23	11.30	Put	Bond Future	5003	5	5	5	0.00
07/11/2022	2037 On 04-May-23	13.73	Put	Bond Future	819	1	1	1	400.00
07/11/2022	2037 On 04-May-23	11.32	Put	Bond Future	4932	5	5	5	0.00
07/11/2022	2037 On 04-May-23	11.78	Put	Bond Future	3530	4	4	4	0.00
07/11/2022	2037 On 03-August-23			Bond Future	11.89	77.0256	77.6792	77.0256	0.00
07/11/2022	2037 On 03-August-23	12.14	Call	Bond Future	4917	5	5	5	0.00
07/11/2022	2037 On 03-August-23	12.12	Call	Bond Future	4855	5	5	5	0.00
07/11/2022	2037 On 03-August-23	12.13	Call	Bond Future	4886	5	5	5	0.00
07/11/2022	2037 On 03-August-23	12.13	Put	Bond Future	3580	4	4	4	0.00
07/11/2022	2037 On 03-August-23	12.12	Put	Bond Future	3602	4	4	4	0.00
07/11/2022	2037 On 03-August-23	12.14	Put	Bond Future	3557	4	4	4	0.00
07/11/2022	2037 On 02-November-23			Bond Future	12.01	78.5868	79.2535	78.5868	0.00
07/11/2022	2037 On 02-November-23	11.56	Call	Bond Future	2794	3	3	3	0.00
07/11/2022	2037 On 02-November-23	11.55	Call	Bond Future	2771	3	3	3	0.00
07/11/2022	2037 On 02-November-23	11.57	Call	Bond Future	2817	3	3	3	0.00
07/11/2022	2037 On 02-November-23	11.55	Put	Bond Future	5345	6	5	6	0.00
07/11/2022	2037 On 02-November-23	11.56	Put	Bond Future	5311	6	5	6	0.00
07/11/2022	2037 On 02-November-23	11.57	Put	Bond Future	5277	6	5	6	0.00
07/11/2022	2037 On 01-February-24			Bond Future	13.74	68.1449	68.7785	68.1449	0.00
07/11/2022	2037 On 01-February-24	12.32	Call	Bond Future	1722	2	2	2	0.00
07/11/2022	2037 On 01-February-24	12.31	Call	Bond Future	1707	2	2	2	0.00
07/11/2022	2037 On 01-February-24	12.33	Call	Bond Future	1737	2	2	2	0.00
07/11/2022	2037 On 01-February-24	12.33	Put	Bond Future	8602	9	9	9	0.00
07/11/2022	2037 On 01-February-24	12.31	Put	Bond Future	8677	9	9	9	0.00
07/11/2022	2037 On 01-February-24	12.32	Put	Bond Future	8640	9	9	9	0.00
07/11/2022	2038 On 03-November-22			Bond Future	128.70	128.7012	128.7012	128.7012	0.00
07/11/2022	2038 On 02-February-23			Bond Future	129.49	128.0801	129.4927	128.0801	4,059.00
07/11/2022	2038 On 04-May-23			Bond Future	132.14	130.6957	132.1362	130.6957	1,798.00
07/11/2022	2038 On 03-August-23			Bond Future	132.85	131.3818	132.8510	131.3818	0.00
07/11/2022	2038 On 02-November-23			Bond Future	135.57	134.0737	135.5731	134.0737	0.00
07/11/2022	2038 On 01-February-24			Bond Future	123.17	121.7613	123.1733	121.7613	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
07/11/2022	2040 On 03-November-22			Bond Future	11.87	81.5512	81.5512	81.5512	0.00
07/11/2022	2040 On 02-February-23			Bond Future	11.68	79.7980	80.5705	79.7980	119,461.00
07/11/2022	2040 On 02-February-23	10.18	Call	Bond Future	176	0	0	0	0.00
07/11/2022	2040 On 02-February-23	10.21	Call	Bond Future	189	0	0	0	388.00
07/11/2022	2040 On 02-February-23	12.07	Call	Bond Future	4043	4	4	4	0.00
07/11/2022	2040 On 02-February-23	11.10	Call	Bond Future	1123	1	1	1	0.00
07/11/2022	2040 On 02-February-23	11.11	Call	Bond Future	1143	1	1	1	0.00
07/11/2022	2040 On 02-February-23	10.93	Call	Bond Future	832	1	1	1	0.00
07/11/2022	2040 On 02-February-23	12.24	Call	Bond Future	4729	4	5	4	0.00
07/11/2022	2040 On 02-February-23	12.27	Call	Bond Future	4853	4	5	4	0.00
07/11/2022	2040 On 02-February-23	11.12	Call	Bond Future	1163	1	1	1	0.00
07/11/2022	2040 On 02-February-23	10.96	Call	Bond Future	876	1	1	1	388.00
07/11/2022	2040 On 02-February-23	11.19	Call	Bond Future	1309	1	1	1	621.00
07/11/2022	2040 On 02-February-23	11.19	Put	Bond Future	4418	5	4	5	0.00
07/11/2022	2040 On 02-February-23	12.07	Put	Bond Future	1683	2	2	2	621.00
07/11/2022	2040 On 02-February-23	10.96	Put	Bond Future	5513	6	6	6	0.00
07/11/2022	2040 On 02-February-23	11.12	Put	Bond Future	4732	5	5	5	0.00
07/11/2022	2040 On 02-February-23	12.27	Put	Bond Future	1329	2	1	2	388.00
07/11/2022	2040 On 02-February-23	12.24	Put	Bond Future	1378	2	1	2	0.00
07/11/2022	2040 On 02-February-23	11.11	Put	Bond Future	4779	5	5	5	0.00
07/11/2022	2040 On 02-February-23	11.10	Put	Bond Future	4825	5	5	5	0.00
07/11/2022	2040 On 02-February-23	10.21	Put	Bond Future	10122	11	10	11	0.00
07/11/2022	2040 On 02-February-23	10.93	Put	Bond Future	5672	6	6	6	0.00
07/11/2022	2040 On 02-February-23	10.18	Put	Bond Future	10331	11	10	11	0.00
07/11/2022	2040 On 04-May-23			Bond Future	11.79	81.4107	82.1981	81.4107	300.00
07/11/2022	2040 On 04-May-23	13.45	Call	Bond Future	10267	10	10	10	0.00
07/11/2022	2040 On 04-May-23	11.42	Call	Bond Future	2771	2	3	2	0.00
07/11/2022	2040 On 04-May-23	11.48	Call	Bond Future	2932	3	3	3	486.00
07/11/2022	2040 On 04-May-23	10.73	Call	Bond Future	1322	1	1	1	486.00
07/11/2022	2040 On 04-May-23	10.92	Call	Bond Future	1633	1	2	1	388.00
07/11/2022	2040 On 04-May-23	10.17	Call	Bond Future	652	1	1	1	388.00
07/11/2022	2040 On 04-May-23	11.41	Call	Bond Future	2744	2	3	2	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
07/11/2022	2040 On 04-May-23	12.78	Call	Bond Future	7514	7	8	7	0.00
07/11/2022	2040 On 04-May-23	11.43	Call	Bond Future	2797	3	3	3	0.00
07/11/2022	2040 On 04-May-23	11.43	Put	Bond Future	5056	6	5	6	0.00
07/11/2022	2040 On 04-May-23	10.73	Put	Bond Future	8214	9	8	9	0.00
07/11/2022	2040 On 04-May-23	12.78	Put	Bond Future	1863	2	2	2	388.00
07/11/2022	2040 On 04-May-23	13.45	Put	Bond Future	1133	1	1	1	486.00
07/11/2022	2040 On 04-May-23	11.41	Put	Bond Future	5130	6	5	6	0.00
07/11/2022	2040 On 04-May-23	10.17	Put	Bond Future	11547	12	12	12	0.00
07/11/2022	2040 On 04-May-23	10.92	Put	Bond Future	7228	8	7	8	0.00
07/11/2022	2040 On 04-May-23	11.48	Put	Bond Future	4875	5	5	5	0.00
07/11/2022	2040 On 04-May-23	11.42	Put	Bond Future	5093	6	5	6	0.00
07/11/2022	2040 On 03-August-23			Bond Future	11.92	78.5357	79.3388	78.5357	0.00
07/11/2022	2040 On 03-August-23	12.22	Call	Bond Future	5491	5	5	5	0.00
07/11/2022	2040 On 03-August-23	12.21	Call	Bond Future	5457	5	5	5	0.00
07/11/2022	2040 On 03-August-23	12.23	Call	Bond Future	5525	5	6	5	0.00
07/11/2022	2040 On 03-August-23	12.23	Put	Bond Future	3701	4	4	4	0.00
07/11/2022	2040 On 03-August-23	12.21	Put	Bond Future	3748	4	4	4	0.00
07/11/2022	2040 On 03-August-23	12.22	Put	Bond Future	3724	4	4	4	0.00
07/11/2022	2040 On 02-November-23			Bond Future	12.04	80.1274	80.9468	80.1274	0.00
07/11/2022	2040 On 02-November-23	11.60	Call	Bond Future	3066	3	3	3	0.00
07/11/2022	2040 On 02-November-23	11.59	Call	Bond Future	3041	3	3	3	0.00
07/11/2022	2040 On 02-November-23	11.58	Call	Bond Future	3016	3	3	3	0.00
07/11/2022	2040 On 02-November-23	11.58	Put	Bond Future	5763	6	6	6	0.00
07/11/2022	2040 On 02-November-23	11.60	Put	Bond Future	5690	6	6	6	0.00
07/11/2022	2040 On 02-November-23	11.59	Put	Bond Future	5727	6	6	6	0.00
07/11/2022	2040 On 01-February-24			Bond Future	13.68	69.3022	70.0775	69.3022	0.00
07/11/2022	2040 On 01-February-24	12.35	Call	Bond Future	2013	2	2	2	0.00
07/11/2022	2040 On 01-February-24	12.34	Call	Bond Future	1996	2	2	2	0.00
07/11/2022	2040 On 01-February-24	12.33	Call	Bond Future	1979	2	2	2	0.00
07/11/2022	2040 On 01-February-24	12.33	Put	Bond Future	9028	10	9	10	0.00
07/11/2022	2040 On 01-February-24	12.34	Put	Bond Future	8989	10	9	10	0.00
07/11/2022	2040 On 01-February-24	12.35	Put	Bond Future	8949	10	9	10	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
07/11/2022	2044 On 03-November-22			Bond Future	11.83	78.6115	78.6115	78.6115	0.00
07/11/2022	2044 On 02-February-23			Bond Future	11.64	76.8581	77.6463	76.8581	94,637.00
07/11/2022	2044 On 02-February-23	11.16	Call	Bond Future	1336	1	1	1	0.00
07/11/2022	2044 On 02-February-23	11.20	Call	Bond Future	1427	1	1	1	1,300.00
07/11/2022	2044 On 02-February-23	11.14	Call	Bond Future	1292	1	1	1	0.00
07/11/2022	2044 On 02-February-23	11.15	Call	Bond Future	1314	1	1	1	0.00
07/11/2022	2044 On 02-February-23	12.00	Call	Bond Future	3977	4	4	4	0.00
07/11/2022	2044 On 02-February-23	11.90	Call	Bond Future	3591	3	4	3	1,300.00
07/11/2022	2044 On 02-February-23	11.90	Put	Bond Future	1980	2	2	2	0.00
07/11/2022	2044 On 02-February-23	12.00	Put	Bond Future	1761	2	2	2	4,000.00
07/11/2022	2044 On 02-February-23	11.15	Put	Bond Future	4517	5	5	5	0.00
07/11/2022	2044 On 02-February-23	11.20	Put	Bond Future	4293	5	4	5	0.00
07/11/2022	2044 On 02-February-23	11.14	Put	Bond Future	4563	5	5	5	0.00
07/11/2022	2044 On 02-February-23	11.16	Put	Bond Future	4472	5	4	5	0.00
07/11/2022	2044 On 04-May-23			Bond Future	11.75	78.4115	79.2148	78.4115	0.00
07/11/2022	2044 On 04-May-23	11.75	Call	Bond Future	3939	4	4	4	0.00
07/11/2022	2044 On 04-May-23	12.00	Call	Bond Future	4798	4	5	4	0.00
07/11/2022	2044 On 04-May-23	11.43	Call	Bond Future	2961	3	3	3	0.00
07/11/2022	2044 On 04-May-23	12.25	Call	Bond Future	5719	5	6	5	0.00
07/11/2022	2044 On 04-May-23	11.41	Call	Bond Future	2905	3	3	3	0.00
07/11/2022	2044 On 04-May-23	11.42	Call	Bond Future	2933	3	3	3	0.00
07/11/2022	2044 On 04-May-23	11.42	Put	Bond Future	5016	6	5	6	0.00
07/11/2022	2044 On 04-May-23	11.41	Put	Bond Future	5053	6	5	6	0.00
07/11/2022	2044 On 04-May-23	11.75	Put	Bond Future	3924	4	4	4	4,115.00
07/11/2022	2044 On 04-May-23	12.25	Put	Bond Future	2699	3	3	3	1,500.00
07/11/2022	2044 On 04-May-23	11.43	Put	Bond Future	4979	5	5	5	0.00
07/11/2022	2044 On 04-May-23	12.00	Put	Bond Future	3255	4	3	4	4,115.00
07/11/2022	2044 On 03-August-23			Bond Future	11.86	75.6015	76.4209	75.6015	0.00
07/11/2022	2044 On 03-August-23	12.17	Call	Bond Future	5593	5	6	5	0.00
07/11/2022	2044 On 03-August-23	12.15	Call	Bond Future	5524	5	6	5	0.00
07/11/2022	2044 On 03-August-23	12.16	Call	Bond Future	5559	5	6	5	0.00
07/11/2022	2044 On 03-August-23	12.16	Put	Bond Future	3780	4	4	4	0.00
07/11/2022	2044 On 03-August-23	12.15	Put	Bond Future	3804	4	4	4	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
07/11/2022	2044 On 03-August-23	12.17	Put	Bond Future	3756	4	4	4	0.00
07/11/2022	2044 On 02-November-23			Bond Future	11.97	77.1338	77.9698	77.1338	0.00
07/11/2022	2044 On 02-November-23	11.55	Call	Bond Future	3172	3	3	3	0.00
07/11/2022	2044 On 02-November-23	11.56	Call	Bond Future	3198	3	3	3	0.00
07/11/2022	2044 On 02-November-23	11.57	Call	Bond Future	3225	3	3	3	0.00
07/11/2022	2044 On 02-November-23	11.57	Put	Bond Future	5709	6	6	6	0.00
07/11/2022	2044 On 02-November-23	11.56	Put	Bond Future	5746	6	6	6	0.00
07/11/2022	2044 On 02-November-23	11.55	Put	Bond Future	5784	6	6	6	0.00
07/11/2022	2044 On 01-February-24			Bond Future	13.52	66.6668	67.4568	66.6668	0.00
07/11/2022	2044 On 01-February-24	12.27	Call	Bond Future	2150	2	2	2	0.00
07/11/2022	2044 On 01-February-24	12.28	Call	Bond Future	2168	2	2	2	0.00
07/11/2022	2044 On 01-February-24	12.29	Call	Bond Future	2186	2	2	2	0.00
07/11/2022	2044 On 01-February-24	12.29	Put	Bond Future	8722	9	9	9	0.00
07/11/2022	2044 On 01-February-24	12.28	Put	Bond Future	8761	9	9	9	0.00
07/11/2022	2044 On 01-February-24	12.27	Put	Bond Future	8801	9	9	9	0.00
07/11/2022	2046 On 03-November-22			Bond Future	116.20	116.2019	116.2019	116.2019	0.00
07/11/2022	2046 On 02-February-23			Bond Future	116.17	114.2195	116.1706	114.2195	11,674.00
07/11/2022	2046 On 04-May-23			Bond Future	116.51	114.5195	116.5093	114.5195	5,677.00
07/11/2022	2046 On 03-August-23			Bond Future	118.87	116.8425	118.8726	116.8425	0.00
07/11/2022	2046 On 02-November-23			Bond Future	119.22	117.1465	119.2176	117.1465	0.00
07/11/2022	2046 On 01-February-24			Bond Future	110.01	108.0707	110.0086	108.0707	0.00
07/11/2022	2050 On 03-November-22			Bond Future	116.99	116.9882	116.9882	116.9882	0.00
07/11/2022	2050 On 02-February-23			Bond Future	116.60	114.3087	116.5992	114.3087	9,301.00
07/11/2022	2050 On 04-May-23			Bond Future	118.98	116.6429	118.9792	116.6429	3,582.00
07/11/2022	2050 On 03-August-23			Bond Future	119.21	116.8226	119.2060	116.8226	0.00
07/11/2022	2050 On 02-November-23			Bond Future	121.65	119.2164	121.6487	119.2164	0.00
07/11/2022	2050 On 01-February-24			Bond Future	110.10	107.8311	110.1027	107.8311	0.00
07/11/2022	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/11/2022	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
07/11/2022	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/11/2022	AL37 On 02-February-23			Index Future	849.30	846.8910	849.3030	846.8910	0.00
07/11/2022	AL37 On 04-May-23			Index Future	866.42	863.9750	866.4150	863.9750	0.00
07/11/2022	AL37 On 03-August-23			Index Future	883.79	881.3000	883.7880	881.3000	0.00
07/11/2022	AL37 On 02-November-23			Index Future	901.70	899.1640	901.7030	899.1640	0.00
07/11/2022	AL37 On 01-February-24			Index Future	834.67	896.9900	834.6660	896.9900	0.00
07/11/2022	AL7T On 02-February-23			Index Future	969.51	963.9320	969.5120	963.9320	0.00
07/11/2022	AL7T On 04-May-23			Index Future	989.05	983.3770	989.0460	983.3770	0.00
07/11/2022	AL7T On 03-August-23			Index Future	1008.88	1003.0970	1008.8770	1003.0970	0.00
07/11/2022	AL7T On 02-November-23			Index Future	1029.33	1023.4300	1029.3280	1023.4300	0.00
07/11/2022	AL7T On 01-February-24			Index Future	952.80	1016.0300	952.8030	1016.0300	0.00
07/11/2022	ALBI On 02-February-23			Index Future	853.55	847.6620	853.5450	847.6620	109.00
07/11/2022	ALBI On 04-May-23			Index Future	870.74	864.7610	870.7430	864.7610	0.00
07/11/2022	ALBI On 03-August-23			Index Future	888.20	882.1020	888.2020	882.1020	0.00
07/11/2022	ALBI On 02-November-23			Index Future	906.21	899.9830	906.2060	899.9830	0.00
07/11/2022	ALBI On 01-February-24			Index Future	838.84	892.7400	838.8350	892.7400	0.00
07/11/2022	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/11/2022	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/11/2022	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/11/2022	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/11/2022	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/11/2022	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/11/2022	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/11/2022	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/11/2022	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
07/11/2022	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/11/2022	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/11/2022	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/11/2022	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/11/2022	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/11/2022	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/11/2022	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
07/11/2022	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/11/2022	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/11/2022	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/11/2022	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/11/2022	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/11/2022	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/11/2022	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/11/2022	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/11/2022	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/11/2022	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/11/2022	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/11/2022	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
07/11/2022	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/11/2022	ES33 On 03-November-22			Bond Future	12.63	71.2312	71.2312	71.2312	0.00
07/11/2022	ES33 On 02-February-23			Bond Future	12.50	73.5492	74.0577	73.5492	350.00
07/11/2022	ES33 On 04-May-23			Bond Future	12.66	71.2559	71.7741	71.2559	0.00
07/11/2022	ES33 On 03-August-23			Bond Future	12.83	72.7015	73.2302	72.7015	0.00
07/11/2022	ES33 On 02-November-23			Bond Future	13.01	70.3963	70.9358	70.3963	0.00
07/11/2022	ES33 On 01-February-24			Bond Future	15.05	64.7212	65.2350	64.7212	0.00
07/11/2022	ES42 On 03-November-22			Bond Future	12.81	69.7009	69.7009	69.7009	0.00
07/11/2022	ES42 On 02-February-23			Bond Future	12.65	72.0941	72.7138	72.0941	4,715.00
07/11/2022	ES42 On 04-May-23			Bond Future	12.80	69.3029	69.9345	69.3029	0.00
07/11/2022	ES42 On 03-August-23			Bond Future	12.94	70.7090	71.3535	70.7090	0.00
07/11/2022	ES42 On 02-November-23			Bond Future	13.10	67.8953	68.5530	67.8953	0.00
07/11/2022	ES42 On 01-February-24			Bond Future	14.81	62.2924	62.9152	62.2924	0.00
07/11/2022	GOVI On 02-February-23			GOVI	841.40	835.5780	841.3960	835.5780	851.00
07/11/2022	GOVI On 02-February-23	850.84	Call	GOVI	0	0	0	0	0.00
07/11/2022	GOVI On 02-February-23	850.83	Call	GOVI	0	0	0	0	0.00
07/11/2022	GOVI On 02-February-23	850.82	Call	GOVI	0	0	0	0	0.00
07/11/2022	GOVI On 02-February-23	850.82	Put	GOVI	94240	15	9	15	0.00
07/11/2022	GOVI On 02-February-23	850.83	Put	GOVI	94340	15	9	15	0.00
07/11/2022	GOVI On 02-February-23	850.84	Put	GOVI	94440	15	9	15	0.00
07/11/2022	GOVI On 04-May-23			GOVI	858.35	852.4340	858.3490	852.4340	0.00
07/11/2022	GOVI On 04-May-23	852.88	Call	GOVI	54690	0	5	0	0.00
07/11/2022	GOVI On 04-May-23	852.87	Call	GOVI	54790	0	5	0	0.00
07/11/2022	GOVI On 04-May-23	852.86	Call	GOVI	54890	0	5	0	0.00
07/11/2022	GOVI On 04-May-23	852.86	Put	GOVI	0	0	0	0	0.00
07/11/2022	GOVI On 04-May-23	852.87	Put	GOVI	0	0	0	0	0.00
07/11/2022	GOVI On 04-May-23	852.88	Put	GOVI	0	0	0	0	0.00
07/11/2022	GOVI On 03-August-23			GOVI	875.56	869.5280	875.5590	869.5280	0.00
07/11/2022	GOVI On 03-August-23	837.23	Call	GOVI	383290	32	38	32	0.00
07/11/2022	GOVI On 03-August-23	837.21	Call	GOVI	383490	32	38	32	0.00
07/11/2022	GOVI On 03-August-23	837.22	Call	GOVI	383390	32	38	32	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
07/11/2022	GOVI On 03-August-23	837.22	Put	GOVI	0	0	0	0	0.00
07/11/2022	GOVI On 03-August-23	837.21	Put	GOVI	0	0	0	0	0.00
07/11/2022	GOVI On 03-August-23	837.23	Put	GOVI	0	0	0	0	0.00
07/11/2022	GOVI On 02-November-23			GOVI	893.31	887.1530	893.3070	887.1530	0.00
07/11/2022	GOVI On 02-November-23	885.80	Call	GOVI	75070	1	8	1	0.00
07/11/2022	GOVI On 02-November-23	885.81	Call	GOVI	74970	1	7	1	0.00
07/11/2022	GOVI On 02-November-23	885.82	Call	GOVI	74870	1	7	1	0.00
07/11/2022	GOVI On 02-November-23	885.81	Put	GOVI	0	0	0	0	0.00
07/11/2022	GOVI On 02-November-23	885.82	Put	GOVI	0	0	0	0	0.00
07/11/2022	GOVI On 02-November-23	885.80	Put	GOVI	0	0	0	0	0.00
07/11/2022	GOVI On 01-February-24			GOVI	826.90	879.9900	826.8950	879.9900	0.00
07/11/2022	GOVI On 01-February-24	879.98	Call	GOVI	0	0	0	0	0.00
07/11/2022	GOVI On 01-February-24	879.99	Call	GOVI	0	0	0	0	0.00
07/11/2022	GOVI On 01-February-24	880.00	Call	GOVI	0	0	0	0	0.00
07/11/2022	GOVI On 01-February-24	880.00	Put	GOVI	531050	880	53	880	0.00
07/11/2022	GOVI On 01-February-24	879.99	Put	GOVI	530950	880	53	880	0.00
07/11/2022	GOVI On 01-February-24	879.98	Put	GOVI	530850	880	53	880	0.00
07/11/2022	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
07/11/2022	IGOV On 02-February-23			Index Future	327.40	325.3470	327.4040	325.3470	744.00
07/11/2022	IGOV On 04-May-23			Index Future	334.08	331.9880	334.0800	331.9880	16.00
07/11/2022	IGOV On 03-August-23			Index Future	340.86	338.7220	340.8550	338.7220	0.00
07/11/2022	IGOV On 02-November-23			Index Future	347.84	345.6630	347.8400	345.6630	0.00
07/11/2022	IGOV On 01-February-24			Index Future	321.69	349.9600	321.6860	349.9600	0.00
07/11/2022	IS05 On 20-December-22			Interest Rate Swap	94.06	94.0600	94.0600	94.0600	0.00
07/11/2022	IS05 On 22-March-23			Interest Rate Swap	86.54	86.5400	86.5400	86.5400	0.00
07/11/2022	IS05 On 20-June-23			Interest Rate Swap	92.17	92.1700	92.1700	92.1700	0.00
07/11/2022	IS05 On 19-September-23			Interest Rate Swap	94.88	94.8800	94.8800	94.8800	0.00
07/11/2022	IS10 On 17-December-25			Interest Rate Swap	80.28	80.2800	80.2800	80.2800	0.00
07/11/2022	IS10 On 16-March-26			Interest Rate Swap	76.82	76.8200	76.8200	76.8200	0.00
07/11/2022	IS10 On 15-June-26			Interest Rate Swap	75.24	75.2400	75.2400	75.2400	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
07/11/2022	IS10 On 21-September-26			Interest Rate Swap	77.27	77.2700	77.2700	77.2700	0.00
07/11/2022	IS10 On 21-December-26			Interest Rate Swap	81.30	81.3000	81.3000	81.3000	0.00
07/11/2022	IS10 On 15-March-27			Interest Rate Swap	79.80	79.8000	79.8000	79.8000	0.00
07/11/2022	IS10 On 21-June-27			Interest Rate Swap	81.86	81.8600	81.8600	81.8600	0.00
07/11/2022	IS10 On 20-September-27			Interest Rate Swap	87.61	87.6100	87.6100	87.6100	0.00
07/11/2022	IS10 On 20-December-27			Interest Rate Swap	87.94	87.9400	87.9400	87.9400	0.00
07/11/2022	IS10 On 22-March-28			Interest Rate Swap	80.89	80.8900	80.8900	80.8900	0.00
07/11/2022	IS10 On 20-June-28			Interest Rate Swap	88.68	88.6800	88.6800	88.6800	0.00
07/11/2022	IS10 On 19-September-28			Interest Rate Swap	92.02	92.0200	92.0200	92.0200	0.00
07/11/2022	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	0.1077	0.1077	0.00
07/11/2022	JBAF On 16-November-22			Jibar Tradeable Future	6.58	93.4400	93.4250	93.4400	0.00
07/11/2022	JBAF On 21-December-22			Jibar Tradeable Future	7.27	92.7150	92.7350	92.7150	68.00
07/11/2022	JBAF On 18-January-23			Jibar Tradeable Future	7.30	92.6700	92.7000	92.6700	0.00
07/11/2022	JBAF On 15-February-23			Jibar Tradeable Future	7.72	92.2300	92.2850	92.2300	0.00
07/11/2022	JBAF On 15-March-23			Jibar Tradeable Future	7.77	92.1700	92.2300	92.1700	0.00
07/11/2022	JBAF On 19-April-23			Jibar Tradeable Future	7.86	92.0600	92.1400	92.0600	0.00
07/11/2022	JBAF On 21-June-23			Jibar Tradeable Future	7.96	91.9250	92.0450	91.9250	0.00
07/11/2022	JBAF On 20-September-23			Jibar Tradeable Future	8.04	91.8150	91.9600	91.8150	75.00
07/11/2022	JBAF On 20-December-23			Jibar Tradeable Future	8.11	91.7650	91.8950	91.7650	272.00
07/11/2022	JBAF On 20-March-24			Jibar Tradeable Future	8.12	91.7400	91.8800	91.7400	0.00
07/11/2022	JBAF On 19-June-24			Jibar Tradeable Future	8.11	91.7600	91.8900	91.7600	0.00
07/11/2022	JBAF On 18-September-24			Jibar Tradeable Future	8.10	91.7700	91.9050	91.7700	0.00
07/11/2022	R023 On 03-November-22			Bond Future	7.30	101.6007	101.6007	101.6007	0.00
07/11/2022	R035 On 03-November-22			Bond Future	11.69	83.5567	83.5567	83.5567	0.00
07/11/2022	R035 On 02-February-23			Bond Future	11.50	86.3351	87.0164	86.3351	161,192.00
07/11/2022	R035 On 02-February-23	11.98	Call	Bond Future	4043	4	4	4	0.00
07/11/2022	R035 On 02-February-23	13.22	Call	Bond Future	9253	9	9	9	0.00
07/11/2022	R035 On 02-February-23	11.05	Call	Bond Future	1277	1	1	1	976.00
07/11/2022	R035 On 02-February-23	11.06	Call	Bond Future	1298	1	1	1	0.00
07/11/2022	R035 On 02-February-23	10.86	Call	Bond Future	925	1	1	1	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
07/11/2022	R035 On 02-February-23	10.87	Call	Bond Future	941	1	1	1	0.00
07/11/2022	R035 On 02-February-23	10.30	Call	Bond Future	317	0	0	0	976.00
07/11/2022	R035 On 02-February-23	10.64	Call	Bond Future	619	1	1	1	388.00
07/11/2022	R035 On 02-February-23	9.89	Call	Bond Future	123	0	0	0	388.00
07/11/2022	R035 On 02-February-23	11.94	Call	Bond Future	3894	3	4	3	0.00
07/11/2022	R035 On 02-February-23	10.88	Call	Bond Future	958	1	1	1	0.00
07/11/2022	R035 On 02-February-23	10.66	Call	Bond Future	642	1	1	1	0.00
07/11/2022	R035 On 02-February-23	10.60	Call	Bond Future	575	0	1	0	0.00
07/11/2022	R035 On 02-February-23	9.81	Call	Bond Future	101	0	0	0	582.00
07/11/2022	R035 On 02-February-23	9.85	Call	Bond Future	112	0	0	0	0.00
07/11/2022	R035 On 02-February-23	9.81	Put	Bond Future	10468	11	10	11	0.00
07/11/2022	R035 On 02-February-23	10.60	Put	Bond Future	5880	6	6	6	0.00
07/11/2022	R035 On 02-February-23	10.64	Put	Bond Future	5678	6	6	6	0.00
07/11/2022	R035 On 02-February-23	10.66	Put	Bond Future	5578	6	6	6	582.00
07/11/2022	R035 On 02-February-23	10.30	Put	Bond Future	7498	8	7	8	0.00
07/11/2022	R035 On 02-February-23	10.88	Put	Bond Future	4561	5	5	5	0.00
07/11/2022	R035 On 02-February-23	13.22	Put	Bond Future	298	0	0	0	976.00
07/11/2022	R035 On 02-February-23	9.89	Put	Bond Future	9960	11	10	11	0.00
07/11/2022	R035 On 02-February-23	10.87	Put	Bond Future	4604	5	5	5	0.00
07/11/2022	R035 On 02-February-23	10.86	Put	Bond Future	4647	5	5	5	0.00
07/11/2022	R035 On 02-February-23	11.06	Put	Bond Future	3830	4	4	4	582.00
07/11/2022	R035 On 02-February-23	11.05	Put	Bond Future	3869	4	4	4	0.00
07/11/2022	R035 On 02-February-23	11.98	Put	Bond Future	1390	2	1	2	388.00
07/11/2022	R035 On 02-February-23	9.85	Put	Bond Future	10213	11	10	11	0.00
07/11/2022	R035 On 02-February-23	11.94	Put	Bond Future	1458	2	1	2	0.00
07/11/2022	R035 On 04-May-23			Bond Future	11.62	83.5728	84.2671	83.5728	0.00
07/11/2022	R035 On 04-May-23	11.22	Call	Bond Future	2419	2	2	2	0.00
07/11/2022	R035 On 04-May-23	9.85	Call	Bond Future	493	0	0	0	388.00
07/11/2022	R035 On 04-May-23	10.42	Call	Bond Future	1029	1	1	1	491.00
07/11/2022	R035 On 04-May-23	12.46	Call	Bond Future	6307	6	6	6	0.00
07/11/2022	R035 On 04-May-23	11.17	Call	Bond Future	2301	2	2	2	491.00
07/11/2022	R035 On 04-May-23	11.20	Call	Bond Future	2371	2	2	2	0.00
07/11/2022	R035 On 04-May-23	11.21	Call	Bond Future	2395	2	2	2	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
07/11/2022	R035 On 04-May-23	10.60	Call	Bond Future	1266	1	1	1	388.00
07/11/2022	R035 On 04-May-23	13.18	Call	Bond Future	9087	9	9	9	0.00
07/11/2022	R035 On 04-May-23	13.18	Put	Bond Future	1046	1	1	1	491.00
07/11/2022	R035 On 04-May-23	11.22	Put	Bond Future	4669	5	5	5	0.00
07/11/2022	R035 On 04-May-23	10.60	Put	Bond Future	7192	8	7	8	0.00
07/11/2022	R035 On 04-May-23	12.46	Put	Bond Future	1827	2	2	2	388.00
07/11/2022	R035 On 04-May-23	10.42	Put	Bond Future	8064	9	8	9	0.00
07/11/2022	R035 On 04-May-23	9.85	Put	Bond Future	11170	12	11	12	0.00
07/11/2022	R035 On 04-May-23	11.17	Put	Bond Future	4840	5	5	5	0.00
07/11/2022	R035 On 04-May-23	11.20	Put	Bond Future	4737	5	5	5	0.00
07/11/2022	R035 On 04-May-23	11.21	Put	Bond Future	4703	5	5	5	0.00
07/11/2022	R035 On 03-August-23			Bond Future	11.75	85.2491	85.9573	85.2491	0.00
07/11/2022	R035 On 03-August-23	11.98	Call	Bond Future	4805	4	5	4	0.00
07/11/2022	R035 On 03-August-23	11.99	Call	Bond Future	4836	4	5	4	0.00
07/11/2022	R035 On 03-August-23	12.00	Call	Bond Future	4867	4	5	4	0.00
07/11/2022	R035 On 03-August-23	12.00	Put	Bond Future	3505	4	4	4	0.00
07/11/2022	R035 On 03-August-23	11.99	Put	Bond Future	3527	4	4	4	0.00
07/11/2022	R035 On 03-August-23	11.98	Put	Bond Future	3549	4	4	4	0.00
07/11/2022	R035 On 02-November-23			Bond Future	11.88	82.4723	83.1947	82.4723	0.00
07/11/2022	R035 On 02-November-23	11.43	Call	Bond Future	2713	2	3	2	0.00
07/11/2022	R035 On 02-November-23	11.41	Call	Bond Future	2667	2	3	2	0.00
07/11/2022	R035 On 02-November-23	11.42	Call	Bond Future	2690	2	3	2	0.00
07/11/2022	R035 On 02-November-23	11.42	Put	Bond Future	5193	6	5	6	0.00
07/11/2022	R035 On 02-November-23	11.41	Put	Bond Future	5226	6	5	6	0.00
07/11/2022	R035 On 02-November-23	11.43	Put	Bond Future	5160	6	5	6	0.00
07/11/2022	R035 On 01-February-24			Bond Future	13.74	75.9218	76.6078	75.9218	0.00
07/11/2022	R035 On 01-February-24	12.18	Call	Bond Future	1480	1	1	1	0.00
07/11/2022	R035 On 01-February-24	12.20	Call	Bond Future	1507	1	2	1	0.00
07/11/2022	R035 On 01-February-24	12.19	Call	Bond Future	1494	1	1	1	0.00
07/11/2022	R035 On 01-February-24	12.19	Put	Bond Future	8922	9	9	9	0.00
07/11/2022	R035 On 01-February-24	12.18	Put	Bond Future	8960	9	9	9	0.00
07/11/2022	R035 On 01-February-24	12.20	Put	Bond Future	8884	9	9	9	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
07/11/2022	R186 On 03-November-22			Bond Future	9.16	108.5070	108.5070	108.5070	0.00
07/11/2022	R186 On 02-February-23			Bond Future	9.03	105.7675	106.0741	105.7675	77,933.00
07/11/2022	R186 On 02-February-23	8.34	Call	Bond Future	463	0	0	0	0.00
07/11/2022	R186 On 02-February-23	8.32	Call	Bond Future	447	0	0	0	0.00
07/11/2022	R186 On 02-February-23	8.33	Call	Bond Future	455	0	0	0	0.00
07/11/2022	R186 On 02-February-23	8.33	Put	Bond Future	2797	3	3	3	0.00
07/11/2022	R186 On 02-February-23	8.32	Put	Bond Future	2823	3	3	3	0.00
07/11/2022	R186 On 02-February-23	8.34	Put	Bond Future	2771	3	3	3	0.00
07/11/2022	R186 On 04-May-23			Bond Future	9.10	107.9028	108.2148	107.9028	12,188.00
07/11/2022	R186 On 04-May-23	8.82	Call	Bond Future	1172	1	1	1	0.00
07/11/2022	R186 On 04-May-23	8.83	Call	Bond Future	1185	1	1	1	0.00
07/11/2022	R186 On 04-May-23	8.84	Call	Bond Future	1199	1	1	1	0.00
07/11/2022	R186 On 04-May-23	8.83	Put	Bond Future	2037	2	2	2	0.00
07/11/2022	R186 On 04-May-23	8.84	Put	Bond Future	2019	2	2	2	0.00
07/11/2022	R186 On 04-May-23	8.82	Put	Bond Future	2055	2	2	2	0.00
07/11/2022	R186 On 03-August-23			Bond Future	9.19	104.7617	105.0798	104.7617	0.00
07/11/2022	R186 On 03-August-23	9.73	Call	Bond Future	2865	3	3	3	0.00
07/11/2022	R186 On 03-August-23	9.75	Call	Bond Future	2904	3	3	3	0.00
07/11/2022	R186 On 03-August-23	9.74	Call	Bond Future	2884	3	3	3	0.00
07/11/2022	R186 On 03-August-23	9.74	Put	Bond Future	1297	1	1	1	0.00
07/11/2022	R186 On 03-August-23	9.73	Put	Bond Future	1306	1	1	1	0.00
07/11/2022	R186 On 03-August-23	9.75	Put	Bond Future	1288	1	1	1	0.00
07/11/2022	R186 On 02-November-23			Bond Future	9.28	106.8851	107.2096	106.8851	0.00
07/11/2022	R186 On 02-November-23	10.42	Call	Bond Future	3906	4	4	4	0.00
07/11/2022	R186 On 02-November-23	9.39	Call	Bond Future	1975	2	2	2	0.00
07/11/2022	R186 On 02-November-23	9.38	Call	Bond Future	1959	2	2	2	0.00
07/11/2022	R186 On 02-November-23	9.15	Call	Bond Future	1605	1	2	1	1,715.00
07/11/2022	R186 On 02-November-23	9.40	Call	Bond Future	1991	2	2	2	0.00
07/11/2022	R186 On 02-November-23	9.40	Put	Bond Future	1663	2	2	2	0.00
07/11/2022	R186 On 02-November-23	9.38	Put	Bond Future	1685	2	2	2	0.00
07/11/2022	R186 On 02-November-23	9.39	Put	Bond Future	1674	2	2	2	0.00
07/11/2022	R186 On 02-November-23	10.42	Put	Bond Future	868	1	1	1	1,715.00
07/11/2022	R186 On 02-November-23	9.15	Put	Bond Future	1956	2	2	2	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
07/11/2022	R186 On 01-February-24			Bond Future	13.82	93.3393	93.6621	93.3393	0.00
07/11/2022	R186 On 01-February-24	9.52	Call	Bond Future	28	0	0	0	0.00
07/11/2022	R186 On 01-February-24	9.50	Call	Bond Future	27	0	0	0	0.00
07/11/2022	R186 On 01-February-24	9.51	Call	Bond Future	28	0	0	0	0.00
07/11/2022	R186 On 01-February-24	9.52	Put	Bond Future	10104	10	10	10	0.00
07/11/2022	R186 On 01-February-24	9.50	Put	Bond Future	10153	10	10	10	0.00
07/11/2022	R186 On 01-February-24	9.51	Put	Bond Future	10129	10	10	10	0.00
07/11/2022	R197 On 03-November-22			Bond Future	330.84	330.8386	330.8386	330.8386	0.00
07/11/2022	R197 On 02-February-23			Bond Future	328.96	328.2640	328.9571	328.2640	977.00
07/11/2022	R197 On 04-May-23			Bond Future	335.67	334.9665	335.6712	334.9665	0.00
07/11/2022	R197 On 03-August-23			Bond Future	333.39	332.6753	333.3929	332.6753	0.00
07/11/2022	R197 On 02-November-23			Bond Future	340.22	339.4917	340.2240	339.4917	0.00
07/11/2022	R202 On 03-November-22			Bond Future	251.28	251.2826	251.2826	251.2826	0.00
07/11/2022	R202 On 02-February-23			Bond Future	251.21	251.9006	251.2147	251.9006	5,970.00
07/11/2022	R202 On 04-May-23			Bond Future	256.34	257.0434	256.3416	257.0434	0.00
07/11/2022	R202 On 03-August-23			Bond Future	256.71	257.4314	256.7145	257.4314	0.00
07/11/2022	R202 On 02-November-23			Bond Future	261.97	262.7063	261.9747	262.7063	0.00
07/11/2022	R202 On 01-February-24			Bond Future	237.05	237.6752	237.0503	237.6752	0.00
07/11/2022	R209 On 03-November-22			Bond Future	11.69	64.2811	64.2811	64.2811	0.00
07/11/2022	R209 On 02-February-23			Bond Future	11.50	66.5191	67.0610	66.5191	24,713.00
07/11/2022	R209 On 02-February-23	10.80	Call	Bond Future	720	1	1	1	0.00
07/11/2022	R209 On 02-February-23	10.78	Call	Bond Future	694	1	1	1	0.00
07/11/2022	R209 On 02-February-23	10.79	Call	Bond Future	707	1	1	1	0.00
07/11/2022	R209 On 02-February-23	10.80	Put	Bond Future	4318	5	4	5	0.00
07/11/2022	R209 On 02-February-23	10.78	Put	Bond Future	4398	5	4	5	0.00
07/11/2022	R209 On 02-February-23	10.79	Put	Bond Future	4358	5	4	5	0.00
07/11/2022	R209 On 04-May-23			Bond Future	11.61	64.7093	65.2615	64.7093	3,720.00
07/11/2022	R209 On 04-May-23	11.11	Call	Bond Future	1909	2	2	2	0.00
07/11/2022	R209 On 04-May-23	12.50	Call	Bond Future	5664	5	6	5	0.00
07/11/2022	R209 On 04-May-23	11.00	Call	Bond Future	1699	2	2	2	0.00
07/11/2022	R209 On 04-May-23	11.10	Call	Bond Future	1889	2	2	2	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
07/11/2022	R209 On 04-May-23	10.00	Call	Bond Future	533	0	1	0	4,000.00
07/11/2022	R209 On 04-May-23	11.09	Call	Bond Future	1870	2	2	2	0.00
07/11/2022	R209 On 04-May-23	11.09	Put	Bond Future	4470	5	4	5	0.00
07/11/2022	R209 On 04-May-23	10.00	Put	Bond Future	9082	10	9	10	0.00
07/11/2022	R209 On 04-May-23	11.10	Put	Bond Future	4438	5	4	5	0.00
07/11/2022	R209 On 04-May-23	11.00	Put	Bond Future	4764	5	5	5	8,500.00
07/11/2022	R209 On 04-May-23	12.50	Put	Bond Future	1525	2	2	2	8,500.00
07/11/2022	R209 On 04-May-23	11.11	Put	Bond Future	4406	5	4	5	0.00
07/11/2022	R209 On 03-August-23			Bond Future	11.72	66.0072	66.5705	66.0072	0.00
07/11/2022	R209 On 03-August-23	11.95	Call	Bond Future	4190	4	4	4	0.00
07/11/2022	R209 On 03-August-23	11.93	Call	Bond Future	4136	4	4	4	0.00
07/11/2022	R209 On 03-August-23	11.94	Call	Bond Future	4163	4	4	4	0.00
07/11/2022	R209 On 03-August-23	11.95	Put	Bond Future	3115	3	3	3	0.00
07/11/2022	R209 On 03-August-23	11.93	Put	Bond Future	3154	3	3	3	0.00
07/11/2022	R209 On 03-August-23	11.94	Put	Bond Future	3135	3	3	3	0.00
07/11/2022	R209 On 02-November-23			Bond Future	11.84	64.1936	64.7684	64.1936	0.00
07/11/2022	R209 On 02-November-23	11.35	Call	Bond Future	2297	2	2	2	0.00
07/11/2022	R209 On 02-November-23	11.33	Call	Bond Future	2258	2	2	2	0.00
07/11/2022	R209 On 02-November-23	11.34	Call	Bond Future	2278	2	2	2	0.00
07/11/2022	R209 On 02-November-23	11.33	Put	Bond Future	4725	5	5	5	0.00
07/11/2022	R209 On 02-November-23	11.34	Put	Bond Future	4695	5	5	5	0.00
07/11/2022	R209 On 02-November-23	11.35	Put	Bond Future	4665	5	5	5	0.00
07/11/2022	R209 On 01-February-24			Bond Future	13.46	59.0839	59.6291	59.0839	0.00
07/11/2022	R209 On 01-February-24	12.12	Call	Bond Future	1567	1	2	1	0.00
07/11/2022	R209 On 01-February-24	12.13	Call	Bond Future	1581	1	2	1	0.00
07/11/2022	R209 On 01-February-24	12.14	Call	Bond Future	1595	1	2	1	0.00
07/11/2022	R209 On 01-February-24	12.14	Put	Bond Future	7223	8	7	8	0.00
07/11/2022	R209 On 01-February-24	12.13	Put	Bond Future	7255	8	7	8	0.00
07/11/2022	R209 On 01-February-24	12.12	Put	Bond Future	7287	8	7	8	0.00
07/11/2022	R210 On 03-November-22			Bond Future	229.27	229.2667	229.2667	229.2667	0.00
07/11/2022	R210 On 02-February-23			Bond Future	231.77	233.5159	231.7690	233.5159	372.00
07/11/2022	R210 On 04-May-23			Bond Future	233.42	235.2028	233.4182	235.2028	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
07/11/2022	R210 On 03-August-23			Bond Future	238.15	239.9739	238.1529	239.9739	0.00
07/11/2022	R210 On 02-November-23			Bond Future	239.86	241.7223	239.8633	241.7223	0.00
07/11/2022	R210 On 01-February-24			Bond Future	221.43	223.1045	221.4339	223.1045	0.00
07/11/2022	R213 On 03-November-22			Bond Future	11.17	79.1325	79.1325	79.1325	0.00
07/11/2022	R213 On 02-February-23			Bond Future	11.04	81.4281	81.9051	81.4281	33,047.00
07/11/2022	R213 On 02-February-23	9.16	Call	Bond Future	69	0	0	0	476.00
07/11/2022	R213 On 02-February-23	10.43	Call	Bond Future	777	1	1	1	912.00
07/11/2022	R213 On 02-February-23	10.22	Call	Bond Future	538	0	1	0	0.00
07/11/2022	R213 On 02-February-23	10.21	Call	Bond Future	529	0	1	0	0.00
07/11/2022	R213 On 02-February-23	10.01	Call	Bond Future	377	0	0	0	0.00
07/11/2022	R213 On 02-February-23	10.23	Call	Bond Future	547	0	1	0	0.00
07/11/2022	R213 On 02-February-23	10.35	Call	Bond Future	677	1	1	1	0.00
07/11/2022	R213 On 02-February-23	12.20	Call	Bond Future	5473	5	5	5	0.00
07/11/2022	R213 On 02-February-23	12.20	Put	Bond Future	442	1	0	1	912.00
07/11/2022	R213 On 02-February-23	10.22	Put	Bond Future	4323	5	4	5	0.00
07/11/2022	R213 On 02-February-23	10.35	Put	Bond Future	3843	4	4	4	476.00
07/11/2022	R213 On 02-February-23	10.43	Put	Bond Future	3565	4	4	4	0.00
07/11/2022	R213 On 02-February-23	10.21	Put	Bond Future	4362	5	4	5	0.00
07/11/2022	R213 On 02-February-23	10.23	Put	Bond Future	4284	5	4	5	0.00
07/11/2022	R213 On 02-February-23	9.16	Put	Bond Future	9128	10	9	10	0.00
07/11/2022	R213 On 02-February-23	10.01	Put	Bond Future	5174	6	5	6	476.00
07/11/2022	R213 On 04-May-23			Bond Future	11.16	79.5184	80.0043	79.5184	0.00
07/11/2022	R213 On 04-May-23	10.74	Call	Bond Future	1856	2	2	2	0.00
07/11/2022	R213 On 04-May-23	10.73	Call	Bond Future	1838	2	2	2	0.00
07/11/2022	R213 On 04-May-23	10.75	Call	Bond Future	1874	2	2	2	0.00
07/11/2022	R213 On 04-May-23	10.75	Put	Bond Future	3694	4	4	4	0.00
07/11/2022	R213 On 04-May-23	10.73	Put	Bond Future	3748	4	4	4	0.00
07/11/2022	R213 On 04-May-23	10.74	Put	Bond Future	3721	4	4	4	0.00
07/11/2022	R213 On 03-August-23			Bond Future	11.29	81.1132	81.6089	81.1132	0.00
07/11/2022	R213 On 03-August-23	11.62	Call	Bond Future	3951	4	4	4	0.00
07/11/2022	R213 On 03-August-23	11.61	Call	Bond Future	3926	4	4	4	0.00
07/11/2022	R213 On 03-August-23	11.63	Call	Bond Future	3977	4	4	4	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
07/11/2022	R213 On 03-August-23	11.62	Put	Bond Future	2557	3	3	3	0.00
07/11/2022	R213 On 03-August-23	11.61	Put	Bond Future	2574	3	3	3	0.00
07/11/2022	R213 On 03-August-23	11.63	Put	Bond Future	2541	3	3	3	0.00
07/11/2022	R213 On 02-November-23			Bond Future	11.43	79.2043	79.7100	79.2043	0.00
07/11/2022	R213 On 02-November-23	11.12	Call	Bond Future	2231	2	2	2	0.00
07/11/2022	R213 On 02-November-23	11.11	Call	Bond Future	2212	2	2	2	0.00
07/11/2022	R213 On 02-November-23	11.13	Call	Bond Future	2250	2	2	2	0.00
07/11/2022	R213 On 02-November-23	11.13	Put	Bond Future	3532	4	4	4	0.00
07/11/2022	R213 On 02-November-23	11.11	Put	Bond Future	3580	4	4	4	0.00
07/11/2022	R213 On 02-November-23	11.12	Put	Bond Future	3556	4	4	4	0.00
07/11/2022	R213 On 01-February-24			Bond Future	13.67	72.9772	73.4617	72.9772	0.00
07/11/2022	R213 On 01-February-24	11.72	Call	Bond Future	785	1	1	1	0.00
07/11/2022	R213 On 01-February-24	11.71	Call	Bond Future	777	1	1	1	0.00
07/11/2022	R213 On 01-February-24	11.70	Call	Bond Future	769	1	1	1	0.00
07/11/2022	R213 On 01-February-24	11.70	Put	Bond Future	8198	9	8	9	0.00
07/11/2022	R213 On 01-February-24	11.71	Put	Bond Future	8166	9	8	9	0.00
07/11/2022	R213 On 01-February-24	11.72	Put	Bond Future	8134	9	8	9	0.00
07/11/2022	R214 On 03-November-22			Bond Future	11.75	62.0852	62.0852	62.0852	0.00
07/11/2022	R214 On 02-February-23			Bond Future	11.55	64.2810	64.8773	64.2810	71,370.00
07/11/2022	R214 On 02-February-23	11.09	Call	Bond Future	1146	1	1	1	0.00
07/11/2022	R214 On 02-February-23	11.80	Call	Bond Future	2945	3	3	3	1,600.00
07/11/2022	R214 On 02-February-23	11.07	Call	Bond Future	1109	1	1	1	0.00
07/11/2022	R214 On 02-February-23	11.08	Call	Bond Future	1127	1	1	1	0.00
07/11/2022	R214 On 02-February-23	11.10	Call	Bond Future	1164	1	1	1	1,600.00
07/11/2022	R214 On 02-February-23	11.08	Put	Bond Future	3674	4	4	4	0.00
07/11/2022	R214 On 02-February-23	11.07	Put	Bond Future	3711	4	4	4	0.00
07/11/2022	R214 On 02-February-23	11.80	Put	Bond Future	1682	2	2	2	0.00
07/11/2022	R214 On 02-February-23	11.09	Put	Bond Future	3637	4	4	4	0.00
07/11/2022	R214 On 02-February-23	11.10	Put	Bond Future	3601	4	4	4	0.00
07/11/2022	R214 On 04-May-23			Bond Future	11.65	62.2790	62.8869	62.2790	0.00
07/11/2022	R214 On 04-May-23	11.38	Call	Bond Future	2518	2	3	2	0.00
07/11/2022	R214 On 04-May-23	11.36	Call	Bond Future	2471	2	2	2	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
07/11/2022	R214 On 04-May-23	11.37	Call	Bond Future	2495	2	2	2	0.00
07/11/2022	R214 On 04-May-23	11.37	Put	Bond Future	3967	4	4	4	0.00
07/11/2022	R214 On 04-May-23	11.36	Put	Bond Future	3997	4	4	4	0.00
07/11/2022	R214 On 04-May-23	11.38	Put	Bond Future	3937	4	4	4	0.00
07/11/2022	R214 On 03-August-23			Bond Future	11.75	63.5282	64.1482	63.5282	0.00
07/11/2022	R214 On 03-August-23	12.16	Call	Bond Future	4938	5	5	5	0.00
07/11/2022	R214 On 03-August-23	12.14	Call	Bond Future	4879	5	5	5	0.00
07/11/2022	R214 On 03-August-23	12.15	Call	Bond Future	4908	5	5	5	0.00
07/11/2022	R214 On 03-August-23	12.15	Put	Bond Future	2950	3	3	3	0.00
07/11/2022	R214 On 03-August-23	12.14	Put	Bond Future	2969	3	3	3	0.00
07/11/2022	R214 On 03-August-23	12.16	Put	Bond Future	2932	3	3	3	0.00
07/11/2022	R214 On 02-November-23			Bond Future	11.86	61.5166	62.1492	61.5166	0.00
07/11/2022	R214 On 02-November-23	11.47	Call	Bond Future	2632	2	3	2	0.00
07/11/2022	R214 On 02-November-23	11.45	Call	Bond Future	2588	2	3	2	0.00
07/11/2022	R214 On 02-November-23	11.46	Call	Bond Future	2610	2	3	2	0.00
07/11/2022	R214 On 02-November-23	11.46	Put	Bond Future	4667	5	5	5	0.00
07/11/2022	R214 On 02-November-23	11.45	Put	Bond Future	4698	5	5	5	0.00
07/11/2022	R214 On 02-November-23	11.47	Put	Bond Future	4636	5	5	5	0.00
07/11/2022	R214 On 01-February-24			Bond Future	13.34	56.6356	57.2339	56.6356	0.00
07/11/2022	R214 On 01-February-24	12.15	Call	Bond Future	1858	2	2	2	0.00
07/11/2022	R214 On 01-February-24	12.14	Call	Bond Future	1842	2	2	2	0.00
07/11/2022	R214 On 01-February-24	12.16	Call	Bond Future	1873	2	2	2	0.00
07/11/2022	R214 On 01-February-24	12.16	Put	Bond Future	7150	8	7	8	0.00
07/11/2022	R214 On 01-February-24	12.14	Put	Bond Future	7215	8	7	8	0.00
07/11/2022	R214 On 01-February-24	12.15	Put	Bond Future	7183	8	7	8	0.00
07/11/2022	R248 On 03-November-22			Bond Future	11.73	77.6525	77.6525	77.6525	0.00
07/11/2022	R248 On 02-February-23			Bond Future	11.54	80.3012	81.1468	80.3012	250,482.00
07/11/2022	R248 On 02-February-23	10.40	Call	Bond Future	386	0	0	0	0.00
07/11/2022	R248 On 02-February-23	11.06	Call	Bond Future	1387	1	1	1	0.00
07/11/2022	R248 On 02-February-23	11.10	Call	Bond Future	1481	1	1	1	0.00
07/11/2022	R248 On 02-February-23	11.07	Call	Bond Future	1410	1	1	1	0.00
07/11/2022	R248 On 02-February-23	11.00	Call	Bond Future	1252	1	1	1	2,542.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
07/11/2022	R248 On 02-February-23	11.70	Call	Bond Future	3350	3	3	3	2,542.00
07/11/2022	R248 On 02-February-23	11.08	Call	Bond Future	1434	1	1	1	0.00
07/11/2022	R248 On 02-February-23	11.08	Put	Bond Future	4523	5	5	5	0.00
07/11/2022	R248 On 02-February-23	11.10	Put	Bond Future	4431	5	4	5	0.00
07/11/2022	R248 On 02-February-23	11.70	Put	Bond Future	2303	3	2	3	0.00
07/11/2022	R248 On 02-February-23	11.00	Put	Bond Future	4904	6	5	6	0.00
07/11/2022	R248 On 02-February-23	11.07	Put	Bond Future	4570	5	5	5	0.00
07/11/2022	R248 On 02-February-23	11.06	Put	Bond Future	4616	5	5	5	0.00
07/11/2022	R248 On 02-February-23	10.40	Put	Bond Future	8480	9	8	9	0.00
07/11/2022	R248 On 04-May-23			Bond Future	11.64	77.4614	78.3235	77.4614	10,943.00
07/11/2022	R248 On 04-May-23	11.33	Call	Bond Future	3025	3	3	3	0.00
07/11/2022	R248 On 04-May-23	11.34	Call	Bond Future	3054	3	3	3	0.00
07/11/2022	R248 On 04-May-23	11.35	Call	Bond Future	3083	3	3	3	0.00
07/11/2022	R248 On 04-May-23	11.35	Put	Bond Future	4969	5	5	5	0.00
07/11/2022	R248 On 04-May-23	11.34	Put	Bond Future	5007	6	5	6	0.00
07/11/2022	R248 On 04-May-23	11.33	Put	Bond Future	5045	6	5	6	0.00
07/11/2022	R248 On 03-August-23			Bond Future	11.75	78.9776	79.8568	78.9776	0.00
07/11/2022	R248 On 03-August-23	12.09	Call	Bond Future	5915	5	6	5	0.00
07/11/2022	R248 On 03-August-23	12.10	Call	Bond Future	5951	5	6	5	0.00
07/11/2022	R248 On 03-August-23	12.11	Call	Bond Future	5988	5	6	5	0.00
07/11/2022	R248 On 03-August-23	12.11	Put	Bond Future	3744	4	4	4	0.00
07/11/2022	R248 On 03-August-23	12.10	Put	Bond Future	3768	4	4	4	0.00
07/11/2022	R248 On 03-August-23	12.09	Put	Bond Future	3792	4	4	4	0.00
07/11/2022	R248 On 02-November-23			Bond Future	11.85	76.1564	77.0535	76.1564	13,000.00
07/11/2022	R248 On 02-November-23	11.49	Call	Bond Future	3830	3	4	3	0.00
07/11/2022	R248 On 02-November-23	11.47	Call	Bond Future	3774	3	4	3	0.00
07/11/2022	R248 On 02-November-23	11.48	Call	Bond Future	3802	3	4	3	0.00
07/11/2022	R248 On 02-November-23	11.49	Put	Bond Future	6122	7	6	7	0.00
07/11/2022	R248 On 02-November-23	11.47	Put	Bond Future	6197	7	6	7	0.00
07/11/2022	R248 On 02-November-23	11.48	Put	Bond Future	6159	7	6	7	0.00
07/11/2022	R248 On 01-February-24			Bond Future	13.34	70.1197	70.9661	70.1197	0.00
07/11/2022	R248 On 01-February-24	12.16	Call	Bond Future	2567	2	3	2	0.00
07/11/2022	R248 On 01-February-24	12.14	Call	Bond Future	2528	2	3	2	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
07/11/2022	R248 On 01-February-24	12.15	Call	Bond Future	2547	2	3	2	0.00
07/11/2022	R248 On 01-February-24	12.15	Put	Bond Future	9065	10	9	10	0.00
07/11/2022	R248 On 01-February-24	12.14	Put	Bond Future	9105	10	9	10	0.00
07/11/2022	R248 On 01-February-24	12.16	Put	Bond Future	9025	10	9	10	0.00