



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 MONTHLY STATISTICS REPORT

For March 2022

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
07/03/2022	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/03/2022	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/03/2022	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/03/2022	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/03/2022	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/03/2022	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/03/2022	2025 On 05-May-22			Bond Future	160.01	159.6360	160.0107	159.6360	5,571.00
07/03/2022	2025 On 04-August-22			Bond Future	160.60	160.2192	160.5973	160.2192	1,130.00
07/03/2022	2025 On 03-November-22			Bond Future	162.93	162.5503	162.9330	162.5503	0.00
07/03/2022	2025 On 02-February-23			Bond Future	163.88	163.4953	163.8820	163.4953	0.00
07/03/2022	2029 On 05-May-22			Bond Future	118.44	117.8841	118.4401	117.8841	2,745.00
07/03/2022	2029 On 04-August-22			Bond Future	120.07	119.5109	120.0737	119.5109	1,844.00
07/03/2022	2029 On 03-November-22			Bond Future	120.59	120.0189	120.5886	120.0189	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
07/03/2022	2029 On 02-February-23			Bond Future	122.52	121.9416	122.5198	121.9416	0.00
07/03/2022	2030 On 05-May-22			Bond Future	10.07	92.6024	10.0744	92.6024	72,982.00
07/03/2022	2030 On 05-May-22	0000000	Call	Bond Future	0	0	0	0	200.00
07/03/2022	2030 On 05-May-22	0000000	Call	Bond Future	4772	6	4772	6	0.00
07/03/2022	2030 On 05-May-22	0000000	Call	Bond Future	1668	3	1668	3	0.00
07/03/2022	2030 On 05-May-22	0000000	Call	Bond Future	1697	3	1697	3	0.00
07/03/2022	2030 On 05-May-22	0000000	Call	Bond Future	203	0	203	0	0.00
07/03/2022	2030 On 05-May-22	0000000	Call	Bond Future	506	1	506	1	0.00
07/03/2022	2030 On 05-May-22	0000000	Call	Bond Future	20	0	20	0	200.00
07/03/2022	2030 On 05-May-22	0000000	Call	Bond Future	30	0	30	0	1,800.00
07/03/2022	2030 On 05-May-22	0000000	Call	Bond Future	441	1	441	1	0.00
07/03/2022	2030 On 05-May-22	0000000	Call	Bond Future	0	0	0	0	1,800.00
07/03/2022	2030 On 05-May-22	0000000	Call	Bond Future	3	0	3	0	1,073.00
07/03/2022	2030 On 05-May-22	0000000	Call	Bond Future	1726	3	1726	3	0.00
07/03/2022	2030 On 05-May-22	0000000	Call	Bond Future	1048	2	1048	2	0.00
07/03/2022	2030 On 05-May-22	0000000	Call	Bond Future	96	0	96	0	7,500.00
07/03/2022	2030 On 05-May-22	0000000	Put	Bond Future	4782	4	4782	4	0.00
07/03/2022	2030 On 05-May-22	0000000	Put	Bond Future	2619	2	2619	2	5,000.00
07/03/2022	2030 On 05-May-22	0000000	Put	Bond Future	6507	5	6507	5	0.00
07/03/2022	2030 On 05-May-22	0000000	Put	Bond Future	6089	5	6089	5	0.00
07/03/2022	2030 On 05-May-22	0000000	Put	Bond Future	1064	1	1064	1	0.00
07/03/2022	2030 On 05-May-22	0000000	Put	Bond Future	10169	9	10169	9	0.00
07/03/2022	2030 On 05-May-22	0000000	Put	Bond Future	2807	2	2807	2	5,000.00
07/03/2022	2030 On 05-May-22	0000000	Put	Bond Future	3849	3	3849	3	1,073.00
07/03/2022	2030 On 05-May-22	0000000	Put	Bond Future	1083	1	1083	1	200.00
07/03/2022	2030 On 05-May-22	0000000	Put	Bond Future	1103	1	1103	1	0.00
07/03/2022	2030 On 05-May-22	0000000	Put	Bond Future	192	0	192	0	1,800.00
07/03/2022	2030 On 05-May-22	0000000	Put	Bond Future	1661	1	1661	1	1,073.00
07/03/2022	2030 On 05-May-22	0000000	Put	Bond Future	12510	11	12510	11	0.00
07/03/2022	2030 On 05-May-22	0000000	Put	Bond Future	8336	7	8336	7	0.00
07/03/2022	2030 On 04-August-22			Bond Future	10.30	89.8516	10.2973	89.8516	25,263.00
07/03/2022	2030 On 04-August-22	0000000	Call	Bond Future	233	0	233	0	800.00
07/03/2022	2030 On 04-August-22	0000000	Call	Bond Future	660	1	660	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
07/03/2022	2030 On 04-August-22	0000000	Call	Bond Future	35	0	35	0	800.00
07/03/2022	2030 On 04-August-22	0000000	Call	Bond Future	673	1	673	1	0.00
07/03/2022	2030 On 04-August-22	0000000	Call	Bond Future	685	1	685	1	0.00
07/03/2022	2030 On 04-August-22	0000000	Call	Bond Future	4039	5	4039	5	0.00
07/03/2022	2030 On 04-August-22	0000000	Put	Bond Future	1018	1	1018	1	800.00
07/03/2022	2030 On 04-August-22	0000000	Put	Bond Future	4263	3	4263	3	0.00
07/03/2022	2030 On 04-August-22	0000000	Put	Bond Future	4300	3	4300	3	0.00
07/03/2022	2030 On 04-August-22	0000000	Put	Bond Future	10164	9	10164	9	0.00
07/03/2022	2030 On 04-August-22	0000000	Put	Bond Future	4338	3	4338	3	0.00
07/03/2022	2030 On 04-August-22	0000000	Put	Bond Future	6394	5	6394	5	0.00
07/03/2022	2030 On 03-November-22			Bond Future	10.50	91.1402	10.4993	91.1402	0.00
07/03/2022	2030 On 03-November-22	0000000	Call	Bond Future	1642	2	1642	2	0.00
07/03/2022	2030 On 03-November-22	0000000	Call	Bond Future	1624	2	1624	2	0.00
07/03/2022	2030 On 03-November-22	0000000	Call	Bond Future	1661	2	1661	2	0.00
07/03/2022	2030 On 03-November-22	0000000	Put	Bond Future	3513	3	3513	3	0.00
07/03/2022	2030 On 03-November-22	0000000	Put	Bond Future	3570	3	3570	3	0.00
07/03/2022	2030 On 03-November-22	0000000	Put	Bond Future	3541	3	3541	3	0.00
07/03/2022	2030 On 02-February-23			Bond Future	10.70	88.5770	10.6971	88.5770	0.00
07/03/2022	2030 On 02-February-23	0000000	Call	Bond Future	1518	2	1518	2	0.00
07/03/2022	2030 On 02-February-23	0000000	Call	Bond Future	1406	2	1406	2	0.00
07/03/2022	2030 On 02-February-23	0000000	Call	Bond Future	306	0	306	0	102.00
07/03/2022	2030 On 02-February-23	0000000	Call	Bond Future	1485	2	1485	2	0.00
07/03/2022	2030 On 02-February-23	0000000	Call	Bond Future	1502	2	1502	2	0.00
07/03/2022	2030 On 02-February-23	0000000	Call	Bond Future	535	1	535	1	0.00
07/03/2022	2030 On 02-February-23	0000000	Call	Bond Future	1009	1	1009	1	0.00
07/03/2022	2030 On 02-February-23	0000000	Call	Bond Future	1197	2	1197	2	0.00
07/03/2022	2030 On 02-February-23	0000000	Put	Bond Future	9181	8	9181	8	0.00
07/03/2022	2030 On 02-February-23	0000000	Put	Bond Future	5751	5	5751	5	102.00
07/03/2022	2030 On 02-February-23	0000000	Put	Bond Future	7485	6	7485	6	0.00
07/03/2022	2030 On 02-February-23	0000000	Put	Bond Future	4624	4	4624	4	0.00
07/03/2022	2030 On 02-February-23	0000000	Put	Bond Future	4836	4	4836	4	102.00
07/03/2022	2030 On 02-February-23	0000000	Put	Bond Future	4684	4	4684	4	0.00
07/03/2022	2030 On 02-February-23	0000000	Put	Bond Future	4654	4	4654	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
07/03/2022	2030 On 02-February-23	0000000	Put	Bond Future	5281	4	5281	4	0.00
07/03/2022	2032 On 05-May-22			Bond Future	10.47	88.9037	10.4669	88.9037	140,623.00
07/03/2022	2032 On 05-May-22	0000000	Call	Bond Future	103	0	103	0	780.00
07/03/2022	2032 On 05-May-22	0000000	Call	Bond Future	779	1	779	1	780.00
07/03/2022	2032 On 05-May-22	0000000	Call	Bond Future	1015	2	1015	2	993.00
07/03/2022	2032 On 05-May-22	0000000	Call	Bond Future	3583	5	3583	5	0.00
07/03/2022	2032 On 05-May-22	0000000	Call	Bond Future	3500	5	3500	5	0.00
07/03/2022	2032 On 05-May-22	0000000	Call	Bond Future	4181	5	4181	5	0.00
07/03/2022	2032 On 05-May-22	0000000	Call	Bond Future	3334	5	3334	5	0.00
07/03/2022	2032 On 05-May-22	0000000	Call	Bond Future	3541	5	3541	5	0.00
07/03/2022	2032 On 05-May-22	0000000	Put	Bond Future	510	0	510	0	0.00
07/03/2022	2032 On 05-May-22	0000000	Put	Bond Future	521	0	521	0	0.00
07/03/2022	2032 On 05-May-22	0000000	Put	Bond Future	566	0	566	0	993.00
07/03/2022	2032 On 05-May-22	0000000	Put	Bond Future	367	0	367	0	780.00
07/03/2022	2032 On 05-May-22	0000000	Put	Bond Future	1998	1	1998	1	0.00
07/03/2022	2032 On 05-May-22	0000000	Put	Bond Future	499	0	499	0	0.00
07/03/2022	2032 On 05-May-22	0000000	Put	Bond Future	2379	2	2379	2	0.00
07/03/2022	2032 On 05-May-22	0000000	Put	Bond Future	5182	4	5182	4	0.00
07/03/2022	2032 On 04-August-22			Bond Future	10.67	90.1091	10.6682	90.1091	140.00
07/03/2022	2032 On 04-August-22	0000000	Call	Bond Future	5592	7	5592	7	0.00
07/03/2022	2032 On 04-August-22	0000000	Call	Bond Future	6782	8	6782	8	0.00
07/03/2022	2032 On 04-August-22	0000000	Call	Bond Future	1149	2	1149	2	0.00
07/03/2022	2032 On 04-August-22	0000000	Call	Bond Future	1168	2	1168	2	0.00
07/03/2022	2032 On 04-August-22	0000000	Call	Bond Future	1188	2	1188	2	0.00
07/03/2022	2032 On 04-August-22	0000000	Call	Bond Future	444	1	444	1	800.00
07/03/2022	2032 On 04-August-22	0000000	Call	Bond Future	54	0	54	0	800.00
07/03/2022	2032 On 04-August-22	0000000	Put	Bond Future	9820	8	9820	8	0.00
07/03/2022	2032 On 04-August-22	0000000	Put	Bond Future	5725	5	5725	5	0.00
07/03/2022	2032 On 04-August-22	0000000	Put	Bond Future	3704	3	3704	3	0.00
07/03/2022	2032 On 04-August-22	0000000	Put	Bond Future	3668	3	3668	3	0.00
07/03/2022	2032 On 04-August-22	0000000	Put	Bond Future	565	0	565	0	0.00
07/03/2022	2032 On 04-August-22	0000000	Put	Bond Future	794	1	794	1	800.00
07/03/2022	2032 On 04-August-22	0000000	Put	Bond Future	3631	3	3631	3	0.00

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07/03/2022	2032 On 03-November-22			Bond Future	10.86	87.2496	10.8609	87.2496	0.00
07/03/2022	2032 On 03-November-22	0000000	Call	Bond Future	2310	3	2310	3	0.00
07/03/2022	2032 On 03-November-22	0000000	Call	Bond Future	2064	3	2064	3	0.00
07/03/2022	2032 On 03-November-22	0000000	Call	Bond Future	278	0	278	0	180.00
07/03/2022	2032 On 03-November-22	0000000	Call	Bond Future	1171	2	1171	2	0.00
07/03/2022	2032 On 03-November-22	0000000	Call	Bond Future	1902	3	1902	3	0.00
07/03/2022	2032 On 03-November-22	0000000	Call	Bond Future	1254	2	1254	2	0.00
07/03/2022	2032 On 03-November-22	0000000	Call	Bond Future	310	1	310	1	454.00
07/03/2022	2032 On 03-November-22	0000000	Put	Bond Future	8613	7	8613	7	0.00
07/03/2022	2032 On 03-November-22	0000000	Put	Bond Future	5197	4	5197	4	454.00
07/03/2022	2032 On 03-November-22	0000000	Put	Bond Future	5004	4	5004	4	180.00
07/03/2022	2032 On 03-November-22	0000000	Put	Bond Future	3648	3	3648	3	180.00
07/03/2022	2032 On 03-November-22	0000000	Put	Bond Future	8875	8	8875	8	0.00
07/03/2022	2032 On 03-November-22	0000000	Put	Bond Future	3859	3	3859	3	454.00
07/03/2022	2032 On 03-November-22	0000000	Put	Bond Future	3363	3	3363	3	0.00
07/03/2022	2032 On 02-February-23			Bond Future	11.05	88.6316	11.0454	88.6316	0.00
07/03/2022	2032 On 02-February-23	0000000	Call	Bond Future	1694	2	1694	2	0.00
07/03/2022	2032 On 02-February-23	0000000	Call	Bond Future	1713	2	1713	2	0.00
07/03/2022	2032 On 02-February-23	0000000	Call	Bond Future	376	1	376	1	454.00
07/03/2022	2032 On 02-February-23	0000000	Call	Bond Future	1312	2	1312	2	0.00
07/03/2022	2032 On 02-February-23	0000000	Call	Bond Future	1927	3	1927	3	0.00
07/03/2022	2032 On 02-February-23	0000000	Call	Bond Future	1732	2	1732	2	0.00
07/03/2022	2032 On 02-February-23	0000000	Put	Bond Future	5079	4	5079	4	0.00
07/03/2022	2032 On 02-February-23	0000000	Put	Bond Future	4745	4	4745	4	454.00
07/03/2022	2032 On 02-February-23	0000000	Put	Bond Future	5949	5	5949	5	454.00
07/03/2022	2032 On 02-February-23	0000000	Put	Bond Future	9786	8	9786	8	0.00
07/03/2022	2032 On 02-February-23	0000000	Put	Bond Future	5114	4	5114	4	0.00
07/03/2022	2032 On 02-February-23	0000000	Put	Bond Future	5148	4	5148	4	0.00
07/03/2022	2033 On 05-May-22			Bond Future	113.67	112.6657	113.6660	112.6657	2,766.00
07/03/2022	2033 On 04-August-22			Bond Future	115.23	114.2204	115.2335	114.2204	4,967.00
07/03/2022	2033 On 03-November-22			Bond Future	115.60	114.5696	115.5964	114.5696	0.00
07/03/2022	2033 On 02-February-23			Bond Future	117.45	116.4048	117.4474	116.4048	0.00
07/03/2022	2037 On 05-May-22			Bond Future	11.04	85.8240	11.0437	85.8240	84,981.00

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07/03/2022	2037 On 05-May-22	0000000	Call	Bond Future	5086	7	5086	7	0.00
07/03/2022	2037 On 05-May-22	0000000	Call	Bond Future	4988	7	4988	7	0.00
07/03/2022	2037 On 05-May-22	0000000	Call	Bond Future	5037	7	5037	7	0.00
07/03/2022	2037 On 05-May-22	0000000	Put	Bond Future	362	0	362	0	0.00
07/03/2022	2037 On 05-May-22	0000000	Put	Bond Future	379	0	379	0	0.00
07/03/2022	2037 On 05-May-22	0000000	Put	Bond Future	370	0	370	0	0.00
07/03/2022	2037 On 04-August-22			Bond Future	11.24	82.7309	11.2369	82.7309	52,420.00
07/03/2022	2037 On 04-August-22	0000000	Call	Bond Future	1705	3	1705	3	0.00
07/03/2022	2037 On 04-August-22	0000000	Call	Bond Future	2568	4	2568	4	1,050.00
07/03/2022	2037 On 04-August-22	0000000	Call	Bond Future	342	1	342	1	50.00
07/03/2022	2037 On 04-August-22	0000000	Call	Bond Future	3289	4	3289	4	0.00
07/03/2022	2037 On 04-August-22	0000000	Call	Bond Future	5385	7	5385	7	0.00
07/03/2022	2037 On 04-August-22	0000000	Call	Bond Future	1680	3	1680	3	0.00
07/03/2022	2037 On 04-August-22	0000000	Call	Bond Future	1655	3	1655	3	0.00
07/03/2022	2037 On 04-August-22	0000000	Put	Bond Future	3790	3	3790	3	0.00
07/03/2022	2037 On 04-August-22	0000000	Put	Bond Future	1246	1	1246	1	1,050.00
07/03/2022	2037 On 04-August-22	0000000	Put	Bond Future	3714	3	3714	3	0.00
07/03/2022	2037 On 04-August-22	0000000	Put	Bond Future	2195	2	2195	2	50.00
07/03/2022	2037 On 04-August-22	0000000	Put	Bond Future	7658	6	7658	6	0.00
07/03/2022	2037 On 04-August-22	0000000	Put	Bond Future	3752	3	3752	3	50.00
07/03/2022	2037 On 04-August-22	0000000	Put	Bond Future	2731	2	2731	2	0.00
07/03/2022	2037 On 03-November-22			Bond Future	11.41	83.9179	11.4103	83.9179	0.00
07/03/2022	2037 On 03-November-22	0000000	Call	Bond Future	2909	4	2909	4	0.00
07/03/2022	2037 On 03-November-22	0000000	Call	Bond Future	2969	4	2969	4	0.00
07/03/2022	2037 On 03-November-22	0000000	Call	Bond Future	2939	4	2939	4	0.00
07/03/2022	2037 On 03-November-22	0000000	Put	Bond Future	3533	3	3533	3	0.00
07/03/2022	2037 On 03-November-22	0000000	Put	Bond Future	3562	3	3562	3	0.00
07/03/2022	2037 On 03-November-22	0000000	Put	Bond Future	3504	3	3504	3	0.00
07/03/2022	2037 On 02-February-23			Bond Future	11.58	80.9908	11.5796	80.9908	0.00
07/03/2022	2037 On 02-February-23	0000000	Call	Bond Future	2311	3	2311	3	0.00
07/03/2022	2037 On 02-February-23	0000000	Call	Bond Future	2264	3	2264	3	0.00
07/03/2022	2037 On 02-February-23	0000000	Call	Bond Future	2287	3	2287	3	0.00
07/03/2022	2037 On 02-February-23	0000000	Put	Bond Future	5485	4	5485	4	0.00

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07/03/2022	2037 On 02-February-23	0000000	Put	Bond Future	5523	4	5523	4	0.00
07/03/2022	2037 On 02-February-23	0000000	Put	Bond Future	5447	4	5447	4	0.00
07/03/2022	2038 On 05-May-22			Bond Future	130.52	129.8325	130.5203	129.8325	4,184.00
07/03/2022	2038 On 04-August-22			Bond Future	130.50	129.8020	130.4978	129.8020	2,669.00
07/03/2022	2038 On 03-November-22			Bond Future	132.40	131.6910	132.3962	131.6910	0.00
07/03/2022	2038 On 02-February-23			Bond Future	132.65	131.9349	132.6492	131.9349	0.00
07/03/2022	2040 On 05-May-22			Bond Future	11.17	87.8320	11.1651	87.8320	62,004.00
07/03/2022	2040 On 05-May-22	0000000	Call	Bond Future	10	0	10	0	1,200.00
07/03/2022	2040 On 05-May-22	0000000	Call	Bond Future	5183	7	5183	7	0.00
07/03/2022	2040 On 05-May-22	0000000	Call	Bond Future	5133	7	5133	7	0.00
07/03/2022	2040 On 05-May-22	0000000	Call	Bond Future	5234	7	5234	7	0.00
07/03/2022	2040 On 05-May-22	0000000	Call	Bond Future	412	1	412	1	1,200.00
07/03/2022	2040 On 05-May-22	0000000	Call	Bond Future	11149	13	11149	13	0.00
07/03/2022	2040 On 05-May-22	0000000	Put	Bond Future	28	0	28	0	1,200.00
07/03/2022	2040 On 05-May-22	0000000	Put	Bond Future	4518	3	4518	3	0.00
07/03/2022	2040 On 05-May-22	0000000	Put	Bond Future	457	0	457	0	0.00
07/03/2022	2040 On 05-May-22	0000000	Put	Bond Future	447	0	447	0	0.00
07/03/2022	2040 On 05-May-22	0000000	Put	Bond Future	466	0	466	0	0.00
07/03/2022	2040 On 05-May-22	0000000	Put	Bond Future	9755	8	9755	8	0.00
07/03/2022	2040 On 04-August-22			Bond Future	11.35	84.5158	11.3531	84.5158	40,532.00
07/03/2022	2040 On 04-August-22	0000000	Call	Bond Future	1841	3	1841	3	0.00
07/03/2022	2040 On 04-August-22	0000000	Call	Bond Future	6513	8	6513	8	0.00
07/03/2022	2040 On 04-August-22	0000000	Call	Bond Future	79	0	79	0	460.00
07/03/2022	2040 On 04-August-22	0000000	Call	Bond Future	1048	2	1048	2	460.00
07/03/2022	2040 On 04-August-22	0000000	Call	Bond Future	1814	3	1814	3	0.00
07/03/2022	2040 On 04-August-22	0000000	Call	Bond Future	1868	3	1868	3	0.00
07/03/2022	2040 On 04-August-22	0000000	Put	Bond Future	3865	3	3865	3	0.00
07/03/2022	2040 On 04-August-22	0000000	Put	Bond Future	1079	1	1079	1	460.00
07/03/2022	2040 On 04-August-22	0000000	Put	Bond Future	11958	10	11958	10	0.00
07/03/2022	2040 On 04-August-22	0000000	Put	Bond Future	3946	3	3946	3	0.00
07/03/2022	2040 On 04-August-22	0000000	Put	Bond Future	5448	4	5448	4	0.00
07/03/2022	2040 On 04-August-22	0000000	Put	Bond Future	3905	3	3905	3	0.00
07/03/2022	2040 On 03-November-22			Bond Future	11.52	85.7284	11.5215	85.7284	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
07/03/2022	2040 On 03-November-22	0000000	Call	Bond Future	3170	4	3170	4	0.00
07/03/2022	2040 On 03-November-22	0000000	Call	Bond Future	3105	4	3105	4	0.00
07/03/2022	2040 On 03-November-22	0000000	Call	Bond Future	3137	4	3137	4	0.00
07/03/2022	2040 On 03-November-22	0000000	Put	Bond Future	3879	3	3879	3	0.00
07/03/2022	2040 On 03-November-22	0000000	Put	Bond Future	3943	3	3943	3	0.00
07/03/2022	2040 On 03-November-22	0000000	Put	Bond Future	3911	3	3911	3	0.00
07/03/2022	2040 On 02-February-23			Bond Future	11.69	82.5798	11.6861	82.5798	0.00
07/03/2022	2040 On 02-February-23	0000000	Call	Bond Future	2317	3	2317	3	0.00
07/03/2022	2040 On 02-February-23	0000000	Call	Bond Future	2341	3	2341	3	0.00
07/03/2022	2040 On 02-February-23	0000000	Call	Bond Future	2365	3	2365	3	0.00
07/03/2022	2040 On 02-February-23	0000000	Put	Bond Future	5981	5	5981	5	0.00
07/03/2022	2040 On 02-February-23	0000000	Put	Bond Future	6022	5	6022	5	0.00
07/03/2022	2040 On 02-February-23	0000000	Put	Bond Future	6064	5	6064	5	0.00
07/03/2022	2044 On 05-May-22			Bond Future	11.20	84.4392	11.2040	84.4392	51,153.00
07/03/2022	2044 On 05-May-22	0000000	Call	Bond Future	5147	7	5147	7	0.00
07/03/2022	2044 On 05-May-22	0000000	Call	Bond Future	5045	7	5045	7	0.00
07/03/2022	2044 On 05-May-22	0000000	Call	Bond Future	5096	7	5096	7	0.00
07/03/2022	2044 On 05-May-22	0000000	Put	Bond Future	502	0	502	0	0.00
07/03/2022	2044 On 05-May-22	0000000	Put	Bond Future	512	0	512	0	0.00
07/03/2022	2044 On 05-May-22	0000000	Put	Bond Future	491	0	491	0	0.00
07/03/2022	2044 On 04-August-22			Bond Future	11.38	81.2023	11.3830	81.2023	21,683.00
07/03/2022	2044 On 04-August-22	0000000	Call	Bond Future	1962	3	1962	3	0.00
07/03/2022	2044 On 04-August-22	0000000	Call	Bond Future	1906	3	1906	3	0.00
07/03/2022	2044 On 04-August-22	0000000	Call	Bond Future	1934	3	1934	3	0.00
07/03/2022	2044 On 04-August-22	0000000	Put	Bond Future	3897	3	3897	3	0.00
07/03/2022	2044 On 04-August-22	0000000	Put	Bond Future	3937	3	3937	3	0.00
07/03/2022	2044 On 04-August-22	0000000	Put	Bond Future	3857	3	3857	3	0.00
07/03/2022	2044 On 03-November-22			Bond Future	11.54	82.3674	11.5432	82.3674	0.00
07/03/2022	2044 On 03-November-22	0000000	Call	Bond Future	3093	4	3093	4	0.00
07/03/2022	2044 On 03-November-22	0000000	Call	Bond Future	3125	4	3125	4	0.00
07/03/2022	2044 On 03-November-22	0000000	Call	Bond Future	3157	4	3157	4	0.00
07/03/2022	2044 On 03-November-22	0000000	Put	Bond Future	4019	3	4019	3	0.00
07/03/2022	2044 On 03-November-22	0000000	Put	Bond Future	4052	3	4052	3	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
07/03/2022	2044 On 03-November-22	0000000	Put	Bond Future	4085	3	4085	3	0.00
07/03/2022	2044 On 02-February-23			Bond Future	11.70	79.2908	11.6993	79.2908	0.00
07/03/2022	2044 On 02-February-23	0000000	Call	Bond Future	2474	3	2474	3	0.00
07/03/2022	2044 On 02-February-23	0000000	Call	Bond Future	2449	3	2449	3	0.00
07/03/2022	2044 On 02-February-23	0000000	Call	Bond Future	2423	3	2423	3	0.00
07/03/2022	2044 On 02-February-23	0000000	Put	Bond Future	6065	5	6065	5	0.00
07/03/2022	2044 On 02-February-23	0000000	Put	Bond Future	6023	5	6023	5	0.00
07/03/2022	2044 On 02-February-23	0000000	Put	Bond Future	5980	5	5980	5	0.00
07/03/2022	2046 On 05-May-22			Bond Future	118.31	117.6883	118.3088	117.6883	14,004.00
07/03/2022	2046 On 04-August-22			Bond Future	119.94	119.3125	119.9408	119.3125	2,969.00
07/03/2022	2046 On 03-November-22			Bond Future	119.75	119.1149	119.7507	119.1149	0.00
07/03/2022	2046 On 02-February-23			Bond Future	121.67	121.0241	121.6693	121.0241	0.00
07/03/2022	2050 On 05-May-22			Bond Future	122.59	122.3407	122.5902	122.3407	8,622.00
07/03/2022	2050 On 04-August-22			Bond Future	122.26	122.0047	122.2562	122.0047	1,194.00
07/03/2022	2050 On 03-November-22			Bond Future	124.03	123.7801	124.0345	123.7801	0.00
07/03/2022	2050 On 02-February-23			Bond Future	123.95	123.6889	123.9454	123.6889	0.00
07/03/2022	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/03/2022	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/03/2022	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/03/2022	AL37 On 05-May-22			Index Future	805.95	816.0180	805.9530	816.0180	0.00
07/03/2022	AL37 On 04-August-22			Index Future	816.74	826.9610	816.7410	826.9610	0.00
07/03/2022	AL37 On 03-November-22			Index Future	828.53	838.9070	828.5270	838.9070	0.00
07/03/2022	AL37 On 02-February-23			Index Future	841.58	852.1420	841.5840	852.1420	0.00
07/03/2022	AL7T On 05-May-22			Index Future	919.74	934.1040	919.7350	934.1040	0.00
07/03/2022	AL7T On 04-August-22			Index Future	932.05	946.6310	932.0460	946.6310	0.00
07/03/2022	AL7T On 03-November-22			Index Future	945.50	960.3060	945.4960	960.3060	0.00
07/03/2022	AL7T On 02-February-23			Index Future	960.40	975.4560	960.3960	975.4560	0.00
07/03/2022	ALBI On 05-May-22			Index Future	816.53	831.5540	816.5260	831.5540	129.00
07/03/2022	ALBI On 04-August-22			Index Future	827.46	842.7060	827.4560	842.7060	90.00
07/03/2022	ALBI On 03-November-22			Index Future	839.40	854.8800	839.3960	854.8800	0.00
07/03/2022	ALBI On 02-February-23			Index Future	852.63	868.3670	852.6250	868.3670	0.00
07/03/2022	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/03/2022	C007 On 31-January-37			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
07/03/2022	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/03/2022	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/03/2022	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/03/2022	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/03/2022	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/03/2022	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/03/2022	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/03/2022	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/03/2022	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/03/2022	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/03/2022	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/03/2022	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/03/2022	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/03/2022	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
07/03/2022	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/03/2022	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/03/2022	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/03/2022	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/03/2022	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/03/2022	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/03/2022	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/03/2022	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/03/2022	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/03/2022	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/03/2022	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/03/2022	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/03/2022	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/03/2022	ES33 On 05-May-22			Bond Future	11.82	75.9426	11.8241	75.9426	87.00
07/03/2022	ES33 On 04-August-22			Bond Future	12.06	76.9905	12.0581	76.9905	263.00
07/03/2022	ES33 On 03-November-22			Bond Future	12.29	74.3292	12.2861	74.3292	0.00
07/03/2022	ES33 On 02-February-23			Bond Future	12.51	75.5231	12.5127	75.5231	0.00
07/03/2022	ES42 On 05-May-22			Bond Future	12.24	74.2754	12.2375	74.2754	1,190.00
07/03/2022	ES42 On 04-August-22			Bond Future	12.45	75.3019	12.4515	75.3019	3,579.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
07/03/2022	ES42 On 03-November-22			Bond Future	12.66	72.1389	12.6610	72.1389	0.00
07/03/2022	ES42 On 02-February-23			Bond Future	12.86	73.3005	12.8614	73.3005	0.00
07/03/2022	GOVI On 05-May-22			GOVI	805.22	820.1290	805.2210	820.1290	988.00
07/03/2022	GOVI On 05-May-22	0000000	Call	GOVI	169910	32	169910	32	0.00
07/03/2022	GOVI On 05-May-22	0000000	Call	GOVI	169810	32	169810	32	0.00
07/03/2022	GOVI On 05-May-22	0000000	Call	GOVI	169710	32	169710	32	0.00
07/03/2022	GOVI On 05-May-22	0000000	Put	GOVI	0	0	0	0	0.00
07/03/2022	GOVI On 05-May-22	0000000	Put	GOVI	0	0	0	0	0.00
07/03/2022	GOVI On 05-May-22	0000000	Put	GOVI	0	0	0	0	0.00
07/03/2022	GOVI On 04-August-22			GOVI	816.00	831.1270	815.9990	831.1270	0.00
07/03/2022	GOVI On 04-August-22	0000000	Call	GOVI	0	12	0	12	0.00
07/03/2022	GOVI On 04-August-22	0000000	Call	GOVI	0	12	0	12	0.00
07/03/2022	GOVI On 04-August-22	0000000	Call	GOVI	0	12	0	12	0.00
07/03/2022	GOVI On 04-August-22	0000000	Put	GOVI	32810	0	32810	0	0.00
07/03/2022	GOVI On 04-August-22	0000000	Put	GOVI	32710	0	32710	0	0.00
07/03/2022	GOVI On 04-August-22	0000000	Put	GOVI	32610	0	32610	0	0.00
07/03/2022	GOVI On 03-November-22			GOVI	827.77	843.1340	827.7740	843.1340	0.00
07/03/2022	GOVI On 03-November-22	0000000	Call	GOVI	73440	23	73440	23	0.00
07/03/2022	GOVI On 03-November-22	0000000	Call	GOVI	73640	23	73640	23	0.00
07/03/2022	GOVI On 03-November-22	0000000	Call	GOVI	73540	23	73540	23	0.00
07/03/2022	GOVI On 03-November-22	0000000	Put	GOVI	0	0	0	0	0.00
07/03/2022	GOVI On 03-November-22	0000000	Put	GOVI	0	0	0	0	0.00
07/03/2022	GOVI On 03-November-22	0000000	Put	GOVI	0	0	0	0	0.00
07/03/2022	GOVI On 02-February-23			GOVI	840.82	856.4360	840.8200	856.4360	0.00
07/03/2022	GOVI On 02-February-23	0000000	Call	GOVI	0	6	0	6	0.00
07/03/2022	GOVI On 02-February-23	0000000	Call	GOVI	0	6	0	6	0.00
07/03/2022	GOVI On 02-February-23	0000000	Call	GOVI	0	6	0	6	0.00
07/03/2022	GOVI On 02-February-23	0000000	Put	GOVI	100100	0	100100	0	0.00
07/03/2022	GOVI On 02-February-23	0000000	Put	GOVI	100000	0	100000	0	0.00
07/03/2022	GOVI On 02-February-23	0000000	Put	GOVI	100200	0	100200	0	0.00
07/03/2022	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
07/03/2022	IGOV On 05-May-22			Index Future	316.89	315.6440	316.8930	315.6440	499.00
07/03/2022	IGOV On 04-August-22			Index Future	321.21	319.9540	321.2130	319.9540	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
07/03/2022	IGOV On 03-November-22			Index Future	325.92	324.6530	325.9240	324.6530	0.00
07/03/2022	IGOV On 02-February-23			Index Future	331.14	329.8490	331.1360	329.8490	0.00
07/03/2022	IS05 On 15-March-22			Interest Rate Swap	90.13	90.1300	90.1300	90.1300	0.00
07/03/2022	IS05 On 21-June-22			Interest Rate Swap	90.29	90.2900	90.2900	90.2900	0.00
07/03/2022	IS05 On 20-September-22			Interest Rate Swap	93.50	93.5000	93.5000	93.5000	0.00
07/03/2022	IS05 On 20-December-22			Interest Rate Swap	94.06	94.0600	94.0600	94.0600	0.00
07/03/2022	IS05 On 22-March-23			Interest Rate Swap	86.54	86.5400	86.5400	86.5400	0.00
07/03/2022	IS05 On 20-June-23			Interest Rate Swap	92.17	92.1700	92.1700	92.1700	0.00
07/03/2022	IS05 On 19-September-23			Interest Rate Swap	94.88	94.8800	94.8800	94.8800	0.00
07/03/2022	IS10 On 17-December-25			Interest Rate Swap	80.28	80.2800	80.2800	80.2800	0.00
07/03/2022	IS10 On 16-March-26			Interest Rate Swap	76.82	76.8200	76.8200	76.8200	0.00
07/03/2022	IS10 On 15-June-26			Interest Rate Swap	75.24	75.2400	75.2400	75.2400	0.00
07/03/2022	IS10 On 21-September-26			Interest Rate Swap	77.27	77.2700	77.2700	77.2700	0.00
07/03/2022	IS10 On 21-December-26			Interest Rate Swap	81.30	81.3000	81.3000	81.3000	0.00
07/03/2022	IS10 On 15-March-27			Interest Rate Swap	79.80	79.8000	79.8000	79.8000	0.00
07/03/2022	IS10 On 21-June-27			Interest Rate Swap	81.86	81.8600	81.8600	81.8600	0.00
07/03/2022	IS10 On 20-September-27			Interest Rate Swap	87.61	87.6100	87.6100	87.6100	0.00
07/03/2022	IS10 On 20-December-27			Interest Rate Swap	87.94	87.9400	87.9400	87.9400	0.00
07/03/2022	IS10 On 22-March-28			Interest Rate Swap	80.89	80.8900	80.8900	80.8900	0.00
07/03/2022	IS10 On 20-June-28			Interest Rate Swap	88.68	88.6800	88.6800	88.6800	0.00
07/03/2022	IS10 On 19-September-28			Interest Rate Swap	92.02	92.0200	92.0200	92.0200	0.00
07/03/2022	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
07/03/2022	JBAF On 16-March-22			Jibar Tradeable Future	4.25	95.7750	4.2450	95.7750	0.00
07/03/2022	JBAF On 20-April-22			Jibar Tradeable Future	4.66	95.3950	4.6550	95.3950	0.00
07/03/2022	JBAF On 18-May-22			Jibar Tradeable Future	4.71	95.3500	4.7100	95.3500	0.00
07/03/2022	JBAF On 15-June-22			Jibar Tradeable Future	5.12	94.9650	5.1150	94.9650	72.00
07/03/2022	JBAF On 20-July-22			Jibar Tradeable Future	5.19	94.9100	5.1900	94.9100	0.00
07/03/2022	JBAF On 17-August-22			Jibar Tradeable Future	5.58	94.5500	5.5800	94.5500	0.00
07/03/2022	JBAF On 21-September-22			Jibar Tradeable Future	5.66	94.4900	5.6600	94.4900	0.00
07/03/2022	JBAF On 21-December-22			Jibar Tradeable Future	6.32	93.8850	6.3150	93.8850	68.00
07/03/2022	JBAF On 15-March-23			Jibar Tradeable Future	6.66	93.5400	6.6600	93.5400	0.00
07/03/2022	JBAF On 21-June-23			Jibar Tradeable Future	6.82	93.3800	6.8200	93.3800	0.00
07/03/2022	JBAF On 20-September-23			Jibar Tradeable Future	6.94	93.2650	6.9350	93.2650	75.00

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07/03/2022	JBAF On 20-December-23			Jibar Tradeable Future	7.09	93.1150	7.0850	93.1150	0.00
07/03/2022	R023 On 05-May-22			Bond Future	5.65	103.2118	5.6493	103.2118	14,778.00
07/03/2022	R023 On 05-May-22	0000000	Call	Bond Future	532	1	532	1	0.00
07/03/2022	R023 On 05-May-22	0000000	Call	Bond Future	539	1	539	1	0.00
07/03/2022	R023 On 05-May-22	0000000	Call	Bond Future	546	1	546	1	0.00
07/03/2022	R023 On 05-May-22	0000000	Put	Bond Future	25	0	25	0	0.00
07/03/2022	R023 On 05-May-22	0000000	Put	Bond Future	26	0	26	0	0.00
07/03/2022	R023 On 05-May-22	0000000	Put	Bond Future	27	0	27	0	0.00
07/03/2022	R023 On 04-August-22			Bond Future	5.79	104.5862	5.7861	104.5862	2,360.00
07/03/2022	R023 On 04-August-22	0000000	Call	Bond Future	262	0	262	0	0.00
07/03/2022	R023 On 04-August-22	0000000	Call	Bond Future	266	0	266	0	0.00
07/03/2022	R023 On 04-August-22	0000000	Call	Bond Future	269	0	269	0	0.00
07/03/2022	R023 On 04-August-22	0000000	Put	Bond Future	125	0	125	0	0.00
07/03/2022	R023 On 04-August-22	0000000	Put	Bond Future	127	0	127	0	0.00
07/03/2022	R023 On 04-August-22	0000000	Put	Bond Future	129	0	129	0	0.00
07/03/2022	R023 On 03-November-22			Bond Future	5.63	102.2088	5.6311	102.2088	0.00
07/03/2022	R023 On 03-November-22	0000000	Call	Bond Future	258	0	258	0	0.00
07/03/2022	R023 On 03-November-22	0000000	Call	Bond Future	253	0	253	0	0.00
07/03/2022	R023 On 03-November-22	0000000	Call	Bond Future	255	0	255	0	0.00
07/03/2022	R023 On 03-November-22	0000000	Put	Bond Future	62	0	62	0	0.00
07/03/2022	R023 On 03-November-22	0000000	Put	Bond Future	63	0	63	0	0.00
07/03/2022	R023 On 03-November-22	0000000	Put	Bond Future	61	0	61	0	0.00
07/03/2022	R035 On 05-May-22			Bond Future	10.87	89.8941	10.8724	89.8941	73,788.00
07/03/2022	R035 On 05-May-22	0000000	Call	Bond Future	1505	3	1505	3	0.00
07/03/2022	R035 On 05-May-22	0000000	Call	Bond Future	4970	7	4970	7	0.00
07/03/2022	R035 On 05-May-22	0000000	Call	Bond Future	9986	12	9986	12	0.00
07/03/2022	R035 On 05-May-22	0000000	Call	Bond Future	1215	2	1215	2	0.00
07/03/2022	R035 On 05-May-22	0000000	Call	Bond Future	4873	7	4873	7	0.00
07/03/2022	R035 On 05-May-22	0000000	Call	Bond Future	4921	7	4921	7	0.00
07/03/2022	R035 On 05-May-22	0000000	Put	Bond Future	380	0	380	0	0.00
07/03/2022	R035 On 05-May-22	0000000	Put	Bond Future	388	0	388	0	0.00
07/03/2022	R035 On 05-May-22	0000000	Put	Bond Future	2160	1	2160	1	0.00
07/03/2022	R035 On 05-May-22	0000000	Put	Bond Future	31	0	31	0	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
07/03/2022	R035 On 05-May-22	0000000	Put	Bond Future	372	0	372	0	0.00
07/03/2022	R035 On 05-May-22	0000000	Put	Bond Future	1828	1	1828	1	0.00
07/03/2022	R035 On 04-August-22			Bond Future	11.07	91.0722	11.0727	91.0722	48,495.00
07/03/2022	R035 On 04-August-22	0000000	Call	Bond Future	1675	3	1675	3	0.00
07/03/2022	R035 On 04-August-22	0000000	Call	Bond Future	2832	4	2832	4	0.00
07/03/2022	R035 On 04-August-22	0000000	Call	Bond Future	1204	2	1204	2	400.00
07/03/2022	R035 On 04-August-22	0000000	Call	Bond Future	7075	9	7075	9	0.00
07/03/2022	R035 On 04-August-22	0000000	Call	Bond Future	1439	2	1439	2	0.00
07/03/2022	R035 On 04-August-22	0000000	Call	Bond Future	1650	3	1650	3	0.00
07/03/2022	R035 On 04-August-22	0000000	Call	Bond Future	1626	2	1626	2	0.00
07/03/2022	R035 On 04-August-22	0000000	Call	Bond Future	266	1	266	1	100.00
07/03/2022	R035 On 04-August-22	0000000	Call	Bond Future	97	0	97	0	400.00
07/03/2022	R035 On 04-August-22	0000000	Put	Bond Future	10081	8	10081	8	0.00
07/03/2022	R035 On 04-August-22	0000000	Put	Bond Future	8115	7	8115	7	0.00
07/03/2022	R035 On 04-August-22	0000000	Put	Bond Future	4540	3	4540	3	0.00
07/03/2022	R035 On 04-August-22	0000000	Put	Bond Future	3735	3	3735	3	0.00
07/03/2022	R035 On 04-August-22	0000000	Put	Bond Future	3773	3	3773	3	0.00
07/03/2022	R035 On 04-August-22	0000000	Put	Bond Future	4084	3	4084	3	100.00
07/03/2022	R035 On 04-August-22	0000000	Put	Bond Future	2491	2	2491	2	100.00
07/03/2022	R035 On 04-August-22	0000000	Put	Bond Future	806	1	806	1	400.00
07/03/2022	R035 On 04-August-22	0000000	Put	Bond Future	3698	3	3698	3	0.00
07/03/2022	R035 On 03-November-22			Bond Future	11.25	87.9137	11.2544	87.9137	0.00
07/03/2022	R035 On 03-November-22	0000000	Call	Bond Future	2838	4	2838	4	0.00
07/03/2022	R035 On 03-November-22	0000000	Call	Bond Future	399	1	399	1	582.00
07/03/2022	R035 On 03-November-22	0000000	Call	Bond Future	2868	4	2868	4	0.00
07/03/2022	R035 On 03-November-22	0000000	Call	Bond Future	2898	4	2898	4	0.00
07/03/2022	R035 On 03-November-22	0000000	Call	Bond Future	2439	3	2439	3	0.00
07/03/2022	R035 On 03-November-22	0000000	Call	Bond Future	1467	2	1467	2	0.00
07/03/2022	R035 On 03-November-22	0000000	Put	Bond Future	5595	4	5595	4	582.00
07/03/2022	R035 On 03-November-22	0000000	Put	Bond Future	4001	3	4001	3	582.00
07/03/2022	R035 On 03-November-22	0000000	Put	Bond Future	3510	3	3510	3	0.00
07/03/2022	R035 On 03-November-22	0000000	Put	Bond Future	3539	3	3539	3	0.00
07/03/2022	R035 On 03-November-22	0000000	Put	Bond Future	9385	8	9385	8	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
07/03/2022	R035 On 03-November-22	0000000	Put	Bond Future	3568	3	3568	3	0.00
07/03/2022	R035 On 02-February-23			Bond Future	11.43	89.3440	11.4289	89.3440	0.00
07/03/2022	R035 On 02-February-23	0000000	Call	Bond Future	2155	3	2155	3	0.00
07/03/2022	R035 On 02-February-23	0000000	Call	Bond Future	2607	4	2607	4	0.00
07/03/2022	R035 On 02-February-23	0000000	Call	Bond Future	2132	3	2132	3	0.00
07/03/2022	R035 On 02-February-23	0000000	Call	Bond Future	2177	3	2177	3	0.00
07/03/2022	R035 On 02-February-23	0000000	Call	Bond Future	516	1	516	1	582.00
07/03/2022	R035 On 02-February-23	0000000	Call	Bond Future	1709	2	1709	2	0.00
07/03/2022	R035 On 02-February-23	0000000	Put	Bond Future	6248	5	6248	5	582.00
07/03/2022	R035 On 02-February-23	0000000	Put	Bond Future	10486	9	10486	9	0.00
07/03/2022	R035 On 02-February-23	0000000	Put	Bond Future	5382	4	5382	4	0.00
07/03/2022	R035 On 02-February-23	0000000	Put	Bond Future	5457	4	5457	4	0.00
07/03/2022	R035 On 02-February-23	0000000	Put	Bond Future	4742	4	4742	4	582.00
07/03/2022	R035 On 02-February-23	0000000	Put	Bond Future	5420	4	5420	4	0.00
07/03/2022	R186 On 05-May-22			Bond Future	8.65	112.3572	8.6533	112.3572	72,739.00
07/03/2022	R186 On 05-May-22	0000000	Call	Bond Future	0	0	0	0	3,600.00
07/03/2022	R186 On 05-May-22	0000000	Call	Bond Future	968	2	968	2	0.00
07/03/2022	R186 On 05-May-22	0000000	Call	Bond Future	1675	3	1675	3	0.00
07/03/2022	R186 On 05-May-22	0000000	Call	Bond Future	434	1	434	1	0.00
07/03/2022	R186 On 05-May-22	0000000	Call	Bond Future	485	1	485	1	454.00
07/03/2022	R186 On 05-May-22	0000000	Call	Bond Future	422	1	422	1	0.00
07/03/2022	R186 On 05-May-22	0000000	Call	Bond Future	105	0	105	0	435.00
07/03/2022	R186 On 05-May-22	0000000	Call	Bond Future	6	0	6	0	435.00
07/03/2022	R186 On 05-May-22	0000000	Call	Bond Future	17	0	17	0	3,600.00
07/03/2022	R186 On 05-May-22	0000000	Call	Bond Future	2361	4	2361	4	0.00
07/03/2022	R186 On 05-May-22	0000000	Call	Bond Future	447	1	447	1	0.00
07/03/2022	R186 On 05-May-22	0000000	Call	Bond Future	262	1	262	1	454.00
07/03/2022	R186 On 05-May-22	0000000	Put	Bond Future	2288	1	2288	1	0.00
07/03/2022	R186 On 05-May-22	0000000	Put	Bond Future	1757	1	1757	1	0.00
07/03/2022	R186 On 05-May-22	0000000	Put	Bond Future	331	0	331	0	454.00
07/03/2022	R186 On 05-May-22	0000000	Put	Bond Future	4720	3	4720	3	0.00
07/03/2022	R186 On 05-May-22	0000000	Put	Bond Future	5536	4	5536	4	0.00
07/03/2022	R186 On 05-May-22	0000000	Put	Bond Future	3176	2	3176	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
07/03/2022	R186 On 05-May-22	0000000	Put	Bond Future	1812	1	1812	1	0.00
07/03/2022	R186 On 05-May-22	0000000	Put	Bond Future	1676	1	1676	1	0.00
07/03/2022	R186 On 05-May-22	0000000	Put	Bond Future	1784	1	1784	1	0.00
07/03/2022	R186 On 05-May-22	0000000	Put	Bond Future	564	0	564	0	454.00
07/03/2022	R186 On 05-May-22	0000000	Put	Bond Future	1020	0	1020	0	4,035.00
07/03/2022	R186 On 05-May-22	0000000	Put	Bond Future	7845	6	7845	6	0.00
07/03/2022	R186 On 04-August-22			Bond Future	8.89	108.5925	8.8877	108.5925	8.00
07/03/2022	R186 On 04-August-22	0000000	Call	Bond Future	487	1	487	1	0.00
07/03/2022	R186 On 04-August-22	0000000	Call	Bond Future	20	0	20	0	3,600.00
07/03/2022	R186 On 04-August-22	0000000	Call	Bond Future	478	1	478	1	0.00
07/03/2022	R186 On 04-August-22	0000000	Call	Bond Future	497	1	497	1	0.00
07/03/2022	R186 On 04-August-22	0000000	Call	Bond Future	3792	5	3792	5	0.00
07/03/2022	R186 On 04-August-22	0000000	Call	Bond Future	338	1	338	1	3,600.00
07/03/2022	R186 On 04-August-22	0000000	Put	Bond Future	571	0	571	0	3,600.00
07/03/2022	R186 On 04-August-22	0000000	Put	Bond Future	3256	2	3256	2	0.00
07/03/2022	R186 On 04-August-22	0000000	Put	Bond Future	3314	2	3314	2	0.00
07/03/2022	R186 On 04-August-22	0000000	Put	Bond Future	7424	6	7424	6	0.00
07/03/2022	R186 On 04-August-22	0000000	Put	Bond Future	3823	3	3823	3	0.00
07/03/2022	R186 On 04-August-22	0000000	Put	Bond Future	3285	2	3285	2	0.00
07/03/2022	R186 On 03-November-22			Bond Future	9.11	110.1491	9.1115	110.1491	0.00
07/03/2022	R186 On 03-November-22	0000000	Call	Bond Future	1038	2	1038	2	0.00
07/03/2022	R186 On 03-November-22	0000000	Call	Bond Future	1012	2	1012	2	0.00
07/03/2022	R186 On 03-November-22	0000000	Call	Bond Future	1025	2	1025	2	0.00
07/03/2022	R186 On 03-November-22	0000000	Put	Bond Future	3032	2	3032	2	0.00
07/03/2022	R186 On 03-November-22	0000000	Put	Bond Future	3055	2	3055	2	0.00
07/03/2022	R186 On 03-November-22	0000000	Put	Bond Future	3010	2	3010	2	0.00
07/03/2022	R186 On 02-February-23			Bond Future	9.33	106.6003	9.3258	106.6003	0.00
07/03/2022	R186 On 02-February-23	0000000	Call	Bond Future	858	1	858	1	0.00
07/03/2022	R186 On 02-February-23	0000000	Call	Bond Future	837	1	837	1	0.00
07/03/2022	R186 On 02-February-23	0000000	Call	Bond Future	847	1	847	1	0.00
07/03/2022	R186 On 02-February-23	0000000	Put	Bond Future	4161	3	4161	3	0.00
07/03/2022	R186 On 02-February-23	0000000	Put	Bond Future	4185	3	4185	3	0.00
07/03/2022	R186 On 02-February-23	0000000	Put	Bond Future	4138	3	4138	3	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
07/03/2022	R197 On 05-May-22			Bond Future	329.26	328.7387	329.2581	328.7387	747.00
07/03/2022	R197 On 04-August-22			Bond Future	325.38	324.8613	325.3838	324.8613	0.00
07/03/2022	R197 On 03-November-22			Bond Future	330.12	329.5893	330.1176	329.5893	0.00
07/03/2022	R197 On 02-February-23			Bond Future	326.78	326.2533	326.7830	326.2533	0.00
07/03/2022	R202 On 05-May-22			Bond Future	250.54	249.3240	250.5428	249.3240	6,398.00
07/03/2022	R202 On 04-August-22			Bond Future	249.53	248.2953	249.5282	248.2953	91.00
07/03/2022	R202 On 03-November-22			Bond Future	253.16	251.9081	253.1576	251.9081	0.00
07/03/2022	R202 On 02-February-23			Bond Future	252.63	251.3661	252.6314	251.3661	0.00
07/03/2022	R209 On 05-May-22			Bond Future	10.84	69.7053	10.8360	69.7053	20,848.00
07/03/2022	R209 On 05-May-22	0000000	Call	Bond Future	3640	5	3640	5	0.00
07/03/2022	R209 On 05-May-22	0000000	Call	Bond Future	6000	8	6000	8	0.00
07/03/2022	R209 On 05-May-22	0000000	Call	Bond Future	1208	2	1208	2	0.00
07/03/2022	R209 On 05-May-22	0000000	Call	Bond Future	3558	5	3558	5	0.00
07/03/2022	R209 On 05-May-22	0000000	Call	Bond Future	3599	5	3599	5	0.00
07/03/2022	R209 On 05-May-22	0000000	Call	Bond Future	7	0	7	0	2,975.00
07/03/2022	R209 On 05-May-22	0000000	Call	Bond Future	35	0	35	0	8,525.00
07/03/2022	R209 On 05-May-22	0000000	Call	Bond Future	320	1	320	1	0.00
07/03/2022	R209 On 05-May-22	0000000	Put	Bond Future	3581	2	3581	2	11,000.00
07/03/2022	R209 On 05-May-22	0000000	Put	Bond Future	6256	5	6256	5	0.00
07/03/2022	R209 On 05-May-22	0000000	Put	Bond Future	7774	6	7774	6	0.00
07/03/2022	R209 On 05-May-22	0000000	Put	Bond Future	456	0	456	0	0.00
07/03/2022	R209 On 05-May-22	0000000	Put	Bond Future	466	0	466	0	0.00
07/03/2022	R209 On 05-May-22	0000000	Put	Bond Future	1673	1	1673	1	1,050.00
07/03/2022	R209 On 05-May-22	0000000	Put	Bond Future	127	0	127	0	12,050.00
07/03/2022	R209 On 05-May-22	0000000	Put	Bond Future	447	0	447	0	0.00
07/03/2022	R209 On 04-August-22			Bond Future	11.01	70.6504	11.0070	70.6504	1,550.00
07/03/2022	R209 On 04-August-22	0000000	Call	Bond Future	1267	2	1267	2	0.00
07/03/2022	R209 On 04-August-22	0000000	Call	Bond Future	1227	2	1227	2	0.00
07/03/2022	R209 On 04-August-22	0000000	Call	Bond Future	1247	2	1247	2	0.00
07/03/2022	R209 On 04-August-22	0000000	Put	Bond Future	3548	3	3548	3	0.00
07/03/2022	R209 On 04-August-22	0000000	Put	Bond Future	3583	3	3583	3	0.00
07/03/2022	R209 On 04-August-22	0000000	Put	Bond Future	3512	3	3512	3	0.00
07/03/2022	R209 On 03-November-22			Bond Future	11.17	68.5183	11.1693	68.5183	2,750.00

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07/03/2022	R209 On 03-November-22	0000000	Call	Bond Future	3773	5	3773	5	0.00
07/03/2022	R209 On 03-November-22	0000000	Call	Bond Future	2338	3	2338	3	0.00
07/03/2022	R209 On 03-November-22	0000000	Call	Bond Future	2363	3	2363	3	0.00
07/03/2022	R209 On 03-November-22	0000000	Call	Bond Future	2389	3	2389	3	0.00
07/03/2022	R209 On 03-November-22	0000000	Call	Bond Future	567	1	567	1	0.00
07/03/2022	R209 On 03-November-22	0000000	Call	Bond Future	1284	2	1284	2	0.00
07/03/2022	R209 On 03-November-22	0000000	Call	Bond Future	122	0	122	0	6,000.00
07/03/2022	R209 On 03-November-22	0000000	Call	Bond Future	208	0	208	0	0.00
07/03/2022	R209 On 03-November-22	0000000	Call	Bond Future	2414	3	2414	3	0.00
07/03/2022	R209 On 03-November-22	0000000	Put	Bond Future	3137	2	3137	2	0.00
07/03/2022	R209 On 03-November-22	0000000	Put	Bond Future	9639	8	9639	8	0.00
07/03/2022	R209 On 03-November-22	0000000	Put	Bond Future	4857	4	4857	4	0.00
07/03/2022	R209 On 03-November-22	0000000	Put	Bond Future	11123	10	11123	10	0.00
07/03/2022	R209 On 03-November-22	0000000	Put	Bond Future	6988	6	6988	6	6,000.00
07/03/2022	R209 On 03-November-22	0000000	Put	Bond Future	3163	2	3163	2	0.00
07/03/2022	R209 On 03-November-22	0000000	Put	Bond Future	3190	2	3190	2	0.00
07/03/2022	R209 On 03-November-22	0000000	Put	Bond Future	3217	2	3217	2	6,000.00
07/03/2022	R209 On 03-November-22	0000000	Put	Bond Future	2102	2	2102	2	0.00
07/03/2022	R209 On 02-February-23			Bond Future	11.32	69.6034	11.3234	69.6034	0.00
07/03/2022	R209 On 02-February-23	0000000	Call	Bond Future	1976	3	1976	3	0.00
07/03/2022	R209 On 02-February-23	0000000	Call	Bond Future	1956	3	1956	3	0.00
07/03/2022	R209 On 02-February-23	0000000	Call	Bond Future	1936	3	1936	3	0.00
07/03/2022	R209 On 02-February-23	0000000	Put	Bond Future	4690	4	4690	4	0.00
07/03/2022	R209 On 02-February-23	0000000	Put	Bond Future	4757	4	4757	4	0.00
07/03/2022	R209 On 02-February-23	0000000	Put	Bond Future	4723	4	4723	4	0.00
07/03/2022	R210 On 05-May-22			Bond Future	219.04	218.7645	219.0361	218.7645	1,039.00
07/03/2022	R210 On 04-August-22			Bond Future	222.06	221.7837	222.0572	221.7837	266.00
07/03/2022	R210 On 03-November-22			Bond Future	222.35	222.0792	222.3541	222.0792	0.00
07/03/2022	R210 On 02-February-23			Bond Future	225.92	225.6378	225.9158	225.6378	0.00
07/03/2022	R213 On 05-May-22			Bond Future	10.32	83.7578	10.3193	83.7578	25,184.00
07/03/2022	R213 On 05-May-22	0000000	Call	Bond Future	2388	3	2388	3	0.00
07/03/2022	R213 On 05-May-22	0000000	Call	Bond Future	2354	3	2354	3	0.00
07/03/2022	R213 On 05-May-22	0000000	Call	Bond Future	2320	3	2320	3	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
07/03/2022	R213 On 05-May-22	0000000	Put	Bond Future	764	0	764	0	0.00
07/03/2022	R213 On 05-May-22	0000000	Put	Bond Future	778	0	778	0	0.00
07/03/2022	R213 On 05-May-22	0000000	Put	Bond Future	793	0	793	0	0.00
07/03/2022	R213 On 04-August-22			Bond Future	10.53	84.8571	10.5290	84.8571	0.00
07/03/2022	R213 On 04-August-22	0000000	Call	Bond Future	826	1	826	1	0.00
07/03/2022	R213 On 04-August-22	0000000	Call	Bond Future	797	1	797	1	0.00
07/03/2022	R213 On 04-August-22	0000000	Call	Bond Future	811	1	811	1	0.00
07/03/2022	R213 On 04-August-22	0000000	Put	Bond Future	3935	3	3935	3	0.00
07/03/2022	R213 On 04-August-22	0000000	Put	Bond Future	4007	3	4007	3	0.00
07/03/2022	R213 On 04-August-22	0000000	Put	Bond Future	3971	3	3971	3	0.00
07/03/2022	R213 On 03-November-22			Bond Future	10.72	82.5543	10.7203	82.5543	0.00
07/03/2022	R213 On 03-November-22	0000000	Call	Bond Future	1825	2	1825	2	0.00
07/03/2022	R213 On 03-November-22	0000000	Call	Bond Future	1083	2	1083	2	0.00
07/03/2022	R213 On 03-November-22	0000000	Call	Bond Future	1423	2	1423	2	0.00
07/03/2022	R213 On 03-November-22	0000000	Call	Bond Future	886	1	886	1	0.00
07/03/2022	R213 On 03-November-22	0000000	Call	Bond Future	253	0	253	0	200.00
07/03/2022	R213 On 03-November-22	0000000	Call	Bond Future	1784	2	1784	2	0.00
07/03/2022	R213 On 03-November-22	0000000	Call	Bond Future	1805	2	1805	2	0.00
07/03/2022	R213 On 03-November-22	0000000	Call	Bond Future	1764	2	1764	2	0.00
07/03/2022	R213 On 03-November-22	0000000	Call	Bond Future	282	0	282	0	476.00
07/03/2022	R213 On 03-November-22	0000000	Put	Bond Future	7881	7	7881	7	0.00
07/03/2022	R213 On 03-November-22	0000000	Put	Bond Future	3427	3	3427	3	200.00
07/03/2022	R213 On 03-November-22	0000000	Put	Bond Future	3371	3	3371	3	0.00
07/03/2022	R213 On 03-November-22	0000000	Put	Bond Future	3399	3	3399	3	0.00
07/03/2022	R213 On 03-November-22	0000000	Put	Bond Future	8169	7	8169	7	0.00
07/03/2022	R213 On 03-November-22	0000000	Put	Bond Future	5150	4	5150	4	476.00
07/03/2022	R213 On 03-November-22	0000000	Put	Bond Future	3958	3	3958	3	476.00
07/03/2022	R213 On 03-November-22	0000000	Put	Bond Future	4649	4	4649	4	200.00
07/03/2022	R213 On 03-November-22	0000000	Put	Bond Future	3344	3	3344	3	0.00
07/03/2022	R213 On 02-February-23			Bond Future	10.90	83.8950	10.9038	83.8950	0.00
07/03/2022	R213 On 02-February-23	0000000	Call	Bond Future	1529	2	1529	2	0.00
07/03/2022	R213 On 02-February-23	0000000	Call	Bond Future	367	1	367	1	476.00
07/03/2022	R213 On 02-February-23	0000000	Call	Bond Future	1512	2	1512	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
07/03/2022	R213 On 02-February-23	0000000	Call	Bond Future	1546	2	1546	2	0.00
07/03/2022	R213 On 02-February-23	0000000	Call	Bond Future	1755	2	1755	2	0.00
07/03/2022	R213 On 02-February-23	0000000	Call	Bond Future	1201	2	1201	2	0.00
07/03/2022	R213 On 02-February-23	0000000	Put	Bond Future	4326	4	4326	4	476.00
07/03/2022	R213 On 02-February-23	0000000	Put	Bond Future	4719	4	4719	4	0.00
07/03/2022	R213 On 02-February-23	0000000	Put	Bond Future	4750	4	4750	4	0.00
07/03/2022	R213 On 02-February-23	0000000	Put	Bond Future	8830	8	8830	8	0.00
07/03/2022	R213 On 02-February-23	0000000	Put	Bond Future	5403	4	5403	4	476.00
07/03/2022	R213 On 02-February-23	0000000	Put	Bond Future	4688	4	4688	4	0.00
07/03/2022	R214 On 05-May-22			Bond Future	11.13	66.6194	11.1331	66.6194	16,038.00
07/03/2022	R214 On 05-May-22	0000000	Call	Bond Future	3676	5	3676	5	0.00
07/03/2022	R214 On 05-May-22	0000000	Call	Bond Future	3717	5	3717	5	0.00
07/03/2022	R214 On 05-May-22	0000000	Call	Bond Future	3759	5	3759	5	0.00
07/03/2022	R214 On 05-May-22	0000000	Put	Bond Future	506	0	506	0	0.00
07/03/2022	R214 On 05-May-22	0000000	Put	Bond Future	496	0	496	0	0.00
07/03/2022	R214 On 05-May-22	0000000	Put	Bond Future	486	0	486	0	0.00
07/03/2022	R214 On 04-August-22			Bond Future	11.30	67.4918	11.3044	67.4918	1,337.00
07/03/2022	R214 On 04-August-22	0000000	Call	Bond Future	1469	2	1469	2	0.00
07/03/2022	R214 On 04-August-22	0000000	Call	Bond Future	1491	2	1491	2	0.00
07/03/2022	R214 On 04-August-22	0000000	Call	Bond Future	1514	2	1514	2	0.00
07/03/2022	R214 On 04-August-22	0000000	Put	Bond Future	3281	2	3281	2	0.00
07/03/2022	R214 On 04-August-22	0000000	Put	Bond Future	3247	2	3247	2	0.00
07/03/2022	R214 On 04-August-22	0000000	Put	Bond Future	3315	2	3315	2	0.00
07/03/2022	R214 On 03-November-22			Bond Future	11.46	65.1906	11.4590	65.1906	0.00
07/03/2022	R214 On 03-November-22	0000000	Call	Bond Future	2649	4	2649	4	0.00
07/03/2022	R214 On 03-November-22	0000000	Call	Bond Future	2622	4	2622	4	0.00
07/03/2022	R214 On 03-November-22	0000000	Call	Bond Future	2595	3	2595	3	0.00
07/03/2022	R214 On 03-November-22	0000000	Put	Bond Future	3176	2	3176	2	0.00
07/03/2022	R214 On 03-November-22	0000000	Put	Bond Future	3202	2	3202	2	0.00
07/03/2022	R214 On 03-November-22	0000000	Put	Bond Future	3229	2	3229	2	0.00
07/03/2022	R214 On 02-February-23			Bond Future	11.61	66.2517	11.6064	66.2517	0.00
07/03/2022	R214 On 02-February-23	0000000	Call	Bond Future	2057	3	2057	3	0.00
07/03/2022	R214 On 02-February-23	0000000	Call	Bond Future	2016	3	2016	3	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
07/03/2022	R214 On 02-February-23	0000000	Call	Bond Future	2036	3	2036	3	0.00
07/03/2022	R214 On 02-February-23	0000000	Put	Bond Future	4858	4	4858	4	0.00
07/03/2022	R214 On 02-February-23	0000000	Put	Bond Future	4893	4	4893	4	0.00
07/03/2022	R214 On 02-February-23	0000000	Put	Bond Future	4823	4	4823	4	0.00
07/03/2022	R248 On 05-May-22			Bond Future	11.13	83.5931	11.1327	83.5931	190,760.00
07/03/2022	R248 On 05-May-22	0000000	Call	Bond Future	5019	7	5019	7	0.00
07/03/2022	R248 On 05-May-22	0000000	Call	Bond Future	4917	7	4917	7	0.00
07/03/2022	R248 On 05-May-22	0000000	Call	Bond Future	4968	7	4968	7	0.00
07/03/2022	R248 On 05-May-22	0000000	Put	Bond Future	567	0	567	0	0.00
07/03/2022	R248 On 05-May-22	0000000	Put	Bond Future	544	0	544	0	0.00
07/03/2022	R248 On 05-May-22	0000000	Put	Bond Future	556	0	556	0	0.00
07/03/2022	R248 On 04-August-22			Bond Future	11.30	84.6878	11.3038	84.6878	6,019.00
07/03/2022	R248 On 04-August-22	0000000	Call	Bond Future	1931	3	1931	3	0.00
07/03/2022	R248 On 04-August-22	0000000	Call	Bond Future	85	0	85	0	2,400.00
07/03/2022	R248 On 04-August-22	0000000	Call	Bond Future	619	1	619	1	2,400.00
07/03/2022	R248 On 04-August-22	0000000	Call	Bond Future	1902	3	1902	3	0.00
07/03/2022	R248 On 04-August-22	0000000	Call	Bond Future	1874	3	1874	3	0.00
07/03/2022	R248 On 04-August-22	0000000	Put	Bond Future	4119	3	4119	3	0.00
07/03/2022	R248 On 04-August-22	0000000	Put	Bond Future	4077	3	4077	3	0.00
07/03/2022	R248 On 04-August-22	0000000	Put	Bond Future	7176	6	7176	6	0.00
07/03/2022	R248 On 04-August-22	0000000	Put	Bond Future	12396	10	12396	10	0.00
07/03/2022	R248 On 04-August-22	0000000	Put	Bond Future	4034	3	4034	3	0.00
07/03/2022	R248 On 03-November-22			Bond Future	11.46	81.5003	11.4581	81.5003	0.00
07/03/2022	R248 On 03-November-22	0000000	Call	Bond Future	3154	4	3154	4	0.00
07/03/2022	R248 On 03-November-22	0000000	Call	Bond Future	3121	4	3121	4	0.00
07/03/2022	R248 On 03-November-22	0000000	Call	Bond Future	3187	4	3187	4	0.00
07/03/2022	R248 On 03-November-22	0000000	Put	Bond Future	4177	3	4177	3	0.00
07/03/2022	R248 On 03-November-22	0000000	Put	Bond Future	4143	3	4143	3	0.00
07/03/2022	R248 On 03-November-22	0000000	Put	Bond Future	4109	3	4109	3	0.00
07/03/2022	R248 On 02-February-23			Bond Future	11.61	82.8272	11.6054	82.8272	0.00
07/03/2022	R248 On 02-February-23	0000000	Call	Bond Future	2519	3	2519	3	0.00
07/03/2022	R248 On 02-February-23	0000000	Call	Bond Future	2493	3	2493	3	0.00
07/03/2022	R248 On 02-February-23	0000000	Call	Bond Future	2545	3	2545	3	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
07/03/2022	R248 On 02-February-23	0000000	Put	Bond Future	6075	5	6075	5	0.00
07/03/2022	R248 On 02-February-23	0000000	Put	Bond Future	6162	5	6162	5	0.00
07/03/2022	R248 On 02-February-23	0000000	Put	Bond Future	6119	5	6119	5	0.00