



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 July 2022

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
06/07/2022	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/07/2022	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/07/2022	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/07/2022	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/07/2022	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/07/2022	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/07/2022	2025 On 04-August-22			Bond Future	161.04	161.6700	161.0441	161.6700	10,068.00
06/07/2022	2025 On 03-November-22			Bond Future	163.51	164.1474	163.5060	164.1474	0.00
06/07/2022	2025 On 02-February-23			Bond Future	164.66	165.3152	164.6583	165.3152	0.00
06/07/2022	2025 On 04-May-23			Bond Future	167.71	168.3823	167.7100	168.3823	0.00
06/07/2022	2029 On 04-August-22			Bond Future	118.39	118.2655	118.3872	118.2655	2,682.00
06/07/2022	2029 On 03-November-22			Bond Future	118.95	118.8290	118.9483	118.8290	0.00
06/07/2022	2029 On 02-February-23			Bond Future	121.01	120.8949	121.0129	120.8949	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
06/07/2022	2029 On 04-May-23			Bond Future	121.97	121.8516	121.9698	121.8516	0.00
06/07/2022	2030 On 04-August-22			Bond Future	10.75	86.7117	10.7500	86.7117	91,419.00
06/07/2022	2030 On 04-August-22	8.30	Call	Bond Future	0	0	0	0	800.00
06/07/2022	2030 On 04-August-22	9.05	Call	Bond Future	0	0	0	0	800.00
06/07/2022	2030 On 04-August-22	9.54	Call	Bond Future	0	0	0	0	0.00
06/07/2022	2030 On 04-August-22	9.55	Call	Bond Future	0	0	0	0	0.00
06/07/2022	2030 On 04-August-22	9.56	Call	Bond Future	0	0	0	0	0.00
06/07/2022	2030 On 04-August-22	10.95	Call	Bond Future	1388	2	1388	2	0.00
06/07/2022	2030 On 04-August-22	10.95	Put	Bond Future	477	0	477	0	800.00
06/07/2022	2030 On 04-August-22	9.56	Put	Bond Future	5687	5	5687	5	0.00
06/07/2022	2030 On 04-August-22	9.55	Put	Bond Future	5737	5	5737	5	0.00
06/07/2022	2030 On 04-August-22	9.54	Put	Bond Future	5787	5	5787	5	0.00
06/07/2022	2030 On 04-August-22	9.05	Put	Bond Future	8271	8	8271	8	0.00
06/07/2022	2030 On 04-August-22	8.30	Put	Bond Future	12239	12	12239	12	0.00
06/07/2022	2030 On 03-November-22			Bond Future	10.96	88.0202	10.9603	88.0202	19,520.00
06/07/2022	2030 On 03-November-22	10.20	Call	Bond Future	429	0	429	0	500.00
06/07/2022	2030 On 03-November-22	11.57	Call	Bond Future	3414	4	3414	4	0.00
06/07/2022	2030 On 03-November-22	10.09	Call	Bond Future	338	0	338	0	0.00
06/07/2022	2030 On 03-November-22	10.08	Call	Bond Future	331	0	331	0	0.00
06/07/2022	2030 On 03-November-22	10.10	Call	Bond Future	346	0	346	0	0.00
06/07/2022	2030 On 03-November-22	9.70	Call	Bond Future	132	0	132	0	500.00
06/07/2022	2030 On 03-November-22	9.70	Put	Bond Future	5966	6	5966	6	0.00
06/07/2022	2030 On 03-November-22	10.10	Put	Bond Future	4275	4	4275	4	0.00
06/07/2022	2030 On 03-November-22	10.20	Put	Bond Future	3891	4	3891	4	0.00
06/07/2022	2030 On 03-November-22	10.08	Put	Bond Future	4354	4	4354	4	0.00
06/07/2022	2030 On 03-November-22	10.09	Put	Bond Future	4315	4	4315	4	0.00
06/07/2022	2030 On 03-November-22	11.57	Put	Bond Future	762	1	762	1	500.00
06/07/2022	2030 On 02-February-23			Bond Future	11.16	85.5247	11.1554	85.5247	0.00
06/07/2022	2030 On 02-February-23	11.12	Call	Bond Future	2143	2	2143	2	0.00
06/07/2022	2030 On 02-February-23	11.16	Call	Bond Future	2235	2	2235	2	0.00
06/07/2022	2030 On 02-February-23	10.01	Call	Bond Future	477	0	477	0	0.00
06/07/2022	2030 On 02-February-23	9.83	Call	Bond Future	367	0	367	0	400.00
06/07/2022	2030 On 02-February-23	9.94	Call	Bond Future	431	0	431	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
06/07/2022	2030 On 02-February-23	9.79	Call	Bond Future	346	0	346	0	0.00
06/07/2022	2030 On 02-February-23	8.81	Call	Bond Future	67	0	67	0	102.00
06/07/2022	2030 On 02-February-23	9.08	Call	Bond Future	113	0	113	0	400.00
06/07/2022	2030 On 02-February-23	9.99	Call	Bond Future	462	0	462	0	0.00
06/07/2022	2030 On 02-February-23	10.00	Call	Bond Future	469	0	469	0	0.00
06/07/2022	2030 On 02-February-23	9.80	Call	Bond Future	352	0	352	0	0.00
06/07/2022	2030 On 02-February-23	9.20	Call	Bond Future	138	0	138	0	0.00
06/07/2022	2030 On 02-February-23	9.66	Call	Bond Future	285	0	285	0	0.00
06/07/2022	2030 On 02-February-23	9.04	Call	Bond Future	106	0	106	0	0.00
06/07/2022	2030 On 02-February-23	9.04	Put	Bond Future	9836	9	9836	9	0.00
06/07/2022	2030 On 02-February-23	9.08	Put	Bond Future	9647	9	9647	9	0.00
06/07/2022	2030 On 02-February-23	9.66	Put	Bond Future	7024	7	7024	7	102.00
06/07/2022	2030 On 02-February-23	8.81	Put	Bond Future	10939	11	10939	11	0.00
06/07/2022	2030 On 02-February-23	9.20	Put	Bond Future	9085	9	9085	9	0.00
06/07/2022	2030 On 02-February-23	9.94	Put	Bond Future	5858	5	5858	5	102.00
06/07/2022	2030 On 02-February-23	10.01	Put	Bond Future	5580	5	5580	5	0.00
06/07/2022	2030 On 02-February-23	11.16	Put	Bond Future	2215	2	2215	2	400.00
06/07/2022	2030 On 02-February-23	9.79	Put	Bond Future	6473	6	6473	6	0.00
06/07/2022	2030 On 02-February-23	9.83	Put	Bond Future	6307	6	6307	6	0.00
06/07/2022	2030 On 02-February-23	9.80	Put	Bond Future	6432	6	6432	6	0.00
06/07/2022	2030 On 02-February-23	9.99	Put	Bond Future	5658	5	5658	5	0.00
06/07/2022	2030 On 02-February-23	10.00	Put	Bond Future	5618	5	5618	5	0.00
06/07/2022	2030 On 02-February-23	11.12	Put	Bond Future	2295	2	2295	2	0.00
06/07/2022	2030 On 04-May-23			Bond Future	11.34	87.0967	11.3450	87.0967	0.00
06/07/2022	2030 On 04-May-23	11.62	Call	Bond Future	3308	3	3308	3	0.00
06/07/2022	2030 On 04-May-23	12.04	Call	Bond Future	4434	5	4434	5	0.00
06/07/2022	2030 On 04-May-23	12.50	Call	Bond Future	5783	6	5783	6	0.00
06/07/2022	2030 On 04-May-23	9.58	Call	Bond Future	380	0	380	0	150.00
06/07/2022	2030 On 04-May-23	10.54	Call	Bond Future	1182	1	1182	1	0.00
06/07/2022	2030 On 04-May-23	10.53	Call	Bond Future	1169	1	1169	1	0.00
06/07/2022	2030 On 04-May-23	11.34	Call	Bond Future	2637	3	2637	3	0.00
06/07/2022	2030 On 04-May-23	10.00	Call	Bond Future	630	1	630	1	1,080.00
06/07/2022	2030 On 04-May-23	10.42	Call	Bond Future	1029	1	1029	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
06/07/2022	2030 On 04-May-23	10.52	Call	Bond Future	1156	1	1156	1	0.00
06/07/2022	2030 On 04-May-23	9.67	Call	Bond Future	425	0	425	0	500.00
06/07/2022	2030 On 04-May-23	9.78	Call	Bond Future	486	0	486	0	400.00
06/07/2022	2030 On 04-May-23	9.03	Call	Bond Future	177	0	177	0	400.00
06/07/2022	2030 On 04-May-23	9.03	Put	Bond Future	10525	10	10525	10	0.00
06/07/2022	2030 On 04-May-23	9.78	Put	Bond Future	7315	7	7315	7	0.00
06/07/2022	2030 On 04-May-23	9.67	Put	Bond Future	7759	7	7759	7	0.00
06/07/2022	2030 On 04-May-23	10.52	Put	Bond Future	4672	4	4672	4	0.00
06/07/2022	2030 On 04-May-23	9.58	Put	Bond Future	8130	8	8130	8	0.00
06/07/2022	2030 On 04-May-23	10.42	Put	Bond Future	4984	5	4984	5	0.00
06/07/2022	2030 On 04-May-23	10.00	Put	Bond Future	6458	6	6458	6	0.00
06/07/2022	2030 On 04-May-23	11.34	Put	Bond Future	2657	2	2657	2	150.00
06/07/2022	2030 On 04-May-23	10.53	Put	Bond Future	4641	4	4641	4	0.00
06/07/2022	2030 On 04-May-23	10.54	Put	Bond Future	4611	4	4611	4	0.00
06/07/2022	2030 On 04-May-23	12.50	Put	Bond Future	1154	1	1154	1	500.00
06/07/2022	2030 On 04-May-23	12.04	Put	Bond Future	1609	1	1609	1	1,080.00
06/07/2022	2030 On 04-May-23	11.62	Put	Bond Future	2176	2	2176	2	400.00
06/07/2022	2032 On 04-August-22			Bond Future	11.19	86.2880	11.1891	86.2880	98,337.00
06/07/2022	2032 On 04-August-22	11.89	Call	Bond Future	3610	4	3610	4	0.00
06/07/2022	2032 On 04-August-22	10.70	Call	Bond Future	127	0	127	0	0.00
06/07/2022	2032 On 04-August-22	11.00	Call	Bond Future	515	1	515	1	0.00
06/07/2022	2032 On 04-August-22	11.60	Call	Bond Future	2374	3	2374	3	0.00
06/07/2022	2032 On 04-August-22	10.21	Call	Bond Future	2	0	2	0	0.00
06/07/2022	2032 On 04-August-22	10.50	Call	Bond Future	33	0	33	0	900.00
06/07/2022	2032 On 04-August-22	10.20	Call	Bond Future	2	0	2	0	0.00
06/07/2022	2032 On 04-August-22	10.10	Call	Bond Future	0	0	0	0	0.00
06/07/2022	2032 On 04-August-22	8.97	Call	Bond Future	0	0	0	0	800.00
06/07/2022	2032 On 04-August-22	9.40	Call	Bond Future	0	0	0	0	0.00
06/07/2022	2032 On 04-August-22	9.72	Call	Bond Future	0	0	0	0	800.00
06/07/2022	2032 On 04-August-22	10.22	Call	Bond Future	2	0	2	0	0.00
06/07/2022	2032 On 04-August-22	9.80	Call	Bond Future	0	0	0	0	900.00
06/07/2022	2032 On 04-August-22	10.20	Put	Bond Future	5284	5	5284	5	0.00
06/07/2022	2032 On 04-August-22	9.72	Put	Bond Future	8008	8	8008	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
06/07/2022	2032 On 04-August-22	10.21	Put	Bond Future	5229	5	5229	5	0.00
06/07/2022	2032 On 04-August-22	9.40	Put	Bond Future	9887	9	9887	9	0.00
06/07/2022	2032 On 04-August-22	8.97	Put	Bond Future	12493	12	12493	12	0.00
06/07/2022	2032 On 04-August-22	10.10	Put	Bond Future	5842	5	5842	5	0.00
06/07/2022	2032 On 04-August-22	10.50	Put	Bond Future	3667	3	3667	3	0.00
06/07/2022	2032 On 04-August-22	9.80	Put	Bond Future	7546	7	7546	7	0.00
06/07/2022	2032 On 04-August-22	10.22	Put	Bond Future	5173	5	5173	5	0.00
06/07/2022	2032 On 04-August-22	11.60	Put	Bond Future	304	0	304	0	800.00
06/07/2022	2032 On 04-August-22	11.00	Put	Bond Future	1491	1	1491	1	7,500.00
06/07/2022	2032 On 04-August-22	10.70	Put	Bond Future	2684	2	2684	2	7,500.00
06/07/2022	2032 On 04-August-22	11.89	Put	Bond Future	121	0	121	0	0.00
06/07/2022	2032 On 03-November-22			Bond Future	11.39	83.4377	11.3927	83.4377	76,253.00
06/07/2022	2032 On 03-November-22	11.55	Call	Bond Future	2353	3	2353	3	0.00
06/07/2022	2032 On 03-November-22	12.30	Call	Bond Future	4949	5	4949	5	0.00
06/07/2022	2032 On 03-November-22	10.56	Call	Bond Future	398	0	398	0	0.00
06/07/2022	2032 On 03-November-22	10.66	Call	Bond Future	503	1	503	1	0.00
06/07/2022	2032 On 03-November-22	10.67	Call	Bond Future	514	1	514	1	750.00
06/07/2022	2032 On 03-November-22	9.46	Call	Bond Future	17	0	17	0	500.00
06/07/2022	2032 On 03-November-22	10.11	Call	Bond Future	121	0	121	0	0.00
06/07/2022	2032 On 03-November-22	9.31	Call	Bond Future	10	0	10	0	180.00
06/07/2022	2032 On 03-November-22	10.21	Call	Bond Future	157	0	157	0	500.00
06/07/2022	2032 On 03-November-22	10.49	Call	Bond Future	335	0	335	0	0.00
06/07/2022	2032 On 03-November-22	9.92	Call	Bond Future	71	0	71	0	750.00
06/07/2022	2032 On 03-November-22	9.36	Call	Bond Future	12	0	12	0	454.00
06/07/2022	2032 On 03-November-22	10.16	Call	Bond Future	138	0	138	0	0.00
06/07/2022	2032 On 03-November-22	10.16	Put	Bond Future	6594	6	6594	6	180.00
06/07/2022	2032 On 03-November-22	9.46	Put	Bond Future	10440	10	10440	10	0.00
06/07/2022	2032 On 03-November-22	9.36	Put	Bond Future	11021	11	11021	11	0.00
06/07/2022	2032 On 03-November-22	9.92	Put	Bond Future	7862	7	7862	7	0.00
06/07/2022	2032 On 03-November-22	10.11	Put	Bond Future	6853	6	6853	6	454.00
06/07/2022	2032 On 03-November-22	9.31	Put	Bond Future	11313	11	11313	11	0.00
06/07/2022	2032 On 03-November-22	10.56	Put	Bond Future	4688	4	4688	4	180.00
06/07/2022	2032 On 03-November-22	10.49	Put	Bond Future	4999	5	4999	5	454.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
06/07/2022	2032 On 03-November-22	10.21	Put	Bond Future	6339	6	6339	6	0.00
06/07/2022	2032 On 03-November-22	10.67	Put	Bond Future	4220	4	4220	4	0.00
06/07/2022	2032 On 03-November-22	10.66	Put	Bond Future	4262	4	4262	4	0.00
06/07/2022	2032 On 03-November-22	12.30	Put	Bond Future	593	0	593	0	750.00
06/07/2022	2032 On 03-November-22	11.55	Put	Bond Future	1574	1	1574	1	500.00
06/07/2022	2032 On 02-February-23			Bond Future	11.58	84.8710	11.5788	84.8710	0.00
06/07/2022	2032 On 02-February-23	11.84	Call	Bond Future	3291	3	3291	3	0.00
06/07/2022	2032 On 02-February-23	12.75	Call	Bond Future	6319	7	6319	7	0.00
06/07/2022	2032 On 02-February-23	10.38	Call	Bond Future	500	0	500	0	0.00
06/07/2022	2032 On 02-February-23	10.39	Call	Bond Future	508	0	508	0	0.00
06/07/2022	2032 On 02-February-23	9.31	Call	Bond Future	70	0	70	0	454.00
06/07/2022	2032 On 02-February-23	10.16	Call	Bond Future	352	0	352	0	0.00
06/07/2022	2032 On 02-February-23	9.47	Call	Bond Future	99	0	99	0	500.00
06/07/2022	2032 On 02-February-23	9.92	Call	Bond Future	233	0	233	0	750.00
06/07/2022	2032 On 02-February-23	11.69	Call	Bond Future	2861	3	2861	3	0.00
06/07/2022	2032 On 02-February-23	10.40	Call	Bond Future	515	1	515	1	0.00
06/07/2022	2032 On 02-February-23	10.50	Call	Bond Future	600	1	600	1	0.00
06/07/2022	2032 On 02-February-23	10.67	Call	Bond Future	793	1	793	1	750.00
06/07/2022	2032 On 02-February-23	10.22	Call	Bond Future	388	0	388	0	500.00
06/07/2022	2032 On 02-February-23	10.22	Put	Bond Future	7340	7	7340	7	0.00
06/07/2022	2032 On 02-February-23	10.67	Put	Bond Future	5359	5	5359	5	0.00
06/07/2022	2032 On 02-February-23	10.50	Put	Bond Future	6057	6	6057	6	454.00
06/07/2022	2032 On 02-February-23	10.40	Put	Bond Future	6503	6	6503	6	0.00
06/07/2022	2032 On 02-February-23	11.69	Put	Bond Future	2325	2	2325	2	0.00
06/07/2022	2032 On 02-February-23	9.92	Put	Bond Future	8824	8	8824	8	0.00
06/07/2022	2032 On 02-February-23	9.47	Put	Bond Future	11225	11	11225	11	0.00
06/07/2022	2032 On 02-February-23	10.16	Put	Bond Future	7628	7	7628	7	454.00
06/07/2022	2032 On 02-February-23	9.31	Put	Bond Future	12120	12	12120	12	0.00
06/07/2022	2032 On 02-February-23	10.39	Put	Bond Future	6548	6	6548	6	0.00
06/07/2022	2032 On 02-February-23	10.38	Put	Bond Future	6593	6	6593	6	0.00
06/07/2022	2032 On 02-February-23	12.75	Put	Bond Future	900	1	900	1	750.00
06/07/2022	2032 On 02-February-23	11.84	Put	Bond Future	2038	2	2038	2	500.00
06/07/2022	2032 On 04-May-23			Bond Future	11.76	82.2716	11.7553	82.2716	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
06/07/2022	2032 On 04-May-23	10.87	Call	Bond Future	1270	1	1270	1	0.00
06/07/2022	2032 On 04-May-23	10.88	Call	Bond Future	1285	1	1285	1	0.00
06/07/2022	2032 On 04-May-23	10.89	Call	Bond Future	1300	1	1300	1	0.00
06/07/2022	2032 On 04-May-23	10.89	Put	Bond Future	5522	5	5522	5	0.00
06/07/2022	2032 On 04-May-23	10.88	Put	Bond Future	5557	5	5557	5	0.00
06/07/2022	2032 On 04-May-23	10.87	Put	Bond Future	5593	5	5593	5	0.00
06/07/2022	2033 On 04-August-22			Bond Future	111.27	113.5692	111.2747	113.5692	9,068.00
06/07/2022	2033 On 03-November-22			Bond Future	111.64	113.9760	111.6424	113.9760	0.00
06/07/2022	2033 On 02-February-23			Bond Future	113.58	115.9574	113.5800	115.9574	0.00
06/07/2022	2033 On 04-May-23			Bond Future	114.31	116.7373	114.3140	116.7373	0.00
06/07/2022	2037 On 04-August-22			Bond Future	11.62	78.7305	11.6228	78.7305	140,356.00
06/07/2022	2037 On 04-August-22	10.10	Call	Bond Future	0	0	0	0	50.00
06/07/2022	2037 On 04-August-22	10.91	Call	Bond Future	44	0	44	0	0.00
06/07/2022	2037 On 04-August-22	11.21	Call	Bond Future	235	0	235	0	1,050.00
06/07/2022	2037 On 04-August-22	11.42	Call	Bond Future	560	1	560	1	0.00
06/07/2022	2037 On 04-August-22	10.90	Call	Bond Future	41	0	41	0	0.00
06/07/2022	2037 On 04-August-22	11.95	Call	Bond Future	2279	2	2279	2	0.00
06/07/2022	2037 On 04-August-22	10.89	Call	Bond Future	38	0	38	0	0.00
06/07/2022	2037 On 04-August-22	10.89	Put	Bond Future	4452	4	4452	4	0.00
06/07/2022	2037 On 04-August-22	11.95	Put	Bond Future	421	0	421	0	1,050.00
06/07/2022	2037 On 04-August-22	10.91	Put	Bond Future	4332	4	4332	4	0.00
06/07/2022	2037 On 04-August-22	11.42	Put	Bond Future	1746	2	1746	2	50.00
06/07/2022	2037 On 04-August-22	11.21	Put	Bond Future	2677	3	2677	3	0.00
06/07/2022	2037 On 04-August-22	10.10	Put	Bond Future	9596	9	9596	9	0.00
06/07/2022	2037 On 04-August-22	10.90	Put	Bond Future	4392	4	4392	4	50.00
06/07/2022	2037 On 03-November-22			Bond Future	11.80	79.9187	11.8014	79.9187	2,000.00
06/07/2022	2037 On 03-November-22	11.30	Call	Bond Future	935	1	935	1	0.00
06/07/2022	2037 On 03-November-22	11.31	Call	Bond Future	954	1	954	1	0.00
06/07/2022	2037 On 03-November-22	11.32	Call	Bond Future	973	1	973	1	0.00
06/07/2022	2037 On 03-November-22	11.30	Put	Bond Future	3846	4	3846	4	0.00
06/07/2022	2037 On 03-November-22	11.31	Put	Bond Future	3805	4	3805	4	0.00
06/07/2022	2037 On 03-November-22	11.32	Put	Bond Future	3764	4	3764	4	0.00
06/07/2022	2037 On 02-February-23			Bond Future	11.97	77.0341	11.9680	77.0341	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
06/07/2022	2037 On 02-February-23	11.05	Call	Bond Future	895	1	895	1	0.00
06/07/2022	2037 On 02-February-23	11.03	Call	Bond Future	866	1	866	1	0.00
06/07/2022	2037 On 02-February-23	11.04	Call	Bond Future	881	1	881	1	0.00
06/07/2022	2037 On 02-February-23	11.04	Put	Bond Future	6267	6	6267	6	0.00
06/07/2022	2037 On 02-February-23	11.03	Put	Bond Future	6313	6	6313	6	0.00
06/07/2022	2037 On 02-February-23	11.05	Put	Bond Future	6220	6	6220	6	0.00
06/07/2022	2037 On 04-May-23			Bond Future	12.13	78.4510	12.1271	78.4510	0.00
06/07/2022	2037 On 04-May-23	11.32	Call	Bond Future	1670	1	1670	1	0.00
06/07/2022	2037 On 04-May-23	11.30	Call	Bond Future	1633	1	1633	1	0.00
06/07/2022	2037 On 04-May-23	11.31	Call	Bond Future	1651	1	1651	1	0.00
06/07/2022	2037 On 04-May-23	11.31	Put	Bond Future	6263	6	6263	6	0.00
06/07/2022	2037 On 04-May-23	11.30	Put	Bond Future	6304	6	6304	6	0.00
06/07/2022	2037 On 04-May-23	11.32	Put	Bond Future	6222	6	6222	6	0.00
06/07/2022	2038 On 04-August-22			Bond Future	124.63	125.6681	124.6298	125.6681	4,802.00
06/07/2022	2038 On 03-November-22			Bond Future	126.54	127.5939	126.5351	127.5939	0.00
06/07/2022	2038 On 02-February-23			Bond Future	126.84	127.9158	126.8355	127.9158	0.00
06/07/2022	2038 On 04-May-23			Bond Future	129.19	130.2900	129.1870	130.2900	0.00
06/07/2022	2040 On 04-August-22			Bond Future	11.73	80.3434	11.7259	80.3434	127,000.00
06/07/2022	2040 On 04-August-22	9.70	Call	Bond Future	0	0	0	0	460.00
06/07/2022	2040 On 04-August-22	10.70	Call	Bond Future	4	0	4	0	460.00
06/07/2022	2040 On 04-August-22	11.03	Call	Bond Future	49	0	49	0	0.00
06/07/2022	2040 On 04-August-22	12.24	Call	Bond Future	3313	4	3313	4	0.00
06/07/2022	2040 On 04-August-22	11.04	Call	Bond Future	52	0	52	0	0.00
06/07/2022	2040 On 04-August-22	11.05	Call	Bond Future	56	0	56	0	0.00
06/07/2022	2040 On 04-August-22	11.05	Put	Bond Future	4409	4	4409	4	0.00
06/07/2022	2040 On 04-August-22	12.24	Put	Bond Future	235	0	235	0	460.00
06/07/2022	2040 On 04-August-22	9.70	Put	Bond Future	14236	14	14236	14	0.00
06/07/2022	2040 On 04-August-22	11.04	Put	Bond Future	4473	4	4473	4	0.00
06/07/2022	2040 On 04-August-22	11.03	Put	Bond Future	4537	4	4537	4	0.00
06/07/2022	2040 On 04-August-22	10.70	Put	Bond Future	6760	7	6760	7	0.00
06/07/2022	2040 On 03-November-22			Bond Future	11.90	81.5560	11.8996	81.5560	4,465.00
06/07/2022	2040 On 03-November-22	11.50	Call	Bond Future	1255	1	1255	1	1,500.00
06/07/2022	2040 On 03-November-22	11.41	Call	Bond Future	1059	1	1059	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
06/07/2022	2040 On 03-November-22	10.80	Call	Bond Future	244	0	244	0	1,500.00
06/07/2022	2040 On 03-November-22	12.52	Call	Bond Future	4720	5	4720	5	0.00
06/07/2022	2040 On 03-November-22	11.39	Call	Bond Future	1018	1	1018	1	0.00
06/07/2022	2040 On 03-November-22	11.40	Call	Bond Future	1038	1	1038	1	0.00
06/07/2022	2040 On 03-November-22	10.70	Call	Bond Future	184	0	184	0	1,100.00
06/07/2022	2040 On 03-November-22	11.20	Call	Bond Future	681	1	681	1	1,100.00
06/07/2022	2040 On 03-November-22	11.20	Put	Bond Future	5086	5	5086	5	0.00
06/07/2022	2040 On 03-November-22	11.41	Put	Bond Future	4102	4	4102	4	0.00
06/07/2022	2040 On 03-November-22	10.80	Put	Bond Future	7343	7	7343	7	0.00
06/07/2022	2040 On 03-November-22	10.70	Put	Bond Future	7977	8	7977	8	0.00
06/07/2022	2040 On 03-November-22	11.50	Put	Bond Future	3725	4	3725	4	0.00
06/07/2022	2040 On 03-November-22	12.52	Put	Bond Future	1114	1	1114	1	1,100.00
06/07/2022	2040 On 03-November-22	11.39	Put	Bond Future	4189	4	4189	4	0.00
06/07/2022	2040 On 03-November-22	11.40	Put	Bond Future	4145	4	4145	4	0.00
06/07/2022	2040 On 02-February-23			Bond Future	12.06	78.4493	12.0616	78.4493	0.00
06/07/2022	2040 On 02-February-23	11.10	Call	Bond Future	917	1	917	1	0.00
06/07/2022	2040 On 02-February-23	11.11	Call	Bond Future	932	1	932	1	0.00
06/07/2022	2040 On 02-February-23	10.21	Call	Bond Future	191	0	191	0	400.00
06/07/2022	2040 On 02-February-23	10.18	Call	Bond Future	180	0	180	0	0.00
06/07/2022	2040 On 02-February-23	12.24	Call	Bond Future	3780	4	3780	4	0.00
06/07/2022	2040 On 02-February-23	12.27	Call	Bond Future	3883	4	3883	4	0.00
06/07/2022	2040 On 02-February-23	10.93	Call	Bond Future	696	1	696	1	0.00
06/07/2022	2040 On 02-February-23	10.96	Call	Bond Future	729	1	729	1	400.00
06/07/2022	2040 On 02-February-23	11.12	Call	Bond Future	948	1	948	1	0.00
06/07/2022	2040 On 02-February-23	11.12	Put	Bond Future	6827	7	6827	7	0.00
06/07/2022	2040 On 02-February-23	10.96	Put	Bond Future	7676	7	7676	7	0.00
06/07/2022	2040 On 02-February-23	12.27	Put	Bond Future	2670	2	2670	2	400.00
06/07/2022	2040 On 02-February-23	12.24	Put	Bond Future	2739	2	2739	2	0.00
06/07/2022	2040 On 02-February-23	10.18	Put	Bond Future	12645	12	12645	12	0.00
06/07/2022	2040 On 02-February-23	10.21	Put	Bond Future	12434	12	12434	12	0.00
06/07/2022	2040 On 02-February-23	10.93	Put	Bond Future	7846	8	7846	8	0.00
06/07/2022	2040 On 02-February-23	11.11	Put	Bond Future	6878	7	6878	7	0.00
06/07/2022	2040 On 02-February-23	11.10	Put	Bond Future	6929	7	6929	7	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
06/07/2022	2040 On 04-May-23			Bond Future	12.22	79.8924	12.2161	79.8924	0.00
06/07/2022	2040 On 04-May-23	13.45	Call	Bond Future	8271	8	8271	8	0.00
06/07/2022	2040 On 04-May-23	11.42	Call	Bond Future	1792	2	1792	2	0.00
06/07/2022	2040 On 04-May-23	11.48	Call	Bond Future	1915	2	1915	2	500.00
06/07/2022	2040 On 04-May-23	10.73	Call	Bond Future	805	1	805	1	500.00
06/07/2022	2040 On 04-May-23	10.92	Call	Bond Future	1015	1	1015	1	400.00
06/07/2022	2040 On 04-May-23	11.41	Call	Bond Future	1772	2	1772	2	0.00
06/07/2022	2040 On 04-May-23	10.17	Call	Bond Future	374	0	374	0	400.00
06/07/2022	2040 On 04-May-23	12.78	Call	Bond Future	5742	6	5742	6	0.00
06/07/2022	2040 On 04-May-23	11.43	Call	Bond Future	1812	2	1812	2	0.00
06/07/2022	2040 On 04-May-23	11.43	Put	Bond Future	6571	6	6571	6	0.00
06/07/2022	2040 On 04-May-23	10.73	Put	Bond Future	10197	10	10197	10	0.00
06/07/2022	2040 On 04-May-23	12.78	Put	Bond Future	2591	2	2591	2	400.00
06/07/2022	2040 On 04-May-23	13.45	Put	Bond Future	1636	1	1636	1	500.00
06/07/2022	2040 On 04-May-23	10.17	Put	Bond Future	13769	13	13769	13	0.00
06/07/2022	2040 On 04-May-23	11.41	Put	Bond Future	6658	6	6658	6	0.00
06/07/2022	2040 On 04-May-23	10.92	Put	Bond Future	9110	9	9110	9	0.00
06/07/2022	2040 On 04-May-23	11.48	Put	Bond Future	6357	6	6357	6	0.00
06/07/2022	2040 On 04-May-23	11.42	Put	Bond Future	6614	6	6614	6	0.00
06/07/2022	2044 On 04-August-22			Bond Future	11.70	77.3491	11.7022	77.3491	88,736.00
06/07/2022	2044 On 04-August-22	11.10	Call	Bond Future	86	0	86	0	0.00
06/07/2022	2044 On 04-August-22	11.08	Call	Bond Future	76	0	76	0	0.00
06/07/2022	2044 On 04-August-22	11.09	Call	Bond Future	81	0	81	0	0.00
06/07/2022	2044 On 04-August-22	11.09	Put	Bond Future	4093	4	4093	4	0.00
06/07/2022	2044 On 04-August-22	11.08	Put	Bond Future	4157	4	4157	4	0.00
06/07/2022	2044 On 04-August-22	11.10	Put	Bond Future	4030	4	4030	4	0.00
06/07/2022	2044 On 03-November-22			Bond Future	11.87	78.5165	11.8659	78.5165	0.00
06/07/2022	2044 On 03-November-22	11.40	Call	Bond Future	1113	1	1113	1	0.00
06/07/2022	2044 On 03-November-22	11.39	Call	Bond Future	1092	1	1092	1	0.00
06/07/2022	2044 On 03-November-22	11.41	Call	Bond Future	1135	1	1135	1	0.00
06/07/2022	2044 On 03-November-22	10.60	Call	Bond Future	150	0	150	0	1,600.00
06/07/2022	2044 On 03-November-22	11.30	Call	Bond Future	910	1	910	1	1,600.00
06/07/2022	2044 On 03-November-22	11.30	Put	Bond Future	4519	4	4519	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
06/07/2022	2044 On 03-November-22	10.60	Put	Bond Future	8635	8	8635	8	0.00
06/07/2022	2044 On 03-November-22	11.41	Put	Bond Future	4021	4	4021	4	0.00
06/07/2022	2044 On 03-November-22	11.40	Put	Bond Future	4064	4	4064	4	0.00
06/07/2022	2044 On 03-November-22	11.39	Put	Bond Future	4108	4	4108	4	0.00
06/07/2022	2044 On 02-February-23			Bond Future	12.02	75.4828	12.0181	75.4828	0.00
06/07/2022	2044 On 02-February-23	11.16	Call	Bond Future	1082	1	1082	1	0.00
06/07/2022	2044 On 02-February-23	11.15	Call	Bond Future	1065	1	1065	1	0.00
06/07/2022	2044 On 02-February-23	11.14	Call	Bond Future	1048	1	1048	1	0.00
06/07/2022	2044 On 02-February-23	11.14	Put	Bond Future	6644	6	6644	6	0.00
06/07/2022	2044 On 02-February-23	11.15	Put	Bond Future	6593	6	6593	6	0.00
06/07/2022	2044 On 02-February-23	11.16	Put	Bond Future	6543	6	6543	6	0.00
06/07/2022	2044 On 04-May-23			Bond Future	12.16	76.8715	12.1627	76.8715	0.00
06/07/2022	2044 On 04-May-23	11.43	Call	Bond Future	1934	2	1934	2	0.00
06/07/2022	2044 On 04-May-23	11.42	Call	Bond Future	1913	2	1913	2	0.00
06/07/2022	2044 On 04-May-23	11.41	Call	Bond Future	1892	2	1892	2	0.00
06/07/2022	2044 On 04-May-23	11.41	Put	Bond Future	6549	6	6549	6	0.00
06/07/2022	2044 On 04-May-23	11.42	Put	Bond Future	6505	6	6505	6	0.00
06/07/2022	2044 On 04-May-23	11.43	Put	Bond Future	6462	6	6462	6	0.00
06/07/2022	2046 On 04-August-22			Bond Future	112.80	116.1213	112.7993	116.1213	17,369.00
06/07/2022	2046 On 03-November-22			Bond Future	112.56	115.9386	112.5616	115.9386	1,566.00
06/07/2022	2046 On 02-February-23			Bond Future	114.52	117.9548	114.5160	117.9548	0.00
06/07/2022	2046 On 04-May-23			Bond Future	114.62	118.1234	114.6192	118.1234	0.00
06/07/2022	2050 On 04-August-22			Bond Future	113.66	115.2779	113.6572	115.2779	12,053.00
06/07/2022	2050 On 03-November-22			Bond Future	115.39	117.0440	115.3942	117.0440	0.00
06/07/2022	2050 On 02-February-23			Bond Future	115.29	116.9727	115.2913	116.9727	0.00
06/07/2022	2050 On 04-May-23			Bond Future	117.43	119.1436	117.4288	119.1436	0.00
06/07/2022	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/07/2022	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/07/2022	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/07/2022	AL37 On 04-August-22			Index Future	809.23	813.9600	809.2250	813.9600	0.00
06/07/2022	AL37 On 03-November-22			Index Future	821.52	826.3340	821.5170	826.3340	0.00
06/07/2022	AL37 On 02-February-23			Index Future	835.57	840.4810	835.5740	840.4810	0.00
06/07/2022	AL37 On 04-May-23			Index Future	850.86	855.8570	850.8550	855.8570	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
06/07/2022	AL7T On 04-August-22			Index Future	906.47	910.6740	906.4650	910.6740	0.00
06/07/2022	AL7T On 03-November-22			Index Future	920.23	924.5180	920.2340	924.5180	0.00
06/07/2022	AL7T On 02-February-23			Index Future	935.98	940.3460	935.9800	940.3460	0.00
06/07/2022	AL7T On 04-May-23			Index Future	953.10	957.5490	953.0970	957.5490	0.00
06/07/2022	ALBI On 04-August-22			Index Future	807.50	810.4880	807.5010	810.4880	138.00
06/07/2022	ALBI On 03-November-22			Index Future	819.77	822.8090	819.7670	822.8090	0.00
06/07/2022	ALBI On 02-February-23			Index Future	833.79	836.8960	833.7930	836.8960	0.00
06/07/2022	ALBI On 04-May-23			Index Future	849.04	852.2060	849.0420	852.2060	0.00
06/07/2022	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/07/2022	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/07/2022	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/07/2022	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/07/2022	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/07/2022	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/07/2022	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/07/2022	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/07/2022	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/07/2022	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/07/2022	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/07/2022	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/07/2022	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/07/2022	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/07/2022	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/07/2022	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
06/07/2022	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/07/2022	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/07/2022	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/07/2022	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/07/2022	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/07/2022	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/07/2022	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/07/2022	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/07/2022	C442 On 25-April-42			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
06/07/2022	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/07/2022	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/07/2022	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/07/2022	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/07/2022	ES33 On 04-August-22			Bond Future	12.44	73.8064	12.4378	73.8064	350.00
06/07/2022	ES33 On 03-November-22			Bond Future	12.67	71.1536	12.6708	71.1536	0.00
06/07/2022	ES33 On 02-February-23			Bond Future	12.89	72.3926	12.8933	72.3926	0.00
06/07/2022	ES33 On 04-May-23			Bond Future	13.10	69.9475	13.1027	69.9475	0.00
06/07/2022	ES42 On 04-August-22			Bond Future	12.86	71.6207	12.8617	71.6207	4,769.00
06/07/2022	ES42 On 03-November-22			Bond Future	13.08	68.4581	13.0793	68.4581	0.00
06/07/2022	ES42 On 02-February-23			Bond Future	13.28	69.6522	13.2800	69.6522	0.00
06/07/2022	ES42 On 04-May-23			Bond Future	13.48	66.6852	13.4776	66.6852	0.00
06/07/2022	GOVI On 04-August-22			GOVI	796.26	799.2160	796.2550	799.2160	1,110.00
06/07/2022	GOVI On 04-August-22	819.26	Call	GOVI	0	0	0	0	0.00
06/07/2022	GOVI On 04-August-22	819.27	Call	GOVI	0	0	0	0	0.00
06/07/2022	GOVI On 04-August-22	819.28	Call	GOVI	0	0	0	0	0.00
06/07/2022	GOVI On 04-August-22	819.28	Put	GOVI	230250	20	230250	20	0.00
06/07/2022	GOVI On 04-August-22	819.27	Put	GOVI	230150	20	230150	20	0.00
06/07/2022	GOVI On 04-August-22	819.26	Put	GOVI	230050	20	230050	20	0.00
06/07/2022	GOVI On 03-November-22			GOVI	808.35	811.3660	808.3500	811.3660	0.00
06/07/2022	GOVI On 03-November-22	820.43	Call	GOVI	0	0	0	0	0.00
06/07/2022	GOVI On 03-November-22	820.41	Call	GOVI	0	0	0	0	0.00
06/07/2022	GOVI On 03-November-22	820.42	Call	GOVI	0	0	0	0	0.00
06/07/2022	GOVI On 03-November-22	820.42	Put	GOVI	120700	9	120700	9	0.00
06/07/2022	GOVI On 03-November-22	820.41	Put	GOVI	120600	9	120600	9	0.00
06/07/2022	GOVI On 03-November-22	820.43	Put	GOVI	120800	9	120800	9	0.00
06/07/2022	GOVI On 02-February-23			GOVI	822.18	825.2560	822.1810	825.2560	0.00
06/07/2022	GOVI On 02-February-23	850.84	Call	GOVI	0	0	0	0	0.00
06/07/2022	GOVI On 02-February-23	850.82	Call	GOVI	0	0	0	0	0.00
06/07/2022	GOVI On 02-February-23	850.83	Call	GOVI	0	0	0	0	0.00
06/07/2022	GOVI On 02-February-23	850.83	Put	GOVI	286490	26	286490	26	0.00
06/07/2022	GOVI On 02-February-23	850.82	Put	GOVI	286390	26	286390	26	0.00
06/07/2022	GOVI On 02-February-23	850.84	Put	GOVI	286590	26	286590	26	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
06/07/2022	GOVI On 04-May-23			GOVI	837.22	840.3540	837.2170	840.3540	0.00
06/07/2022	GOVI On 04-May-23	852.88	Call	GOVI	0	0	0	0	0.00
06/07/2022	GOVI On 04-May-23	852.87	Call	GOVI	0	0	0	0	0.00
06/07/2022	GOVI On 04-May-23	852.86	Call	GOVI	0	0	0	0	0.00
06/07/2022	GOVI On 04-May-23	852.87	Put	GOVI	156530	13	156530	13	0.00
06/07/2022	GOVI On 04-May-23	852.86	Put	GOVI	156430	13	156430	13	0.00
06/07/2022	GOVI On 04-May-23	852.88	Put	GOVI	156630	13	156630	13	0.00
06/07/2022	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
06/07/2022	IGOV On 04-August-22			Index Future	312.16	315.2810	312.1560	315.2810	717.00
06/07/2022	IGOV On 03-November-22			Index Future	316.97	320.1520	316.9740	320.1520	16.00
06/07/2022	IGOV On 02-February-23			Index Future	322.47	325.7100	322.4740	325.7100	0.00
06/07/2022	IGOV On 04-May-23			Index Future	328.45	331.7430	328.4450	331.7430	0.00
06/07/2022	IS05 On 20-September-22			Interest Rate Swap	93.50	93.5000	93.5000	93.5000	0.00
06/07/2022	IS05 On 20-December-22			Interest Rate Swap	94.06	94.0600	94.0600	94.0600	0.00
06/07/2022	IS05 On 22-March-23			Interest Rate Swap	86.54	86.5400	86.5400	86.5400	0.00
06/07/2022	IS05 On 20-June-23			Interest Rate Swap	92.17	92.1700	92.1700	92.1700	0.00
06/07/2022	IS05 On 19-September-23			Interest Rate Swap	94.88	94.8800	94.8800	94.8800	0.00
06/07/2022	IS10 On 17-December-25			Interest Rate Swap	80.28	80.2800	80.2800	80.2800	0.00
06/07/2022	IS10 On 16-March-26			Interest Rate Swap	76.82	76.8200	76.8200	76.8200	0.00
06/07/2022	IS10 On 15-June-26			Interest Rate Swap	75.24	75.2400	75.2400	75.2400	0.00
06/07/2022	IS10 On 21-September-26			Interest Rate Swap	77.27	77.2700	77.2700	77.2700	0.00
06/07/2022	IS10 On 21-December-26			Interest Rate Swap	81.30	81.3000	81.3000	81.3000	0.00
06/07/2022	IS10 On 15-March-27			Interest Rate Swap	79.80	79.8000	79.8000	79.8000	0.00
06/07/2022	IS10 On 21-June-27			Interest Rate Swap	81.86	81.8600	81.8600	81.8600	0.00
06/07/2022	IS10 On 20-September-27			Interest Rate Swap	87.61	87.6100	87.6100	87.6100	0.00
06/07/2022	IS10 On 20-December-27			Interest Rate Swap	87.94	87.9400	87.9400	87.9400	0.00
06/07/2022	IS10 On 22-March-28			Interest Rate Swap	80.89	80.8900	80.8900	80.8900	0.00
06/07/2022	IS10 On 20-June-28			Interest Rate Swap	88.68	88.6800	88.6800	88.6800	0.00
06/07/2022	IS10 On 19-September-28			Interest Rate Swap	92.02	92.0200	92.0200	92.0200	0.00
06/07/2022	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
06/07/2022	JBAF On 20-July-22			Jibar Tradeable Future	5.09	94.9250	5.0850	94.9250	0.00
06/07/2022	JBAF On 17-August-22			Jibar Tradeable Future	5.66	94.3700	5.6600	94.3700	0.00
06/07/2022	JBAF On 21-September-22			Jibar Tradeable Future	5.84	94.2150	5.8350	94.2150	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
06/07/2022	JBAF On 19-October-22			Jibar Tradeable Future	6.38	93.6800	6.3800	93.6800	0.00
06/07/2022	JBAF On 16-November-22			Jibar Tradeable Future	6.49	93.5800	6.4900	93.5800	0.00
06/07/2022	JBAF On 21-December-22			Jibar Tradeable Future	7.04	93.0550	7.0350	93.0550	68.00
06/07/2022	JBAF On 15-March-23			Jibar Tradeable Future	7.57	92.5200	7.5700	92.5200	0.00
06/07/2022	JBAF On 21-June-23			Jibar Tradeable Future	8.05	92.0550	8.0450	92.0550	0.00
06/07/2022	JBAF On 20-September-23			Jibar Tradeable Future	8.23	91.8900	8.2250	91.8900	75.00
06/07/2022	JBAF On 20-December-23			Jibar Tradeable Future	8.26	91.8400	8.2600	91.8400	172.00
06/07/2022	JBAF On 20-March-24			Jibar Tradeable Future	8.46	91.6550	8.4550	91.6550	0.00
06/07/2022	JBAF On 19-June-24			Jibar Tradeable Future	8.51	91.5950	8.5050	91.5950	0.00
06/07/2022	R023 On 04-August-22			Bond Future	6.62	104.0395	6.6195	104.0395	26,742.00
06/07/2022	R023 On 04-August-22	6.03	Call	Bond Future	1	0	1	0	0.00
06/07/2022	R023 On 04-August-22	6.04	Call	Bond Future	1	0	1	0	0.00
06/07/2022	R023 On 04-August-22	6.05	Call	Bond Future	1	0	1	0	0.00
06/07/2022	R023 On 04-August-22	6.05	Put	Bond Future	311	0	311	0	0.00
06/07/2022	R023 On 04-August-22	6.04	Put	Bond Future	316	0	316	0	0.00
06/07/2022	R023 On 04-August-22	6.03	Put	Bond Future	322	0	322	0	0.00
06/07/2022	R023 On 03-November-22			Bond Future	7.03	101.6895	7.0322	101.6895	0.00
06/07/2022	R023 On 03-November-22	6.27	Call	Bond Future	9	0	9	0	0.00
06/07/2022	R023 On 03-November-22	6.25	Call	Bond Future	8	0	8	0	0.00
06/07/2022	R023 On 03-November-22	6.26	Call	Bond Future	8	0	8	0	0.00
06/07/2022	R023 On 03-November-22	6.26	Put	Bond Future	245	0	245	0	0.00
06/07/2022	R023 On 03-November-22	6.25	Put	Bond Future	247	0	247	0	0.00
06/07/2022	R023 On 03-November-22	6.27	Put	Bond Future	242	0	242	0	0.00
06/07/2022	R035 On 04-August-22			Bond Future	11.46	87.1262	11.4593	87.1262	129,029.00
06/07/2022	R035 On 04-August-22	10.53	Call	Bond Future	7	0	7	0	400.00
06/07/2022	R035 On 04-August-22	10.74	Call	Bond Future	36	0	36	0	0.00
06/07/2022	R035 On 04-August-22	11.13	Call	Bond Future	313	0	313	0	0.00
06/07/2022	R035 On 04-August-22	12.18	Call	Bond Future	4097	4	4097	4	0.00
06/07/2022	R035 On 04-August-22	9.53	Call	Bond Future	0	0	0	0	400.00
06/07/2022	R035 On 04-August-22	9.84	Call	Bond Future	0	0	0	0	100.00
06/07/2022	R035 On 04-August-22	10.64	Call	Bond Future	17	0	17	0	0.00
06/07/2022	R035 On 04-August-22	10.72	Call	Bond Future	31	0	31	0	0.00
06/07/2022	R035 On 04-August-22	10.73	Call	Bond Future	33	0	33	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
06/07/2022	R035 On 04-August-22	10.73	Put	Bond Future	4385	4	4385	4	0.00
06/07/2022	R035 On 04-August-22	10.72	Put	Bond Future	4445	4	4445	4	0.00
06/07/2022	R035 On 04-August-22	10.64	Put	Bond Future	4929	5	4929	5	100.00
06/07/2022	R035 On 04-August-22	9.84	Put	Bond Future	10117	10	10117	10	0.00
06/07/2022	R035 On 04-August-22	10.53	Put	Bond Future	5610	5	5610	5	0.00
06/07/2022	R035 On 04-August-22	11.13	Put	Bond Future	2239	2	2239	2	100.00
06/07/2022	R035 On 04-August-22	9.53	Put	Bond Future	12251	12	12251	12	0.00
06/07/2022	R035 On 04-August-22	12.18	Put	Bond Future	96	0	96	0	400.00
06/07/2022	R035 On 04-August-22	10.74	Put	Bond Future	4326	4	4326	4	0.00
06/07/2022	R035 On 03-November-22			Bond Future	11.65	83.9523	11.6501	83.9523	3,720.00
06/07/2022	R035 On 03-November-22	11.14	Call	Bond Future	919	1	919	1	0.00
06/07/2022	R035 On 03-November-22	11.13	Call	Bond Future	901	1	901	1	0.00
06/07/2022	R035 On 03-November-22	9.82	Call	Bond Future	23	0	23	0	582.00
06/07/2022	R035 On 03-November-22	10.30	Call	Bond Future	107	0	107	0	1,000.00
06/07/2022	R035 On 03-November-22	11.15	Call	Bond Future	938	1	938	1	0.00
06/07/2022	R035 On 03-November-22	12.68	Call	Bond Future	6079	6	6079	6	0.00
06/07/2022	R035 On 03-November-22	11.05	Call	Bond Future	762	1	762	1	1,000.00
06/07/2022	R035 On 03-November-22	10.57	Call	Bond Future	231	0	231	0	0.00
06/07/2022	R035 On 03-November-22	10.99	Call	Bond Future	668	1	668	1	0.00
06/07/2022	R035 On 03-November-22	10.99	Put	Bond Future	4492	4	4492	4	582.00
06/07/2022	R035 On 03-November-22	10.57	Put	Bond Future	6620	6	6620	6	582.00
06/07/2022	R035 On 03-November-22	12.68	Put	Bond Future	586	1	586	1	1,000.00
06/07/2022	R035 On 03-November-22	11.15	Put	Bond Future	3811	4	3811	4	0.00
06/07/2022	R035 On 03-November-22	10.30	Put	Bond Future	8204	8	8204	8	0.00
06/07/2022	R035 On 03-November-22	9.82	Put	Bond Future	11271	11	11271	11	0.00
06/07/2022	R035 On 03-November-22	11.13	Put	Bond Future	3892	4	3892	4	0.00
06/07/2022	R035 On 03-November-22	11.14	Put	Bond Future	3851	4	3851	4	0.00
06/07/2022	R035 On 03-November-22	11.05	Put	Bond Future	4228	4	4228	4	0.00
06/07/2022	R035 On 02-February-23			Bond Future	11.83	85.3934	11.8283	85.3934	0.00
06/07/2022	R035 On 02-February-23	11.98	Call	Bond Future	3382	3	3382	3	0.00
06/07/2022	R035 On 02-February-23	13.22	Call	Bond Future	7984	8	7984	8	0.00
06/07/2022	R035 On 02-February-23	11.05	Call	Bond Future	1100	1	1100	1	1,000.00
06/07/2022	R035 On 02-February-23	11.06	Call	Bond Future	1117	1	1117	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
06/07/2022	R035 On 02-February-23	10.86	Call	Bond Future	815	1	815	1	0.00
06/07/2022	R035 On 02-February-23	10.30	Call	Bond Future	317	0	317	0	1,000.00
06/07/2022	R035 On 02-February-23	10.64	Call	Bond Future	567	1	567	1	400.00
06/07/2022	R035 On 02-February-23	10.87	Call	Bond Future	829	1	829	1	0.00
06/07/2022	R035 On 02-February-23	11.94	Call	Bond Future	3257	3	3257	3	0.00
06/07/2022	R035 On 02-February-23	10.88	Call	Bond Future	842	1	842	1	0.00
06/07/2022	R035 On 02-February-23	10.66	Call	Bond Future	586	1	586	1	0.00
06/07/2022	R035 On 02-February-23	10.60	Call	Bond Future	532	0	532	0	0.00
06/07/2022	R035 On 02-February-23	9.85	Call	Bond Future	131	0	131	0	0.00
06/07/2022	R035 On 02-February-23	9.89	Call	Bond Future	142	0	142	0	400.00
06/07/2022	R035 On 02-February-23	9.81	Call	Bond Future	120	0	120	0	582.00
06/07/2022	R035 On 02-February-23	9.81	Put	Bond Future	12317	12	12317	12	0.00
06/07/2022	R035 On 02-February-23	9.89	Put	Bond Future	11808	12	11808	12	0.00
06/07/2022	R035 On 02-February-23	10.60	Put	Bond Future	7665	7	7665	7	0.00
06/07/2022	R035 On 02-February-23	10.64	Put	Bond Future	7455	7	7455	7	0.00
06/07/2022	R035 On 02-February-23	10.66	Put	Bond Future	7351	7	7351	7	582.00
06/07/2022	R035 On 02-February-23	10.30	Put	Bond Future	9327	9	9327	9	0.00
06/07/2022	R035 On 02-February-23	10.88	Put	Bond Future	6274	6	6274	6	0.00
06/07/2022	R035 On 02-February-23	13.22	Put	Bond Future	859	1	859	1	1,000.00
06/07/2022	R035 On 02-February-23	10.87	Put	Bond Future	6320	6	6320	6	0.00
06/07/2022	R035 On 02-February-23	9.85	Put	Bond Future	12061	12	12061	12	0.00
06/07/2022	R035 On 02-February-23	10.86	Put	Bond Future	6366	6	6366	6	0.00
06/07/2022	R035 On 02-February-23	11.06	Put	Bond Future	5479	5	5479	5	582.00
06/07/2022	R035 On 02-February-23	11.05	Put	Bond Future	5521	5	5521	5	0.00
06/07/2022	R035 On 02-February-23	11.98	Put	Bond Future	2558	2	2558	2	400.00
06/07/2022	R035 On 02-February-23	11.94	Put	Bond Future	2649	2	2649	2	0.00
06/07/2022	R035 On 04-May-23			Bond Future	11.99	82.4633	11.9888	82.4633	0.00
06/07/2022	R035 On 04-May-23	11.22	Call	Bond Future	1668	1	1668	1	0.00
06/07/2022	R035 On 04-May-23	10.42	Call	Bond Future	650	0	650	0	500.00
06/07/2022	R035 On 04-May-23	9.85	Call	Bond Future	293	0	293	0	400.00
06/07/2022	R035 On 04-May-23	12.46	Call	Bond Future	4971	5	4971	5	0.00
06/07/2022	R035 On 04-May-23	11.17	Call	Bond Future	1577	1	1577	1	500.00
06/07/2022	R035 On 04-May-23	11.20	Call	Bond Future	1631	1	1631	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
06/07/2022	R035 On 04-May-23	11.21	Call	Bond Future	1650	1	1650	1	0.00
06/07/2022	R035 On 04-May-23	10.60	Call	Bond Future	815	1	815	1	400.00
06/07/2022	R035 On 04-May-23	13.18	Call	Bond Future	7530	7	7530	7	0.00
06/07/2022	R035 On 04-May-23	13.18	Put	Bond Future	1504	1	1504	1	500.00
06/07/2022	R035 On 04-May-23	10.60	Put	Bond Future	8756	8	8756	8	0.00
06/07/2022	R035 On 04-May-23	12.46	Put	Bond Future	2507	2	2507	2	400.00
06/07/2022	R035 On 04-May-23	11.22	Put	Bond Future	5934	6	5934	6	0.00
06/07/2022	R035 On 04-May-23	9.85	Put	Bond Future	12986	13	12986	13	0.00
06/07/2022	R035 On 04-May-23	10.42	Put	Bond Future	9701	9	9701	9	0.00
06/07/2022	R035 On 04-May-23	11.17	Put	Bond Future	6131	6	6131	6	0.00
06/07/2022	R035 On 04-May-23	11.20	Put	Bond Future	6012	6	6012	6	0.00
06/07/2022	R035 On 04-May-23	11.21	Put	Bond Future	5973	6	5973	6	0.00
06/07/2022	R186 On 04-August-22			Bond Future	9.15	106.7962	9.1474	106.7962	86,407.00
06/07/2022	R186 On 04-August-22	6.96	Call	Bond Future	0	0	0	0	3,600.00
06/07/2022	R186 On 04-August-22	8.14	Call	Bond Future	0	0	0	0	0.00
06/07/2022	R186 On 04-August-22	8.13	Call	Bond Future	0	0	0	0	0.00
06/07/2022	R186 On 04-August-22	7.96	Call	Bond Future	0	0	0	0	3,600.00
06/07/2022	R186 On 04-August-22	8.15	Call	Bond Future	0	0	0	0	0.00
06/07/2022	R186 On 04-August-22	9.78	Call	Bond Future	2349	3	2349	3	0.00
06/07/2022	R186 On 04-August-22	9.78	Put	Bond Future	78	0	78	0	3,600.00
06/07/2022	R186 On 04-August-22	8.15	Put	Bond Future	3710	3	3710	3	0.00
06/07/2022	R186 On 04-August-22	8.13	Put	Bond Future	3786	3	3786	3	0.00
06/07/2022	R186 On 04-August-22	8.14	Put	Bond Future	3748	3	3748	3	0.00
06/07/2022	R186 On 04-August-22	6.96	Put	Bond Future	8354	8	8354	8	0.00
06/07/2022	R186 On 04-August-22	7.96	Put	Bond Future	4436	4	4436	4	0.00
06/07/2022	R186 On 03-November-22			Bond Future	9.37	108.4063	9.3690	108.4063	12,945.00
06/07/2022	R186 On 03-November-22	8.55	Call	Bond Future	256	0	256	0	0.00
06/07/2022	R186 On 03-November-22	8.91	Call	Bond Future	537	1	537	1	0.00
06/07/2022	R186 On 03-November-22	8.23	Call	Bond Future	123	0	123	0	4,310.00
06/07/2022	R186 On 03-November-22	8.54	Call	Bond Future	251	0	251	0	0.00
06/07/2022	R186 On 03-November-22	8.53	Call	Bond Future	245	0	245	0	0.00
06/07/2022	R186 On 03-November-22	8.53	Put	Bond Future	3177	3	3177	3	0.00
06/07/2022	R186 On 03-November-22	8.91	Put	Bond Future	2128	2	2128	2	4,310.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
06/07/2022	R186 On 03-November-22	8.54	Put	Bond Future	3147	3	3147	3	0.00
06/07/2022	R186 On 03-November-22	8.23	Put	Bond Future	4128	4	4128	4	0.00
06/07/2022	R186 On 03-November-22	8.55	Put	Bond Future	3117	3	3117	3	0.00
06/07/2022	R186 On 02-February-23			Bond Future	9.56	104.9700	9.5617	104.9700	0.00
06/07/2022	R186 On 02-February-23	8.34	Call	Bond Future	272	0	272	0	0.00
06/07/2022	R186 On 02-February-23	8.33	Call	Bond Future	267	0	267	0	0.00
06/07/2022	R186 On 02-February-23	8.32	Call	Bond Future	263	0	263	0	0.00
06/07/2022	R186 On 02-February-23	8.32	Put	Bond Future	4376	4	4376	4	0.00
06/07/2022	R186 On 02-February-23	8.33	Put	Bond Future	4347	4	4347	4	0.00
06/07/2022	R186 On 02-February-23	8.34	Put	Bond Future	4318	4	4318	4	0.00
06/07/2022	R186 On 04-May-23			Bond Future	9.74	106.8977	9.7428	106.8977	0.00
06/07/2022	R186 On 04-May-23	8.83	Call	Bond Future	699	1	699	1	0.00
06/07/2022	R186 On 04-May-23	8.82	Call	Bond Future	690	1	690	1	0.00
06/07/2022	R186 On 04-May-23	8.84	Call	Bond Future	708	1	708	1	0.00
06/07/2022	R186 On 04-May-23	8.83	Put	Bond Future	3515	3	3515	3	0.00
06/07/2022	R186 On 04-May-23	8.82	Put	Bond Future	3538	3	3538	3	0.00
06/07/2022	R186 On 04-May-23	8.84	Put	Bond Future	3493	3	3493	3	0.00
06/07/2022	R197 On 04-August-22			Bond Future	329.58	329.7353	329.5782	329.7353	809.00
06/07/2022	R197 On 03-November-22			Bond Future	334.62	334.7871	334.6155	334.7871	6.00
06/07/2022	R197 On 02-February-23			Bond Future	331.68	331.8591	331.6763	331.8591	0.00
06/07/2022	R197 On 04-May-23			Bond Future	337.83	338.0197	337.8269	338.0197	0.00
06/07/2022	R202 On 04-August-22			Bond Future	241.31	242.5332	241.3109	242.5332	6,833.00
06/07/2022	R202 On 03-November-22			Bond Future	245.00	246.2489	244.9989	246.2489	0.00
06/07/2022	R202 On 02-February-23			Bond Future	244.61	245.8828	244.6050	245.8828	0.00
06/07/2022	R202 On 04-May-23			Bond Future	249.14	250.4454	249.1392	250.4454	0.00
06/07/2022	R209 On 04-August-22			Bond Future	11.47	66.8042	11.4670	66.8042	23,295.00
06/07/2022	R209 On 04-August-22	10.57	Call	Bond Future	8	0	8	0	0.00
06/07/2022	R209 On 04-August-22	10.59	Call	Bond Future	9	0	9	0	0.00
06/07/2022	R209 On 04-August-22	10.58	Call	Bond Future	9	0	9	0	0.00
06/07/2022	R209 On 04-August-22	10.58	Put	Bond Future	4667	5	4667	5	0.00
06/07/2022	R209 On 04-August-22	10.57	Put	Bond Future	4722	5	4722	5	0.00
06/07/2022	R209 On 04-August-22	10.59	Put	Bond Future	4613	4	4613	4	0.00
06/07/2022	R209 On 03-November-22			Bond Future	11.64	64.6665	11.6367	64.6665	4,520.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
06/07/2022	R209 On 03-November-22	11.02	Call	Bond Future	637	1	637	1	0.00
06/07/2022	R209 On 03-November-22	11.50	Call	Bond Future	1540	2	1540	2	0.00
06/07/2022	R209 On 03-November-22	10.50	Call	Bond Future	167	0	167	0	0.00
06/07/2022	R209 On 03-November-22	11.00	Call	Bond Future	609	1	609	1	0.00
06/07/2022	R209 On 03-November-22	10.00	Call	Bond Future	37	0	37	0	3,500.00
06/07/2022	R209 On 03-November-22	11.01	Call	Bond Future	623	1	623	1	0.00
06/07/2022	R209 On 03-November-22	12.00	Call	Bond Future	2945	3	2945	3	0.00
06/07/2022	R209 On 03-November-22	11.03	Call	Bond Future	651	1	651	1	0.00
06/07/2022	R209 On 03-November-22	9.25	Call	Bond Future	2	0	2	0	6,000.00
06/07/2022	R209 On 03-November-22	9.50	Call	Bond Future	6	0	6	0	0.00
06/07/2022	R209 On 03-November-22	9.50	Put	Bond Future	11782	12	11782	12	0.00
06/07/2022	R209 On 03-November-22	9.25	Put	Bond Future	13347	13	13347	13	0.00
06/07/2022	R209 On 03-November-22	11.03	Put	Bond Future	3717	4	3717	4	0.00
06/07/2022	R209 On 03-November-22	10.50	Put	Bond Future	6086	6	6086	6	0.00
06/07/2022	R209 On 03-November-22	12.00	Put	Bond Future	1202	1	1202	1	3,500.00
06/07/2022	R209 On 03-November-22	11.01	Put	Bond Future	3794	4	3794	4	0.00
06/07/2022	R209 On 03-November-22	10.00	Put	Bond Future	8803	9	8803	9	6,000.00
06/07/2022	R209 On 03-November-22	11.00	Put	Bond Future	3833	4	3833	4	7,000.00
06/07/2022	R209 On 03-November-22	11.50	Put	Bond Future	2214	2	2214	2	0.00
06/07/2022	R209 On 03-November-22	11.02	Put	Bond Future	3756	4	3756	4	0.00
06/07/2022	R209 On 02-February-23			Bond Future	11.79	65.7774	11.7907	65.7774	0.00
06/07/2022	R209 On 02-February-23	10.80	Call	Bond Future	677	1	677	1	0.00
06/07/2022	R209 On 02-February-23	10.78	Call	Bond Future	655	1	655	1	0.00
06/07/2022	R209 On 02-February-23	10.79	Call	Bond Future	666	1	666	1	0.00
06/07/2022	R209 On 02-February-23	10.80	Put	Bond Future	5688	6	5688	6	0.00
06/07/2022	R209 On 02-February-23	10.78	Put	Bond Future	5772	6	5772	6	0.00
06/07/2022	R209 On 02-February-23	10.79	Put	Bond Future	5730	6	5730	6	0.00
06/07/2022	R209 On 04-May-23			Bond Future	11.94	63.8352	11.9352	63.8352	0.00
06/07/2022	R209 On 04-May-23	11.11	Call	Bond Future	1358	1	1358	1	0.00
06/07/2022	R209 On 04-May-23	11.09	Call	Bond Future	1327	1	1327	1	0.00
06/07/2022	R209 On 04-May-23	11.10	Call	Bond Future	1343	1	1343	1	0.00
06/07/2022	R209 On 04-May-23	11.10	Put	Bond Future	5451	5	5451	5	0.00
06/07/2022	R209 On 04-May-23	11.09	Put	Bond Future	5487	5	5487	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
06/07/2022	R209 On 04-May-23	11.11	Put	Bond Future	5415	5	5415	5	0.00
06/07/2022	R210 On 04-August-22			Bond Future	220.62	222.6853	220.6201	222.6853	1,068.00
06/07/2022	R210 On 03-November-22			Bond Future	221.02	223.1231	221.0183	223.1231	0.00
06/07/2022	R210 On 02-February-23			Bond Future	224.86	227.0028	224.8551	227.0028	0.00
06/07/2022	R210 On 04-May-23			Bond Future	225.96	228.1515	225.9606	228.1515	0.00
06/07/2022	R213 On 04-August-22			Bond Future	11.04	81.4329	11.0445	81.4329	30,919.00
06/07/2022	R213 On 04-August-22	9.90	Call	Bond Future	0	0	0	0	0.00
06/07/2022	R213 On 04-August-22	9.88	Call	Bond Future	0	0	0	0	0.00
06/07/2022	R213 On 04-August-22	9.89	Call	Bond Future	0	0	0	0	0.00
06/07/2022	R213 On 04-August-22	9.90	Put	Bond Future	5547	5	5547	5	0.00
06/07/2022	R213 On 04-August-22	9.88	Put	Bond Future	5648	5	5648	5	0.00
06/07/2022	R213 On 04-August-22	9.89	Put	Bond Future	5597	5	5597	5	0.00
06/07/2022	R213 On 03-November-22			Bond Future	11.25	79.1213	11.2506	79.1213	0.00
06/07/2022	R213 On 03-November-22	10.40	Call	Bond Future	349	0	349	0	0.00
06/07/2022	R213 On 03-November-22	9.98	Call	Bond Future	130	0	130	0	0.00
06/07/2022	R213 On 03-November-22	10.19	Call	Bond Future	212	0	212	0	0.00
06/07/2022	R213 On 03-November-22	9.13	Call	Bond Future	13	0	13	0	200.00
06/07/2022	R213 On 03-November-22	9.84	Call	Bond Future	93	0	93	0	0.00
06/07/2022	R213 On 03-November-22	10.38	Call	Bond Future	333	0	333	0	0.00
06/07/2022	R213 On 03-November-22	10.39	Call	Bond Future	341	0	341	0	0.00
06/07/2022	R213 On 03-November-22	10.37	Call	Bond Future	325	0	325	0	0.00
06/07/2022	R213 On 03-November-22	9.19	Call	Bond Future	15	0	15	0	476.00
06/07/2022	R213 On 03-November-22	9.19	Put	Bond Future	10050	10	10050	10	0.00
06/07/2022	R213 On 03-November-22	10.37	Put	Bond Future	4423	4	4423	4	200.00
06/07/2022	R213 On 03-November-22	10.39	Put	Bond Future	4343	4	4343	4	0.00
06/07/2022	R213 On 03-November-22	10.38	Put	Bond Future	4383	4	4383	4	0.00
06/07/2022	R213 On 03-November-22	9.84	Put	Bond Future	6792	6	6792	6	476.00
06/07/2022	R213 On 03-November-22	9.13	Put	Bond Future	10364	10	10364	10	0.00
06/07/2022	R213 On 03-November-22	10.19	Put	Bond Future	5182	5	5182	5	476.00
06/07/2022	R213 On 03-November-22	9.98	Put	Bond Future	6132	6	6132	6	200.00
06/07/2022	R213 On 03-November-22	10.40	Put	Bond Future	4303	4	4303	4	0.00
06/07/2022	R213 On 02-February-23			Bond Future	11.44	80.4791	11.4431	80.4791	0.00
06/07/2022	R213 On 02-February-23	10.43	Call	Bond Future	619	1	619	1	912.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
06/07/2022	R213 On 02-February-23	10.22	Call	Bond Future	438	0	438	0	0.00
06/07/2022	R213 On 02-February-23	9.16	Call	Bond Future	72	0	72	0	476.00
06/07/2022	R213 On 02-February-23	10.21	Call	Bond Future	432	0	432	0	0.00
06/07/2022	R213 On 02-February-23	12.20	Call	Bond Future	4412	5	4412	5	0.00
06/07/2022	R213 On 02-February-23	10.01	Call	Bond Future	318	0	318	0	0.00
06/07/2022	R213 On 02-February-23	10.23	Call	Bond Future	445	0	445	0	0.00
06/07/2022	R213 On 02-February-23	10.35	Call	Bond Future	543	1	543	1	0.00
06/07/2022	R213 On 02-February-23	10.35	Put	Bond Future	5520	5	5520	5	476.00
06/07/2022	R213 On 02-February-23	12.20	Put	Bond Future	1191	1	1191	1	912.00
06/07/2022	R213 On 02-February-23	10.22	Put	Bond Future	6034	6	6034	6	0.00
06/07/2022	R213 On 02-February-23	10.43	Put	Bond Future	5217	5	5217	5	0.00
06/07/2022	R213 On 02-February-23	10.21	Put	Bond Future	6075	6	6075	6	0.00
06/07/2022	R213 On 02-February-23	9.16	Put	Bond Future	10940	11	10940	11	0.00
06/07/2022	R213 On 02-February-23	10.01	Put	Bond Future	6926	7	6926	7	476.00
06/07/2022	R213 On 02-February-23	10.23	Put	Bond Future	5992	6	5992	6	0.00
06/07/2022	R213 On 04-May-23			Bond Future	11.62	78.4084	11.6177	78.4084	0.00
06/07/2022	R213 On 04-May-23	10.74	Call	Bond Future	1155	1	1155	1	0.00
06/07/2022	R213 On 04-May-23	10.73	Call	Bond Future	1141	1	1141	1	0.00
06/07/2022	R213 On 04-May-23	10.75	Call	Bond Future	1168	1	1168	1	0.00
06/07/2022	R213 On 04-May-23	10.75	Put	Bond Future	4977	5	4977	5	0.00
06/07/2022	R213 On 04-May-23	10.73	Put	Bond Future	5041	5	5041	5	0.00
06/07/2022	R213 On 04-May-23	10.74	Put	Bond Future	5009	5	5009	5	0.00
06/07/2022	R214 On 04-August-22			Bond Future	11.69	64.0193	11.6945	64.0193	80,524.00
06/07/2022	R214 On 04-August-22	10.97	Call	Bond Future	32	0	32	0	0.00
06/07/2022	R214 On 04-August-22	10.98	Call	Bond Future	34	0	34	0	0.00
06/07/2022	R214 On 04-August-22	10.99	Call	Bond Future	36	0	36	0	0.00
06/07/2022	R214 On 04-August-22	10.98	Put	Bond Future	3874	4	3874	4	0.00
06/07/2022	R214 On 04-August-22	10.99	Put	Bond Future	3820	4	3820	4	0.00
06/07/2022	R214 On 04-August-22	10.97	Put	Bond Future	3928	4	3928	4	0.00
06/07/2022	R214 On 03-November-22			Bond Future	11.86	61.6980	11.8579	61.6980	80.00
06/07/2022	R214 On 03-November-22	11.35	Call	Bond Future	836	1	836	1	0.00
06/07/2022	R214 On 03-November-22	11.36	Call	Bond Future	853	1	853	1	0.00
06/07/2022	R214 On 03-November-22	11.34	Call	Bond Future	819	1	819	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
06/07/2022	R214 On 03-November-22	11.36	Put	Bond Future	3432	3	3432	3	0.00
06/07/2022	R214 On 03-November-22	11.35	Put	Bond Future	3469	3	3469	3	0.00
06/07/2022	R214 On 03-November-22	11.34	Put	Bond Future	3506	3	3506	3	0.00
06/07/2022	R214 On 02-February-23			Bond Future	12.01	62.7571	12.0098	62.7571	0.00
06/07/2022	R214 On 02-February-23	11.09	Call	Bond Future	799	1	799	1	0.00
06/07/2022	R214 On 02-February-23	11.07	Call	Bond Future	773	1	773	1	0.00
06/07/2022	R214 On 02-February-23	11.08	Call	Bond Future	786	1	786	1	0.00
06/07/2022	R214 On 02-February-23	11.08	Put	Bond Future	5641	5	5641	5	0.00
06/07/2022	R214 On 02-February-23	11.07	Put	Bond Future	5684	5	5684	5	0.00
06/07/2022	R214 On 02-February-23	11.09	Put	Bond Future	5599	5	5599	5	0.00
06/07/2022	R214 On 04-May-23			Bond Future	12.15	60.6150	12.1458	60.6150	0.00
06/07/2022	R214 On 04-May-23	11.38	Call	Bond Future	1567	1	1567	1	0.00
06/07/2022	R214 On 04-May-23	11.36	Call	Bond Future	1533	1	1533	1	0.00
06/07/2022	R214 On 04-May-23	11.37	Call	Bond Future	1550	1	1550	1	0.00
06/07/2022	R214 On 04-May-23	11.37	Put	Bond Future	5486	5	5486	5	0.00
06/07/2022	R214 On 04-May-23	11.36	Put	Bond Future	5523	5	5523	5	0.00
06/07/2022	R214 On 04-May-23	11.38	Put	Bond Future	5450	5	5450	5	0.00
06/07/2022	R248 On 04-August-22			Bond Future	11.65	80.4786	11.6543	80.4786	213,341.00
06/07/2022	R248 On 04-August-22	9.70	Call	Bond Future	0	0	0	0	0.00
06/07/2022	R248 On 04-August-22	10.30	Call	Bond Future	0	0	0	0	1,200.00
06/07/2022	R248 On 04-August-22	11.00	Call	Bond Future	69	0	69	0	1,200.00
06/07/2022	R248 On 04-August-22	10.40	Call	Bond Future	0	0	0	0	0.00
06/07/2022	R248 On 04-August-22	10.90	Call	Bond Future	36	0	36	0	1,700.00
06/07/2022	R248 On 04-August-22	10.20	Call	Bond Future	0	0	0	0	1,700.00
06/07/2022	R248 On 04-August-22	10.99	Call	Bond Future	65	0	65	0	0.00
06/07/2022	R248 On 04-August-22	10.98	Call	Bond Future	61	0	61	0	0.00
06/07/2022	R248 On 04-August-22	10.98	Put	Bond Future	4616	4	4616	4	0.00
06/07/2022	R248 On 04-August-22	10.99	Put	Bond Future	4549	4	4549	4	0.00
06/07/2022	R248 On 04-August-22	10.40	Put	Bond Future	8867	9	8867	9	0.00
06/07/2022	R248 On 04-August-22	10.90	Put	Bond Future	5163	5	5163	5	0.00
06/07/2022	R248 On 04-August-22	11.00	Put	Bond Future	4482	4	4482	4	50.00
06/07/2022	R248 On 04-August-22	10.30	Put	Bond Future	9651	9	9651	9	0.00
06/07/2022	R248 On 04-August-22	9.70	Put	Bond Future	14621	14	14621	14	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
06/07/2022	R248 On 04-August-22	10.20	Put	Bond Future	10446	10	10446	10	0.00
06/07/2022	R248 On 03-November-22			Bond Future	11.82	77.2677	11.8169	77.2677	0.00
06/07/2022	R248 On 03-November-22	11.31	Call	Bond Future	1028	1	1028	1	0.00
06/07/2022	R248 On 03-November-22	11.30	Call	Bond Future	1007	1	1007	1	0.00
06/07/2022	R248 On 03-November-22	11.32	Call	Bond Future	1049	1	1049	1	0.00
06/07/2022	R248 On 03-November-22	11.30	Put	Bond Future	4373	4	4373	4	0.00
06/07/2022	R248 On 03-November-22	11.31	Put	Bond Future	4326	4	4326	4	0.00
06/07/2022	R248 On 03-November-22	11.32	Put	Bond Future	4279	4	4279	4	0.00
06/07/2022	R248 On 02-February-23			Bond Future	11.97	78.5943	11.9681	78.5943	0.00
06/07/2022	R248 On 02-February-23	11.07	Call	Bond Future	1012	1	1012	1	0.00
06/07/2022	R248 On 02-February-23	11.06	Call	Bond Future	995	1	995	1	0.00
06/07/2022	R248 On 02-February-23	11.08	Call	Bond Future	1028	1	1028	1	0.00
06/07/2022	R248 On 02-February-23	11.08	Put	Bond Future	6838	7	6838	7	0.00
06/07/2022	R248 On 02-February-23	11.06	Put	Bond Future	6945	7	6945	7	0.00
06/07/2022	R248 On 02-February-23	11.07	Put	Bond Future	6892	7	6892	7	0.00
06/07/2022	R248 On 04-May-23			Bond Future	12.10	75.6030	12.1032	75.6030	0.00
06/07/2022	R248 On 04-May-23	11.34	Call	Bond Future	1938	2	1938	2	0.00
06/07/2022	R248 On 04-May-23	11.33	Call	Bond Future	1916	2	1916	2	0.00
06/07/2022	R248 On 04-May-23	11.35	Call	Bond Future	1959	2	1959	2	0.00
06/07/2022	R248 On 04-May-23	11.35	Put	Bond Future	6738	6	6738	6	0.00
06/07/2022	R248 On 04-May-23	11.33	Put	Bond Future	6830	6	6830	6	0.00
06/07/2022	R248 On 04-May-23	11.34	Put	Bond Future	6784	6	6784	6	0.00