



Johannesburg
Stock Exchange

One Exchange Square,
Gwen Lane,
Sandown, South Africa
Private Bag X991174
Sandton 2146

Tel: +27 11 520 7000
Fax: +27 11 520 8584

www.jse.co.za

Registration number: 2005/022939/06
VAT number: 4080119391

INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES WEEKLY STATISTICS REPORT

FROM: 05/08/2022 TO: 05/08/2022

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/08/2022	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/08/2022	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/08/2022	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/08/2022	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/08/2022	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/08/2022	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/08/2022	2025 On 04-August-22			Bond Future	163.30	163.3048	163.3048	163.3048	0.00
05/08/2022	2025 On 03-November-22			Bond Future	166.21	166.0032	166.2116	166.0032	7,789.00
05/08/2022	2025 On 02-February-23			Bond Future	167.49	167.2841	167.4867	167.2841	1,918.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/08/2022	2025 On 04-May-23			Bond Future	170.62	170.4108	170.6182	170.4108	0.00
05/08/2022	2025 On 03-August-23			Bond Future	172.38	172.1872	172.3846	172.1872	0.00
05/08/2022	2025 On 02-November-23			Bond Future	175.43	172.1900	175.4336	172.1900	0.00
05/08/2022	2029 On 04-August-22			Bond Future	120.40	120.4003	120.4003	120.4003	0.00
05/08/2022	2029 On 03-November-22			Bond Future	121.24	121.2304	121.2413	121.2304	1,729.00
05/08/2022	2029 On 02-February-23			Bond Future	123.41	123.4075	123.4117	123.4075	728.00
05/08/2022	2029 On 04-May-23			Bond Future	124.42	124.4157	124.4205	124.4157	0.00
05/08/2022	2029 On 03-August-23			Bond Future	126.99	127.0004	126.9947	127.0004	0.00
05/08/2022	2029 On 02-November-23			Bond Future	127.90	127.0000	127.8964	127.0000	0.00
05/08/2022	2030 On 04-August-22			Bond Future	10.25	88.6614	88.6614	88.6614	0.00
05/08/2022	2030 On 03-November-22			Bond Future	10.45	90.2571	89.9241	90.2571	67,427.00
05/08/2022	2030 On 03-November-22	10.08	Call	Bond Future	907	1	1	1	0.00
05/08/2022	2030 On 03-November-22	10.20	Call	Bond Future	1119	1	1	1	500.00
05/08/2022	2030 On 03-November-22	11.57	Call	Bond Future	5272	6	5	6	0.00
05/08/2022	2030 On 03-November-22	10.09	Call	Bond Future	923	1	1	1	0.00
05/08/2022	2030 On 03-November-22	9.70	Call	Bond Future	429	1	0	1	500.00
05/08/2022	2030 On 03-November-22	10.10	Call	Bond Future	940	1	1	1	0.00
05/08/2022	2030 On 03-November-22	10.10	Put	Bond Future	2573	2	3	2	0.00
05/08/2022	2030 On 03-November-22	10.20	Put	Bond Future	2284	2	2	2	0.00
05/08/2022	2030 On 03-November-22	9.70	Put	Bond Future	3967	4	4	4	0.00
05/08/2022	2030 On 03-November-22	10.09	Put	Bond Future	2603	2	3	2	0.00
05/08/2022	2030 On 03-November-22	11.57	Put	Bond Future	324	0	0	0	500.00
05/08/2022	2030 On 03-November-22	10.08	Put	Bond Future	2634	2	3	2	0.00
05/08/2022	2030 On 02-February-23			Bond Future	10.61	87.8506	87.5066	87.8506	5,200.00
05/08/2022	2030 On 02-February-23	11.55	Call	Bond Future	5052	5	5	5	5,000.00
05/08/2022	2030 On 02-February-23	11.12	Call	Bond Future	3718	4	4	4	0.00
05/08/2022	2030 On 02-February-23	11.16	Call	Bond Future	3836	4	4	4	0.00
05/08/2022	2030 On 02-February-23	10.01	Call	Bond Future	1179	1	1	1	0.00
05/08/2022	2030 On 02-February-23	9.83	Call	Bond Future	933	1	1	1	388.00
05/08/2022	2030 On 02-February-23	8.81	Call	Bond Future	220	0	0	0	102.00
05/08/2022	2030 On 02-February-23	9.08	Call	Bond Future	327	0	0	0	388.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/08/2022	2030 On 02-February-23	9.94	Call	Bond Future	1078	1	1	1	0.00
05/08/2022	2030 On 02-February-23	9.79	Call	Bond Future	883	1	1	1	0.00
05/08/2022	2030 On 02-February-23	11.35	Call	Bond Future	4415	5	4	5	5,000.00
05/08/2022	2030 On 02-February-23	9.99	Call	Bond Future	1149	1	1	1	0.00
05/08/2022	2030 On 02-February-23	10.00	Call	Bond Future	1163	1	1	1	0.00
05/08/2022	2030 On 02-February-23	9.80	Call	Bond Future	895	1	1	1	0.00
05/08/2022	2030 On 02-February-23	9.20	Call	Bond Future	387	0	0	0	0.00
05/08/2022	2030 On 02-February-23	9.04	Call	Bond Future	309	0	0	0	0.00
05/08/2022	2030 On 02-February-23	9.66	Call	Bond Future	736	1	1	1	0.00
05/08/2022	2030 On 02-February-23	9.66	Put	Bond Future	5091	5	5	5	102.00
05/08/2022	2030 On 02-February-23	8.81	Put	Bond Future	8708	8	9	8	0.00
05/08/2022	2030 On 02-February-23	9.04	Put	Bond Future	7655	7	8	7	0.00
05/08/2022	2030 On 02-February-23	9.08	Put	Bond Future	7476	7	7	7	0.00
05/08/2022	2030 On 02-February-23	9.20	Put	Bond Future	6950	7	7	7	0.00
05/08/2022	2030 On 02-February-23	9.94	Put	Bond Future	4121	4	4	4	102.00
05/08/2022	2030 On 02-February-23	10.01	Put	Bond Future	3897	4	4	4	0.00
05/08/2022	2030 On 02-February-23	11.35	Put	Bond Future	1201	1	1	1	0.00
05/08/2022	2030 On 02-February-23	11.16	Put	Bond Future	1432	1	1	1	388.00
05/08/2022	2030 On 02-February-23	9.79	Put	Bond Future	4626	4	5	4	0.00
05/08/2022	2030 On 02-February-23	9.83	Put	Bond Future	4488	4	4	4	0.00
05/08/2022	2030 On 02-February-23	9.80	Put	Bond Future	4591	4	5	4	0.00
05/08/2022	2030 On 02-February-23	9.99	Put	Bond Future	3960	4	4	4	0.00
05/08/2022	2030 On 02-February-23	10.00	Put	Bond Future	3928	4	4	4	0.00
05/08/2022	2030 On 02-February-23	11.12	Put	Bond Future	1486	1	1	1	0.00
05/08/2022	2030 On 02-February-23	11.55	Put	Bond Future	995	1	1	1	0.00
05/08/2022	2030 On 04-May-23			Bond Future	10.77	89.4748	89.1251	89.4748	0.00
05/08/2022	2030 On 04-May-23	12.57	Call	Bond Future	8115	8	8	8	0.00
05/08/2022	2030 On 04-May-23	11.62	Call	Bond Future	5114	5	5	5	0.00
05/08/2022	2030 On 04-May-23	12.04	Call	Bond Future	6403	7	6	7	0.00
05/08/2022	2030 On 04-May-23	12.50	Call	Bond Future	7885	8	8	8	0.00
05/08/2022	2030 On 04-May-23	10.54	Call	Bond Future	2325	2	2	2	0.00
05/08/2022	2030 On 04-May-23	10.65	Call	Bond Future	2561	3	3	3	350.00
05/08/2022	2030 On 04-May-23	9.58	Call	Bond Future	883	1	1	1	150.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/08/2022	2030 On 04-May-23	11.34	Call	Bond Future	4303	4	4	4	0.00
05/08/2022	2030 On 04-May-23	10.42	Call	Bond Future	2084	2	2	2	479.00
05/08/2022	2030 On 04-May-23	10.52	Call	Bond Future	2284	2	2	2	0.00
05/08/2022	2030 On 04-May-23	10.53	Call	Bond Future	2305	2	2	2	0.00
05/08/2022	2030 On 04-May-23	9.67	Call	Bond Future	968	1	1	1	479.00
05/08/2022	2030 On 04-May-23	9.78	Call	Bond Future	1085	1	1	1	388.00
05/08/2022	2030 On 04-May-23	9.03	Call	Bond Future	485	1	0	1	388.00
05/08/2022	2030 On 04-May-23	10.00	Call	Bond Future	1379	1	1	1	1,080.00
05/08/2022	2030 On 04-May-23	10.00	Put	Bond Future	4767	5	5	5	0.00
05/08/2022	2030 On 04-May-23	9.03	Put	Bond Future	8393	8	8	8	0.00
05/08/2022	2030 On 04-May-23	9.58	Put	Bond Future	6194	6	6	6	0.00
05/08/2022	2030 On 04-May-23	9.78	Put	Bond Future	5474	5	5	5	0.00
05/08/2022	2030 On 04-May-23	9.67	Put	Bond Future	5863	6	6	6	0.00
05/08/2022	2030 On 04-May-23	10.53	Put	Bond Future	3337	3	3	3	0.00
05/08/2022	2030 On 04-May-23	10.52	Put	Bond Future	3360	3	3	3	0.00
05/08/2022	2030 On 04-May-23	10.42	Put	Bond Future	3600	3	4	3	0.00
05/08/2022	2030 On 04-May-23	11.34	Put	Bond Future	1884	2	2	2	150.00
05/08/2022	2030 On 04-May-23	10.65	Put	Bond Future	3072	3	3	3	0.00
05/08/2022	2030 On 04-May-23	10.54	Put	Bond Future	3315	3	3	3	0.00
05/08/2022	2030 On 04-May-23	12.50	Put	Bond Future	816	1	1	1	479.00
05/08/2022	2030 On 04-May-23	12.04	Put	Bond Future	1138	1	1	1	1,080.00
05/08/2022	2030 On 04-May-23	11.62	Put	Bond Future	1541	1	2	1	388.00
05/08/2022	2030 On 04-May-23	12.57	Put	Bond Future	776	1	1	1	350.00
05/08/2022	2030 On 03-August-23			Bond Future	10.90	87.3102	86.9458	87.3102	0.00
05/08/2022	2030 On 03-August-23	12.59	Call	Bond Future	7866	8	8	8	0.00
05/08/2022	2030 On 03-August-23	11.36	Call	Bond Future	4324	5	4	5	0.00
05/08/2022	2030 On 03-August-23	12.89	Call	Bond Future	8768	9	9	9	0.00
05/08/2022	2030 On 03-August-23	11.34	Call	Bond Future	4271	4	4	4	0.00
05/08/2022	2030 On 03-August-23	11.35	Call	Bond Future	4298	5	4	5	0.00
05/08/2022	2030 On 03-August-23	10.40	Call	Bond Future	2164	2	2	2	1,012.00
05/08/2022	2030 On 03-August-23	10.65	Call	Bond Future	2652	3	3	3	350.00
05/08/2022	2030 On 03-August-23	10.65	Put	Bond Future	3698	3	4	3	0.00
05/08/2022	2030 On 03-August-23	11.36	Put	Bond Future	2427	2	2	2	0.00

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05/08/2022	2030 On 03-August-23	11.34	Put	Bond Future	2456	2	2	2	0.00
05/08/2022	2030 On 03-August-23	12.89	Put	Bond Future	944	1	1	1	350.00
05/08/2022	2030 On 03-August-23	10.40	Put	Bond Future	4276	4	4	4	0.00
05/08/2022	2030 On 03-August-23	12.59	Put	Bond Future	1162	1	1	1	1,012.00
05/08/2022	2030 On 03-August-23	11.35	Put	Bond Future	2442	2	2	2	0.00
05/08/2022	2030 On 02-November-23			Bond Future	11.10	10.8100	88.4598	10.8100	0.00
05/08/2022	2030 On 02-November-23	10.82	Call	Bond Future	2849	0	3	0	0.00
05/08/2022	2030 On 02-November-23	10.81	Call	Bond Future	2830	0	3	0	0.00
05/08/2022	2030 On 02-November-23	10.80	Call	Bond Future	2809	0	3	0	0.00
05/08/2022	2030 On 02-November-23	10.80	Put	Bond Future	4011	0	4	0	0.00
05/08/2022	2030 On 02-November-23	10.81	Put	Bond Future	3991	0	4	0	0.00
05/08/2022	2030 On 02-November-23	10.82	Put	Bond Future	3969	0	4	0	0.00
05/08/2022	2032 On 04-August-22			Bond Future	10.70	88.4399	88.4399	88.4399	0.00
05/08/2022	2032 On 03-November-22			Bond Future	10.88	85.9608	85.6138	85.9608	156,998.00
05/08/2022	2032 On 03-November-22	9.31	Call	Bond Future	52	0	0	0	180.00
05/08/2022	2032 On 03-November-22	9.46	Call	Bond Future	81	0	0	0	500.00
05/08/2022	2032 On 03-November-22	11.55	Call	Bond Future	4168	4	4	4	0.00
05/08/2022	2032 On 03-November-22	12.30	Call	Bond Future	7211	8	7	8	0.00
05/08/2022	2032 On 03-November-22	10.66	Call	Bond Future	1378	2	1	2	0.00
05/08/2022	2032 On 03-November-22	10.67	Call	Bond Future	1402	2	1	2	750.00
05/08/2022	2032 On 03-November-22	11.45	Call	Bond Future	3794	4	4	4	0.00
05/08/2022	2032 On 03-November-22	10.21	Call	Bond Future	575	1	1	1	500.00
05/08/2022	2032 On 03-November-22	10.56	Call	Bond Future	1160	1	1	1	0.00
05/08/2022	2032 On 03-November-22	10.11	Call	Bond Future	459	1	0	1	0.00
05/08/2022	2032 On 03-November-22	10.49	Call	Bond Future	1020	1	1	1	0.00
05/08/2022	2032 On 03-November-22	9.36	Call	Bond Future	60	0	0	0	454.00
05/08/2022	2032 On 03-November-22	10.16	Call	Bond Future	515	1	1	1	0.00
05/08/2022	2032 On 03-November-22	9.92	Call	Bond Future	286	0	0	0	750.00
05/08/2022	2032 On 03-November-22	9.92	Put	Bond Future	5485	5	5	5	0.00
05/08/2022	2032 On 03-November-22	10.11	Put	Bond Future	4599	4	5	4	454.00
05/08/2022	2032 On 03-November-22	10.16	Put	Bond Future	4380	4	4	4	180.00
05/08/2022	2032 On 03-November-22	9.36	Put	Bond Future	8478	8	8	8	0.00

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05/08/2022	2032 On 03-November-22	9.46	Put	Bond Future	7913	8	8	8	0.00
05/08/2022	2032 On 03-November-22	10.56	Put	Bond Future	2858	3	3	3	180.00
05/08/2022	2032 On 03-November-22	9.31	Put	Bond Future	8764	8	9	8	0.00
05/08/2022	2032 On 03-November-22	10.49	Put	Bond Future	3093	3	3	3	454.00
05/08/2022	2032 On 03-November-22	10.21	Put	Bond Future	4166	4	4	4	0.00
05/08/2022	2032 On 03-November-22	11.45	Put	Bond Future	918	1	1	1	7,500.00
05/08/2022	2032 On 03-November-22	10.67	Put	Bond Future	2516	2	3	2	0.00
05/08/2022	2032 On 03-November-22	10.66	Put	Bond Future	2546	2	3	2	0.00
05/08/2022	2032 On 03-November-22	12.30	Put	Bond Future	265	0	0	0	750.00
05/08/2022	2032 On 03-November-22	11.55	Put	Bond Future	798	1	1	1	500.00
05/08/2022	2032 On 02-February-23			Bond Future	11.04	87.4854	87.1273	87.4854	18.00
05/08/2022	2032 On 02-February-23	11.84	Call	Bond Future	5283	6	5	6	0.00
05/08/2022	2032 On 02-February-23	12.75	Call	Bond Future	8686	9	9	9	0.00
05/08/2022	2032 On 02-February-23	10.38	Call	Bond Future	1280	1	1	1	0.00
05/08/2022	2032 On 02-February-23	10.39	Call	Bond Future	1297	1	1	1	0.00
05/08/2022	2032 On 02-February-23	10.16	Call	Bond Future	942	1	1	1	0.00
05/08/2022	2032 On 02-February-23	9.31	Call	Bond Future	256	0	0	0	454.00
05/08/2022	2032 On 02-February-23	11.69	Call	Bond Future	4763	5	5	5	0.00
05/08/2022	2032 On 02-February-23	10.40	Call	Bond Future	1314	1	1	1	0.00
05/08/2022	2032 On 02-February-23	10.50	Call	Bond Future	1492	2	1	2	0.00
05/08/2022	2032 On 02-February-23	10.67	Call	Bond Future	1840	2	2	2	750.00
05/08/2022	2032 On 02-February-23	10.22	Call	Bond Future	1028	1	1	1	500.00
05/08/2022	2032 On 02-February-23	9.47	Call	Bond Future	333	0	0	0	500.00
05/08/2022	2032 On 02-February-23	9.92	Call	Bond Future	660	1	1	1	750.00
05/08/2022	2032 On 02-February-23	9.92	Put	Bond Future	6571	6	7	6	0.00
05/08/2022	2032 On 02-February-23	9.47	Put	Bond Future	8779	8	9	8	0.00
05/08/2022	2032 On 02-February-23	10.22	Put	Bond Future	5299	5	5	5	0.00
05/08/2022	2032 On 02-February-23	10.67	Put	Bond Future	3725	3	4	3	0.00
05/08/2022	2032 On 02-February-23	10.50	Put	Bond Future	4268	4	4	4	454.00
05/08/2022	2032 On 02-February-23	10.40	Put	Bond Future	4620	4	5	4	0.00
05/08/2022	2032 On 02-February-23	11.69	Put	Bond Future	1545	1	2	1	0.00
05/08/2022	2032 On 02-February-23	9.31	Put	Bond Future	9625	9	10	9	0.00
05/08/2022	2032 On 02-February-23	10.16	Put	Bond Future	5538	5	6	5	454.00

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05/08/2022	2032 On 02-February-23	10.39	Put	Bond Future	4656	4	5	4	0.00
05/08/2022	2032 On 02-February-23	10.38	Put	Bond Future	4692	4	5	4	0.00
05/08/2022	2032 On 02-February-23	12.75	Put	Bond Future	586	1	1	1	750.00
05/08/2022	2032 On 02-February-23	11.84	Put	Bond Future	1350	1	1	1	500.00
05/08/2022	2032 On 04-May-23			Bond Future	11.19	84.9436	84.5795	84.9436	0.00
05/08/2022	2032 On 04-May-23	10.62	Call	Bond Future	2048	2	2	2	400.00
05/08/2022	2032 On 04-May-23	10.87	Call	Bond Future	2590	3	3	3	0.00
05/08/2022	2032 On 04-May-23	10.88	Call	Bond Future	2613	3	3	3	0.00
05/08/2022	2032 On 04-May-23	10.89	Call	Bond Future	2637	3	3	3	0.00
05/08/2022	2032 On 04-May-23	11.37	Call	Bond Future	3883	4	4	4	400.00
05/08/2022	2032 On 04-May-23	13.43	Call	Bond Future	10801	11	11	11	0.00
05/08/2022	2032 On 04-May-23	13.43	Put	Bond Future	648	1	1	1	400.00
05/08/2022	2032 On 04-May-23	10.89	Put	Bond Future	4117	4	4	4	0.00
05/08/2022	2032 On 04-May-23	10.88	Put	Bond Future	4144	4	4	4	0.00
05/08/2022	2032 On 04-May-23	10.87	Put	Bond Future	4171	4	4	4	0.00
05/08/2022	2032 On 04-May-23	10.62	Put	Bond Future	4905	5	5	5	0.00
05/08/2022	2032 On 04-May-23	11.37	Put	Bond Future	2986	3	3	3	0.00
05/08/2022	2032 On 03-August-23			Bond Future	11.31	86.6960	86.3171	86.6960	2,600.00
05/08/2022	2032 On 03-August-23	11.75	Call	Bond Future	4994	5	5	5	0.00
05/08/2022	2032 On 03-August-23	11.76	Call	Bond Future	5024	5	5	5	0.00
05/08/2022	2032 On 03-August-23	11.90	Call	Bond Future	5442	6	5	6	5,000.00
05/08/2022	2032 On 03-August-23	11.77	Call	Bond Future	5053	5	5	5	0.00
05/08/2022	2032 On 03-August-23	11.77	Put	Bond Future	2863	3	3	3	0.00
05/08/2022	2032 On 03-August-23	11.90	Put	Bond Future	2650	2	3	2	0.00
05/08/2022	2032 On 03-August-23	11.76	Put	Bond Future	2880	3	3	3	0.00
05/08/2022	2032 On 03-August-23	11.75	Put	Bond Future	2897	3	3	3	0.00
05/08/2022	2032 On 02-November-23			Bond Future	11.49	11.2300	83.6660	11.2300	0.00
05/08/2022	2032 On 02-November-23	11.22	Call	Bond Future	3378	0	3	0	0.00
05/08/2022	2032 On 02-November-23	11.23	Call	Bond Future	3401	0	3	0	0.00
05/08/2022	2032 On 02-November-23	11.24	Call	Bond Future	3424	0	3	0	0.00
05/08/2022	2032 On 02-November-23	11.24	Put	Bond Future	4615	0	5	0	0.00
05/08/2022	2032 On 02-November-23	11.23	Put	Bond Future	4640	0	5	0	0.00
05/08/2022	2032 On 02-November-23	11.22	Put	Bond Future	4665	0	5	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
05/08/2022	2033 On 04-August-22			Bond Future	114.22	114.2177	114.2177	114.2177	0.00
05/08/2022	2033 On 03-November-22			Bond Future	114.49	114.9013	114.4868	114.9013	1,267.00
05/08/2022	2033 On 02-February-23			Bond Future	116.54	116.9645	116.5360	116.9645	5,967.00
05/08/2022	2033 On 04-May-23			Bond Future	117.33	117.7666	117.3306	117.7666	0.00
05/08/2022	2033 On 03-August-23			Bond Future	119.76	120.2128	119.7579	120.2128	0.00
05/08/2022	2033 On 02-November-23			Bond Future	120.44	120.2100	120.4427	120.2100	0.00
05/08/2022	2037 On 04-August-22			Bond Future	11.09	81.7987	81.7987	81.7987	0.00
05/08/2022	2037 On 03-November-22			Bond Future	11.24	83.3829	83.0453	83.3829	66,443.00
05/08/2022	2037 On 03-November-22	11.30	Call	Bond Future	2426	3	2	3	0.00
05/08/2022	2037 On 03-November-22	11.32	Call	Bond Future	2493	3	2	3	0.00
05/08/2022	2037 On 03-November-22	11.31	Call	Bond Future	2459	3	2	3	0.00
05/08/2022	2037 On 03-November-22	11.31	Put	Bond Future	2042	2	2	2	0.00
05/08/2022	2037 On 03-November-22	11.30	Put	Bond Future	2069	2	2	2	0.00
05/08/2022	2037 On 03-November-22	11.32	Put	Bond Future	2016	2	2	2	0.00
05/08/2022	2037 On 02-February-23			Bond Future	11.38	80.6043	80.2560	80.6043	63,547.00
05/08/2022	2037 On 02-February-23	11.10	Call	Bond Future	2431	3	2	3	636.00
05/08/2022	2037 On 02-February-23	11.05	Call	Bond Future	2297	2	2	2	0.00
05/08/2022	2037 On 02-February-23	11.97	Call	Bond Future	5333	6	5	6	0.00
05/08/2022	2037 On 02-February-23	11.03	Call	Bond Future	2244	2	2	2	0.00
05/08/2022	2037 On 02-February-23	11.04	Call	Bond Future	2270	2	2	2	0.00
05/08/2022	2037 On 02-February-23	11.04	Put	Bond Future	4289	4	4	4	0.00
05/08/2022	2037 On 02-February-23	11.03	Put	Bond Future	4323	4	4	4	0.00
05/08/2022	2037 On 02-February-23	11.05	Put	Bond Future	4254	4	4	4	0.00
05/08/2022	2037 On 02-February-23	11.10	Put	Bond Future	4085	4	4	4	0.00
05/08/2022	2037 On 02-February-23	11.97	Put	Bond Future	1954	2	2	2	636.00
05/08/2022	2037 On 04-May-23			Bond Future	11.51	82.0950	81.7409	82.0950	0.00
05/08/2022	2037 On 04-May-23	11.78	Call	Bond Future	4780	5	5	5	400.00
05/08/2022	2037 On 04-May-23	13.73	Call	Bond Future	12221	13	12	13	0.00
05/08/2022	2037 On 04-May-23	11.32	Call	Bond Future	3344	3	3	3	0.00
05/08/2022	2037 On 04-May-23	11.03	Call	Bond Future	2571	3	3	3	400.00
05/08/2022	2037 On 04-May-23	11.31	Call	Bond Future	3315	3	3	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
05/08/2022	2037 On 04-May-23	11.30	Call	Bond Future	3287	3	3	3	0.00
05/08/2022	2037 On 04-May-23	11.30	Put	Bond Future	4518	4	5	4	0.00
05/08/2022	2037 On 04-May-23	11.31	Put	Bond Future	4487	4	4	4	0.00
05/08/2022	2037 On 04-May-23	11.03	Put	Bond Future	5418	5	5	5	0.00
05/08/2022	2037 On 04-May-23	13.73	Put	Bond Future	807	1	1	1	400.00
05/08/2022	2037 On 04-May-23	11.32	Put	Bond Future	4457	4	4	4	0.00
05/08/2022	2037 On 04-May-23	11.78	Put	Bond Future	3250	3	3	3	0.00
05/08/2022	2037 On 03-August-23			Bond Future	11.62	79.5288	79.1605	79.5288	0.00
05/08/2022	2037 On 03-August-23	12.14	Call	Bond Future	6186	6	6	6	0.00
05/08/2022	2037 On 03-August-23	12.13	Call	Bond Future	6152	6	6	6	0.00
05/08/2022	2037 On 03-August-23	12.12	Call	Bond Future	6118	6	6	6	0.00
05/08/2022	2037 On 03-August-23	12.12	Put	Bond Future	3385	3	3	3	0.00
05/08/2022	2037 On 03-August-23	12.13	Put	Bond Future	3365	3	3	3	0.00
05/08/2022	2037 On 03-August-23	12.14	Put	Bond Future	3345	3	3	3	0.00
05/08/2022	2037 On 02-November-23			Bond Future	11.78	11.5600	80.5380	11.5600	0.00
05/08/2022	2037 On 02-November-23	11.56	Call	Bond Future	4245	0	4	0	0.00
05/08/2022	2037 On 02-November-23	11.55	Call	Bond Future	4218	0	4	0	0.00
05/08/2022	2037 On 02-November-23	11.57	Call	Bond Future	4273	0	4	0	0.00
05/08/2022	2037 On 02-November-23	11.55	Put	Bond Future	5507	0	6	0	0.00
05/08/2022	2037 On 02-November-23	11.56	Put	Bond Future	5478	0	5	0	0.00
05/08/2022	2037 On 02-November-23	11.57	Put	Bond Future	5449	0	5	0	0.00
05/08/2022	2038 On 04-August-22			Bond Future	128.59	128.5855	128.5855	128.5855	0.00
05/08/2022	2038 On 03-November-22			Bond Future	130.14	130.9434	130.1419	130.9434	5,196.00
05/08/2022	2038 On 02-February-23			Bond Future	130.56	131.3822	130.5590	131.3822	0.00
05/08/2022	2038 On 04-May-23			Bond Future	133.00	133.8384	133.0005	133.8384	0.00
05/08/2022	2038 On 03-August-23			Bond Future	133.77	134.6357	133.7693	134.6357	0.00
05/08/2022	2038 On 02-November-23			Bond Future	136.13	134.6400	136.1343	134.6400	0.00
05/08/2022	2040 On 04-August-22			Bond Future	11.15	83.8519	83.8519	83.8519	0.00
05/08/2022	2040 On 03-November-22			Bond Future	11.28	85.5611	85.2292	85.5611	62,071.00
05/08/2022	2040 On 03-November-22	10.80	Call	Bond Future	1074	1	1	1	1,500.00
05/08/2022	2040 On 03-November-22	11.41	Call	Bond Future	2892	3	3	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
05/08/2022	2040 On 03-November-22	11.50	Call	Bond Future	3236	3	3	3	1,500.00
05/08/2022	2040 On 03-November-22	11.30	Call	Bond Future	2494	3	2	3	1,160.00
05/08/2022	2040 On 03-November-22	10.70	Call	Bond Future	874	1	1	1	1,078.00
05/08/2022	2040 On 03-November-22	11.20	Call	Bond Future	2157	2	2	2	1,078.00
05/08/2022	2040 On 03-November-22	12.52	Call	Bond Future	7914	8	8	8	0.00
05/08/2022	2040 On 03-November-22	12.00	Call	Bond Future	5401	6	5	6	1,160.00
05/08/2022	2040 On 03-November-22	11.39	Call	Bond Future	2817	3	3	3	0.00
05/08/2022	2040 On 03-November-22	11.40	Call	Bond Future	2854	3	3	3	0.00
05/08/2022	2040 On 03-November-22	12.00	Put	Bond Future	943	1	1	1	0.00
05/08/2022	2040 On 03-November-22	11.41	Put	Bond Future	2078	2	2	2	0.00
05/08/2022	2040 On 03-November-22	11.20	Put	Bond Future	2705	3	3	3	0.00
05/08/2022	2040 On 03-November-22	11.30	Put	Bond Future	2389	2	2	2	0.00
05/08/2022	2040 On 03-November-22	11.39	Put	Bond Future	2131	2	2	2	0.00
05/08/2022	2040 On 03-November-22	11.40	Put	Bond Future	2104	2	2	2	0.00
05/08/2022	2040 On 03-November-22	11.50	Put	Bond Future	1849	2	2	2	0.00
05/08/2022	2040 On 03-November-22	10.80	Put	Bond Future	4316	4	4	4	0.00
05/08/2022	2040 On 03-November-22	12.52	Put	Bond Future	451	0	0	0	1,078.00
05/08/2022	2040 On 03-November-22	10.70	Put	Bond Future	4811	5	5	5	0.00
05/08/2022	2040 On 02-February-23			Bond Future	11.41	82.5708	82.2282	82.5708	64,040.00
05/08/2022	2040 On 02-February-23	12.07	Call	Bond Future	6047	6	6	6	0.00
05/08/2022	2040 On 02-February-23	11.11	Call	Bond Future	2578	3	3	3	0.00
05/08/2022	2040 On 02-February-23	11.10	Call	Bond Future	2549	3	3	3	0.00
05/08/2022	2040 On 02-February-23	10.18	Call	Bond Future	692	1	1	1	0.00
05/08/2022	2040 On 02-February-23	10.21	Call	Bond Future	725	1	1	1	388.00
05/08/2022	2040 On 02-February-23	12.24	Call	Bond Future	6762	7	7	7	0.00
05/08/2022	2040 On 02-February-23	12.27	Call	Bond Future	6890	7	7	7	0.00
05/08/2022	2040 On 02-February-23	11.12	Call	Bond Future	2607	3	3	3	0.00
05/08/2022	2040 On 02-February-23	10.93	Call	Bond Future	2082	2	2	2	0.00
05/08/2022	2040 On 02-February-23	10.96	Call	Bond Future	2160	2	2	2	388.00
05/08/2022	2040 On 02-February-23	11.19	Call	Bond Future	2817	3	3	3	621.00
05/08/2022	2040 On 02-February-23	11.19	Put	Bond Future	4268	4	4	4	0.00
05/08/2022	2040 On 02-February-23	10.96	Put	Bond Future	5140	5	5	5	0.00
05/08/2022	2040 On 02-February-23	11.12	Put	Bond Future	4519	4	5	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
05/08/2022	2040 On 02-February-23	12.27	Put	Bond Future	1708	2	2	2	388.00
05/08/2022	2040 On 02-February-23	12.24	Put	Bond Future	1753	2	2	2	0.00
05/08/2022	2040 On 02-February-23	12.07	Put	Bond Future	2030	2	2	2	621.00
05/08/2022	2040 On 02-February-23	10.21	Put	Bond Future	9000	9	9	9	0.00
05/08/2022	2040 On 02-February-23	10.18	Put	Bond Future	9189	9	9	9	0.00
05/08/2022	2040 On 02-February-23	11.10	Put	Bond Future	4593	4	5	4	0.00
05/08/2022	2040 On 02-February-23	11.11	Put	Bond Future	4556	4	5	4	0.00
05/08/2022	2040 On 02-February-23	10.93	Put	Bond Future	5264	5	5	5	0.00
05/08/2022	2040 On 04-May-23			Bond Future	11.54	84.0980	83.7497	84.0980	0.00
05/08/2022	2040 On 04-May-23	11.48	Call	Bond Future	4059	4	4	4	486.00
05/08/2022	2040 On 04-May-23	13.45	Call	Bond Future	11854	12	12	12	0.00
05/08/2022	2040 On 04-May-23	11.41	Call	Bond Future	3834	4	4	4	0.00
05/08/2022	2040 On 04-May-23	11.42	Call	Bond Future	3866	4	4	4	0.00
05/08/2022	2040 On 04-May-23	10.73	Call	Bond Future	2012	2	2	2	486.00
05/08/2022	2040 On 04-May-23	10.92	Call	Bond Future	2448	3	2	3	388.00
05/08/2022	2040 On 04-May-23	10.17	Call	Bond Future	1075	1	1	1	388.00
05/08/2022	2040 On 04-May-23	12.78	Call	Bond Future	9030	9	9	9	0.00
05/08/2022	2040 On 04-May-23	11.43	Call	Bond Future	3898	4	4	4	0.00
05/08/2022	2040 On 04-May-23	11.43	Put	Bond Future	4605	4	5	4	0.00
05/08/2022	2040 On 04-May-23	10.73	Put	Bond Future	7352	7	7	7	0.00
05/08/2022	2040 On 04-May-23	12.78	Put	Bond Future	1828	2	2	2	388.00
05/08/2022	2040 On 04-May-23	13.45	Put	Bond Future	1168	1	1	1	486.00
05/08/2022	2040 On 04-May-23	10.17	Put	Bond Future	10418	10	10	10	0.00
05/08/2022	2040 On 04-May-23	10.92	Put	Bond Future	6491	6	6	6	0.00
05/08/2022	2040 On 04-May-23	11.42	Put	Bond Future	4637	4	5	4	0.00
05/08/2022	2040 On 04-May-23	11.41	Put	Bond Future	4668	4	5	4	0.00
05/08/2022	2040 On 04-May-23	11.48	Put	Bond Future	4450	4	4	4	0.00
05/08/2022	2040 On 03-August-23			Bond Future	11.65	81.3228	80.9603	81.3228	0.00
05/08/2022	2040 On 03-August-23	12.21	Call	Bond Future	6891	7	7	7	0.00
05/08/2022	2040 On 03-August-23	12.22	Call	Bond Future	6928	7	7	7	0.00
05/08/2022	2040 On 03-August-23	12.23	Call	Bond Future	6965	7	7	7	0.00
05/08/2022	2040 On 03-August-23	12.23	Put	Bond Future	3519	3	4	3	0.00
05/08/2022	2040 On 03-August-23	12.22	Put	Bond Future	3540	3	4	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
05/08/2022	2040 On 03-August-23	12.21	Put	Bond Future	3561	3	4	3	0.00
05/08/2022	2040 On 02-November-23			Bond Future	11.80	11.5900	82.3688	11.5900	0.00
05/08/2022	2040 On 02-November-23	11.60	Call	Bond Future	4704	0	5	0	0.00
05/08/2022	2040 On 02-November-23	11.58	Call	Bond Future	4644	0	5	0	0.00
05/08/2022	2040 On 02-November-23	11.59	Call	Bond Future	4674	0	5	0	0.00
05/08/2022	2040 On 02-November-23	11.60	Put	Bond Future	5905	0	6	0	0.00
05/08/2022	2040 On 02-November-23	11.58	Put	Bond Future	5969	0	6	0	0.00
05/08/2022	2040 On 02-November-23	11.59	Put	Bond Future	5937	0	6	0	0.00
05/08/2022	2044 On 04-August-22			Bond Future	11.14	80.8694	80.8694	80.8694	0.00
05/08/2022	2044 On 03-November-22			Bond Future	11.27	82.4726	82.1673	82.4726	66,844.00
05/08/2022	2044 On 03-November-22	11.39	Call	Bond Future	2932	3	3	3	0.00
05/08/2022	2044 On 03-November-22	11.40	Call	Bond Future	2970	3	3	3	0.00
05/08/2022	2044 On 03-November-22	10.60	Call	Bond Future	738	1	1	1	1,600.00
05/08/2022	2044 On 03-November-22	11.30	Call	Bond Future	2599	3	3	3	1,600.00
05/08/2022	2044 On 03-November-22	11.41	Call	Bond Future	3009	3	3	3	0.00
05/08/2022	2044 On 03-November-22	11.41	Put	Bond Future	2087	2	2	2	0.00
05/08/2022	2044 On 03-November-22	11.30	Put	Bond Future	2401	2	2	2	0.00
05/08/2022	2044 On 03-November-22	10.60	Put	Bond Future	5416	5	5	5	0.00
05/08/2022	2044 On 03-November-22	11.40	Put	Bond Future	2114	2	2	2	0.00
05/08/2022	2044 On 03-November-22	11.39	Put	Bond Future	2142	2	2	2	0.00
05/08/2022	2044 On 02-February-23			Bond Future	11.39	79.5528	79.2373	79.5528	30,170.00
05/08/2022	2044 On 02-February-23	11.16	Call	Bond Future	2857	3	3	3	0.00
05/08/2022	2044 On 02-February-23	11.15	Call	Bond Future	2826	3	3	3	0.00
05/08/2022	2044 On 02-February-23	11.14	Call	Bond Future	2795	3	3	3	0.00
05/08/2022	2044 On 02-February-23	11.14	Put	Bond Future	4475	4	4	4	0.00
05/08/2022	2044 On 02-February-23	11.15	Put	Bond Future	4438	4	4	4	0.00
05/08/2022	2044 On 02-February-23	11.16	Put	Bond Future	4402	4	4	4	0.00
05/08/2022	2044 On 04-May-23			Bond Future	11.51	81.0242	80.7035	81.0242	0.00
05/08/2022	2044 On 04-May-23	11.43	Call	Bond Future	4092	4	4	4	0.00
05/08/2022	2044 On 04-May-23	11.42	Call	Bond Future	4059	4	4	4	0.00
05/08/2022	2044 On 04-May-23	11.41	Call	Bond Future	4026	4	4	4	0.00
05/08/2022	2044 On 04-May-23	11.41	Put	Bond Future	4685	4	5	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
05/08/2022	2044 On 04-May-23	11.42	Put	Bond Future	4653	4	5	4	0.00
05/08/2022	2044 On 04-May-23	11.43	Put	Bond Future	4621	4	5	4	0.00
05/08/2022	2044 On 03-August-23			Bond Future	11.61	78.3110	77.9769	78.3110	0.00
05/08/2022	2044 On 03-August-23	12.17	Call	Bond Future	7042	7	7	7	0.00
05/08/2022	2044 On 03-August-23	12.16	Call	Bond Future	7005	7	7	7	0.00
05/08/2022	2044 On 03-August-23	12.15	Call	Bond Future	6968	7	7	7	0.00
05/08/2022	2044 On 03-August-23	12.15	Put	Bond Future	3692	3	4	3	0.00
05/08/2022	2044 On 03-August-23	12.16	Put	Bond Future	3670	3	4	3	0.00
05/08/2022	2044 On 03-August-23	12.17	Put	Bond Future	3649	3	4	3	0.00
05/08/2022	2044 On 02-November-23			Bond Future	11.75	11.5600	79.3335	11.5600	0.00
05/08/2022	2044 On 02-November-23	11.56	Call	Bond Future	4846	0	5	0	0.00
05/08/2022	2044 On 02-November-23	11.55	Call	Bond Future	4815	0	5	0	0.00
05/08/2022	2044 On 02-November-23	11.57	Call	Bond Future	4877	0	5	0	0.00
05/08/2022	2044 On 02-November-23	11.57	Put	Bond Future	5998	0	6	0	0.00
05/08/2022	2044 On 02-November-23	11.55	Put	Bond Future	6063	0	6	0	0.00
05/08/2022	2044 On 02-November-23	11.56	Put	Bond Future	6030	0	6	0	0.00
05/08/2022	2046 On 04-August-22			Bond Future	117.31	117.3147	117.3147	117.3147	0.00
05/08/2022	2046 On 03-November-22			Bond Future	117.20	117.1906	117.2037	117.1906	15,833.00
05/08/2022	2046 On 02-February-23			Bond Future	119.30	119.2955	119.3024	119.2955	0.00
05/08/2022	2046 On 04-May-23			Bond Future	119.49	119.4857	119.4928	119.4857	0.00
05/08/2022	2046 On 03-August-23			Bond Future	121.97	121.9695	121.9667	121.9695	0.00
05/08/2022	2046 On 02-November-23			Bond Future	122.01	121.9700	122.0099	121.9700	0.00
05/08/2022	2050 On 04-August-22			Bond Future	119.02	119.0217	119.0217	119.0217	0.00
05/08/2022	2050 On 03-November-22			Bond Future	120.58	121.3475	120.5814	121.3475	9,740.00
05/08/2022	2050 On 02-February-23			Bond Future	120.62	121.4028	120.6163	121.4028	0.00
05/08/2022	2050 On 04-May-23			Bond Future	122.87	123.6724	122.8718	123.6724	0.00
05/08/2022	2050 On 03-August-23			Bond Future	123.21	124.0395	123.2119	124.0395	0.00
05/08/2022	2050 On 02-November-23			Bond Future	125.39	124.0400	125.3901	124.0400	0.00
05/08/2022	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/08/2022	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/08/2022	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/08/2022	AL37 On 03-November-22			Index Future	829.18	830.8560	829.1760	830.8560	0.00
05/08/2022	AL37 On 02-February-23			Index Future	843.82	845.5810	843.8240	845.5810	0.00
05/08/2022	AL37 On 04-May-23			Index Future	859.40	861.1860	859.4020	861.1860	0.00
05/08/2022	AL37 On 03-August-23			Index Future	876.98	878.8740	876.9800	878.8740	0.00
05/08/2022	AL37 On 02-November-23			Index Future	892.32	878.8700	892.3150	878.8700	0.00
05/08/2022	AL7T On 03-November-22			Index Future	957.48	961.0930	957.4800	961.0930	0.00
05/08/2022	AL7T On 02-February-23			Index Future	974.39	978.1250	974.3940	978.1250	0.00
05/08/2022	AL7T On 04-May-23			Index Future	992.38	996.1770	992.3820	996.1770	0.00
05/08/2022	AL7T On 03-August-23			Index Future	1012.68	1016.6370	1012.6810	1016.6370	0.00
05/08/2022	AL7T On 02-November-23			Index Future	1030.39	1016.6400	1030.3880	1016.6400	0.00
05/08/2022	ALBI On 03-November-22			Index Future	846.28	849.2870	846.2770	849.2870	138.00
05/08/2022	ALBI On 02-February-23			Index Future	861.23	864.3380	861.2270	864.3380	0.00
05/08/2022	ALBI On 04-May-23			Index Future	877.13	880.2890	877.1260	880.2890	0.00
05/08/2022	ALBI On 03-August-23			Index Future	895.07	898.3690	895.0670	898.3690	0.00
05/08/2022	ALBI On 02-November-23			Index Future	910.72	898.3700	910.7180	898.3700	0.00
05/08/2022	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/08/2022	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/08/2022	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/08/2022	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/08/2022	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/08/2022	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/08/2022	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/08/2022	C040 On 06-October-15			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
05/08/2022	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/08/2022	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/08/2022	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/08/2022	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/08/2022	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/08/2022	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/08/2022	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/08/2022	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
05/08/2022	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/08/2022	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/08/2022	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/08/2022	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/08/2022	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/08/2022	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/08/2022	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/08/2022	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/08/2022	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/08/2022	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/08/2022	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/08/2022	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/08/2022	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/08/2022	ES33 On 04-August-22			Bond Future	11.87	76.4474	76.4474	76.4474	0.00
05/08/2022	ES33 On 03-November-22			Bond Future	12.07	74.1197	73.8264	74.1197	0.00
05/08/2022	ES33 On 02-February-23			Bond Future	12.26	75.4516	75.1489	75.4516	350.00
05/08/2022	ES33 On 04-May-23			Bond Future	12.44	73.0715	72.7637	73.0715	0.00
05/08/2022	ES33 On 03-August-23			Bond Future	12.60	74.5946	74.2741	74.5946	0.00
05/08/2022	ES33 On 02-November-23			Bond Future	12.81	12.5300	71.7949	12.5300	0.00
05/08/2022	ES42 On 04-August-22			Bond Future	12.20	75.0659	75.0659	75.0659	0.00
05/08/2022	ES42 On 03-November-22			Bond Future	12.34	72.5157	72.2020	72.5157	0.00
05/08/2022	ES42 On 02-February-23			Bond Future	12.51	73.8207	73.4972	73.8207	4,769.00
05/08/2022	ES42 On 04-May-23			Bond Future	12.67	70.9397	70.6107	70.9397	0.00
05/08/2022	ES42 On 03-August-23			Bond Future	12.81	72.4219	72.0799	72.4219	0.00
05/08/2022	ES42 On 02-November-23			Bond Future	12.99	12.7400	69.0901	12.7400	0.00
05/08/2022	GOVI On 03-November-22			GOVI	834.43	837.4110	834.4260	837.4110	869.00
05/08/2022	GOVI On 03-November-22	820.43	Call	GOVI	139960	17	14	17	0.00
05/08/2022	GOVI On 03-November-22	820.41	Call	GOVI	140160	17	14	17	0.00
05/08/2022	GOVI On 03-November-22	820.42	Call	GOVI	140060	17	14	17	0.00
05/08/2022	GOVI On 03-November-22	820.42	Put	GOVI	0	0	0	0	0.00
05/08/2022	GOVI On 03-November-22	820.41	Put	GOVI	0	0	0	0	0.00
05/08/2022	GOVI On 03-November-22	820.43	Put	GOVI	0	0	0	0	0.00
05/08/2022	GOVI On 02-February-23			GOVI	849.17	852.2510	849.1660	852.2510	0.00
05/08/2022	GOVI On 02-February-23	850.84	Call	GOVI	0	1	0	1	0.00
05/08/2022	GOVI On 02-February-23	850.83	Call	GOVI	0	1	0	1	0.00
05/08/2022	GOVI On 02-February-23	850.82	Call	GOVI	0	1	0	1	0.00
05/08/2022	GOVI On 02-February-23	850.82	Put	GOVI	16540	0	2	0	0.00
05/08/2022	GOVI On 02-February-23	850.83	Put	GOVI	16640	0	2	0	0.00
05/08/2022	GOVI On 02-February-23	850.84	Put	GOVI	16740	0	2	0	0.00
05/08/2022	GOVI On 04-May-23			GOVI	864.84	867.9800	864.8430	867.9800	0.00
05/08/2022	GOVI On 04-May-23	852.88	Call	GOVI	119630	15	12	15	0.00
05/08/2022	GOVI On 04-May-23	852.87	Call	GOVI	119730	15	12	15	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
05/08/2022	GOVI On 04-May-23	852.86	Call	GOVI	119830	15	12	15	0.00
05/08/2022	GOVI On 04-May-23	852.86	Put	GOVI	0	0	0	0	0.00
05/08/2022	GOVI On 04-May-23	852.87	Put	GOVI	0	0	0	0	0.00
05/08/2022	GOVI On 04-May-23	852.88	Put	GOVI	0	0	0	0	0.00
05/08/2022	GOVI On 03-August-23			GOVI	882.53	885.8070	882.5330	885.8070	0.00
05/08/2022	GOVI On 03-August-23	837.23	Call	GOVI	453030	49	45	49	0.00
05/08/2022	GOVI On 03-August-23	837.21	Call	GOVI	453230	49	45	49	0.00
05/08/2022	GOVI On 03-August-23	837.22	Call	GOVI	453130	49	45	49	0.00
05/08/2022	GOVI On 03-August-23	837.22	Put	GOVI	0	0	0	0	0.00
05/08/2022	GOVI On 03-August-23	837.21	Put	GOVI	0	0	0	0	0.00
05/08/2022	GOVI On 03-August-23	837.23	Put	GOVI	0	0	0	0	0.00
05/08/2022	GOVI On 02-November-23			GOVI	897.97	885.8100	897.9650	885.8100	0.00
05/08/2022	GOVI On 02-November-23	885.80	Call	GOVI	121650	0	12	0	0.00
05/08/2022	GOVI On 02-November-23	885.81	Call	GOVI	121550	0	12	0	0.00
05/08/2022	GOVI On 02-November-23	885.82	Call	GOVI	121450	0	12	0	0.00
05/08/2022	GOVI On 02-November-23	885.81	Put	GOVI	0	0	0	0	0.00
05/08/2022	GOVI On 02-November-23	885.82	Put	GOVI	0	0	0	0	0.00
05/08/2022	GOVI On 02-November-23	885.80	Put	GOVI	0	0	0	0	0.00
05/08/2022	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
05/08/2022	IGOV On 03-November-22			Index Future	325.00	325.4230	324.9970	325.4230	703.00
05/08/2022	IGOV On 02-February-23			Index Future	330.82	331.2680	330.8160	331.2680	0.00
05/08/2022	IGOV On 04-May-23			Index Future	337.00	337.4590	337.0010	337.4590	0.00
05/08/2022	IGOV On 03-August-23			Index Future	343.97	344.4650	343.9690	344.4650	0.00
05/08/2022	IGOV On 02-November-23			Index Future	350.06	344.4700	350.0570	344.4700	0.00
05/08/2022	IS05 On 20-September-22			Interest Rate Swap	93.50	93.5000	93.5000	93.5000	0.00
05/08/2022	IS05 On 20-December-22			Interest Rate Swap	94.06	94.0600	94.0600	94.0600	0.00
05/08/2022	IS05 On 22-March-23			Interest Rate Swap	86.54	86.5400	86.5400	86.5400	0.00
05/08/2022	IS05 On 20-June-23			Interest Rate Swap	92.17	92.1700	92.1700	92.1700	0.00
05/08/2022	IS05 On 19-September-23			Interest Rate Swap	94.88	94.8800	94.8800	94.8800	0.00
05/08/2022	IS10 On 17-December-25			Interest Rate Swap	80.28	80.2800	80.2800	80.2800	0.00

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05/08/2022	IS10 On 16-March-26			Interest Rate Swap	76.82	76.8200	76.8200	76.8200	0.00
05/08/2022	IS10 On 15-June-26			Interest Rate Swap	75.24	75.2400	75.2400	75.2400	0.00
05/08/2022	IS10 On 21-September-26			Interest Rate Swap	77.27	77.2700	77.2700	77.2700	0.00
05/08/2022	IS10 On 21-December-26			Interest Rate Swap	81.30	81.3000	81.3000	81.3000	0.00
05/08/2022	IS10 On 15-March-27			Interest Rate Swap	79.80	79.8000	79.8000	79.8000	0.00
05/08/2022	IS10 On 21-June-27			Interest Rate Swap	81.86	81.8600	81.8600	81.8600	0.00
05/08/2022	IS10 On 20-September-27			Interest Rate Swap	87.61	87.6100	87.6100	87.6100	0.00
05/08/2022	IS10 On 20-December-27			Interest Rate Swap	87.94	87.9400	87.9400	87.9400	0.00
05/08/2022	IS10 On 22-March-28			Interest Rate Swap	80.89	80.8900	80.8900	80.8900	0.00
05/08/2022	IS10 On 20-June-28			Interest Rate Swap	88.68	88.6800	88.6800	88.6800	0.00
05/08/2022	IS10 On 19-September-28			Interest Rate Swap	92.02	92.0200	92.0200	92.0200	0.00
05/08/2022	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	0.1077	0.1077	0.00
05/08/2022	JBAF On 17-August-22			Jibar Tradeable Future	5.76	94.2450	94.2450	94.2450	0.00
05/08/2022	JBAF On 21-September-22			Jibar Tradeable Future	5.90	94.1450	94.1050	94.1450	0.00
05/08/2022	JBAF On 19-October-22			Jibar Tradeable Future	6.49	93.5400	93.5150	93.5400	0.00
05/08/2022	JBAF On 16-November-22			Jibar Tradeable Future	6.60	93.4600	93.4000	93.4600	0.00
05/08/2022	JBAF On 21-December-22			Jibar Tradeable Future	7.12	92.9600	92.8800	92.9600	68.00
05/08/2022	JBAF On 18-January-23			Jibar Tradeable Future	7.22	92.8800	92.7800	92.8800	0.00
05/08/2022	JBAF On 15-March-23			Jibar Tradeable Future	7.55	92.5500	92.4500	92.5500	0.00
05/08/2022	JBAF On 21-June-23			Jibar Tradeable Future	7.84	92.2700	92.1600	92.2700	0.00
05/08/2022	JBAF On 20-September-23			Jibar Tradeable Future	8.03	92.0700	91.9700	92.0700	75.00
05/08/2022	JBAF On 20-December-23			Jibar Tradeable Future	7.99	92.1700	92.0150	92.1700	272.00
05/08/2022	JBAF On 20-March-24			Jibar Tradeable Future	8.13	92.0500	91.8700	92.0500	0.00
05/08/2022	JBAF On 19-June-24			Jibar Tradeable Future	8.10	92.0950	91.9050	92.0950	0.00
05/08/2022	R023 On 04-August-22			Bond Future	6.92	103.8721	103.8721	103.8721	0.00
05/08/2022	R023 On 03-November-22			Bond Future	7.35	101.6042	101.5840	101.6042	24,224.00
05/08/2022	R023 On 03-November-22	6.27	Call	Bond Future	1	0	0	0	0.00
05/08/2022	R023 On 03-November-22	6.25	Call	Bond Future	1	0	0	0	0.00
05/08/2022	R023 On 03-November-22	6.26	Call	Bond Future	1	0	0	0	0.00
05/08/2022	R023 On 03-November-22	6.26	Put	Bond Future	334	0	0	0	0.00
05/08/2022	R023 On 03-November-22	6.25	Put	Bond Future	337	0	0	0	0.00

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05/08/2022	R023 On 03-November-22	6.27	Put	Bond Future	332	0	0	0	0.00
05/08/2022	R035 On 04-August-22			Bond Future	10.93	90.0589	90.0589	90.0589	0.00
05/08/2022	R035 On 03-November-22			Bond Future	11.10	87.3084	86.9443	87.3084	60,084.00
05/08/2022	R035 On 03-November-22	9.82	Call	Bond Future	132	0	0	0	582.00
05/08/2022	R035 On 03-November-22	10.30	Call	Bond Future	487	1	0	1	976.00
05/08/2022	R035 On 03-November-22	11.13	Call	Bond Future	2319	2	2	2	0.00
05/08/2022	R035 On 03-November-22	11.14	Call	Bond Future	2352	3	2	3	0.00
05/08/2022	R035 On 03-November-22	10.57	Call	Bond Future	892	1	1	1	0.00
05/08/2022	R035 On 03-November-22	11.15	Call	Bond Future	2384	3	2	3	0.00
05/08/2022	R035 On 03-November-22	12.68	Call	Bond Future	8922	9	9	9	0.00
05/08/2022	R035 On 03-November-22	10.99	Call	Bond Future	1889	2	2	2	0.00
05/08/2022	R035 On 03-November-22	11.05	Call	Bond Future	2068	2	2	2	976.00
05/08/2022	R035 On 03-November-22	10.99	Put	Bond Future	2521	2	3	2	582.00
05/08/2022	R035 On 03-November-22	12.68	Put	Bond Future	236	0	0	0	976.00
05/08/2022	R035 On 03-November-22	11.15	Put	Bond Future	2066	2	2	2	0.00
05/08/2022	R035 On 03-November-22	10.57	Put	Bond Future	4089	4	4	4	582.00
05/08/2022	R035 On 03-November-22	11.14	Put	Bond Future	2092	2	2	2	0.00
05/08/2022	R035 On 03-November-22	11.05	Put	Bond Future	2342	2	2	2	0.00
05/08/2022	R035 On 03-November-22	11.13	Put	Bond Future	2119	2	2	2	0.00
05/08/2022	R035 On 03-November-22	10.30	Put	Bond Future	5392	5	5	5	0.00
05/08/2022	R035 On 03-November-22	9.82	Put	Bond Future	8187	8	8	8	0.00
05/08/2022	R035 On 02-February-23			Bond Future	11.24	88.8557	88.4802	88.8557	72,176.00
05/08/2022	R035 On 02-February-23	11.98	Call	Bond Future	5753	6	6	6	0.00
05/08/2022	R035 On 02-February-23	13.22	Call	Bond Future	10950	11	11	11	0.00
05/08/2022	R035 On 02-February-23	11.05	Call	Bond Future	2557	3	3	3	976.00
05/08/2022	R035 On 02-February-23	11.06	Call	Bond Future	2585	3	3	3	0.00
05/08/2022	R035 On 02-February-23	10.86	Call	Bond Future	2055	2	2	2	0.00
05/08/2022	R035 On 02-February-23	10.87	Call	Bond Future	2080	2	2	2	0.00
05/08/2022	R035 On 02-February-23	10.30	Call	Bond Future	953	1	1	1	976.00
05/08/2022	R035 On 02-February-23	10.64	Call	Bond Future	1555	2	2	2	388.00
05/08/2022	R035 On 02-February-23	11.94	Call	Bond Future	5597	6	6	6	0.00
05/08/2022	R035 On 02-February-23	10.88	Call	Bond Future	2105	2	2	2	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/08/2022	R035 On 02-February-23	10.66	Call	Bond Future	1596	2	2	2	0.00
05/08/2022	R035 On 02-February-23	10.60	Call	Bond Future	1474	2	1	2	0.00
05/08/2022	R035 On 02-February-23	9.81	Call	Bond Future	445	1	0	1	582.00
05/08/2022	R035 On 02-February-23	9.85	Call	Bond Future	475	1	0	1	0.00
05/08/2022	R035 On 02-February-23	9.89	Call	Bond Future	507	1	1	1	388.00
05/08/2022	R035 On 02-February-23	9.89	Put	Bond Future	8880	9	9	9	0.00
05/08/2022	R035 On 02-February-23	9.81	Put	Bond Future	9348	9	9	9	0.00
05/08/2022	R035 On 02-February-23	10.60	Put	Bond Future	5315	5	5	5	0.00
05/08/2022	R035 On 02-February-23	10.64	Put	Bond Future	5150	5	5	5	0.00
05/08/2022	R035 On 02-February-23	10.66	Put	Bond Future	5069	5	5	5	582.00
05/08/2022	R035 On 02-February-23	10.30	Put	Bond Future	6670	6	7	6	0.00
05/08/2022	R035 On 02-February-23	10.88	Put	Bond Future	4243	4	4	4	0.00
05/08/2022	R035 On 02-February-23	13.22	Put	Bond Future	532	0	1	0	976.00
05/08/2022	R035 On 02-February-23	9.85	Put	Bond Future	9113	9	9	9	0.00
05/08/2022	R035 On 02-February-23	10.87	Put	Bond Future	4278	4	4	4	0.00
05/08/2022	R035 On 02-February-23	10.86	Put	Bond Future	4313	4	4	4	0.00
05/08/2022	R035 On 02-February-23	11.06	Put	Bond Future	3654	3	4	3	582.00
05/08/2022	R035 On 02-February-23	11.05	Put	Bond Future	3685	3	4	3	0.00
05/08/2022	R035 On 02-February-23	11.98	Put	Bond Future	1636	1	2	1	388.00
05/08/2022	R035 On 02-February-23	11.94	Put	Bond Future	1696	2	2	2	0.00
05/08/2022	R035 On 04-May-23			Bond Future	11.38	85.9981	85.6163	85.9981	0.00
05/08/2022	R035 On 04-May-23	11.22	Call	Bond Future	3382	4	3	4	0.00
05/08/2022	R035 On 04-May-23	10.42	Call	Bond Future	1535	2	2	2	491.00
05/08/2022	R035 On 04-May-23	9.85	Call	Bond Future	793	1	1	1	388.00
05/08/2022	R035 On 04-May-23	12.46	Call	Bond Future	7648	8	8	8	0.00
05/08/2022	R035 On 04-May-23	13.18	Call	Bond Future	10491	11	10	11	0.00
05/08/2022	R035 On 04-May-23	11.17	Call	Bond Future	3240	3	3	3	491.00
05/08/2022	R035 On 04-May-23	11.20	Call	Bond Future	3325	3	3	3	0.00
05/08/2022	R035 On 04-May-23	11.21	Call	Bond Future	3353	4	3	4	0.00
05/08/2022	R035 On 04-May-23	10.60	Call	Bond Future	1870	2	2	2	388.00
05/08/2022	R035 On 04-May-23	10.60	Put	Bond Future	6447	6	6	6	0.00
05/08/2022	R035 On 04-May-23	13.18	Put	Bond Future	1101	1	1	1	491.00
05/08/2022	R035 On 04-May-23	12.46	Put	Bond Future	1819	2	2	2	388.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/08/2022	R035 On 04-May-23	11.22	Put	Bond Future	4282	4	4	4	0.00
05/08/2022	R035 On 04-May-23	9.85	Put	Bond Future	10121	10	10	10	0.00
05/08/2022	R035 On 04-May-23	10.42	Put	Bond Future	7221	7	7	7	0.00
05/08/2022	R035 On 04-May-23	11.17	Put	Bond Future	4430	4	4	4	0.00
05/08/2022	R035 On 04-May-23	11.20	Put	Bond Future	4341	4	4	4	0.00
05/08/2022	R035 On 04-May-23	11.21	Put	Bond Future	4312	4	4	4	0.00
05/08/2022	R035 On 03-August-23			Bond Future	11.49	87.7708	87.3738	87.7708	0.00
05/08/2022	R035 On 03-August-23	11.98	Call	Bond Future	5923	6	6	6	0.00
05/08/2022	R035 On 03-August-23	11.99	Call	Bond Future	5956	6	6	6	0.00
05/08/2022	R035 On 03-August-23	12.00	Call	Bond Future	5990	6	6	6	0.00
05/08/2022	R035 On 03-August-23	12.00	Put	Bond Future	3212	3	3	3	0.00
05/08/2022	R035 On 03-August-23	11.99	Put	Bond Future	3231	3	3	3	0.00
05/08/2022	R035 On 03-August-23	11.98	Put	Bond Future	3250	3	3	3	0.00
05/08/2022	R035 On 02-November-23			Bond Future	11.66	11.4200	84.3995	11.4200	0.00
05/08/2022	R035 On 02-November-23	11.43	Call	Bond Future	4145	0	4	0	0.00
05/08/2022	R035 On 02-November-23	11.41	Call	Bond Future	4091	0	4	0	0.00
05/08/2022	R035 On 02-November-23	11.42	Call	Bond Future	4118	0	4	0	0.00
05/08/2022	R035 On 02-November-23	11.42	Put	Bond Future	5416	0	5	0	0.00
05/08/2022	R035 On 02-November-23	11.41	Put	Bond Future	5444	0	5	0	0.00
05/08/2022	R035 On 02-November-23	11.43	Put	Bond Future	5387	0	5	0	0.00
05/08/2022	R186 On 04-August-22			Bond Future	8.90	107.0946	107.0946	107.0946	0.00
05/08/2022	R186 On 03-November-22			Bond Future	9.08	109.0027	108.7801	109.0027	66,190.00
05/08/2022	R186 On 03-November-22	8.23	Call	Bond Future	253	0	0	0	4,310.00
05/08/2022	R186 On 03-November-22	8.91	Call	Bond Future	926	1	1	1	0.00
05/08/2022	R186 On 03-November-22	8.55	Call	Bond Future	484	1	0	1	0.00
05/08/2022	R186 On 03-November-22	8.53	Call	Bond Future	466	1	0	1	0.00
05/08/2022	R186 On 03-November-22	8.54	Call	Bond Future	475	1	0	1	0.00
05/08/2022	R186 On 03-November-22	8.54	Put	Bond Future	2377	2	2	2	0.00
05/08/2022	R186 On 03-November-22	8.91	Put	Bond Future	1524	1	2	1	4,310.00
05/08/2022	R186 On 03-November-22	8.53	Put	Bond Future	2403	2	2	2	0.00
05/08/2022	R186 On 03-November-22	8.55	Put	Bond Future	2351	2	2	2	0.00
05/08/2022	R186 On 03-November-22	8.23	Put	Bond Future	3264	3	3	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
05/08/2022	R186 On 02-February-23			Bond Future	9.23	105.6368	105.4042	105.6368	0.00
05/08/2022	R186 On 02-February-23	8.34	Call	Bond Future	549	1	1	1	0.00
05/08/2022	R186 On 02-February-23	8.33	Call	Bond Future	541	1	1	1	0.00
05/08/2022	R186 On 02-February-23	8.32	Call	Bond Future	533	1	1	1	0.00
05/08/2022	R186 On 02-February-23	8.32	Put	Bond Future	3579	3	4	3	0.00
05/08/2022	R186 On 02-February-23	8.33	Put	Bond Future	3553	3	4	3	0.00
05/08/2022	R186 On 02-February-23	8.34	Put	Bond Future	3526	3	4	3	0.00
05/08/2022	R186 On 04-May-23			Bond Future	9.38	107.5891	107.3530	107.5891	0.00
05/08/2022	R186 On 04-May-23	8.83	Call	Bond Future	1176	1	1	1	0.00
05/08/2022	R186 On 04-May-23	8.82	Call	Bond Future	1164	1	1	1	0.00
05/08/2022	R186 On 04-May-23	8.84	Call	Bond Future	1189	1	1	1	0.00
05/08/2022	R186 On 04-May-23	8.83	Put	Bond Future	2890	3	3	3	0.00
05/08/2022	R186 On 04-May-23	8.82	Put	Bond Future	2909	3	3	3	0.00
05/08/2022	R186 On 04-May-23	8.84	Put	Bond Future	2871	3	3	3	0.00
05/08/2022	R186 On 03-August-23			Bond Future	9.48	104.5016	104.2515	104.5016	0.00
05/08/2022	R186 On 03-August-23	9.75	Call	Bond Future	2610	3	3	3	0.00
05/08/2022	R186 On 03-August-23	9.73	Call	Bond Future	2575	3	3	3	0.00
05/08/2022	R186 On 03-August-23	9.74	Call	Bond Future	2592	3	3	3	0.00
05/08/2022	R186 On 03-August-23	9.74	Put	Bond Future	1833	2	2	2	0.00
05/08/2022	R186 On 03-August-23	9.73	Put	Bond Future	1844	2	2	2	0.00
05/08/2022	R186 On 03-August-23	9.75	Put	Bond Future	1822	2	2	2	0.00
05/08/2022	R186 On 02-November-23			Bond Future	9.70	9.3900	106.0675	9.3900	0.00
05/08/2022	R186 On 02-November-23	9.39	Call	Bond Future	1870	0	2	0	0.00
05/08/2022	R186 On 02-November-23	9.38	Call	Bond Future	1856	0	2	0	0.00
05/08/2022	R186 On 02-November-23	9.40	Call	Bond Future	1884	0	2	0	0.00
05/08/2022	R186 On 02-November-23	9.40	Put	Bond Future	2698	0	3	0	0.00
05/08/2022	R186 On 02-November-23	9.38	Put	Bond Future	2724	0	3	0	0.00
05/08/2022	R186 On 02-November-23	9.39	Put	Bond Future	2711	0	3	0	0.00
05/08/2022	R197 On 04-August-22			Bond Future	331.54	331.5355	331.5355	331.5355	0.00
05/08/2022	R197 On 03-November-22			Bond Future	336.86	336.7499	336.8642	336.7499	831.00
05/08/2022	R197 On 02-February-23			Bond Future	334.07	333.9726	334.0705	333.9726	0.00
05/08/2022	R197 On 04-May-23			Bond Future	340.32	340.2170	340.3189	340.2170	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
05/08/2022	R197 On 03-August-23			Bond Future	338.22	338.1431	338.2179	338.1431	0.00
05/08/2022	R197 On 02-November-23			Bond Future	344.19	338.1400	344.1938	338.1400	0.00
05/08/2022	R202 On 04-August-22			Bond Future	247.21	247.2083	247.2083	247.2083	0.00
05/08/2022	R202 On 03-November-22			Bond Future	251.14	251.1125	251.1399	251.1125	6,140.00
05/08/2022	R202 On 02-February-23			Bond Future	250.95	250.9345	250.9487	250.9345	460.00
05/08/2022	R202 On 04-May-23			Bond Future	255.64	255.6252	255.6411	255.6252	0.00
05/08/2022	R202 On 03-August-23			Bond Future	256.07	256.0786	256.0728	256.0786	0.00
05/08/2022	R202 On 02-November-23			Bond Future	260.60	256.0800	260.6003	256.0800	0.00
05/08/2022	R209 On 04-August-22			Bond Future	10.92	69.5281	69.5281	69.5281	0.00
05/08/2022	R209 On 03-November-22			Bond Future	11.07	67.7335	67.4141	67.7335	18,801.00
05/08/2022	R209 On 03-November-22	10.00	Call	Bond Future	201	0	0	0	9,500.00
05/08/2022	R209 On 03-November-22	11.01	Call	Bond Future	1772	2	2	2	0.00
05/08/2022	R209 On 03-November-22	11.02	Call	Bond Future	1798	2	2	2	0.00
05/08/2022	R209 On 03-November-22	11.50	Call	Bond Future	3284	3	3	3	0.00
05/08/2022	R209 On 03-November-22	10.50	Call	Bond Future	707	1	1	1	0.00
05/08/2022	R209 On 03-November-22	11.00	Call	Bond Future	1745	2	2	2	0.00
05/08/2022	R209 On 03-November-22	9.25	Call	Bond Future	19	0	0	0	6,000.00
05/08/2022	R209 On 03-November-22	9.50	Call	Bond Future	46	0	0	0	0.00
05/08/2022	R209 On 03-November-22	12.00	Call	Bond Future	5148	5	5	5	0.00
05/08/2022	R209 On 03-November-22	11.03	Call	Bond Future	1825	2	2	2	0.00
05/08/2022	R209 On 03-November-22	11.03	Put	Bond Future	2019	2	2	2	0.00
05/08/2022	R209 On 03-November-22	10.50	Put	Bond Future	3752	4	4	4	0.00
05/08/2022	R209 On 03-November-22	12.00	Put	Bond Future	533	0	1	0	9,500.00
05/08/2022	R209 On 03-November-22	9.50	Put	Bond Future	8949	9	9	9	0.00
05/08/2022	R209 On 03-November-22	9.25	Put	Bond Future	10492	10	10	10	0.00
05/08/2022	R209 On 03-November-22	11.00	Put	Bond Future	2096	2	2	2	8,750.00
05/08/2022	R209 On 03-November-22	11.50	Put	Bond Future	1085	1	1	1	0.00
05/08/2022	R209 On 03-November-22	11.02	Put	Bond Future	2044	2	2	2	0.00
05/08/2022	R209 On 03-November-22	11.01	Put	Bond Future	2070	2	2	2	0.00
05/08/2022	R209 On 03-November-22	10.00	Put	Bond Future	6094	6	6	6	6,000.00
05/08/2022	R209 On 02-February-23			Bond Future	11.19	68.9348	68.6058	68.9348	2,066.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/08/2022	R209 On 02-February-23	10.80	Call	Bond Future	1766	2	2	2	0.00
05/08/2022	R209 On 02-February-23	10.78	Call	Bond Future	1723	2	2	2	0.00
05/08/2022	R209 On 02-February-23	10.79	Call	Bond Future	1744	2	2	2	0.00
05/08/2022	R209 On 02-February-23	10.80	Put	Bond Future	3819	4	4	4	0.00
05/08/2022	R209 On 02-February-23	10.78	Put	Bond Future	3883	4	4	4	0.00
05/08/2022	R209 On 02-February-23	10.79	Put	Bond Future	3851	4	4	4	0.00
05/08/2022	R209 On 04-May-23			Bond Future	11.31	67.0582	66.7237	67.0582	0.00
05/08/2022	R209 On 04-May-23	11.11	Call	Bond Future	2841	3	3	3	0.00
05/08/2022	R209 On 04-May-23	11.09	Call	Bond Future	2792	3	3	3	0.00
05/08/2022	R209 On 04-May-23	11.10	Call	Bond Future	2816	3	3	3	0.00
05/08/2022	R209 On 04-May-23	11.10	Put	Bond Future	3903	4	4	4	0.00
05/08/2022	R209 On 04-May-23	11.09	Put	Bond Future	3930	4	4	4	0.00
05/08/2022	R209 On 04-May-23	11.11	Put	Bond Future	3876	4	4	4	0.00
05/08/2022	R209 On 03-August-23			Bond Future	11.41	68.4413	68.0941	68.4413	0.00
05/08/2022	R209 On 03-August-23	11.95	Call	Bond Future	5419	6	5	6	0.00
05/08/2022	R209 On 03-August-23	11.93	Call	Bond Future	5360	5	5	5	0.00
05/08/2022	R209 On 03-August-23	11.94	Call	Bond Future	5390	6	5	6	0.00
05/08/2022	R209 On 03-August-23	11.95	Put	Bond Future	2821	3	3	3	0.00
05/08/2022	R209 On 03-August-23	11.93	Put	Bond Future	2855	3	3	3	0.00
05/08/2022	R209 On 03-August-23	11.94	Put	Bond Future	2838	3	3	3	0.00
05/08/2022	R209 On 02-November-23			Bond Future	11.55	11.3400	66.1330	11.3400	0.00
05/08/2022	R209 On 02-November-23	11.35	Call	Bond Future	3684	0	4	0	0.00
05/08/2022	R209 On 02-November-23	11.34	Call	Bond Future	3659	0	4	0	0.00
05/08/2022	R209 On 02-November-23	11.33	Call	Bond Future	3635	0	4	0	0.00
05/08/2022	R209 On 02-November-23	11.33	Put	Bond Future	4738	0	5	0	0.00
05/08/2022	R209 On 02-November-23	11.34	Put	Bond Future	4712	0	5	0	0.00
05/08/2022	R209 On 02-November-23	11.35	Put	Bond Future	4687	0	5	0	0.00
05/08/2022	R210 On 04-August-22			Bond Future	225.47	225.4728	225.4728	225.4728	0.00
05/08/2022	R210 On 03-November-22			Bond Future	226.48	225.6827	226.4793	225.6827	732.00
05/08/2022	R210 On 02-February-23			Bond Future	230.53	229.7360	230.5340	229.7360	300.00
05/08/2022	R210 On 04-May-23			Bond Future	231.75	230.9377	231.7513	230.9377	0.00
05/08/2022	R210 On 03-August-23			Bond Future	236.55	235.7366	236.5475	235.7366	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
05/08/2022	R210 On 02-November-23			Bond Future	237.53	235.7400	237.5274	235.7400	0.00
05/08/2022	R213 On 04-August-22			Bond Future	10.58	83.2823	83.2823	83.2823	0.00
05/08/2022	R213 On 03-November-22			Bond Future	10.77	81.2798	80.9674	81.2798	33,716.00
05/08/2022	R213 On 03-November-22	9.13	Call	Bond Future	49	0	0	0	200.00
05/08/2022	R213 On 03-November-22	9.84	Call	Bond Future	289	0	0	0	0.00
05/08/2022	R213 On 03-November-22	10.40	Call	Bond Future	951	1	1	1	0.00
05/08/2022	R213 On 03-November-22	10.19	Call	Bond Future	634	1	1	1	0.00
05/08/2022	R213 On 03-November-22	9.98	Call	Bond Future	403	0	0	0	0.00
05/08/2022	R213 On 03-November-22	9.19	Call	Bond Future	57	0	0	0	476.00
05/08/2022	R213 On 03-November-22	10.38	Call	Bond Future	917	1	1	1	0.00
05/08/2022	R213 On 03-November-22	10.39	Call	Bond Future	934	1	1	1	0.00
05/08/2022	R213 On 03-November-22	10.37	Call	Bond Future	900	1	1	1	0.00
05/08/2022	R213 On 03-November-22	10.37	Put	Bond Future	2777	3	3	3	200.00
05/08/2022	R213 On 03-November-22	10.39	Put	Bond Future	2714	3	3	3	0.00
05/08/2022	R213 On 03-November-22	10.38	Put	Bond Future	2745	3	3	3	0.00
05/08/2022	R213 On 03-November-22	9.19	Put	Bond Future	7870	8	8	8	0.00
05/08/2022	R213 On 03-November-22	9.98	Put	Bond Future	4184	4	4	4	200.00
05/08/2022	R213 On 03-November-22	10.19	Put	Bond Future	3382	3	3	3	476.00
05/08/2022	R213 On 03-November-22	10.40	Put	Bond Future	2683	2	3	2	0.00
05/08/2022	R213 On 03-November-22	9.84	Put	Bond Future	4767	5	5	5	476.00
05/08/2022	R213 On 03-November-22	9.13	Put	Bond Future	8178	8	8	8	0.00
05/08/2022	R213 On 02-February-23			Bond Future	10.93	82.7202	82.3976	82.7202	0.00
05/08/2022	R213 On 02-February-23	10.43	Call	Bond Future	1422	2	1	2	912.00
05/08/2022	R213 On 02-February-23	10.22	Call	Bond Future	1084	1	1	1	0.00
05/08/2022	R213 On 02-February-23	9.16	Call	Bond Future	227	0	0	0	476.00
05/08/2022	R213 On 02-February-23	10.21	Call	Bond Future	1070	1	1	1	0.00
05/08/2022	R213 On 02-February-23	12.20	Call	Bond Future	6318	7	6	7	0.00
05/08/2022	R213 On 02-February-23	10.01	Call	Bond Future	812	1	1	1	0.00
05/08/2022	R213 On 02-February-23	10.23	Call	Bond Future	1098	1	1	1	0.00
05/08/2022	R213 On 02-February-23	10.35	Call	Bond Future	1286	1	1	1	0.00
05/08/2022	R213 On 02-February-23	10.35	Put	Bond Future	3960	4	4	4	476.00
05/08/2022	R213 On 02-February-23	12.20	Put	Bond Future	795	1	1	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
05/08/2022	R213 On 02-February-23	10.22	Put	Bond Future	4376	4	4	4	0.00
05/08/2022	R213 On 02-February-23	10.43	Put	Bond Future	3718	3	4	3	0.00
05/08/2022	R213 On 02-February-23	10.21	Put	Bond Future	4410	4	4	4	0.00
05/08/2022	R213 On 02-February-23	9.16	Put	Bond Future	8793	9	9	9	0.00
05/08/2022	R213 On 02-February-23	10.01	Put	Bond Future	5117	5	5	5	476.00
05/08/2022	R213 On 02-February-23	10.23	Put	Bond Future	4343	4	4	4	0.00
05/08/2022	R213 On 04-May-23			Bond Future	11.07	80.6994	80.3714	80.6994	0.00
05/08/2022	R213 On 04-May-23	10.74	Call	Bond Future	2234	2	2	2	0.00
05/08/2022	R213 On 04-May-23	10.73	Call	Bond Future	2213	2	2	2	0.00
05/08/2022	R213 On 04-May-23	10.75	Call	Bond Future	2254	2	2	2	0.00
05/08/2022	R213 On 04-May-23	10.75	Put	Bond Future	3707	4	4	4	0.00
05/08/2022	R213 On 04-May-23	10.73	Put	Bond Future	3757	4	4	4	0.00
05/08/2022	R213 On 04-May-23	10.74	Put	Bond Future	3732	4	4	4	0.00
05/08/2022	R213 On 03-August-23			Bond Future	11.20	82.3618	82.0202	82.3618	0.00
05/08/2022	R213 On 03-August-23	11.62	Call	Bond Future	4439	5	4	5	0.00
05/08/2022	R213 On 03-August-23	11.61	Call	Bond Future	4412	5	4	5	0.00
05/08/2022	R213 On 03-August-23	11.63	Call	Bond Future	4465	5	4	5	0.00
05/08/2022	R213 On 03-August-23	11.62	Put	Bond Future	2634	2	3	2	0.00
05/08/2022	R213 On 03-August-23	11.61	Put	Bond Future	2649	2	3	2	0.00
05/08/2022	R213 On 03-August-23	11.63	Put	Bond Future	2619	2	3	2	0.00
05/08/2022	R213 On 02-November-23			Bond Future	11.39	11.1200	79.9035	11.1200	0.00
05/08/2022	R213 On 02-November-23	11.12	Call	Bond Future	3036	0	3	0	0.00
05/08/2022	R213 On 02-November-23	11.11	Call	Bond Future	3015	0	3	0	0.00
05/08/2022	R213 On 02-November-23	11.13	Call	Bond Future	3057	0	3	0	0.00
05/08/2022	R213 On 02-November-23	11.13	Put	Bond Future	4146	0	4	0	0.00
05/08/2022	R213 On 02-November-23	11.11	Put	Bond Future	4189	0	4	0	0.00
05/08/2022	R213 On 02-November-23	11.12	Put	Bond Future	4168	0	4	0	0.00
05/08/2022	R214 On 04-August-22			Bond Future	11.05	67.2892	67.2892	67.2892	0.00
05/08/2022	R214 On 03-November-22			Bond Future	11.20	65.2740	64.9666	65.2740	25,310.00
05/08/2022	R214 On 03-November-22	11.36	Call	Bond Future	2507	3	3	3	0.00
05/08/2022	R214 On 03-November-22	11.35	Call	Bond Future	2475	3	2	3	0.00
05/08/2022	R214 On 03-November-22	11.34	Call	Bond Future	2443	3	2	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
05/08/2022	R214 On 03-November-22	11.36	Put	Bond Future	1634	1	2	1	0.00
05/08/2022	R214 On 03-November-22	11.35	Put	Bond Future	1656	1	2	1	0.00
05/08/2022	R214 On 03-November-22	11.34	Put	Bond Future	1678	2	2	2	0.00
05/08/2022	R214 On 02-February-23			Bond Future	11.32	66.4308	66.1143	66.4308	65,489.00
05/08/2022	R214 On 02-February-23	11.09	Call	Bond Future	2313	2	2	2	0.00
05/08/2022	R214 On 02-February-23	11.07	Call	Bond Future	2262	2	2	2	0.00
05/08/2022	R214 On 02-February-23	11.08	Call	Bond Future	2288	2	2	2	0.00
05/08/2022	R214 On 02-February-23	11.08	Put	Bond Future	3598	3	4	3	0.00
05/08/2022	R214 On 02-February-23	11.07	Put	Bond Future	3628	3	4	3	0.00
05/08/2022	R214 On 02-February-23	11.09	Put	Bond Future	3568	3	4	3	0.00
05/08/2022	R214 On 04-May-23			Bond Future	11.43	64.3629	64.0409	64.3629	0.00
05/08/2022	R214 On 04-May-23	11.38	Call	Bond Future	3479	4	3	4	0.00
05/08/2022	R214 On 04-May-23	11.36	Call	Bond Future	3424	3	3	3	0.00
05/08/2022	R214 On 04-May-23	11.37	Call	Bond Future	3451	4	3	4	0.00
05/08/2022	R214 On 04-May-23	11.37	Put	Bond Future	3770	4	4	4	0.00
05/08/2022	R214 On 04-May-23	11.36	Put	Bond Future	3796	4	4	4	0.00
05/08/2022	R214 On 04-May-23	11.38	Put	Bond Future	3744	3	4	3	0.00
05/08/2022	R214 On 03-August-23			Bond Future	11.52	65.6895	65.3554	65.6895	0.00
05/08/2022	R214 On 03-August-23	12.16	Call	Bond Future	6013	6	6	6	0.00
05/08/2022	R214 On 03-August-23	12.15	Call	Bond Future	5981	6	6	6	0.00
05/08/2022	R214 On 03-August-23	12.14	Call	Bond Future	5950	6	6	6	0.00
05/08/2022	R214 On 03-August-23	12.14	Put	Bond Future	2833	3	3	3	0.00
05/08/2022	R214 On 03-August-23	12.15	Put	Bond Future	2816	3	3	3	0.00
05/08/2022	R214 On 03-August-23	12.16	Put	Bond Future	2799	3	3	3	0.00
05/08/2022	R214 On 02-November-23			Bond Future	11.65	11.4600	63.2010	11.4600	0.00
05/08/2022	R214 On 02-November-23	11.45	Call	Bond Future	3975	0	4	0	0.00
05/08/2022	R214 On 02-November-23	11.47	Call	Bond Future	4026	0	4	0	0.00
05/08/2022	R214 On 02-November-23	11.46	Call	Bond Future	4001	0	4	0	0.00
05/08/2022	R214 On 02-November-23	11.46	Put	Bond Future	5006	0	5	0	0.00
05/08/2022	R214 On 02-November-23	11.45	Put	Bond Future	5032	0	5	0	0.00
05/08/2022	R214 On 02-November-23	11.47	Put	Bond Future	4979	0	5	0	0.00
05/08/2022	R248 On 04-August-22			Bond Future	11.08	84.1710	84.1710	84.1710	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
05/08/2022	R248 On 03-November-22			Bond Future	11.21	81.4092	81.0588	81.4092	258,692.00
05/08/2022	R248 On 03-November-22	11.30	Call	Bond Future	2862	3	3	3	0.00
05/08/2022	R248 On 03-November-22	11.31	Call	Bond Future	2901	3	3	3	0.00
05/08/2022	R248 On 03-November-22	11.90	Call	Bond Future	5488	6	5	6	1,650.00
05/08/2022	R248 On 03-November-22	11.20	Call	Bond Future	2491	3	2	3	1,650.00
05/08/2022	R248 On 03-November-22	11.32	Call	Bond Future	2940	3	3	3	0.00
05/08/2022	R248 On 03-November-22	11.20	Put	Bond Future	2584	2	3	2	0.00
05/08/2022	R248 On 03-November-22	11.30	Put	Bond Future	2274	2	2	2	0.00
05/08/2022	R248 On 03-November-22	11.31	Put	Bond Future	2245	2	2	2	0.00
05/08/2022	R248 On 03-November-22	11.90	Put	Bond Future	1016	1	1	1	0.00
05/08/2022	R248 On 03-November-22	11.32	Put	Bond Future	2216	2	2	2	0.00
05/08/2022	R248 On 02-February-23			Bond Future	11.33	82.8520	82.4908	82.8520	0.00
05/08/2022	R248 On 02-February-23	11.10	Call	Bond Future	2901	3	3	3	2,700.00
05/08/2022	R248 On 02-February-23	11.06	Call	Bond Future	2774	3	3	3	0.00
05/08/2022	R248 On 02-February-23	11.07	Call	Bond Future	2805	3	3	3	0.00
05/08/2022	R248 On 02-February-23	10.40	Call	Bond Future	1147	1	1	1	2,700.00
05/08/2022	R248 On 02-February-23	11.08	Call	Bond Future	2837	3	3	3	0.00
05/08/2022	R248 On 02-February-23	11.08	Put	Bond Future	4582	4	5	4	0.00
05/08/2022	R248 On 02-February-23	11.10	Put	Bond Future	4507	4	5	4	0.00
05/08/2022	R248 On 02-February-23	10.40	Put	Bond Future	7897	8	8	8	0.00
05/08/2022	R248 On 02-February-23	11.07	Put	Bond Future	4621	4	5	4	0.00
05/08/2022	R248 On 02-February-23	11.06	Put	Bond Future	4659	4	5	4	0.00
05/08/2022	R248 On 04-May-23			Bond Future	11.44	79.9469	79.5796	79.9469	0.00
05/08/2022	R248 On 04-May-23	11.33	Call	Bond Future	4063	4	4	4	0.00
05/08/2022	R248 On 04-May-23	11.34	Call	Bond Future	4097	4	4	4	0.00
05/08/2022	R248 On 04-May-23	11.35	Call	Bond Future	4131	4	4	4	0.00
05/08/2022	R248 On 04-May-23	11.35	Put	Bond Future	4761	5	5	5	0.00
05/08/2022	R248 On 04-May-23	11.34	Put	Bond Future	4794	5	5	5	0.00
05/08/2022	R248 On 04-May-23	11.33	Put	Bond Future	4827	5	5	5	0.00
05/08/2022	R248 On 03-August-23			Bond Future	11.53	81.5953	81.2136	81.5953	0.00
05/08/2022	R248 On 03-August-23	12.09	Call	Bond Future	7201	7	7	7	0.00
05/08/2022	R248 On 03-August-23	12.10	Call	Bond Future	7240	7	7	7	0.00
05/08/2022	R248 On 03-August-23	12.11	Call	Bond Future	7278	7	7	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
05/08/2022	R248 On 03-August-23	12.11	Put	Bond Future	3678	3	4	3	0.00
05/08/2022	R248 On 03-August-23	12.10	Put	Bond Future	3700	3	4	3	0.00
05/08/2022	R248 On 03-August-23	12.09	Put	Bond Future	3721	3	4	3	0.00
05/08/2022	R248 On 02-November-23			Bond Future	11.67	11.4800	78.1951	11.4800	0.00
05/08/2022	R248 On 02-November-23	11.49	Call	Bond Future	5075	0	5	0	0.00
05/08/2022	R248 On 02-November-23	11.47	Call	Bond Future	5011	0	5	0	0.00
05/08/2022	R248 On 02-November-23	11.48	Call	Bond Future	5043	0	5	0	0.00
05/08/2022	R248 On 02-November-23	11.49	Put	Bond Future	6225	0	6	0	0.00
05/08/2022	R248 On 02-November-23	11.47	Put	Bond Future	6292	0	6	0	0.00
05/08/2022	R248 On 02-November-23	11.48	Put	Bond Future	6258	0	6	0	0.00