



Johannesburg
Stock Exchange

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

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

www.jse.co.za

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

INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES WEEKLY STATISTICS REPORT

FROM: 07/10/2022 TO: 07/10/2022

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
07/10/2022	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/10/2022	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/10/2022	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/10/2022	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/10/2022	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/10/2022	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/10/2022	2025 On 03-November-22			Bond Future	165.80	165.7002	165.8014	165.7002	3,315.00
07/10/2022	2025 On 02-February-23			Bond Future	167.24	167.1367	167.2372	167.1367	3,967.00
07/10/2022	2025 On 04-May-23			Bond Future	170.72	170.6229	170.7240	170.6229	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
07/10/2022	2025 On 03-August-23			Bond Future	172.57	172.4647	172.5682	172.4647	0.00
07/10/2022	2025 On 02-November-23			Bond Future	176.21	176.1060	176.2116	176.1060	0.00
07/10/2022	2029 On 03-November-22			Bond Future	119.48	119.1498	119.4846	119.1498	1,086.00
07/10/2022	2029 On 02-February-23			Bond Future	121.75	121.4117	121.7509	121.4117	912.00
07/10/2022	2029 On 04-May-23			Bond Future	122.99	122.6405	122.9859	122.6405	0.00
07/10/2022	2029 On 03-August-23			Bond Future	125.59	125.2344	125.5867	125.2344	0.00
07/10/2022	2029 On 02-November-23			Bond Future	126.89	126.5290	126.8898	126.5290	0.00
07/10/2022	2030 On 03-November-22			Bond Future	10.69	88.8343	88.8204	88.8343	64,278.00
07/10/2022	2030 On 03-November-22	0000000	Call	Bond Future	35	0	0	0	0.00
07/10/2022	2030 On 03-November-22	0000000	Call	Bond Future	39	0	0	0	0.00
07/10/2022	2030 On 03-November-22	0000000	Call	Bond Future	101	0	0	0	500.00
07/10/2022	2030 On 03-November-22	0000000	Call	Bond Future	3959	4	4	4	0.00
07/10/2022	2030 On 03-November-22	0000000	Call	Bond Future	0	0	0	0	500.00
07/10/2022	2030 On 03-November-22	0000000	Call	Bond Future	43	0	0	0	0.00
07/10/2022	2030 On 03-November-22	0000000	Put	Bond Future	2780	3	3	3	0.00
07/10/2022	2030 On 03-November-22	0000000	Put	Bond Future	2370	2	2	2	0.00
07/10/2022	2030 On 03-November-22	0000000	Put	Bond Future	4642	5	5	5	0.00
07/10/2022	2030 On 03-November-22	0000000	Put	Bond Future	115	0	0	0	500.00
07/10/2022	2030 On 03-November-22	0000000	Put	Bond Future	2823	3	3	3	0.00
07/10/2022	2030 On 03-November-22	0000000	Put	Bond Future	2866	3	3	3	0.00
07/10/2022	2030 On 02-February-23			Bond Future	10.84	86.4932	86.4776	86.4932	5,200.00
07/10/2022	2030 On 02-February-23	0000000	Call	Bond Future	4061	4	4	4	5,000.00
07/10/2022	2030 On 02-February-23	0000000	Call	Bond Future	2815	3	3	3	0.00
07/10/2022	2030 On 02-February-23	0000000	Call	Bond Future	2923	3	3	3	0.00
07/10/2022	2030 On 02-February-23	0000000	Call	Bond Future	719	1	1	1	0.00
07/10/2022	2030 On 02-February-23	0000000	Call	Bond Future	544	1	1	1	388.00
07/10/2022	2030 On 02-February-23	0000000	Call	Bond Future	112	0	0	0	102.00
07/10/2022	2030 On 02-February-23	0000000	Call	Bond Future	173	0	0	0	388.00
07/10/2022	2030 On 02-February-23	0000000	Call	Bond Future	647	1	1	1	0.00
07/10/2022	2030 On 02-February-23	0000000	Call	Bond Future	510	1	1	1	0.00
07/10/2022	2030 On 02-February-23	0000000	Call	Bond Future	3459	3	3	3	5,000.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
07/10/2022	2030 On 02-February-23	0000000	Call	Bond Future	698	1	1	1	0.00
07/10/2022	2030 On 02-February-23	0000000	Call	Bond Future	708	1	1	1	0.00
07/10/2022	2030 On 02-February-23	0000000	Call	Bond Future	518	1	1	1	0.00
07/10/2022	2030 On 02-February-23	0000000	Call	Bond Future	210	0	0	0	0.00
07/10/2022	2030 On 02-February-23	0000000	Call	Bond Future	163	0	0	0	0.00
07/10/2022	2030 On 02-February-23	0000000	Call	Bond Future	419	0	0	0	0.00
07/10/2022	2030 On 02-February-23	0000000	Put	Bond Future	5803	6	6	6	102.00
07/10/2022	2030 On 02-February-23	0000000	Put	Bond Future	9628	10	10	10	0.00
07/10/2022	2030 On 02-February-23	0000000	Put	Bond Future	8538	9	9	9	0.00
07/10/2022	2030 On 02-February-23	0000000	Put	Bond Future	8352	8	8	8	0.00
07/10/2022	2030 On 02-February-23	0000000	Put	Bond Future	7801	8	8	8	0.00
07/10/2022	2030 On 02-February-23	0000000	Put	Bond Future	4719	5	5	5	102.00
07/10/2022	2030 On 02-February-23	0000000	Put	Bond Future	4467	4	4	4	0.00
07/10/2022	2030 On 02-February-23	0000000	Put	Bond Future	1274	1	1	1	0.00
07/10/2022	2030 On 02-February-23	0000000	Put	Bond Future	1548	2	2	2	388.00
07/10/2022	2030 On 02-February-23	0000000	Put	Bond Future	5282	5	5	5	0.00
07/10/2022	2030 On 02-February-23	0000000	Put	Bond Future	5128	5	5	5	0.00
07/10/2022	2030 On 02-February-23	0000000	Put	Bond Future	5243	5	5	5	0.00
07/10/2022	2030 On 02-February-23	0000000	Put	Bond Future	4538	5	5	5	0.00
07/10/2022	2030 On 02-February-23	0000000	Put	Bond Future	4502	4	5	4	0.00
07/10/2022	2030 On 02-February-23	0000000	Put	Bond Future	1612	2	2	2	0.00
07/10/2022	2030 On 02-February-23	0000000	Put	Bond Future	1033	1	1	1	0.00
07/10/2022	2030 On 04-May-23			Bond Future	10.97	88.2801	88.2634	88.2801	0.00
07/10/2022	2030 On 04-May-23	0000000	Call	Bond Future	7316	7	7	7	0.00
07/10/2022	2030 On 04-May-23	0000000	Call	Bond Future	4416	4	4	4	0.00
07/10/2022	2030 On 04-May-23	0000000	Call	Bond Future	5651	6	6	6	0.00
07/10/2022	2030 On 04-May-23	0000000	Call	Bond Future	7091	7	7	7	0.00
07/10/2022	2030 On 04-May-23	0000000	Call	Bond Future	1878	2	2	2	0.00
07/10/2022	2030 On 04-May-23	0000000	Call	Bond Future	2081	2	2	2	350.00
07/10/2022	2030 On 04-May-23	0000000	Call	Bond Future	716	1	1	1	150.00
07/10/2022	2030 On 04-May-23	0000000	Call	Bond Future	1086	1	1	1	1,080.00
07/10/2022	2030 On 04-May-23	0000000	Call	Bond Future	3654	4	4	4	0.00
07/10/2022	2030 On 04-May-23	0000000	Call	Bond Future	1675	2	2	2	479.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
07/10/2022	2030 On 04-May-23	0000000	Call	Bond Future	1842	2	2	2	0.00
07/10/2022	2030 On 04-May-23	0000000	Call	Bond Future	1860	2	2	2	0.00
07/10/2022	2030 On 04-May-23	0000000	Call	Bond Future	785	1	1	1	479.00
07/10/2022	2030 On 04-May-23	0000000	Call	Bond Future	877	1	1	1	388.00
07/10/2022	2030 On 04-May-23	0000000	Call	Bond Future	397	0	0	0	388.00
07/10/2022	2030 On 04-May-23	0000000	Put	Bond Future	9166	9	9	9	0.00
07/10/2022	2030 On 04-May-23	0000000	Put	Bond Future	6889	7	7	7	0.00
07/10/2022	2030 On 04-May-23	0000000	Put	Bond Future	6128	6	6	6	0.00
07/10/2022	2030 On 04-May-23	0000000	Put	Bond Future	6542	7	7	7	0.00
07/10/2022	2030 On 04-May-23	0000000	Put	Bond Future	3755	4	4	4	0.00
07/10/2022	2030 On 04-May-23	0000000	Put	Bond Future	3780	4	4	4	0.00
07/10/2022	2030 On 04-May-23	0000000	Put	Bond Future	4052	4	4	4	0.00
07/10/2022	2030 On 04-May-23	0000000	Put	Bond Future	2097	2	2	2	150.00
07/10/2022	2030 On 04-May-23	0000000	Put	Bond Future	5336	5	5	5	0.00
07/10/2022	2030 On 04-May-23	0000000	Put	Bond Future	3454	3	3	3	0.00
07/10/2022	2030 On 04-May-23	0000000	Put	Bond Future	3729	4	4	4	0.00
07/10/2022	2030 On 04-May-23	0000000	Put	Bond Future	884	1	1	1	479.00
07/10/2022	2030 On 04-May-23	0000000	Put	Bond Future	1248	1	1	1	1,080.00
07/10/2022	2030 On 04-May-23	0000000	Put	Bond Future	1706	2	2	2	388.00
07/10/2022	2030 On 04-May-23	0000000	Put	Bond Future	838	1	1	1	350.00
07/10/2022	2030 On 03-August-23			Bond Future	11.10	86.1211	86.1037	86.1211	0.00
07/10/2022	2030 On 03-August-23	0000000	Call	Bond Future	7018	7	7	7	0.00
07/10/2022	2030 On 03-August-23	0000000	Call	Bond Future	3584	4	4	4	0.00
07/10/2022	2030 On 03-August-23	0000000	Call	Bond Future	7937	8	8	8	0.00
07/10/2022	2030 On 03-August-23	0000000	Call	Bond Future	3535	4	4	4	0.00
07/10/2022	2030 On 03-August-23	0000000	Call	Bond Future	3560	4	4	4	0.00
07/10/2022	2030 On 03-August-23	0000000	Call	Bond Future	1643	2	2	2	1,012.00
07/10/2022	2030 On 03-August-23	0000000	Call	Bond Future	2060	2	2	2	350.00
07/10/2022	2030 On 03-August-23	0000000	Put	Bond Future	3948	4	4	4	0.00
07/10/2022	2030 On 03-August-23	0000000	Put	Bond Future	2530	3	3	3	0.00
07/10/2022	2030 On 03-August-23	0000000	Put	Bond Future	2562	3	3	3	0.00
07/10/2022	2030 On 03-August-23	0000000	Put	Bond Future	955	1	1	1	350.00
07/10/2022	2030 On 03-August-23	0000000	Put	Bond Future	4598	5	5	5	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
07/10/2022	2030 On 03-August-23	0000000	Put	Bond Future	1156	1	1	1	1,012.00
07/10/2022	2030 On 03-August-23	0000000	Put	Bond Future	2546	3	3	3	0.00
07/10/2022	2030 On 02-November-23			Bond Future	11.23	87.9216	87.9037	87.9216	0.00
07/10/2022	2030 On 02-November-23	0000000	Call	Bond Future	2003	2	2	2	0.00
07/10/2022	2030 On 02-November-23	0000000	Call	Bond Future	1984	2	2	2	0.00
07/10/2022	2030 On 02-November-23	0000000	Call	Bond Future	1966	2	2	2	0.00
07/10/2022	2030 On 02-November-23	0000000	Put	Bond Future	3724	4	4	4	0.00
07/10/2022	2030 On 02-November-23	0000000	Put	Bond Future	3701	4	4	4	0.00
07/10/2022	2030 On 02-November-23	0000000	Put	Bond Future	3679	4	4	4	0.00
07/10/2022	2032 On 03-November-22			Bond Future	11.16	84.1959	84.1801	84.1959	171,096.00
07/10/2022	2032 On 03-November-22	0000000	Call	Bond Future	0	0	0	0	180.00
07/10/2022	2032 On 03-November-22	0000000	Call	Bond Future	0	0	0	0	500.00
07/10/2022	2032 On 03-November-22	0000000	Call	Bond Future	2380	2	2	2	0.00
07/10/2022	2032 On 03-November-22	0000000	Call	Bond Future	5574	6	6	6	0.00
07/10/2022	2032 On 03-November-22	0000000	Call	Bond Future	160	0	0	0	0.00
07/10/2022	2032 On 03-November-22	0000000	Call	Bond Future	170	0	0	0	750.00
07/10/2022	2032 On 03-November-22	0000000	Call	Bond Future	2007	2	2	2	0.00
07/10/2022	2032 On 03-November-22	0000000	Call	Bond Future	4	0	0	0	500.00
07/10/2022	2032 On 03-November-22	0000000	Call	Bond Future	52	0	0	0	0.00
07/10/2022	2032 On 03-November-22	0000000	Call	Bond Future	86	0	0	0	0.00
07/10/2022	2032 On 03-November-22	0000000	Call	Bond Future	2	0	0	0	0.00
07/10/2022	2032 On 03-November-22	0000000	Call	Bond Future	0	0	0	0	454.00
07/10/2022	2032 On 03-November-22	0000000	Call	Bond Future	3	0	0	0	0.00
07/10/2022	2032 On 03-November-22	0000000	Call	Bond Future	0	0	0	0	750.00
07/10/2022	2032 On 03-November-22	0000000	Put	Bond Future	6633	7	7	7	0.00
07/10/2022	2032 On 03-November-22	0000000	Put	Bond Future	5576	6	6	6	454.00
07/10/2022	2032 On 03-November-22	0000000	Put	Bond Future	5301	5	5	5	180.00
07/10/2022	2032 On 03-November-22	0000000	Put	Bond Future	9851	10	10	10	0.00
07/10/2022	2032 On 03-November-22	0000000	Put	Bond Future	9266	9	9	9	0.00
07/10/2022	2032 On 03-November-22	0000000	Put	Bond Future	3218	3	3	3	180.00
07/10/2022	2032 On 03-November-22	0000000	Put	Bond Future	10146	10	10	10	0.00
07/10/2022	2032 On 03-November-22	0000000	Put	Bond Future	3558	4	4	4	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
07/10/2022	2032 On 03-November-22	0000000	Put	Bond Future	5028	5	5	5	0.00
07/10/2022	2032 On 03-November-22	0000000	Put	Bond Future	565	1	1	1	7,500.00
07/10/2022	2032 On 03-November-22	0000000	Put	Bond Future	2718	3	3	3	0.00
07/10/2022	2032 On 03-November-22	0000000	Put	Bond Future	2762	3	3	3	0.00
07/10/2022	2032 On 03-November-22	0000000	Put	Bond Future	61	0	0	0	750.00
07/10/2022	2032 On 03-November-22	0000000	Put	Bond Future	445	0	0	0	500.00
07/10/2022	2032 On 02-February-23			Bond Future	11.31	85.7735	85.7560	85.7735	18.00
07/10/2022	2032 On 02-February-23	0000000	Call	Bond Future	4081	4	4	4	0.00
07/10/2022	2032 On 02-February-23	0000000	Call	Bond Future	7334	7	7	7	0.00
07/10/2022	2032 On 02-February-23	0000000	Call	Bond Future	730	1	1	1	0.00
07/10/2022	2032 On 02-February-23	0000000	Call	Bond Future	742	1	1	1	0.00
07/10/2022	2032 On 02-February-23	0000000	Call	Bond Future	511	1	1	1	0.00
07/10/2022	2032 On 02-February-23	0000000	Call	Bond Future	112	0	0	0	454.00
07/10/2022	2032 On 02-February-23	0000000	Call	Bond Future	3602	4	4	4	0.00
07/10/2022	2032 On 02-February-23	0000000	Call	Bond Future	754	1	1	1	0.00
07/10/2022	2032 On 02-February-23	0000000	Call	Bond Future	883	1	1	1	0.00
07/10/2022	2032 On 02-February-23	0000000	Call	Bond Future	1134	1	1	1	750.00
07/10/2022	2032 On 02-February-23	0000000	Call	Bond Future	560	1	1	1	500.00
07/10/2022	2032 On 02-February-23	0000000	Call	Bond Future	154	0	0	0	500.00
07/10/2022	2032 On 02-February-23	0000000	Call	Bond Future	346	0	0	0	750.00
07/10/2022	2032 On 02-February-23	0000000	Put	Bond Future	7627	8	8	8	0.00
07/10/2022	2032 On 02-February-23	0000000	Put	Bond Future	9970	10	10	10	0.00
07/10/2022	2032 On 02-February-23	0000000	Put	Bond Future	6203	6	6	6	0.00
07/10/2022	2032 On 02-February-23	0000000	Put	Bond Future	4390	4	4	4	0.00
07/10/2022	2032 On 02-February-23	0000000	Put	Bond Future	5030	5	5	5	454.00
07/10/2022	2032 On 02-February-23	0000000	Put	Bond Future	5432	5	5	5	0.00
07/10/2022	2032 On 02-February-23	0000000	Put	Bond Future	1756	2	2	2	0.00
07/10/2022	2032 On 02-February-23	0000000	Put	Bond Future	10853	11	11	11	0.00
07/10/2022	2032 On 02-February-23	0000000	Put	Bond Future	6478	6	6	6	454.00
07/10/2022	2032 On 02-February-23	0000000	Put	Bond Future	5473	5	5	5	0.00
07/10/2022	2032 On 02-February-23	0000000	Put	Bond Future	5514	6	6	6	0.00
07/10/2022	2032 On 02-February-23	0000000	Put	Bond Future	605	1	1	1	750.00
07/10/2022	2032 On 02-February-23	0000000	Put	Bond Future	1518	2	2	2	500.00

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07/10/2022	2032 On 04-May-23			Bond Future	11.44	83.3811	83.3624	83.3811	0.00
07/10/2022	2032 On 04-May-23	0000000	Call	Bond Future	1543	2	2	2	400.00
07/10/2022	2032 On 04-May-23	0000000	Call	Bond Future	1982	2	2	2	0.00
07/10/2022	2032 On 04-May-23	0000000	Call	Bond Future	2001	2	2	2	0.00
07/10/2022	2032 On 04-May-23	0000000	Call	Bond Future	2020	2	2	2	0.00
07/10/2022	2032 On 04-May-23	0000000	Call	Bond Future	3090	3	3	3	400.00
07/10/2022	2032 On 04-May-23	0000000	Call	Bond Future	9724	10	10	10	0.00
07/10/2022	2032 On 04-May-23	0000000	Put	Bond Future	787	1	1	1	400.00
07/10/2022	2032 On 04-May-23	0000000	Put	Bond Future	4717	5	5	5	0.00
07/10/2022	2032 On 04-May-23	0000000	Put	Bond Future	4748	5	5	5	0.00
07/10/2022	2032 On 04-May-23	0000000	Put	Bond Future	4780	5	5	5	0.00
07/10/2022	2032 On 04-May-23	0000000	Put	Bond Future	5617	6	6	6	0.00
07/10/2022	2032 On 04-May-23	0000000	Put	Bond Future	3410	3	3	3	0.00
07/10/2022	2032 On 03-August-23			Bond Future	11.56	85.1276	85.1082	85.1276	2,600.00
07/10/2022	2032 On 03-August-23	0000000	Call	Bond Future	4031	4	4	4	0.00
07/10/2022	2032 On 03-August-23	0000000	Call	Bond Future	4058	4	4	4	0.00
07/10/2022	2032 On 03-August-23	0000000	Call	Bond Future	4446	4	4	4	5,000.00
07/10/2022	2032 On 03-August-23	0000000	Call	Bond Future	4085	4	4	4	0.00
07/10/2022	2032 On 03-August-23	0000000	Put	Bond Future	3104	3	3	3	0.00
07/10/2022	2032 On 03-August-23	0000000	Put	Bond Future	2863	3	3	3	0.00
07/10/2022	2032 On 03-August-23	0000000	Put	Bond Future	3123	3	3	3	0.00
07/10/2022	2032 On 03-August-23	0000000	Put	Bond Future	3142	3	3	3	0.00
07/10/2022	2032 On 02-November-23			Bond Future	11.69	82.7460	82.7262	82.7460	0.00
07/10/2022	2032 On 02-November-23	0000000	Call	Bond Future	2298	2	2	2	0.00
07/10/2022	2032 On 02-November-23	0000000	Call	Bond Future	2318	2	2	2	0.00
07/10/2022	2032 On 02-November-23	0000000	Call	Bond Future	2338	2	2	2	0.00
07/10/2022	2032 On 02-November-23	0000000	Put	Bond Future	4469	4	4	4	0.00
07/10/2022	2032 On 02-November-23	0000000	Put	Bond Future	4497	4	4	4	0.00
07/10/2022	2032 On 02-November-23	0000000	Put	Bond Future	4525	5	5	5	0.00
07/10/2022	2033 On 03-November-22			Bond Future	113.12	113.3820	113.1215	113.3820	1,138.00
07/10/2022	2033 On 02-February-23			Bond Future	115.27	115.5345	115.2671	115.5345	6,442.00
07/10/2022	2033 On 04-May-23			Bond Future	116.28	116.5529	116.2791	116.5529	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
07/10/2022	2033 On 03-August-23			Bond Future	118.74	119.0180	118.7380	119.0180	0.00
07/10/2022	2033 On 02-November-23			Bond Future	119.81	120.0908	119.8058	120.0908	0.00
07/10/2022	2037 On 03-November-22			Bond Future	11.69	80.3812	80.4204	80.3812	60,175.00
07/10/2022	2037 On 03-November-22	0000000	Call	Bond Future	425	0	0	0	0.00
07/10/2022	2037 On 03-November-22	0000000	Call	Bond Future	440	0	0	0	0.00
07/10/2022	2037 On 03-November-22	0000000	Call	Bond Future	455	0	0	0	0.00
07/10/2022	2037 On 03-November-22	0000000	Put	Bond Future	2648	3	3	3	0.00
07/10/2022	2037 On 03-November-22	0000000	Put	Bond Future	2693	3	3	3	0.00
07/10/2022	2037 On 03-November-22	0000000	Put	Bond Future	2604	3	3	3	0.00
07/10/2022	2037 On 02-February-23			Bond Future	11.83	77.6314	77.6700	77.6314	76,247.00
07/10/2022	2037 On 02-February-23	0000000	Call	Bond Future	1191	1	1	1	636.00
07/10/2022	2037 On 02-February-23	0000000	Call	Bond Future	1105	1	1	1	0.00
07/10/2022	2037 On 02-February-23	0000000	Call	Bond Future	3372	3	3	3	0.00
07/10/2022	2037 On 02-February-23	0000000	Call	Bond Future	1072	1	1	1	0.00
07/10/2022	2037 On 02-February-23	0000000	Call	Bond Future	1089	1	1	1	0.00
07/10/2022	2037 On 02-February-23	0000000	Put	Bond Future	5693	6	6	6	0.00
07/10/2022	2037 On 02-February-23	0000000	Put	Bond Future	5738	6	6	6	0.00
07/10/2022	2037 On 02-February-23	0000000	Put	Bond Future	5649	6	6	6	0.00
07/10/2022	2037 On 02-February-23	0000000	Put	Bond Future	5430	5	5	5	0.00
07/10/2022	2037 On 02-February-23	0000000	Put	Bond Future	2580	3	3	3	636.00
07/10/2022	2037 On 04-May-23			Bond Future	11.95	79.2359	79.2746	79.2359	0.00
07/10/2022	2037 On 04-May-23	0000000	Call	Bond Future	3346	3	3	3	400.00
07/10/2022	2037 On 04-May-23	0000000	Call	Bond Future	1644	2	2	2	400.00
07/10/2022	2037 On 04-May-23	0000000	Call	Bond Future	10091	10	10	10	0.00
07/10/2022	2037 On 04-May-23	0000000	Call	Bond Future	2216	2	2	2	0.00
07/10/2022	2037 On 04-May-23	0000000	Call	Bond Future	2173	2	2	2	0.00
07/10/2022	2037 On 04-May-23	0000000	Call	Bond Future	2195	2	2	2	0.00
07/10/2022	2037 On 04-May-23	0000000	Put	Bond Future	5833	6	6	6	0.00
07/10/2022	2037 On 04-May-23	0000000	Put	Bond Future	6957	7	7	7	0.00
07/10/2022	2037 On 04-May-23	0000000	Put	Bond Future	5871	6	6	6	0.00
07/10/2022	2037 On 04-May-23	0000000	Put	Bond Future	1143	1	1	1	400.00
07/10/2022	2037 On 04-May-23	0000000	Put	Bond Future	5795	6	6	6	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
07/10/2022	2037 On 04-May-23	0000000	Put	Bond Future	4283	4	4	4	0.00
07/10/2022	2037 On 03-August-23			Bond Future	12.07	76.6374	76.6766	76.6374	0.00
07/10/2022	2037 On 03-August-23	0000000	Call	Bond Future	4398	4	4	4	0.00
07/10/2022	2037 On 03-August-23	0000000	Call	Bond Future	4339	4	4	4	0.00
07/10/2022	2037 On 03-August-23	0000000	Call	Bond Future	4368	4	4	4	0.00
07/10/2022	2037 On 03-August-23	0000000	Put	Bond Future	4065	4	4	4	0.00
07/10/2022	2037 On 03-August-23	0000000	Put	Bond Future	4090	4	4	4	0.00
07/10/2022	2037 On 03-August-23	0000000	Put	Bond Future	4041	4	4	4	0.00
07/10/2022	2037 On 02-November-23			Bond Future	12.20	78.2398	78.2797	78.2398	0.00
07/10/2022	2037 On 02-November-23	0000000	Call	Bond Future	2523	3	3	3	0.00
07/10/2022	2037 On 02-November-23	0000000	Call	Bond Future	2502	2	3	2	0.00
07/10/2022	2037 On 02-November-23	0000000	Call	Bond Future	2544	3	3	3	0.00
07/10/2022	2037 On 02-November-23	0000000	Put	Bond Future	6049	6	6	6	0.00
07/10/2022	2037 On 02-November-23	0000000	Put	Bond Future	6014	6	6	6	0.00
07/10/2022	2037 On 02-November-23	0000000	Put	Bond Future	5978	6	6	6	0.00
07/10/2022	2038 On 03-November-22			Bond Future	126.98	127.5475	126.9793	127.5475	3,892.00
07/10/2022	2038 On 02-February-23			Bond Future	127.47	128.0460	127.4650	128.0460	1,875.00
07/10/2022	2038 On 04-May-23			Bond Future	130.12	130.7174	130.1234	130.7174	0.00
07/10/2022	2038 On 03-August-23			Bond Future	130.89	131.4948	130.8886	131.4948	0.00
07/10/2022	2038 On 02-November-23			Bond Future	133.65	134.2711	133.6520	134.2711	0.00
07/10/2022	2040 On 03-November-22			Bond Future	11.77	82.2002	82.1799	82.2002	53,931.00
07/10/2022	2040 On 03-November-22	0000000	Call	Bond Future	0	0	0	0	0.00
07/10/2022	2040 On 03-November-22	0000000	Call	Bond Future	11	0	0	0	1,467.00
07/10/2022	2040 On 03-November-22	0000000	Call	Bond Future	692	1	1	1	0.00
07/10/2022	2040 On 03-November-22	0000000	Call	Bond Future	522	1	1	1	0.00
07/10/2022	2040 On 03-November-22	0000000	Call	Bond Future	35	0	0	0	0.00
07/10/2022	2040 On 03-November-22	0000000	Call	Bond Future	356	0	0	0	1,467.00
07/10/2022	2040 On 03-November-22	0000000	Call	Bond Future	20	0	0	0	1,078.00
07/10/2022	2040 On 03-November-22	0000000	Call	Bond Future	2237	2	2	2	0.00
07/10/2022	2040 On 03-November-22	0000000	Call	Bond Future	4627	5	5	5	0.00
07/10/2022	2040 On 03-November-22	0000000	Call	Bond Future	488	1	0	1	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
07/10/2022	2040 On 03-November-22	0000000	Call	Bond Future	505	1	1	1	0.00
07/10/2022	2040 On 03-November-22	0000000	Call	Bond Future	242	0	0	0	1,078.00
07/10/2022	2040 On 03-November-22	0000000	Put	Bond Future	3840	4	4	4	0.00
07/10/2022	2040 On 03-November-22	0000000	Put	Bond Future	2757	3	3	3	0.00
07/10/2022	2040 On 03-November-22	0000000	Put	Bond Future	828	1	1	1	0.00
07/10/2022	2040 On 03-November-22	0000000	Put	Bond Future	7701	8	8	8	0.00
07/10/2022	2040 On 03-November-22	0000000	Put	Bond Future	3300	3	3	3	0.00
07/10/2022	2040 On 03-November-22	0000000	Put	Bond Future	6326	6	6	6	0.00
07/10/2022	2040 On 03-November-22	0000000	Put	Bond Future	2354	2	2	2	0.00
07/10/2022	2040 On 03-November-22	0000000	Put	Bond Future	214	0	0	0	1,078.00
07/10/2022	2040 On 03-November-22	0000000	Put	Bond Future	2852	3	3	3	0.00
07/10/2022	2040 On 03-November-22	0000000	Put	Bond Future	2804	3	3	3	0.00
07/10/2022	2040 On 03-November-22	0000000	Put	Bond Future	7006	7	7	7	0.00
07/10/2022	2040 On 03-November-22	0000000	Put	Bond Future	11342	11	11	11	0.00
07/10/2022	2040 On 02-February-23			Bond Future	11.90	79.2341	79.2121	79.2341	65,233.00
07/10/2022	2040 On 02-February-23	0000000	Call	Bond Future	3742	4	4	4	0.00
07/10/2022	2040 On 02-February-23	0000000	Call	Bond Future	1164	1	1	1	0.00
07/10/2022	2040 On 02-February-23	0000000	Call	Bond Future	1182	1	1	1	0.00
07/10/2022	2040 On 02-February-23	0000000	Call	Bond Future	231	0	0	0	0.00
07/10/2022	2040 On 02-February-23	0000000	Call	Bond Future	245	0	0	0	388.00
07/10/2022	2040 On 02-February-23	0000000	Call	Bond Future	4344	4	4	4	0.00
07/10/2022	2040 On 02-February-23	0000000	Call	Bond Future	4453	4	4	4	0.00
07/10/2022	2040 On 02-February-23	0000000	Call	Bond Future	1200	1	1	1	0.00
07/10/2022	2040 On 02-February-23	0000000	Call	Bond Future	1330	1	1	1	621.00
07/10/2022	2040 On 02-February-23	0000000	Call	Bond Future	934	1	1	1	388.00
07/10/2022	2040 On 02-February-23	0000000	Call	Bond Future	888	1	1	1	0.00
07/10/2022	2040 On 02-February-23	0000000	Put	Bond Future	6929	7	7	7	0.00
07/10/2022	2040 On 02-February-23	0000000	Put	Bond Future	5797	6	6	6	0.00
07/10/2022	2040 On 02-February-23	0000000	Put	Bond Future	2741	3	3	3	621.00
07/10/2022	2040 On 02-February-23	0000000	Put	Bond Future	6128	6	6	6	0.00
07/10/2022	2040 On 02-February-23	0000000	Put	Bond Future	2288	2	2	2	388.00
07/10/2022	2040 On 02-February-23	0000000	Put	Bond Future	2351	2	2	2	0.00
07/10/2022	2040 On 02-February-23	0000000	Put	Bond Future	11536	12	12	12	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
07/10/2022	2040 On 02-February-23	0000000	Put	Bond Future	7087	7	7	7	0.00
07/10/2022	2040 On 02-February-23	0000000	Put	Bond Future	11744	12	12	12	0.00
07/10/2022	2040 On 02-February-23	0000000	Put	Bond Future	6176	6	6	6	0.00
07/10/2022	2040 On 02-February-23	0000000	Put	Bond Future	6224	6	6	6	0.00
07/10/2022	2040 On 04-May-23			Bond Future	12.02	80.8720	80.8486	80.8720	0.00
07/10/2022	2040 On 04-May-23	0000000	Call	Bond Future	9384	9	9	9	0.00
07/10/2022	2040 On 04-May-23	0000000	Call	Bond Future	2477	2	2	2	0.00
07/10/2022	2040 On 04-May-23	0000000	Call	Bond Future	2621	3	3	3	486.00
07/10/2022	2040 On 04-May-23	0000000	Call	Bond Future	1201	1	1	1	486.00
07/10/2022	2040 On 04-May-23	0000000	Call	Bond Future	1472	1	1	1	388.00
07/10/2022	2040 On 04-May-23	0000000	Call	Bond Future	612	1	1	1	388.00
07/10/2022	2040 On 04-May-23	0000000	Call	Bond Future	2454	2	2	2	0.00
07/10/2022	2040 On 04-May-23	0000000	Call	Bond Future	6799	7	7	7	0.00
07/10/2022	2040 On 04-May-23	0000000	Call	Bond Future	2501	3	3	3	0.00
07/10/2022	2040 On 04-May-23	0000000	Put	Bond Future	6109	6	6	6	0.00
07/10/2022	2040 On 04-May-23	0000000	Put	Bond Future	9442	9	9	9	0.00
07/10/2022	2040 On 04-May-23	0000000	Put	Bond Future	2498	3	2	3	388.00
07/10/2022	2040 On 04-May-23	0000000	Put	Bond Future	1599	2	2	2	486.00
07/10/2022	2040 On 04-May-23	0000000	Put	Bond Future	6189	6	6	6	0.00
07/10/2022	2040 On 04-May-23	0000000	Put	Bond Future	12857	13	13	13	0.00
07/10/2022	2040 On 04-May-23	0000000	Put	Bond Future	8417	8	8	8	0.00
07/10/2022	2040 On 04-May-23	0000000	Put	Bond Future	5913	6	6	6	0.00
07/10/2022	2040 On 04-May-23	0000000	Put	Bond Future	6149	6	6	6	0.00
07/10/2022	2040 On 03-August-23			Bond Future	12.14	78.0573	78.0332	78.0573	0.00
07/10/2022	2040 On 03-August-23	0000000	Call	Bond Future	4890	5	5	5	0.00
07/10/2022	2040 On 03-August-23	0000000	Call	Bond Future	4859	5	5	5	0.00
07/10/2022	2040 On 03-August-23	0000000	Call	Bond Future	4922	5	5	5	0.00
07/10/2022	2040 On 03-August-23	0000000	Put	Bond Future	4403	4	4	4	0.00
07/10/2022	2040 On 03-August-23	0000000	Put	Bond Future	4455	4	4	4	0.00
07/10/2022	2040 On 03-August-23	0000000	Put	Bond Future	4429	4	4	4	0.00
07/10/2022	2040 On 02-November-23			Bond Future	12.26	79.6894	79.6648	79.6894	0.00
07/10/2022	2040 On 02-November-23	0000000	Call	Bond Future	2925	3	3	3	0.00
07/10/2022	2040 On 02-November-23	0000000	Call	Bond Future	2901	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
07/10/2022	2040 On 02-November-23	0000000	Call	Bond Future	2878	3	3	3	0.00
07/10/2022	2040 On 02-November-23	0000000	Put	Bond Future	6908	7	7	7	0.00
07/10/2022	2040 On 02-November-23	0000000	Put	Bond Future	6830	7	7	7	0.00
07/10/2022	2040 On 02-November-23	0000000	Put	Bond Future	6869	7	7	7	0.00
07/10/2022	2044 On 03-November-22			Bond Future	11.74	79.0717	79.1134	79.0717	74,214.00
07/10/2022	2044 On 03-November-22	0000000	Call	Bond Future	531	1	1	1	0.00
07/10/2022	2044 On 03-November-22	0000000	Call	Bond Future	549	1	1	1	0.00
07/10/2022	2044 On 03-November-22	0000000	Call	Bond Future	0	0	0	0	0.00
07/10/2022	2044 On 03-November-22	0000000	Call	Bond Future	12	0	0	0	1,647.00
07/10/2022	2044 On 03-November-22	0000000	Call	Bond Future	39	0	0	0	0.00
07/10/2022	2044 On 03-November-22	0000000	Call	Bond Future	389	0	0	0	1,647.00
07/10/2022	2044 On 03-November-22	0000000	Call	Bond Future	567	1	1	1	0.00
07/10/2022	2044 On 03-November-22	0000000	Put	Bond Future	2699	3	3	3	0.00
07/10/2022	2044 On 03-November-22	0000000	Put	Bond Future	3245	3	3	3	0.00
07/10/2022	2044 On 03-November-22	0000000	Put	Bond Future	2747	3	3	3	0.00
07/10/2022	2044 On 03-November-22	0000000	Put	Bond Future	6328	6	6	6	0.00
07/10/2022	2044 On 03-November-22	0000000	Put	Bond Future	7744	8	8	8	0.00
07/10/2022	2044 On 03-November-22	0000000	Put	Bond Future	11522	12	12	12	0.00
07/10/2022	2044 On 03-November-22	0000000	Put	Bond Future	2794	3	3	3	0.00
07/10/2022	2044 On 02-February-23			Bond Future	11.87	76.1722	76.2133	76.1722	31,719.00
07/10/2022	2044 On 02-February-23	0000000	Call	Bond Future	1346	1	1	1	0.00
07/10/2022	2044 On 02-February-23	0000000	Call	Bond Future	1426	1	1	1	1,300.00
07/10/2022	2044 On 02-February-23	0000000	Call	Bond Future	3661	4	4	4	0.00
07/10/2022	2044 On 02-February-23	0000000	Call	Bond Future	3324	3	3	3	1,300.00
07/10/2022	2044 On 02-February-23	0000000	Call	Bond Future	1327	1	1	1	0.00
07/10/2022	2044 On 02-February-23	0000000	Call	Bond Future	1307	1	1	1	0.00
07/10/2022	2044 On 02-February-23	0000000	Put	Bond Future	6011	6	6	6	0.00
07/10/2022	2044 On 02-February-23	0000000	Put	Bond Future	5963	6	6	6	0.00
07/10/2022	2044 On 02-February-23	0000000	Put	Bond Future	3147	3	3	3	0.00
07/10/2022	2044 On 02-February-23	0000000	Put	Bond Future	2877	3	3	3	4,000.00
07/10/2022	2044 On 02-February-23	0000000	Put	Bond Future	5726	6	6	6	0.00
07/10/2022	2044 On 02-February-23	0000000	Put	Bond Future	5915	6	6	6	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
07/10/2022	2044 On 04-May-23			Bond Future	11.98	77.7467	77.7881	77.7467	0.00
07/10/2022	2044 On 04-May-23	0000000	Call	Bond Future	5110	5	5	5	0.00
07/10/2022	2044 On 04-May-23	0000000	Call	Bond Future	2632	3	3	3	0.00
07/10/2022	2044 On 04-May-23	0000000	Call	Bond Future	3504	3	4	3	0.00
07/10/2022	2044 On 04-May-23	0000000	Call	Bond Future	4274	4	4	4	0.00
07/10/2022	2044 On 04-May-23	0000000	Call	Bond Future	2607	3	3	3	0.00
07/10/2022	2044 On 04-May-23	0000000	Call	Bond Future	2583	3	3	3	0.00
07/10/2022	2044 On 04-May-23	0000000	Put	Bond Future	6157	6	6	6	0.00
07/10/2022	2044 On 04-May-23	0000000	Put	Bond Future	6117	6	6	6	0.00
07/10/2022	2044 On 04-May-23	0000000	Put	Bond Future	4916	5	5	5	4,115.00
07/10/2022	2044 On 04-May-23	0000000	Put	Bond Future	4158	4	4	4	4,115.00
07/10/2022	2044 On 04-May-23	0000000	Put	Bond Future	6076	6	6	6	0.00
07/10/2022	2044 On 04-May-23	0000000	Put	Bond Future	3517	4	4	4	1,500.00
07/10/2022	2044 On 03-August-23			Bond Future	12.09	74.9918	75.0338	74.9918	0.00
07/10/2022	2044 On 03-August-23	0000000	Call	Bond Future	5029	5	5	5	0.00
07/10/2022	2044 On 03-August-23	0000000	Call	Bond Future	4965	5	5	5	0.00
07/10/2022	2044 On 03-August-23	0000000	Call	Bond Future	4997	5	5	5	0.00
07/10/2022	2044 On 03-August-23	0000000	Put	Bond Future	4606	5	5	5	0.00
07/10/2022	2044 On 03-August-23	0000000	Put	Bond Future	4632	5	5	5	0.00
07/10/2022	2044 On 03-August-23	0000000	Put	Bond Future	4579	5	5	5	0.00
07/10/2022	2044 On 02-November-23			Bond Future	12.20	76.5599	76.6026	76.5599	0.00
07/10/2022	2044 On 02-November-23	0000000	Call	Bond Future	3263	3	3	3	0.00
07/10/2022	2044 On 02-November-23	0000000	Call	Bond Future	3287	3	3	3	0.00
07/10/2022	2044 On 02-November-23	0000000	Call	Bond Future	3311	3	3	3	0.00
07/10/2022	2044 On 02-November-23	0000000	Put	Bond Future	7162	7	7	7	0.00
07/10/2022	2044 On 02-November-23	0000000	Put	Bond Future	7202	7	7	7	0.00
07/10/2022	2044 On 02-November-23	0000000	Put	Bond Future	7241	7	7	7	0.00
07/10/2022	2046 On 03-November-22			Bond Future	111.89	111.4779	111.8885	111.4779	16,138.00
07/10/2022	2046 On 02-February-23			Bond Future	114.01	113.5942	114.0107	113.5942	400.00
07/10/2022	2046 On 04-May-23			Bond Future	114.34	113.9159	114.3404	113.9159	0.00
07/10/2022	2046 On 03-August-23			Bond Future	116.76	116.3257	116.7588	116.3257	0.00
07/10/2022	2046 On 02-November-23			Bond Future	117.11	116.6615	117.1053	116.6615	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
07/10/2022	2050 On 03-November-22			Bond Future	117.24	115.7323	117.2427	115.7323	11,145.00
07/10/2022	2050 On 02-February-23			Bond Future	117.33	115.7882	117.3256	115.7882	1,434.00
07/10/2022	2050 On 04-May-23			Bond Future	119.77	118.2037	119.7720	118.2037	0.00
07/10/2022	2050 On 03-August-23			Bond Future	120.10	118.4955	120.0969	118.4955	0.00
07/10/2022	2050 On 02-November-23			Bond Future	122.63	120.9973	122.6327	120.9973	0.00
07/10/2022	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/10/2022	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/10/2022	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/10/2022	AL37 On 03-November-22			Index Future	825.21	826.0960	825.2090	826.0960	0.00
07/10/2022	AL37 On 02-February-23			Index Future	840.66	841.5750	840.6580	841.5750	0.00
07/10/2022	AL37 On 04-May-23			Index Future	857.98	858.9210	857.9770	858.9210	0.00
07/10/2022	AL37 On 03-August-23			Index Future	875.92	876.8870	875.9210	876.8870	0.00
07/10/2022	AL37 On 02-November-23			Index Future	894.22	895.2090	894.2210	895.2090	0.00
07/10/2022	AL7T On 03-November-22			Index Future	943.47	943.5620	943.4650	943.5620	0.00
07/10/2022	AL7T On 02-February-23			Index Future	961.13	961.2420	961.1270	961.2420	0.00
07/10/2022	AL7T On 04-May-23			Index Future	980.93	981.0540	980.9280	981.0540	0.00
07/10/2022	AL7T On 03-August-23			Index Future	1001.44	1001.5750	1001.4430	1001.5750	0.00
07/10/2022	AL7T On 02-November-23			Index Future	1022.37	1022.5020	1022.3670	1022.5020	0.00
07/10/2022	ALBI On 03-November-22			Index Future	827.18	827.1710	827.1810	827.1710	123.00
07/10/2022	ALBI On 02-February-23			Index Future	842.67	842.6710	842.6660	842.6710	0.00
07/10/2022	ALBI On 04-May-23			Index Future	860.03	860.0390	860.0260	860.0390	0.00
07/10/2022	ALBI On 03-August-23			Index Future	878.01	878.0290	878.0130	878.0290	0.00
07/10/2022	ALBI On 02-November-23			Index Future	896.36	896.3740	896.3580	896.3740	0.00
07/10/2022	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/10/2022	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
07/10/2022	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/10/2022	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/10/2022	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/10/2022	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/10/2022	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/10/2022	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/10/2022	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/10/2022	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/10/2022	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/10/2022	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/10/2022	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/10/2022	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/10/2022	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/10/2022	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
07/10/2022	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/10/2022	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/10/2022	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/10/2022	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/10/2022	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
07/10/2022	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/10/2022	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/10/2022	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/10/2022	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/10/2022	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/10/2022	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/10/2022	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/10/2022	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/10/2022	ES33 On 03-November-22			Bond Future	12.51	71.7777	71.7885	71.7777	0.00
07/10/2022	ES33 On 02-February-23			Bond Future	12.70	73.1403	73.1502	73.1403	350.00
07/10/2022	ES33 On 04-May-23			Bond Future	12.86	70.8704	70.8798	70.8704	0.00
07/10/2022	ES33 On 03-August-23			Bond Future	13.03	72.3708	72.3802	72.3708	0.00
07/10/2022	ES33 On 02-November-23			Bond Future	13.21	70.1032	70.1128	70.1032	0.00
07/10/2022	ES42 On 03-November-22			Bond Future	12.78	69.8115	69.8497	69.8115	0.00
07/10/2022	ES42 On 02-February-23			Bond Future	12.94	71.1378	71.1755	71.1378	4,769.00
07/10/2022	ES42 On 04-May-23			Bond Future	13.09	68.3585	68.3963	68.3585	0.00
07/10/2022	ES42 On 03-August-23			Bond Future	13.24	69.8068	69.8452	69.8068	0.00
07/10/2022	ES42 On 02-November-23			Bond Future	13.40	67.0183	67.0574	67.0183	0.00
07/10/2022	GOVI On 03-November-22			GOVI	815.56	815.5460	815.5560	815.5460	854.00
07/10/2022	GOVI On 03-November-22	0000000	Call	GOVI	0	0	0	0	0.00
07/10/2022	GOVI On 03-November-22	0000000	Call	GOVI	0	0	0	0	0.00
07/10/2022	GOVI On 03-November-22	0000000	Call	GOVI	0	0	0	0	0.00
07/10/2022	GOVI On 03-November-22	0000000	Put	GOVI	48640	5	5	5	0.00
07/10/2022	GOVI On 03-November-22	0000000	Put	GOVI	48540	5	5	5	0.00
07/10/2022	GOVI On 03-November-22	0000000	Put	GOVI	48740	5	5	5	0.00
07/10/2022	GOVI On 02-February-23			GOVI	830.82	830.8270	830.8240	830.8270	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
07/10/2022	GOVI On 02-February-23	0000000	Call	GOVI	0	0	0	0	0.00
07/10/2022	GOVI On 02-February-23	0000000	Call	GOVI	0	0	0	0	0.00
07/10/2022	GOVI On 02-February-23	0000000	Call	GOVI	0	0	0	0	0.00
07/10/2022	GOVI On 02-February-23	0000000	Put	GOVI	200060	20	20	20	0.00
07/10/2022	GOVI On 02-February-23	0000000	Put	GOVI	199960	20	20	20	0.00
07/10/2022	GOVI On 02-February-23	0000000	Put	GOVI	200160	20	20	20	0.00
07/10/2022	GOVI On 04-May-23			GOVI	847.94	847.9510	847.9410	847.9510	0.00
07/10/2022	GOVI On 04-May-23	0000000	Call	GOVI	0	0	0	0	0.00
07/10/2022	GOVI On 04-May-23	0000000	Call	GOVI	0	0	0	0	0.00
07/10/2022	GOVI On 04-May-23	0000000	Call	GOVI	0	0	0	0	0.00
07/10/2022	GOVI On 04-May-23	0000000	Put	GOVI	49290	5	5	5	0.00
07/10/2022	GOVI On 04-May-23	0000000	Put	GOVI	49190	5	5	5	0.00
07/10/2022	GOVI On 04-May-23	0000000	Put	GOVI	49390	5	5	5	0.00
07/10/2022	GOVI On 03-August-23			GOVI	865.68	865.6880	865.6750	865.6880	0.00
07/10/2022	GOVI On 03-August-23	0000000	Call	GOVI	284450	28	28	28	0.00
07/10/2022	GOVI On 03-August-23	0000000	Call	GOVI	284650	28	28	28	0.00
07/10/2022	GOVI On 03-August-23	0000000	Call	GOVI	284550	28	28	28	0.00
07/10/2022	GOVI On 03-August-23	0000000	Put	GOVI	0	0	0	0	0.00
07/10/2022	GOVI On 03-August-23	0000000	Put	GOVI	0	0	0	0	0.00
07/10/2022	GOVI On 03-August-23	0000000	Put	GOVI	0	0	0	0	0.00
07/10/2022	GOVI On 02-November-23			GOVI	883.76	883.7760	883.7610	883.7760	0.00
07/10/2022	GOVI On 02-November-23	0000000	Call	GOVI	0	0	0	0	0.00
07/10/2022	GOVI On 02-November-23	0000000	Call	GOVI	0	0	0	0	0.00
07/10/2022	GOVI On 02-November-23	0000000	Call	GOVI	0	0	0	0	0.00
07/10/2022	GOVI On 02-November-23	0000000	Put	GOVI	20490	2	2	2	0.00
07/10/2022	GOVI On 02-November-23	0000000	Put	GOVI	20590	2	2	2	0.00
07/10/2022	GOVI On 02-November-23	0000000	Put	GOVI	20390	2	2	2	0.00
07/10/2022	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
07/10/2022	IGOV On 03-November-22			Index Future	319.46	318.7040	319.4590	318.7040	702.00
07/10/2022	IGOV On 02-February-23			Index Future	325.52	324.7540	325.5190	324.7540	0.00
07/10/2022	IGOV On 04-May-23			Index Future	332.30	331.5250	332.3020	331.5250	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
07/10/2022	IGOV On 03-August-23			Index Future	339.33	338.5350	339.3280	338.5350	0.00
07/10/2022	IGOV On 02-November-23			Index Future	346.49	345.6810	346.4910	345.6810	0.00
07/10/2022	IS05 On 20-December-22			Interest Rate Swap	94.06	94.0600	94.0600	94.0600	0.00
07/10/2022	IS05 On 22-March-23			Interest Rate Swap	86.54	86.5400	86.5400	86.5400	0.00
07/10/2022	IS05 On 20-June-23			Interest Rate Swap	92.17	92.1700	92.1700	92.1700	0.00
07/10/2022	IS05 On 19-September-23			Interest Rate Swap	94.88	94.8800	94.8800	94.8800	0.00
07/10/2022	IS10 On 17-December-25			Interest Rate Swap	80.28	80.2800	80.2800	80.2800	0.00
07/10/2022	IS10 On 16-March-26			Interest Rate Swap	76.82	76.8200	76.8200	76.8200	0.00
07/10/2022	IS10 On 15-June-26			Interest Rate Swap	75.24	75.2400	75.2400	75.2400	0.00
07/10/2022	IS10 On 21-September-26			Interest Rate Swap	77.27	77.2700	77.2700	77.2700	0.00
07/10/2022	IS10 On 21-December-26			Interest Rate Swap	81.30	81.3000	81.3000	81.3000	0.00
07/10/2022	IS10 On 15-March-27			Interest Rate Swap	79.80	79.8000	79.8000	79.8000	0.00
07/10/2022	IS10 On 21-June-27			Interest Rate Swap	81.86	81.8600	81.8600	81.8600	0.00
07/10/2022	IS10 On 20-September-27			Interest Rate Swap	87.61	87.6100	87.6100	87.6100	0.00
07/10/2022	IS10 On 20-December-27			Interest Rate Swap	87.94	87.9400	87.9400	87.9400	0.00
07/10/2022	IS10 On 22-March-28			Interest Rate Swap	80.89	80.8900	80.8900	80.8900	0.00
07/10/2022	IS10 On 20-June-28			Interest Rate Swap	88.68	88.6800	88.6800	88.6800	0.00
07/10/2022	IS10 On 19-September-28			Interest Rate Swap	92.02	92.0200	92.0200	92.0200	0.00
07/10/2022	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	0.1077	0.1077	0.00
07/10/2022	JBAF On 19-October-22			Jibar Tradeable Future	6.48	93.5250	93.5250	93.5250	0.00
07/10/2022	JBAF On 16-November-22			Jibar Tradeable Future	6.53	93.4800	93.4700	93.4800	0.00
07/10/2022	JBAF On 21-December-22			Jibar Tradeable Future	7.34	93.5450	92.6600	93.5450	68.00
07/10/2022	JBAF On 18-January-23			Jibar Tradeable Future	7.38	92.6500	92.6200	92.6500	0.00
07/10/2022	JBAF On 15-February-23			Jibar Tradeable Future	7.86	92.1900	92.1400	92.1900	0.00
07/10/2022	JBAF On 15-March-23			Jibar Tradeable Future	7.92	92.1450	92.0850	92.1450	0.00
07/10/2022	JBAF On 21-June-23			Jibar Tradeable Future	8.18	91.9000	91.8200	91.9000	0.00
07/10/2022	JBAF On 20-September-23			Jibar Tradeable Future	8.27	91.7950	91.7300	91.7950	75.00
07/10/2022	JBAF On 20-December-23			Jibar Tradeable Future	8.25	91.8150	91.7550	91.8150	272.00
07/10/2022	JBAF On 20-March-24			Jibar Tradeable Future	8.36	91.7550	91.6450	91.7550	0.00
07/10/2022	JBAF On 19-June-24			Jibar Tradeable Future	8.32	91.8600	91.6800	91.8600	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
07/10/2022	JBAF On 18-September-24			Jibar Tradeable Future	8.37	91.7350	91.6350	91.7350	0.00
07/10/2022	R023 On 03-November-22			Bond Future	7.23	101.6153	101.6202	101.6153	11,802.00
07/10/2022	R023 On 03-November-22	0000000	Call	Bond Future	0	0	0	0	0.00
07/10/2022	R023 On 03-November-22	0000000	Call	Bond Future	0	0	0	0	0.00
07/10/2022	R023 On 03-November-22	0000000	Call	Bond Future	0	0	0	0	0.00
07/10/2022	R023 On 03-November-22	0000000	Put	Bond Future	297	0	0	0	0.00
07/10/2022	R023 On 03-November-22	0000000	Put	Bond Future	300	0	0	0	0.00
07/10/2022	R023 On 03-November-22	0000000	Put	Bond Future	294	0	0	0	0.00
07/10/2022	R035 On 03-November-22			Bond Future	11.53	84.3525	84.4495	84.3525	63,733.00
07/10/2022	R035 On 03-November-22	0000000	Call	Bond Future	0	0	0	0	582.00
07/10/2022	R035 On 03-November-22	0000000	Call	Bond Future	7	0	0	0	976.00
07/10/2022	R035 On 03-November-22	0000000	Call	Bond Future	413	0	0	0	0.00
07/10/2022	R035 On 03-November-22	0000000	Call	Bond Future	428	0	0	0	0.00
07/10/2022	R035 On 03-November-22	0000000	Call	Bond Future	33	0	0	0	0.00
07/10/2022	R035 On 03-November-22	0000000	Call	Bond Future	443	0	0	0	0.00
07/10/2022	R035 On 03-November-22	0000000	Call	Bond Future	6246	6	6	6	0.00
07/10/2022	R035 On 03-November-22	0000000	Call	Bond Future	246	0	0	0	0.00
07/10/2022	R035 On 03-November-22	0000000	Call	Bond Future	310	0	0	0	976.00
07/10/2022	R035 On 03-November-22	0000000	Put	Bond Future	3372	3	3	3	582.00
07/10/2022	R035 On 03-November-22	0000000	Put	Bond Future	55	0	0	0	976.00
07/10/2022	R035 On 03-November-22	0000000	Put	Bond Future	2619	3	3	3	0.00
07/10/2022	R035 On 03-November-22	0000000	Put	Bond Future	5725	6	6	6	582.00
07/10/2022	R035 On 03-November-22	0000000	Put	Bond Future	2663	3	3	3	0.00
07/10/2022	R035 On 03-November-22	0000000	Put	Bond Future	3078	3	3	3	0.00
07/10/2022	R035 On 03-November-22	0000000	Put	Bond Future	2708	3	3	3	0.00
07/10/2022	R035 On 03-November-22	0000000	Put	Bond Future	7406	8	7	8	0.00
07/10/2022	R035 On 03-November-22	0000000	Put	Bond Future	10551	11	11	11	0.00
07/10/2022	R035 On 02-February-23			Bond Future	11.68	85.9331	86.0305	85.9331	108,831.00
07/10/2022	R035 On 02-February-23	0000000	Call	Bond Future	3809	4	4	4	0.00
07/10/2022	R035 On 02-February-23	0000000	Call	Bond Future	8604	9	9	9	0.00
07/10/2022	R035 On 02-February-23	0000000	Call	Bond Future	1319	1	1	1	976.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
07/10/2022	R035 On 02-February-23	0000000	Call	Bond Future	1338	1	1	1	0.00
07/10/2022	R035 On 02-February-23	0000000	Call	Bond Future	993	1	1	1	0.00
07/10/2022	R035 On 02-February-23	0000000	Call	Bond Future	1008	1	1	1	0.00
07/10/2022	R035 On 02-February-23	0000000	Call	Bond Future	399	0	0	0	976.00
07/10/2022	R035 On 02-February-23	0000000	Call	Bond Future	702	1	1	1	388.00
07/10/2022	R035 On 02-February-23	0000000	Call	Bond Future	3675	4	4	4	0.00
07/10/2022	R035 On 02-February-23	0000000	Call	Bond Future	1024	1	1	1	0.00
07/10/2022	R035 On 02-February-23	0000000	Call	Bond Future	155	0	0	0	582.00
07/10/2022	R035 On 02-February-23	0000000	Call	Bond Future	724	1	1	1	0.00
07/10/2022	R035 On 02-February-23	0000000	Call	Bond Future	659	1	1	1	0.00
07/10/2022	R035 On 02-February-23	0000000	Call	Bond Future	168	0	0	0	0.00
07/10/2022	R035 On 02-February-23	0000000	Call	Bond Future	183	0	0	0	388.00
07/10/2022	R035 On 02-February-23	0000000	Put	Bond Future	11005	11	11	11	0.00
07/10/2022	R035 On 02-February-23	0000000	Put	Bond Future	6950	7	7	7	0.00
07/10/2022	R035 On 02-February-23	0000000	Put	Bond Future	6747	7	7	7	0.00
07/10/2022	R035 On 02-February-23	0000000	Put	Bond Future	6646	7	7	7	582.00
07/10/2022	R035 On 02-February-23	0000000	Put	Bond Future	8566	9	9	9	0.00
07/10/2022	R035 On 02-February-23	0000000	Put	Bond Future	11508	12	12	12	0.00
07/10/2022	R035 On 02-February-23	0000000	Put	Bond Future	5613	6	6	6	0.00
07/10/2022	R035 On 02-February-23	0000000	Put	Bond Future	635	1	1	1	976.00
07/10/2022	R035 On 02-February-23	0000000	Put	Bond Future	11256	11	11	11	0.00
07/10/2022	R035 On 02-February-23	0000000	Put	Bond Future	5657	6	6	6	0.00
07/10/2022	R035 On 02-February-23	0000000	Put	Bond Future	5701	6	6	6	0.00
07/10/2022	R035 On 02-February-23	0000000	Put	Bond Future	4857	5	5	5	582.00
07/10/2022	R035 On 02-February-23	0000000	Put	Bond Future	4897	5	5	5	0.00
07/10/2022	R035 On 02-February-23	0000000	Put	Bond Future	2142	2	2	2	388.00
07/10/2022	R035 On 02-February-23	0000000	Put	Bond Future	2224	2	2	2	0.00
07/10/2022	R035 On 04-May-23			Bond Future	11.79	83.2002	83.2988	83.2002	0.00
07/10/2022	R035 On 04-May-23	0000000	Call	Bond Future	2302	2	2	2	0.00
07/10/2022	R035 On 04-May-23	0000000	Call	Bond Future	493	0	0	0	388.00
07/10/2022	R035 On 04-May-23	0000000	Call	Bond Future	989	1	1	1	491.00
07/10/2022	R035 On 04-May-23	0000000	Call	Bond Future	5928	6	6	6	0.00
07/10/2022	R035 On 04-May-23	0000000	Call	Bond Future	2194	2	2	2	491.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
07/10/2022	R035 On 04-May-23	0000000	Call	Bond Future	2259	2	2	2	0.00
07/10/2022	R035 On 04-May-23	0000000	Call	Bond Future	2280	2	2	2	0.00
07/10/2022	R035 On 04-May-23	0000000	Call	Bond Future	1205	1	1	1	388.00
07/10/2022	R035 On 04-May-23	0000000	Call	Bond Future	8546	8	9	8	0.00
07/10/2022	R035 On 04-May-23	0000000	Put	Bond Future	1474	2	1	2	491.00
07/10/2022	R035 On 04-May-23	0000000	Put	Bond Future	8099	8	8	8	0.00
07/10/2022	R035 On 04-May-23	0000000	Put	Bond Future	2416	2	2	2	388.00
07/10/2022	R035 On 04-May-23	0000000	Put	Bond Future	5520	6	6	6	0.00
07/10/2022	R035 On 04-May-23	0000000	Put	Bond Future	8992	9	9	9	0.00
07/10/2022	R035 On 04-May-23	0000000	Put	Bond Future	12139	12	12	12	0.00
07/10/2022	R035 On 04-May-23	0000000	Put	Bond Future	5701	6	6	6	0.00
07/10/2022	R035 On 04-May-23	0000000	Put	Bond Future	5592	6	6	6	0.00
07/10/2022	R035 On 04-May-23	0000000	Put	Bond Future	5556	6	6	6	0.00
07/10/2022	R035 On 03-August-23			Bond Future	11.92	84.9426	85.0430	84.9426	0.00
07/10/2022	R035 On 03-August-23	0000000	Call	Bond Future	4226	4	4	4	0.00
07/10/2022	R035 On 03-August-23	0000000	Call	Bond Future	4255	4	4	4	0.00
07/10/2022	R035 On 03-August-23	0000000	Call	Bond Future	4284	4	4	4	0.00
07/10/2022	R035 On 03-August-23	0000000	Put	Bond Future	3836	4	4	4	0.00
07/10/2022	R035 On 03-August-23	0000000	Put	Bond Future	3860	4	4	4	0.00
07/10/2022	R035 On 03-August-23	0000000	Put	Bond Future	3884	4	4	4	0.00
07/10/2022	R035 On 02-November-23			Bond Future	12.05	82.2117	82.3141	82.2117	0.00
07/10/2022	R035 On 02-November-23	0000000	Call	Bond Future	2432	2	2	2	0.00
07/10/2022	R035 On 02-November-23	0000000	Call	Bond Future	2391	2	2	2	0.00
07/10/2022	R035 On 02-November-23	0000000	Call	Bond Future	2411	2	2	2	0.00
07/10/2022	R035 On 02-November-23	0000000	Put	Bond Future	5795	6	6	6	0.00
07/10/2022	R035 On 02-November-23	0000000	Put	Bond Future	5830	6	6	6	0.00
07/10/2022	R035 On 02-November-23	0000000	Put	Bond Future	5760	6	6	6	0.00
07/10/2022	R186 On 03-November-22			Bond Future	9.24	108.3462	108.2296	108.3462	64,222.00
07/10/2022	R186 On 03-November-22	0000000	Call	Bond Future	0	0	0	0	4,310.00
07/10/2022	R186 On 03-November-22	0000000	Call	Bond Future	222	0	0	0	0.00
07/10/2022	R186 On 03-November-22	0000000	Call	Bond Future	21	0	0	0	0.00
07/10/2022	R186 On 03-November-22	0000000	Call	Bond Future	19	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
07/10/2022	R186 On 03-November-22	0000000	Call	Bond Future	17	0	0	0	0.00
07/10/2022	R186 On 03-November-22	0000000	Put	Bond Future	2506	2	3	2	0.00
07/10/2022	R186 On 03-November-22	0000000	Put	Bond Future	2472	2	2	2	0.00
07/10/2022	R186 On 03-November-22	0000000	Put	Bond Future	1370	1	1	1	4,310.00
07/10/2022	R186 On 03-November-22	0000000	Put	Bond Future	2438	2	2	2	0.00
07/10/2022	R186 On 03-November-22	0000000	Put	Bond Future	3562	3	4	3	0.00
07/10/2022	R186 On 02-February-23			Bond Future	9.37	105.0758	104.9552	105.0758	3,142.00
07/10/2022	R186 On 02-February-23	0000000	Call	Bond Future	386	0	0	0	0.00
07/10/2022	R186 On 02-February-23	0000000	Call	Bond Future	380	0	0	0	0.00
07/10/2022	R186 On 02-February-23	0000000	Call	Bond Future	374	0	0	0	0.00
07/10/2022	R186 On 02-February-23	0000000	Put	Bond Future	3869	4	4	4	0.00
07/10/2022	R186 On 02-February-23	0000000	Put	Bond Future	3841	4	4	4	0.00
07/10/2022	R186 On 02-February-23	0000000	Put	Bond Future	3813	4	4	4	0.00
07/10/2022	R186 On 04-May-23			Bond Future	9.46	107.2450	107.1209	107.2450	0.00
07/10/2022	R186 On 04-May-23	0000000	Call	Bond Future	956	1	1	1	0.00
07/10/2022	R186 On 04-May-23	0000000	Call	Bond Future	946	1	1	1	0.00
07/10/2022	R186 On 04-May-23	0000000	Call	Bond Future	967	1	1	1	0.00
07/10/2022	R186 On 04-May-23	0000000	Put	Bond Future	2902	3	3	3	0.00
07/10/2022	R186 On 04-May-23	0000000	Put	Bond Future	2923	3	3	3	0.00
07/10/2022	R186 On 04-May-23	0000000	Put	Bond Future	2881	3	3	3	0.00
07/10/2022	R186 On 03-August-23			Bond Future	9.54	104.1836	104.0565	104.1836	0.00
07/10/2022	R186 On 03-August-23	0000000	Call	Bond Future	2407	2	2	2	0.00
07/10/2022	R186 On 03-August-23	0000000	Call	Bond Future	2373	2	2	2	0.00
07/10/2022	R186 On 03-August-23	0000000	Call	Bond Future	2390	2	2	2	0.00
07/10/2022	R186 On 03-August-23	0000000	Put	Bond Future	1825	2	2	2	0.00
07/10/2022	R186 On 03-August-23	0000000	Put	Bond Future	1837	2	2	2	0.00
07/10/2022	R186 On 03-August-23	0000000	Put	Bond Future	1814	2	2	2	0.00
07/10/2022	R186 On 02-November-23			Bond Future	9.64	106.3615	106.2317	106.3615	0.00
07/10/2022	R186 On 02-November-23	0000000	Call	Bond Future	3434	4	3	4	0.00
07/10/2022	R186 On 02-November-23	0000000	Call	Bond Future	1697	2	2	2	0.00
07/10/2022	R186 On 02-November-23	0000000	Call	Bond Future	1711	2	2	2	0.00
07/10/2022	R186 On 02-November-23	0000000	Call	Bond Future	1726	2	2	2	0.00
07/10/2022	R186 On 02-November-23	0000000	Call	Bond Future	1389	1	1	1	1,715.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
07/10/2022	R186 On 02-November-23	0000000	Put	Bond Future	2376	2	2	2	0.00
07/10/2022	R186 On 02-November-23	0000000	Put	Bond Future	2388	2	2	2	0.00
07/10/2022	R186 On 02-November-23	0000000	Put	Bond Future	2717	3	3	3	0.00
07/10/2022	R186 On 02-November-23	0000000	Put	Bond Future	2401	2	2	2	0.00
07/10/2022	R186 On 02-November-23	0000000	Put	Bond Future	1374	1	1	1	1,715.00
07/10/2022	R197 On 03-November-22			Bond Future	335.71	335.7702	335.7085	335.7702	753.00
07/10/2022	R197 On 02-February-23			Bond Future	333.17	333.2348	333.1664	333.2348	79.00
07/10/2022	R197 On 04-May-23			Bond Future	340.11	340.1866	340.1137	340.1866	0.00
07/10/2022	R197 On 03-August-23			Bond Future	338.13	338.2078	338.1336	338.2078	0.00
07/10/2022	R197 On 02-November-23			Bond Future	345.27	345.3492	345.2733	345.3492	0.00
07/10/2022	R202 On 03-November-22			Bond Future	248.59	247.9283	248.5895	247.9283	6,133.00
07/10/2022	R202 On 02-February-23			Bond Future	248.57	247.9025	248.5724	247.9025	541.00
07/10/2022	R202 On 04-May-23			Bond Future	253.75	253.0732	253.7546	253.0732	0.00
07/10/2022	R202 On 03-August-23			Bond Future	254.25	253.5526	254.2484	253.5526	0.00
07/10/2022	R202 On 02-November-23			Bond Future	259.62	258.9062	259.6165	258.9062	0.00
07/10/2022	R209 On 03-November-22			Bond Future	11.54	65.0077	65.0161	65.0077	18,269.00
07/10/2022	R209 On 03-November-22	0000000	Call	Bond Future	1	0	0	0	6,750.00
07/10/2022	R209 On 03-November-22	0000000	Call	Bond Future	1011	1	1	1	1,136.00
07/10/2022	R209 On 03-November-22	0000000	Call	Bond Future	219	0	0	0	0.00
07/10/2022	R209 On 03-November-22	0000000	Call	Bond Future	17	0	0	0	0.00
07/10/2022	R209 On 03-November-22	0000000	Call	Bond Future	139	0	0	0	1,136.00
07/10/2022	R209 On 03-November-22	0000000	Call	Bond Future	210	0	0	0	0.00
07/10/2022	R209 On 03-November-22	0000000	Call	Bond Future	228	0	0	0	0.00
07/10/2022	R209 On 03-November-22	0000000	Call	Bond Future	0	0	0	0	6,000.00
07/10/2022	R209 On 03-November-22	0000000	Call	Bond Future	0	0	0	0	0.00
07/10/2022	R209 On 03-November-22	0000000	Call	Bond Future	237	0	0	0	0.00
07/10/2022	R209 On 03-November-22	0000000	Call	Bond Future	2586	3	3	3	0.00
07/10/2022	R209 On 03-November-22	0000000	Put	Bond Future	368	0	0	0	6,750.00
07/10/2022	R209 On 03-November-22	0000000	Put	Bond Future	2829	3	3	3	0.00
07/10/2022	R209 On 03-November-22	0000000	Put	Bond Future	5461	5	5	5	0.00
07/10/2022	R209 On 03-November-22	0000000	Put	Bond Future	3415	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
07/10/2022	R209 On 03-November-22	0000000	Put	Bond Future	11301	11	11	11	0.00
07/10/2022	R209 On 03-November-22	0000000	Put	Bond Future	12870	13	13	13	0.00
07/10/2022	R209 On 03-November-22	0000000	Put	Bond Future	2872	3	3	3	0.00
07/10/2022	R209 On 03-November-22	0000000	Put	Bond Future	2959	3	3	3	5,000.00
07/10/2022	R209 On 03-November-22	0000000	Put	Bond Future	2915	3	3	3	0.00
07/10/2022	R209 On 03-November-22	0000000	Put	Bond Future	1210	1	1	1	0.00
07/10/2022	R209 On 03-November-22	0000000	Put	Bond Future	8291	8	8	8	6,000.00
07/10/2022	R209 On 02-February-23			Bond Future	11.67	66.2258	66.2332	66.2258	2,066.00
07/10/2022	R209 On 02-February-23	0000000	Call	Bond Future	790	1	1	1	0.00
07/10/2022	R209 On 02-February-23	0000000	Call	Bond Future	777	1	1	1	0.00
07/10/2022	R209 On 02-February-23	0000000	Call	Bond Future	764	1	1	1	0.00
07/10/2022	R209 On 02-February-23	0000000	Put	Bond Future	5216	5	5	5	0.00
07/10/2022	R209 On 02-February-23	0000000	Put	Bond Future	5297	5	5	5	0.00
07/10/2022	R209 On 02-February-23	0000000	Put	Bond Future	5256	5	5	5	0.00
07/10/2022	R209 On 04-May-23			Bond Future	11.78	64.4390	64.4460	64.4390	3,450.00
07/10/2022	R209 On 04-May-23	0000000	Call	Bond Future	1832	2	2	2	0.00
07/10/2022	R209 On 04-May-23	0000000	Call	Bond Future	1639	2	2	2	0.00
07/10/2022	R209 On 04-May-23	0000000	Call	Bond Future	5340	5	5	5	0.00
07/10/2022	R209 On 04-May-23	0000000	Call	Bond Future	1796	2	2	2	0.00
07/10/2022	R209 On 04-May-23	0000000	Call	Bond Future	1814	2	2	2	0.00
07/10/2022	R209 On 04-May-23	0000000	Call	Bond Future	529	1	1	1	8,500.00
07/10/2022	R209 On 04-May-23	0000000	Put	Bond Future	9893	10	10	10	0.00
07/10/2022	R209 On 04-May-23	0000000	Put	Bond Future	5178	5	5	5	0.00
07/10/2022	R209 On 04-May-23	0000000	Put	Bond Future	5212	5	5	5	0.00
07/10/2022	R209 On 04-May-23	0000000	Put	Bond Future	2016	2	2	2	8,500.00
07/10/2022	R209 On 04-May-23	0000000	Put	Bond Future	5520	6	6	6	11,000.00
07/10/2022	R209 On 04-May-23	0000000	Put	Bond Future	5145	5	5	5	0.00
07/10/2022	R209 On 03-August-23			Bond Future	11.89	65.7887	65.7956	65.7887	0.00
07/10/2022	R209 On 03-August-23	0000000	Call	Bond Future	3777	4	4	4	0.00
07/10/2022	R209 On 03-August-23	0000000	Call	Bond Future	3751	4	4	4	0.00
07/10/2022	R209 On 03-August-23	0000000	Call	Bond Future	3726	4	4	4	0.00
07/10/2022	R209 On 03-August-23	0000000	Put	Bond Future	3477	3	3	3	0.00
07/10/2022	R209 On 03-August-23	0000000	Put	Bond Future	3520	4	4	4	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
07/10/2022	R209 On 03-August-23	0000000	Put	Bond Future	3498	4	3	4	0.00
07/10/2022	R209 On 02-November-23			Bond Future	12.00	64.0116	64.0185	64.0116	0.00
07/10/2022	R209 On 02-November-23	0000000	Call	Bond Future	2091	2	2	2	0.00
07/10/2022	R209 On 02-November-23	0000000	Call	Bond Future	2072	2	2	2	0.00
07/10/2022	R209 On 02-November-23	0000000	Call	Bond Future	2054	2	2	2	0.00
07/10/2022	R209 On 02-November-23	0000000	Put	Bond Future	5271	5	5	5	0.00
07/10/2022	R209 On 02-November-23	0000000	Put	Bond Future	5240	5	5	5	0.00
07/10/2022	R209 On 02-November-23	0000000	Put	Bond Future	5208	5	5	5	0.00
07/10/2022	R210 On 03-November-22			Bond Future	226.64	225.7526	226.6408	225.7526	357.00
07/10/2022	R210 On 02-February-23			Bond Future	230.94	230.0384	230.9397	230.0384	372.00
07/10/2022	R210 On 04-May-23			Bond Future	232.65	231.7318	232.6502	231.7318	0.00
07/10/2022	R210 On 03-August-23			Bond Future	237.57	236.6334	237.5706	236.6334	0.00
07/10/2022	R210 On 02-November-23			Bond Future	239.37	238.4151	239.3746	238.4151	0.00
07/10/2022	R213 On 03-November-22			Bond Future	11.03	79.7422	79.7514	79.7422	33,626.00
07/10/2022	R213 On 03-November-22	0000000	Call	Bond Future	0	0	0	0	200.00
07/10/2022	R213 On 03-November-22	0000000	Call	Bond Future	0	0	0	0	0.00
07/10/2022	R213 On 03-November-22	0000000	Call	Bond Future	49	0	0	0	0.00
07/10/2022	R213 On 03-November-22	0000000	Call	Bond Future	0	0	0	0	0.00
07/10/2022	R213 On 03-November-22	0000000	Call	Bond Future	4	0	0	0	0.00
07/10/2022	R213 On 03-November-22	0000000	Call	Bond Future	41	0	0	0	0.00
07/10/2022	R213 On 03-November-22	0000000	Call	Bond Future	0	0	0	0	476.00
07/10/2022	R213 On 03-November-22	0000000	Call	Bond Future	45	0	0	0	0.00
07/10/2022	R213 On 03-November-22	0000000	Call	Bond Future	37	0	0	0	0.00
07/10/2022	R213 On 03-November-22	0000000	Put	Bond Future	3042	3	3	3	0.00
07/10/2022	R213 On 03-November-22	0000000	Put	Bond Future	3130	3	3	3	200.00
07/10/2022	R213 On 03-November-22	0000000	Put	Bond Future	9029	9	9	9	0.00
07/10/2022	R213 On 03-November-22	0000000	Put	Bond Future	3086	3	3	3	0.00
07/10/2022	R213 On 03-November-22	0000000	Put	Bond Future	3968	4	4	4	476.00
07/10/2022	R213 On 03-November-22	0000000	Put	Bond Future	4996	5	5	5	200.00
07/10/2022	R213 On 03-November-22	0000000	Put	Bond Future	2998	3	3	3	0.00
07/10/2022	R213 On 03-November-22	0000000	Put	Bond Future	5694	6	6	6	476.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
07/10/2022	R213 On 03-November-22	0000000	Put	Bond Future	9345	9	9	9	0.00
07/10/2022	R213 On 02-February-23			Bond Future	11.18	81.2364	81.2444	81.2364	0.00
07/10/2022	R213 On 02-February-23	0000000	Call	Bond Future	850	1	1	1	912.00
07/10/2022	R213 On 02-February-23	0000000	Call	Bond Future	619	1	1	1	0.00
07/10/2022	R213 On 02-February-23	0000000	Call	Bond Future	113	0	0	0	476.00
07/10/2022	R213 On 02-February-23	0000000	Call	Bond Future	611	1	1	1	0.00
07/10/2022	R213 On 02-February-23	0000000	Call	Bond Future	754	1	1	1	0.00
07/10/2022	R213 On 02-February-23	0000000	Call	Bond Future	628	1	1	1	0.00
07/10/2022	R213 On 02-February-23	0000000	Call	Bond Future	5156	5	5	5	0.00
07/10/2022	R213 On 02-February-23	0000000	Call	Bond Future	458	0	0	0	0.00
07/10/2022	R213 On 02-February-23	0000000	Put	Bond Future	786	1	1	1	912.00
07/10/2022	R213 On 02-February-23	0000000	Put	Bond Future	5065	5	5	5	0.00
07/10/2022	R213 On 02-February-23	0000000	Put	Bond Future	4299	4	4	4	0.00
07/10/2022	R213 On 02-February-23	0000000	Put	Bond Future	4581	5	5	5	476.00
07/10/2022	R213 On 02-February-23	0000000	Put	Bond Future	5104	5	5	5	0.00
07/10/2022	R213 On 02-February-23	0000000	Put	Bond Future	9832	10	10	10	0.00
07/10/2022	R213 On 02-February-23	0000000	Put	Bond Future	5916	6	6	6	476.00
07/10/2022	R213 On 02-February-23	0000000	Put	Bond Future	5026	5	5	5	0.00
07/10/2022	R213 On 04-May-23			Bond Future	11.30	79.3582	79.3657	79.3582	0.00
07/10/2022	R213 On 04-May-23	0000000	Call	Bond Future	1764	2	2	2	0.00
07/10/2022	R213 On 04-May-23	0000000	Call	Bond Future	1748	2	2	2	0.00
07/10/2022	R213 On 04-May-23	0000000	Call	Bond Future	1781	2	2	2	0.00
07/10/2022	R213 On 04-May-23	0000000	Put	Bond Future	4240	4	4	4	0.00
07/10/2022	R213 On 04-May-23	0000000	Put	Bond Future	4297	4	4	4	0.00
07/10/2022	R213 On 04-May-23	0000000	Put	Bond Future	4268	4	4	4	0.00
07/10/2022	R213 On 03-August-23			Bond Future	11.43	81.0198	81.0272	81.0198	0.00
07/10/2022	R213 On 03-August-23	0000000	Call	Bond Future	3553	4	4	4	0.00
07/10/2022	R213 On 03-August-23	0000000	Call	Bond Future	3529	4	4	4	0.00
07/10/2022	R213 On 03-August-23	0000000	Call	Bond Future	3578	4	4	4	0.00
07/10/2022	R213 On 03-August-23	0000000	Put	Bond Future	2741	3	3	3	0.00
07/10/2022	R213 On 03-August-23	0000000	Put	Bond Future	2759	3	3	3	0.00
07/10/2022	R213 On 03-August-23	0000000	Put	Bond Future	2724	3	3	3	0.00
07/10/2022	R213 On 02-November-23			Bond Future	11.57	79.1589	79.1664	79.1589	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
07/10/2022	R213 On 02-November-23	0000000	Call	Bond Future	2090	2	2	2	0.00
07/10/2022	R213 On 02-November-23	0000000	Call	Bond Future	2071	2	2	2	0.00
07/10/2022	R213 On 02-November-23	0000000	Call	Bond Future	2108	2	2	2	0.00
07/10/2022	R213 On 02-November-23	0000000	Put	Bond Future	3934	4	4	4	0.00
07/10/2022	R213 On 02-November-23	0000000	Put	Bond Future	3983	4	4	4	0.00
07/10/2022	R213 On 02-November-23	0000000	Put	Bond Future	3959	4	4	4	0.00
07/10/2022	R214 On 03-November-22			Bond Future	11.66	62.4690	62.5033	62.4690	24,788.00
07/10/2022	R214 On 03-November-22	0000000	Call	Bond Future	501	1	1	1	0.00
07/10/2022	R214 On 03-November-22	0000000	Call	Bond Future	485	0	0	0	0.00
07/10/2022	R214 On 03-November-22	0000000	Call	Bond Future	469	0	0	0	0.00
07/10/2022	R214 On 03-November-22	0000000	Put	Bond Future	2091	2	2	2	0.00
07/10/2022	R214 On 03-November-22	0000000	Put	Bond Future	2129	2	2	2	0.00
07/10/2022	R214 On 03-November-22	0000000	Put	Bond Future	2167	2	2	2	0.00
07/10/2022	R214 On 02-February-23			Bond Future	11.79	63.6396	63.6734	63.6396	64,507.00
07/10/2022	R214 On 02-February-23	0000000	Call	Bond Future	1103	1	1	1	0.00
07/10/2022	R214 On 02-February-23	0000000	Call	Bond Future	2655	3	3	3	1,600.00
07/10/2022	R214 On 02-February-23	0000000	Call	Bond Future	1119	1	1	1	1,600.00
07/10/2022	R214 On 02-February-23	0000000	Call	Bond Future	1071	1	1	1	0.00
07/10/2022	R214 On 02-February-23	0000000	Call	Bond Future	1087	1	1	1	0.00
07/10/2022	R214 On 02-February-23	0000000	Put	Bond Future	4838	5	5	5	0.00
07/10/2022	R214 On 02-February-23	0000000	Put	Bond Future	4878	5	5	5	0.00
07/10/2022	R214 On 02-February-23	0000000	Put	Bond Future	2595	3	3	3	0.00
07/10/2022	R214 On 02-February-23	0000000	Put	Bond Future	4799	5	5	5	0.00
07/10/2022	R214 On 02-February-23	0000000	Put	Bond Future	4760	5	5	5	0.00
07/10/2022	R214 On 04-May-23			Bond Future	11.89	61.6525	61.6864	61.6525	0.00
07/10/2022	R214 On 04-May-23	0000000	Call	Bond Future	2278	2	2	2	0.00
07/10/2022	R214 On 04-May-23	0000000	Call	Bond Future	2257	2	2	2	0.00
07/10/2022	R214 On 04-May-23	0000000	Call	Bond Future	2236	2	2	2	0.00
07/10/2022	R214 On 04-May-23	0000000	Put	Bond Future	4962	5	5	5	0.00
07/10/2022	R214 On 04-May-23	0000000	Put	Bond Future	4930	5	5	5	0.00
07/10/2022	R214 On 04-May-23	0000000	Put	Bond Future	4898	5	5	5	0.00
07/10/2022	R214 On 03-August-23			Bond Future	11.99	62.9436	62.9781	62.9436	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
07/10/2022	R214 On 03-August-23	0000000	Call	Bond Future	4323	4	4	4	0.00
07/10/2022	R214 On 03-August-23	0000000	Call	Bond Future	4296	4	4	4	0.00
07/10/2022	R214 On 03-August-23	0000000	Call	Bond Future	4269	4	4	4	0.00
07/10/2022	R214 On 03-August-23	0000000	Put	Bond Future	3529	4	4	4	0.00
07/10/2022	R214 On 03-August-23	0000000	Put	Bond Future	3508	4	4	4	0.00
07/10/2022	R214 On 03-August-23	0000000	Put	Bond Future	3487	4	3	4	0.00
07/10/2022	R214 On 02-November-23			Bond Future	12.10	60.9588	60.9940	60.9588	0.00
07/10/2022	R214 On 02-November-23	0000000	Call	Bond Future	2597	3	3	3	0.00
07/10/2022	R214 On 02-November-23	0000000	Call	Bond Future	2557	3	3	3	0.00
07/10/2022	R214 On 02-November-23	0000000	Call	Bond Future	2577	3	3	3	0.00
07/10/2022	R214 On 02-November-23	0000000	Put	Bond Future	5789	6	6	6	0.00
07/10/2022	R214 On 02-November-23	0000000	Put	Bond Future	5822	6	6	6	0.00
07/10/2022	R214 On 02-November-23	0000000	Put	Bond Future	5756	6	6	6	0.00
07/10/2022	R248 On 03-November-22			Bond Future	11.67	77.9812	78.0235	77.9812	248,049.00
07/10/2022	R248 On 03-November-22	0000000	Call	Bond Future	0	0	0	0	0.00
07/10/2022	R248 On 03-November-22	0000000	Call	Bond Future	2289	2	2	2	0.00
07/10/2022	R248 On 03-November-22	0000000	Call	Bond Future	499	1	0	1	874.00
07/10/2022	R248 On 03-November-22	0000000	Call	Bond Future	516	1	1	1	0.00
07/10/2022	R248 On 03-November-22	0000000	Call	Bond Future	18	0	0	0	874.00
07/10/2022	R248 On 03-November-22	0000000	Call	Bond Future	534	1	1	1	0.00
07/10/2022	R248 On 03-November-22	0000000	Call	Bond Future	348	0	0	0	0.00
07/10/2022	R248 On 03-November-22	0000000	Call	Bond Future	32	0	0	0	0.00
07/10/2022	R248 On 03-November-22	0000000	Put	Bond Future	6728	7	7	7	0.00
07/10/2022	R248 On 03-November-22	0000000	Put	Bond Future	3477	4	3	4	0.00
07/10/2022	R248 On 03-November-22	0000000	Put	Bond Future	2946	3	3	3	0.00
07/10/2022	R248 On 03-November-22	0000000	Put	Bond Future	2896	3	3	3	0.00
07/10/2022	R248 On 03-November-22	0000000	Put	Bond Future	7461	8	7	8	0.00
07/10/2022	R248 On 03-November-22	0000000	Put	Bond Future	852	1	1	1	0.00
07/10/2022	R248 On 03-November-22	0000000	Put	Bond Future	12177	12	12	12	0.00
07/10/2022	R248 On 03-November-22	0000000	Put	Bond Future	2846	3	3	3	0.00
07/10/2022	R248 On 02-February-23			Bond Future	11.79	79.4793	79.5210	79.4793	945.00
07/10/2022	R248 On 02-February-23	0000000	Call	Bond Future	1388	1	1	1	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
07/10/2022	R248 On 02-February-23	0000000	Call	Bond Future	1308	1	1	1	0.00
07/10/2022	R248 On 02-February-23	0000000	Call	Bond Future	427	0	0	0	0.00
07/10/2022	R248 On 02-February-23	0000000	Call	Bond Future	1328	1	1	1	0.00
07/10/2022	R248 On 02-February-23	0000000	Call	Bond Future	1348	1	1	1	0.00
07/10/2022	R248 On 02-February-23	0000000	Call	Bond Future	2976	3	3	3	2,542.00
07/10/2022	R248 On 02-February-23	0000000	Call	Bond Future	1193	1	1	1	2,542.00
07/10/2022	R248 On 02-February-23	0000000	Put	Bond Future	6470	7	6	7	0.00
07/10/2022	R248 On 02-February-23	0000000	Put	Bond Future	6063	6	6	6	0.00
07/10/2022	R248 On 02-February-23	0000000	Put	Bond Future	5964	6	6	6	0.00
07/10/2022	R248 On 02-February-23	0000000	Put	Bond Future	3556	4	4	4	0.00
07/10/2022	R248 On 02-February-23	0000000	Put	Bond Future	6113	6	6	6	0.00
07/10/2022	R248 On 02-February-23	0000000	Put	Bond Future	10147	10	10	10	0.00
07/10/2022	R248 On 02-February-23	0000000	Put	Bond Future	6163	6	6	6	0.00
07/10/2022	R248 On 04-May-23			Bond Future	11.89	76.6576	76.6996	76.6576	0.00
07/10/2022	R248 On 04-May-23	0000000	Call	Bond Future	2694	3	3	3	0.00
07/10/2022	R248 On 04-May-23	0000000	Call	Bond Future	2720	3	3	3	0.00
07/10/2022	R248 On 04-May-23	0000000	Call	Bond Future	2746	3	3	3	0.00
07/10/2022	R248 On 04-May-23	0000000	Put	Bond Future	6256	6	6	6	0.00
07/10/2022	R248 On 04-May-23	0000000	Put	Bond Future	6297	6	6	6	0.00
07/10/2022	R248 On 04-May-23	0000000	Put	Bond Future	6338	6	6	6	0.00
07/10/2022	R248 On 03-August-23			Bond Future	12.00	78.2255	78.2680	78.2255	0.00
07/10/2022	R248 On 03-August-23	0000000	Call	Bond Future	4971	5	5	5	0.00
07/10/2022	R248 On 03-August-23	0000000	Call	Bond Future	5004	5	5	5	0.00
07/10/2022	R248 On 03-August-23	0000000	Call	Bond Future	5038	5	5	5	0.00
07/10/2022	R248 On 03-August-23	0000000	Put	Bond Future	4383	4	4	4	0.00
07/10/2022	R248 On 03-August-23	0000000	Put	Bond Future	4410	4	4	4	0.00
07/10/2022	R248 On 03-August-23	0000000	Put	Bond Future	4437	4	4	4	0.00
07/10/2022	R248 On 02-November-23			Bond Future	12.11	75.4371	75.4805	75.4371	0.00
07/10/2022	R248 On 02-November-23	0000000	Call	Bond Future	2910	3	3	3	0.00
07/10/2022	R248 On 02-November-23	0000000	Call	Bond Future	2862	3	3	3	0.00
07/10/2022	R248 On 02-November-23	0000000	Call	Bond Future	2886	3	3	3	0.00
07/10/2022	R248 On 02-November-23	0000000	Put	Bond Future	6775	7	7	7	0.00
07/10/2022	R248 On 02-November-23	0000000	Put	Bond Future	6858	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
07/10/2022	R248 On 02-November-23	0000000	Put	Bond Future	6816	7	7	7	0.00
