



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: 06/12/2022 TO: 06/12/2022

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
06/12/2022	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/12/2022	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/12/2022	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/12/2022	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/12/2022	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/12/2022	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/12/2022	2025 On 02-February-23			Bond Future	165.33	165.4029	165.3325	165.4029	6,278.00
06/12/2022	2025 On 04-May-23			Bond Future	168.62	168.6910	168.6219	168.6910	0.00
06/12/2022	2025 On 03-August-23			Bond Future	170.38	170.3785	170.3833	170.3785	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
06/12/2022	2025 On 02-November-23			Bond Future	174.01	173.8585	174.0081	173.8585	0.00
06/12/2022	2025 On 01-February-24			Bond Future	175.76	175.4676	175.7579	175.4676	0.00
06/12/2022	2029 On 02-February-23			Bond Future	117.60	117.3962	117.6020	117.3962	1,496.00
06/12/2022	2029 On 04-May-23			Bond Future	118.65	118.4348	118.6468	118.4348	0.00
06/12/2022	2029 On 03-August-23			Bond Future	121.11	120.8452	121.1147	120.8452	0.00
06/12/2022	2029 On 02-November-23			Bond Future	122.36	121.9841	122.3613	121.9841	0.00
06/12/2022	2029 On 01-February-24			Bond Future	124.85	124.3658	124.8472	124.3658	0.00
06/12/2022	2030 On 02-February-23			Bond Future	10.67	87.3481	87.2466	87.3481	95,078.00
06/12/2022	2030 On 02-February-23	8.81	Call	Bond Future	4	0	0	0	102.00
06/12/2022	2030 On 02-February-23	9.08	Call	Bond Future	13	0	0	0	388.00
06/12/2022	2030 On 02-February-23	11.55	Call	Bond Future	4227	4	4	4	5,000.00
06/12/2022	2030 On 02-February-23	11.12	Call	Bond Future	2792	3	3	3	0.00
06/12/2022	2030 On 02-February-23	11.16	Call	Bond Future	2918	3	3	3	0.00
06/12/2022	2030 On 02-February-23	10.01	Call	Bond Future	387	0	0	0	0.00
06/12/2022	2030 On 02-February-23	9.94	Call	Bond Future	319	0	0	0	0.00
06/12/2022	2030 On 02-February-23	9.79	Call	Bond Future	202	0	0	0	0.00
06/12/2022	2030 On 02-February-23	9.83	Call	Bond Future	229	0	0	0	388.00
06/12/2022	2030 On 02-February-23	9.04	Call	Bond Future	11	0	0	0	0.00
06/12/2022	2030 On 02-February-23	11.35	Call	Bond Future	3539	4	4	4	5,000.00
06/12/2022	2030 On 02-February-23	9.99	Call	Bond Future	367	0	0	0	0.00
06/12/2022	2030 On 02-February-23	10.00	Call	Bond Future	377	0	0	0	0.00
06/12/2022	2030 On 02-February-23	9.80	Call	Bond Future	208	0	0	0	0.00
06/12/2022	2030 On 02-February-23	9.20	Call	Bond Future	20	0	0	0	0.00
06/12/2022	2030 On 02-February-23	9.66	Call	Bond Future	131	0	0	0	0.00
06/12/2022	2030 On 02-February-23	9.66	Put	Bond Future	4746	5	5	5	102.00
06/12/2022	2030 On 02-February-23	9.20	Put	Bond Future	6843	7	7	7	0.00
06/12/2022	2030 On 02-February-23	9.94	Put	Bond Future	3622	4	4	4	102.00
06/12/2022	2030 On 02-February-23	10.01	Put	Bond Future	3366	3	3	3	0.00
06/12/2022	2030 On 02-February-23	11.35	Put	Bond Future	585	1	1	1	0.00
06/12/2022	2030 On 02-February-23	9.04	Put	Bond Future	7617	8	8	8	0.00
06/12/2022	2030 On 02-February-23	9.08	Put	Bond Future	7422	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
06/12/2022	2030 On 02-February-23	11.16	Put	Bond Future	774	1	1	1	388.00
06/12/2022	2030 On 02-February-23	8.81	Put	Bond Future	8751	9	9	9	0.00
06/12/2022	2030 On 02-February-23	9.83	Put	Bond Future	4045	4	4	4	0.00
06/12/2022	2030 On 02-February-23	9.79	Put	Bond Future	4204	4	4	4	0.00
06/12/2022	2030 On 02-February-23	9.80	Put	Bond Future	4164	4	4	4	0.00
06/12/2022	2030 On 02-February-23	9.99	Put	Bond Future	3438	3	3	3	0.00
06/12/2022	2030 On 02-February-23	10.00	Put	Bond Future	3402	3	3	3	0.00
06/12/2022	2030 On 02-February-23	11.12	Put	Bond Future	820	1	1	1	0.00
06/12/2022	2030 On 02-February-23	11.55	Put	Bond Future	431	0	0	0	0.00
06/12/2022	2030 On 04-May-23			Bond Future	10.81	89.0644	88.9622	89.0644	0.00
06/12/2022	2030 On 04-May-23	12.57	Call	Bond Future	7742	8	8	8	0.00
06/12/2022	2030 On 04-May-23	11.62	Call	Bond Future	4717	5	5	5	0.00
06/12/2022	2030 On 04-May-23	12.04	Call	Bond Future	6015	6	6	6	0.00
06/12/2022	2030 On 04-May-23	12.50	Call	Bond Future	7517	8	8	8	0.00
06/12/2022	2030 On 04-May-23	10.54	Call	Bond Future	1979	2	2	2	0.00
06/12/2022	2030 On 04-May-23	10.65	Call	Bond Future	2205	2	2	2	350.00
06/12/2022	2030 On 04-May-23	9.58	Call	Bond Future	647	1	1	1	150.00
06/12/2022	2030 On 04-May-23	11.34	Call	Bond Future	3909	4	4	4	0.00
06/12/2022	2030 On 04-May-23	10.42	Call	Bond Future	1750	2	2	2	479.00
06/12/2022	2030 On 04-May-23	10.52	Call	Bond Future	1939	2	2	2	0.00
06/12/2022	2030 On 04-May-23	10.53	Call	Bond Future	1959	2	2	2	0.00
06/12/2022	2030 On 04-May-23	9.67	Call	Bond Future	728	1	1	1	479.00
06/12/2022	2030 On 04-May-23	9.78	Call	Bond Future	837	1	1	1	388.00
06/12/2022	2030 On 04-May-23	10.00	Call	Bond Future	1091	1	1	1	1,080.00
06/12/2022	2030 On 04-May-23	9.03	Call	Bond Future	328	0	0	0	388.00
06/12/2022	2030 On 04-May-23	9.03	Put	Bond Future	8399	8	8	8	0.00
06/12/2022	2030 On 04-May-23	9.58	Put	Bond Future	6121	6	6	6	0.00
06/12/2022	2030 On 04-May-23	10.00	Put	Bond Future	4642	5	5	5	0.00
06/12/2022	2030 On 04-May-23	9.78	Put	Bond Future	5389	5	5	5	0.00
06/12/2022	2030 On 04-May-23	9.67	Put	Bond Future	5786	6	6	6	0.00
06/12/2022	2030 On 04-May-23	10.53	Put	Bond Future	3155	3	3	3	0.00
06/12/2022	2030 On 04-May-23	10.52	Put	Bond Future	3179	3	3	3	0.00
06/12/2022	2030 On 04-May-23	10.42	Put	Bond Future	3429	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
06/12/2022	2030 On 04-May-23	11.34	Put	Bond Future	1653	2	2	2	150.00
06/12/2022	2030 On 04-May-23	10.65	Put	Bond Future	2878	3	3	3	0.00
06/12/2022	2030 On 04-May-23	10.54	Put	Bond Future	3131	3	3	3	0.00
06/12/2022	2030 On 04-May-23	12.50	Put	Bond Future	611	1	1	1	479.00
06/12/2022	2030 On 04-May-23	12.04	Put	Bond Future	913	1	1	1	1,080.00
06/12/2022	2030 On 04-May-23	11.62	Put	Bond Future	1307	1	1	1	388.00
06/12/2022	2030 On 04-May-23	12.57	Put	Bond Future	566	1	1	1	350.00
06/12/2022	2030 On 03-August-23			Bond Future	10.94	86.8495	86.7852	86.8495	0.00
06/12/2022	2030 On 03-August-23	12.59	Call	Bond Future	7614	8	8	8	0.00
06/12/2022	2030 On 03-August-23	11.36	Call	Bond Future	4122	4	4	4	0.00
06/12/2022	2030 On 03-August-23	12.89	Call	Bond Future	8493	9	8	9	0.00
06/12/2022	2030 On 03-August-23	11.34	Call	Bond Future	4071	4	4	4	0.00
06/12/2022	2030 On 03-August-23	10.40	Call	Bond Future	2019	2	2	2	1,012.00
06/12/2022	2030 On 03-August-23	10.65	Call	Bond Future	2489	3	2	3	350.00
06/12/2022	2030 On 03-August-23	11.35	Call	Bond Future	4096	4	4	4	0.00
06/12/2022	2030 On 03-August-23	11.36	Put	Bond Future	2386	2	2	2	0.00
06/12/2022	2030 On 03-August-23	10.65	Put	Bond Future	3696	4	4	4	0.00
06/12/2022	2030 On 03-August-23	11.34	Put	Bond Future	2416	2	2	2	0.00
06/12/2022	2030 On 03-August-23	12.89	Put	Bond Future	830	1	1	1	350.00
06/12/2022	2030 On 03-August-23	10.40	Put	Bond Future	4292	4	4	4	0.00
06/12/2022	2030 On 03-August-23	12.59	Put	Bond Future	1070	1	1	1	1,012.00
06/12/2022	2030 On 03-August-23	11.35	Put	Bond Future	2401	2	2	2	0.00
06/12/2022	2030 On 02-November-23			Bond Future	11.06	88.6041	88.6138	88.6041	0.00
06/12/2022	2030 On 02-November-23	10.82	Call	Bond Future	2715	3	3	3	0.00
06/12/2022	2030 On 02-November-23	10.81	Call	Bond Future	2695	3	3	3	0.00
06/12/2022	2030 On 02-November-23	10.80	Call	Bond Future	2675	3	3	3	0.00
06/12/2022	2030 On 02-November-23	10.80	Put	Bond Future	3723	4	4	4	0.00
06/12/2022	2030 On 02-November-23	10.81	Put	Bond Future	3702	4	4	4	0.00
06/12/2022	2030 On 02-November-23	10.82	Put	Bond Future	3681	4	4	4	0.00
06/12/2022	2030 On 01-February-24			Bond Future	11.21	86.3074	86.3880	86.3074	0.00
06/12/2022	2030 On 01-February-24	11.36	Call	Bond Future	3850	4	4	4	0.00
06/12/2022	2030 On 01-February-24	11.35	Call	Bond Future	3827	4	4	4	0.00
06/12/2022	2030 On 01-February-24	11.37	Call	Bond Future	3873	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
06/12/2022	2030 On 01-February-24	11.37	Put	Bond Future	3267	3	3	3	0.00
06/12/2022	2030 On 01-February-24	11.35	Put	Bond Future	3299	3	3	3	0.00
06/12/2022	2030 On 01-February-24	11.36	Put	Bond Future	3283	3	3	3	0.00
06/12/2022	2032 On 02-February-23			Bond Future	11.20	86.4248	86.3100	86.4248	111,759.00
06/12/2022	2032 On 02-February-23	9.31	Call	Bond Future	4	0	0	0	454.00
06/12/2022	2032 On 02-February-23	12.75	Call	Bond Future	7483	8	7	8	0.00
06/12/2022	2032 On 02-February-23	11.84	Call	Bond Future	3886	4	4	4	0.00
06/12/2022	2032 On 02-February-23	10.38	Call	Bond Future	320	0	0	0	0.00
06/12/2022	2032 On 02-February-23	10.39	Call	Bond Future	330	0	0	0	0.00
06/12/2022	2032 On 02-February-23	10.30	Call	Bond Future	252	0	0	0	8,000.00
06/12/2022	2032 On 02-February-23	10.16	Call	Bond Future	159	0	0	0	0.00
06/12/2022	2032 On 02-February-23	9.47	Call	Bond Future	9	0	0	0	500.00
06/12/2022	2032 On 02-February-23	9.92	Call	Bond Future	64	0	0	0	750.00
06/12/2022	2032 On 02-February-23	11.50	Call	Bond Future	2711	3	3	3	0.00
06/12/2022	2032 On 02-February-23	11.69	Call	Bond Future	3351	3	3	3	0.00
06/12/2022	2032 On 02-February-23	10.50	Call	Bond Future	447	0	0	0	0.00
06/12/2022	2032 On 02-February-23	10.67	Call	Bond Future	679	1	1	1	750.00
06/12/2022	2032 On 02-February-23	11.45	Call	Bond Future	2551	3	3	3	0.00
06/12/2022	2032 On 02-February-23	10.22	Call	Bond Future	195	0	0	0	500.00
06/12/2022	2032 On 02-February-23	10.40	Call	Bond Future	339	0	0	0	0.00
06/12/2022	2032 On 02-February-23	10.40	Put	Bond Future	4463	4	4	4	0.00
06/12/2022	2032 On 02-February-23	10.22	Put	Bond Future	5283	5	5	5	0.00
06/12/2022	2032 On 02-February-23	11.45	Put	Bond Future	1315	1	1	1	8,000.00
06/12/2022	2032 On 02-February-23	10.67	Put	Bond Future	3381	3	3	3	0.00
06/12/2022	2032 On 02-February-23	10.50	Put	Bond Future	4040	4	4	4	454.00
06/12/2022	2032 On 02-February-23	11.69	Put	Bond Future	950	1	1	1	0.00
06/12/2022	2032 On 02-February-23	11.50	Put	Bond Future	1230	1	1	1	8,000.00
06/12/2022	2032 On 02-February-23	9.92	Put	Bond Future	6792	7	7	7	0.00
06/12/2022	2032 On 02-February-23	9.47	Put	Bond Future	9272	9	9	9	0.00
06/12/2022	2032 On 02-February-23	10.16	Put	Bond Future	5572	5	6	5	454.00
06/12/2022	2032 On 02-February-23	10.30	Put	Bond Future	4909	5	5	5	0.00
06/12/2022	2032 On 02-February-23	10.39	Put	Bond Future	4506	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
06/12/2022	2032 On 02-February-23	10.38	Put	Bond Future	4550	4	5	4	0.00
06/12/2022	2032 On 02-February-23	11.84	Put	Bond Future	770	1	1	1	500.00
06/12/2022	2032 On 02-February-23	12.75	Put	Bond Future	199	0	0	0	750.00
06/12/2022	2032 On 02-February-23	9.31	Put	Bond Future	10191	10	10	10	0.00
06/12/2022	2032 On 04-May-23			Bond Future	11.34	83.9617	83.8459	83.9617	66,549.00
06/12/2022	2032 On 04-May-23	10.88	Call	Bond Future	2019	2	2	2	0.00
06/12/2022	2032 On 04-May-23	10.62	Call	Bond Future	1527	2	2	2	400.00
06/12/2022	2032 On 04-May-23	10.87	Call	Bond Future	1999	2	2	2	0.00
06/12/2022	2032 On 04-May-23	13.43	Call	Bond Future	9956	10	10	10	0.00
06/12/2022	2032 On 04-May-23	10.89	Call	Bond Future	2040	2	2	2	0.00
06/12/2022	2032 On 04-May-23	11.37	Call	Bond Future	3176	3	3	3	400.00
06/12/2022	2032 On 04-May-23	10.89	Put	Bond Future	4253	4	4	4	0.00
06/12/2022	2032 On 04-May-23	13.43	Put	Bond Future	536	1	1	1	400.00
06/12/2022	2032 On 04-May-23	10.87	Put	Bond Future	4313	4	4	4	0.00
06/12/2022	2032 On 04-May-23	10.62	Put	Bond Future	5117	5	5	5	0.00
06/12/2022	2032 On 04-May-23	10.88	Put	Bond Future	4283	4	4	4	0.00
06/12/2022	2032 On 04-May-23	11.37	Put	Bond Future	3012	3	3	3	0.00
06/12/2022	2032 On 03-August-23			Bond Future	11.46	85.6517	85.5717	85.6517	2,600.00
06/12/2022	2032 On 03-August-23	11.75	Call	Bond Future	4510	5	5	5	0.00
06/12/2022	2032 On 03-August-23	11.76	Call	Bond Future	4538	5	5	5	0.00
06/12/2022	2032 On 03-August-23	11.77	Call	Bond Future	4566	5	5	5	0.00
06/12/2022	2032 On 03-August-23	11.90	Call	Bond Future	4935	5	5	5	5,000.00
06/12/2022	2032 On 03-August-23	11.90	Put	Bond Future	2888	3	3	3	0.00
06/12/2022	2032 On 03-August-23	11.77	Put	Bond Future	3121	3	3	3	0.00
06/12/2022	2032 On 03-August-23	11.76	Put	Bond Future	3140	3	3	3	0.00
06/12/2022	2032 On 03-August-23	11.75	Put	Bond Future	3158	3	3	3	0.00
06/12/2022	2032 On 02-November-23			Bond Future	11.59	83.2222	83.2130	83.2222	0.00
06/12/2022	2032 On 02-November-23	11.23	Call	Bond Future	3013	3	3	3	0.00
06/12/2022	2032 On 02-November-23	11.22	Call	Bond Future	2991	3	3	3	0.00
06/12/2022	2032 On 02-November-23	11.24	Call	Bond Future	3035	3	3	3	0.00
06/12/2022	2032 On 02-November-23	11.24	Put	Bond Future	4679	5	5	5	0.00
06/12/2022	2032 On 02-November-23	11.22	Put	Bond Future	4731	5	5	5	0.00
06/12/2022	2032 On 02-November-23	11.23	Put	Bond Future	4705	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
06/12/2022	2032 On 01-February-24			Bond Future	11.74	84.8252	84.8829	84.8252	0.00
06/12/2022	2032 On 01-February-24	11.85	Call	Bond Future	4494	4	4	4	0.00
06/12/2022	2032 On 01-February-24	11.84	Call	Bond Future	4469	4	4	4	0.00
06/12/2022	2032 On 01-February-24	11.83	Call	Bond Future	4444	4	4	4	0.00
06/12/2022	2032 On 01-February-24	11.83	Put	Bond Future	4045	4	4	4	0.00
06/12/2022	2032 On 01-February-24	11.84	Put	Bond Future	4026	4	4	4	0.00
06/12/2022	2032 On 01-February-24	11.85	Put	Bond Future	4006	4	4	4	0.00
06/12/2022	2033 On 02-February-23			Bond Future	111.76	112.7588	111.7611	112.7588	7,312.00
06/12/2022	2033 On 04-May-23			Bond Future	112.60	113.6144	112.5988	113.6144	0.00
06/12/2022	2033 On 03-August-23			Bond Future	114.94	115.9267	114.9408	115.9267	0.00
06/12/2022	2033 On 02-November-23			Bond Future	115.96	116.8742	115.9650	116.8742	0.00
06/12/2022	2033 On 01-February-24			Bond Future	118.32	119.1562	118.3210	119.1562	0.00
06/12/2022	2037 On 02-February-23			Bond Future	11.72	78.5646	78.2870	78.5646	135,772.00
06/12/2022	2037 On 02-February-23	11.05	Call	Bond Future	664	1	1	1	0.00
06/12/2022	2037 On 02-February-23	11.10	Call	Bond Future	740	1	1	1	577.00
06/12/2022	2037 On 02-February-23	11.03	Call	Bond Future	636	1	1	1	0.00
06/12/2022	2037 On 02-February-23	11.04	Call	Bond Future	650	1	1	1	0.00
06/12/2022	2037 On 02-February-23	11.97	Call	Bond Future	2961	3	3	3	0.00
06/12/2022	2037 On 02-February-23	11.04	Put	Bond Future	4637	4	5	4	0.00
06/12/2022	2037 On 02-February-23	11.03	Put	Bond Future	4684	4	5	4	0.00
06/12/2022	2037 On 02-February-23	11.10	Put	Bond Future	4362	4	4	4	0.00
06/12/2022	2037 On 02-February-23	11.97	Put	Bond Future	1551	1	2	1	577.00
06/12/2022	2037 On 02-February-23	11.05	Put	Bond Future	4591	4	5	4	0.00
06/12/2022	2037 On 04-May-23			Bond Future	11.85	80.1086	79.8266	80.1086	0.00
06/12/2022	2037 On 04-May-23	13.73	Call	Bond Future	10358	11	10	11	0.00
06/12/2022	2037 On 04-May-23	11.32	Call	Bond Future	2243	2	2	2	0.00
06/12/2022	2037 On 04-May-23	11.03	Call	Bond Future	1630	2	2	2	400.00
06/12/2022	2037 On 04-May-23	11.78	Call	Bond Future	3445	4	3	4	400.00
06/12/2022	2037 On 04-May-23	11.94	Call	Bond Future	3921	4	4	4	0.00
06/12/2022	2037 On 04-May-23	11.30	Call	Bond Future	2197	2	2	2	0.00
06/12/2022	2037 On 04-May-23	10.95	Call	Bond Future	1484	2	1	2	703.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
06/12/2022	2037 On 04-May-23	11.31	Call	Bond Future	2220	2	2	2	0.00
06/12/2022	2037 On 04-May-23	11.31	Put	Bond Future	5306	5	5	5	0.00
06/12/2022	2037 On 04-May-23	10.95	Put	Bond Future	6733	7	7	7	0.00
06/12/2022	2037 On 04-May-23	11.30	Put	Bond Future	5342	5	5	5	0.00
06/12/2022	2037 On 04-May-23	11.03	Put	Bond Future	6392	6	6	6	0.00
06/12/2022	2037 On 04-May-23	13.73	Put	Bond Future	858	1	1	1	400.00
06/12/2022	2037 On 04-May-23	11.78	Put	Bond Future	3829	4	4	4	0.00
06/12/2022	2037 On 04-May-23	11.94	Put	Bond Future	3416	3	3	3	703.00
06/12/2022	2037 On 04-May-23	11.32	Put	Bond Future	5270	5	5	5	0.00
06/12/2022	2037 On 03-August-23			Bond Future	11.98	77.4631	77.2114	77.4631	0.00
06/12/2022	2037 On 03-August-23	12.14	Call	Bond Future	4884	5	5	5	0.00
06/12/2022	2037 On 03-August-23	12.12	Call	Bond Future	4824	5	5	5	0.00
06/12/2022	2037 On 03-August-23	12.13	Call	Bond Future	4854	5	5	5	0.00
06/12/2022	2037 On 03-August-23	12.13	Put	Bond Future	4016	4	4	4	0.00
06/12/2022	2037 On 03-August-23	12.12	Put	Bond Future	4039	4	4	4	0.00
06/12/2022	2037 On 03-August-23	12.14	Put	Bond Future	3992	4	4	4	0.00
06/12/2022	2037 On 02-November-23			Bond Future	12.09	79.0281	78.8387	79.0281	0.00
06/12/2022	2037 On 02-November-23	11.55	Call	Bond Future	3319	3	3	3	0.00
06/12/2022	2037 On 02-November-23	11.56	Call	Bond Future	3343	3	3	3	0.00
06/12/2022	2037 On 02-November-23	11.57	Call	Bond Future	3367	3	3	3	0.00
06/12/2022	2037 On 02-November-23	11.55	Put	Bond Future	6308	6	6	6	0.00
06/12/2022	2037 On 02-November-23	11.56	Put	Bond Future	6275	6	6	6	0.00
06/12/2022	2037 On 02-November-23	11.57	Put	Bond Future	6242	6	6	6	0.00
06/12/2022	2037 On 01-February-24			Bond Future	12.23	76.2957	76.1658	76.2957	0.00
06/12/2022	2037 On 01-February-24	12.31	Call	Bond Future	5272	5	5	5	0.00
06/12/2022	2037 On 01-February-24	12.32	Call	Bond Future	5301	5	5	5	0.00
06/12/2022	2037 On 01-February-24	12.33	Call	Bond Future	5330	5	5	5	0.00
06/12/2022	2037 On 01-February-24	12.33	Put	Bond Future	4808	5	5	5	0.00
06/12/2022	2037 On 01-February-24	12.32	Put	Bond Future	4831	5	5	5	0.00
06/12/2022	2037 On 01-February-24	12.31	Put	Bond Future	4855	5	5	5	0.00
06/12/2022	2038 On 02-February-23			Bond Future	121.87	122.3141	121.8719	122.3141	4,113.00
06/12/2022	2038 On 04-May-23			Bond Future	124.30	124.7459	124.2967	124.7459	1,583.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
06/12/2022	2038 On 03-August-23			Bond Future	124.92	125.3209	124.9184	125.3209	0.00
06/12/2022	2038 On 02-November-23			Bond Future	127.58	127.8807	127.5762	127.8807	0.00
06/12/2022	2038 On 01-February-24			Bond Future	128.16	128.3678	128.1588	128.3678	0.00
06/12/2022	2040 On 02-February-23			Bond Future	11.81	80.0302	79.7947	80.0302	131,875.00
06/12/2022	2040 On 02-February-23	10.18	Call	Bond Future	52	0	0	0	0.00
06/12/2022	2040 On 02-February-23	10.21	Call	Bond Future	58	0	0	0	388.00
06/12/2022	2040 On 02-February-23	11.11	Call	Bond Future	697	1	1	1	0.00
06/12/2022	2040 On 02-February-23	12.07	Call	Bond Future	3259	3	3	3	0.00
06/12/2022	2040 On 02-February-23	11.10	Call	Bond Future	681	1	1	1	0.00
06/12/2022	2040 On 02-February-23	10.93	Call	Bond Future	460	1	0	1	0.00
06/12/2022	2040 On 02-February-23	12.24	Call	Bond Future	3913	4	4	4	0.00
06/12/2022	2040 On 02-February-23	12.27	Call	Bond Future	4033	4	4	4	0.00
06/12/2022	2040 On 02-February-23	11.12	Call	Bond Future	712	1	1	1	0.00
06/12/2022	2040 On 02-February-23	11.19	Call	Bond Future	826	1	1	1	563.00
06/12/2022	2040 On 02-February-23	10.96	Call	Bond Future	494	1	0	1	388.00
06/12/2022	2040 On 02-February-23	10.96	Put	Bond Future	5907	6	6	6	0.00
06/12/2022	2040 On 02-February-23	11.19	Put	Bond Future	4710	5	5	5	0.00
06/12/2022	2040 On 02-February-23	12.07	Put	Bond Future	1675	2	2	2	563.00
06/12/2022	2040 On 02-February-23	11.12	Put	Bond Future	5057	5	5	5	0.00
06/12/2022	2040 On 02-February-23	12.27	Put	Bond Future	1285	1	1	1	388.00
06/12/2022	2040 On 02-February-23	12.24	Put	Bond Future	1338	1	1	1	0.00
06/12/2022	2040 On 02-February-23	11.10	Put	Bond Future	5159	5	5	5	0.00
06/12/2022	2040 On 02-February-23	11.11	Put	Bond Future	5108	5	5	5	0.00
06/12/2022	2040 On 02-February-23	10.21	Put	Bond Future	10767	11	11	11	0.00
06/12/2022	2040 On 02-February-23	10.93	Put	Bond Future	6075	6	6	6	0.00
06/12/2022	2040 On 02-February-23	10.18	Put	Bond Future	10983	11	11	11	0.00
06/12/2022	2040 On 04-May-23			Bond Future	11.93	81.6031	81.3641	81.6031	300.00
06/12/2022	2040 On 04-May-23	13.45	Call	Bond Future	9569	10	10	10	0.00
06/12/2022	2040 On 04-May-23	11.48	Call	Bond Future	2583	3	3	3	486.00
06/12/2022	2040 On 04-May-23	12.05	Call	Bond Future	4272	4	4	4	0.00
06/12/2022	2040 On 04-May-23	11.41	Call	Bond Future	2406	3	2	3	0.00
06/12/2022	2040 On 04-May-23	11.42	Call	Bond Future	2431	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
06/12/2022	2040 On 04-May-23	10.73	Call	Bond Future	1077	1	1	1	486.00
06/12/2022	2040 On 04-May-23	10.92	Call	Bond Future	1379	1	1	1	388.00
06/12/2022	2040 On 04-May-23	11.03	Call	Bond Future	1578	2	2	2	684.00
06/12/2022	2040 On 04-May-23	10.17	Call	Bond Future	508	1	1	1	388.00
06/12/2022	2040 On 04-May-23	11.43	Call	Bond Future	2456	3	2	3	0.00
06/12/2022	2040 On 04-May-23	12.78	Call	Bond Future	6908	7	7	7	0.00
06/12/2022	2040 On 04-May-23	12.78	Put	Bond Future	2092	2	2	2	388.00
06/12/2022	2040 On 04-May-23	11.43	Put	Bond Future	5549	5	6	5	0.00
06/12/2022	2040 On 04-May-23	10.73	Put	Bond Future	8803	9	9	9	0.00
06/12/2022	2040 On 04-May-23	13.45	Put	Bond Future	1268	1	1	1	486.00
06/12/2022	2040 On 04-May-23	12.05	Put	Bond Future	3574	3	4	3	684.00
06/12/2022	2040 On 04-May-23	10.17	Put	Bond Future	12237	12	12	12	0.00
06/12/2022	2040 On 04-May-23	11.03	Put	Bond Future	7270	7	7	7	0.00
06/12/2022	2040 On 04-May-23	10.92	Put	Bond Future	7808	8	8	8	0.00
06/12/2022	2040 On 04-May-23	11.42	Put	Bond Future	5587	5	6	5	0.00
06/12/2022	2040 On 04-May-23	11.41	Put	Bond Future	5626	5	6	5	0.00
06/12/2022	2040 On 04-May-23	11.48	Put	Bond Future	5360	5	5	5	0.00
06/12/2022	2040 On 03-August-23			Bond Future	12.06	78.7373	78.5300	78.7373	0.00
06/12/2022	2040 On 03-August-23	12.21	Call	Bond Future	5283	5	5	5	0.00
06/12/2022	2040 On 03-August-23	12.22	Call	Bond Future	5316	5	5	5	0.00
06/12/2022	2040 On 03-August-23	12.23	Call	Bond Future	5348	5	5	5	0.00
06/12/2022	2040 On 03-August-23	12.23	Put	Bond Future	4333	4	4	4	0.00
06/12/2022	2040 On 03-August-23	12.22	Put	Bond Future	4358	4	4	4	0.00
06/12/2022	2040 On 03-August-23	12.21	Put	Bond Future	4383	4	4	4	0.00
06/12/2022	2040 On 02-November-23			Bond Future	12.17	80.3280	80.1852	80.3280	0.00
06/12/2022	2040 On 02-November-23	11.60	Call	Bond Future	3580	4	4	4	0.00
06/12/2022	2040 On 02-November-23	11.58	Call	Bond Future	3529	4	4	4	0.00
06/12/2022	2040 On 02-November-23	11.59	Call	Bond Future	3554	4	4	4	0.00
06/12/2022	2040 On 02-November-23	11.58	Put	Bond Future	7038	7	7	7	0.00
06/12/2022	2040 On 02-November-23	11.60	Put	Bond Future	6966	7	7	7	0.00
06/12/2022	2040 On 02-November-23	11.59	Put	Bond Future	7001	7	7	7	0.00
06/12/2022	2040 On 01-February-24			Bond Future	12.30	77.3702	77.2889	77.3702	0.00
06/12/2022	2040 On 01-February-24	12.35	Call	Bond Future	5669	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
06/12/2022	2040 On 01-February-24	12.33	Call	Bond Future	5608	6	6	6	0.00
06/12/2022	2040 On 01-February-24	12.34	Call	Bond Future	5639	6	6	6	0.00
06/12/2022	2040 On 01-February-24	12.34	Put	Bond Future	5420	5	5	5	0.00
06/12/2022	2040 On 01-February-24	12.33	Put	Bond Future	5446	5	5	5	0.00
06/12/2022	2040 On 01-February-24	12.35	Put	Bond Future	5394	5	5	5	0.00
06/12/2022	2044 On 02-February-23			Bond Future	11.73	77.3349	77.0603	77.3349	83,220.00
06/12/2022	2044 On 02-February-23	10.75	Call	Bond Future	347	0	0	0	2,500.00
06/12/2022	2044 On 02-February-23	11.20	Call	Bond Future	979	1	1	1	0.00
06/12/2022	2044 On 02-February-23	11.75	Call	Bond Future	2435	3	2	3	0.00
06/12/2022	2044 On 02-February-23	11.16	Call	Bond Future	904	1	1	1	0.00
06/12/2022	2044 On 02-February-23	11.00	Call	Bond Future	639	1	1	1	2,500.00
06/12/2022	2044 On 02-February-23	10.30	Call	Bond Future	94	0	0	0	0.00
06/12/2022	2044 On 02-February-23	11.90	Call	Bond Future	2953	3	3	3	0.00
06/12/2022	2044 On 02-February-23	12.00	Call	Bond Future	3323	4	3	4	0.00
06/12/2022	2044 On 02-February-23	11.70	Call	Bond Future	2273	2	2	2	1,700.00
06/12/2022	2044 On 02-February-23	11.10	Call	Bond Future	797	1	1	1	1,700.00
06/12/2022	2044 On 02-February-23	11.14	Call	Bond Future	867	1	1	1	0.00
06/12/2022	2044 On 02-February-23	11.15	Call	Bond Future	885	1	1	1	0.00
06/12/2022	2044 On 02-February-23	11.15	Put	Bond Future	4675	4	5	4	0.00
06/12/2022	2044 On 02-February-23	11.14	Put	Bond Future	4724	5	5	5	0.00
06/12/2022	2044 On 02-February-23	11.70	Put	Bond Future	2484	2	2	2	0.00
06/12/2022	2044 On 02-February-23	11.20	Put	Bond Future	4432	4	4	4	0.00
06/12/2022	2044 On 02-February-23	12.00	Put	Bond Future	1692	2	2	2	4,000.00
06/12/2022	2044 On 02-February-23	11.90	Put	Bond Future	1928	2	2	2	0.00
06/12/2022	2044 On 02-February-23	10.30	Put	Bond Future	9980	10	10	10	0.00
06/12/2022	2044 On 02-February-23	11.00	Put	Bond Future	5452	5	5	5	0.00
06/12/2022	2044 On 02-February-23	11.75	Put	Bond Future	2334	2	2	2	2,500.00
06/12/2022	2044 On 02-February-23	11.16	Put	Bond Future	4625	4	5	4	0.00
06/12/2022	2044 On 02-February-23	11.10	Put	Bond Future	4925	5	5	5	0.00
06/12/2022	2044 On 02-February-23	10.75	Put	Bond Future	6915	7	7	7	0.00
06/12/2022	2044 On 04-May-23			Bond Future	11.85	78.8548	78.5759	78.8548	0.00
06/12/2022	2044 On 04-May-23	11.75	Call	Bond Future	3719	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
06/12/2022	2044 On 04-May-23	12.00	Call	Bond Future	4537	5	5	5	0.00
06/12/2022	2044 On 04-May-23	11.43	Call	Bond Future	2779	3	3	3	0.00
06/12/2022	2044 On 04-May-23	12.25	Call	Bond Future	5416	6	5	6	0.00
06/12/2022	2044 On 04-May-23	11.42	Call	Bond Future	2751	3	3	3	0.00
06/12/2022	2044 On 04-May-23	11.41	Call	Bond Future	2724	3	3	3	0.00
06/12/2022	2044 On 04-May-23	11.41	Put	Bond Future	5511	5	6	5	0.00
06/12/2022	2044 On 04-May-23	11.42	Put	Bond Future	5473	5	5	5	0.00
06/12/2022	2044 On 04-May-23	11.75	Put	Bond Future	4343	4	4	4	4,115.00
06/12/2022	2044 On 04-May-23	12.25	Put	Bond Future	3035	3	3	3	1,500.00
06/12/2022	2044 On 04-May-23	11.43	Put	Bond Future	5435	5	5	5	0.00
06/12/2022	2044 On 04-May-23	12.00	Put	Bond Future	3634	4	4	4	4,115.00
06/12/2022	2044 On 03-August-23			Bond Future	11.96	76.0589	75.8097	76.0589	0.00
06/12/2022	2044 On 03-August-23	12.17	Call	Bond Future	5549	6	6	6	0.00
06/12/2022	2044 On 03-August-23	12.15	Call	Bond Future	5482	6	5	6	0.00
06/12/2022	2044 On 03-August-23	12.16	Call	Bond Future	5516	6	6	6	0.00
06/12/2022	2044 On 03-August-23	12.16	Put	Bond Future	4348	4	4	4	0.00
06/12/2022	2044 On 03-August-23	12.15	Put	Bond Future	4374	4	4	4	0.00
06/12/2022	2044 On 03-August-23	12.17	Put	Bond Future	4323	4	4	4	0.00
06/12/2022	2044 On 02-November-23			Bond Future	12.07	77.5955	77.4075	77.5955	0.00
06/12/2022	2044 On 02-November-23	11.55	Call	Bond Future	3746	4	4	4	0.00
06/12/2022	2044 On 02-November-23	11.56	Call	Bond Future	3773	4	4	4	0.00
06/12/2022	2044 On 02-November-23	11.57	Call	Bond Future	3800	4	4	4	0.00
06/12/2022	2044 On 02-November-23	11.57	Put	Bond Future	6847	7	7	7	0.00
06/12/2022	2044 On 02-November-23	11.56	Put	Bond Future	6883	7	7	7	0.00
06/12/2022	2044 On 02-November-23	11.55	Put	Bond Future	6920	7	7	7	0.00
06/12/2022	2044 On 01-February-24			Bond Future	12.19	74.7102	74.5807	74.7102	0.00
06/12/2022	2044 On 01-February-24	12.27	Call	Bond Future	5846	6	6	6	0.00
06/12/2022	2044 On 01-February-24	12.28	Call	Bond Future	5877	6	6	6	0.00
06/12/2022	2044 On 01-February-24	12.29	Call	Bond Future	5909	6	6	6	0.00
06/12/2022	2044 On 01-February-24	12.29	Put	Bond Future	5321	5	5	5	0.00
06/12/2022	2044 On 01-February-24	12.28	Put	Bond Future	5347	5	5	5	0.00
06/12/2022	2044 On 01-February-24	12.27	Put	Bond Future	5373	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
06/12/2022	2046 On 02-February-23			Bond Future	107.27	108.1356	107.2728	108.1356	13,085.00
06/12/2022	2046 On 04-May-23			Bond Future	107.37	108.2505	107.3724	108.2505	4,935.00
06/12/2022	2046 On 03-August-23			Bond Future	109.61	110.4540	109.6061	110.4540	0.00
06/12/2022	2046 On 02-November-23			Bond Future	109.85	110.6208	109.8485	110.6208	0.00
06/12/2022	2046 On 01-February-24			Bond Future	112.08	112.7796	112.0793	112.7796	0.00
06/12/2022	2050 On 02-February-23			Bond Future	107.55	108.1133	107.5477	108.1133	10,467.00
06/12/2022	2050 On 04-May-23			Bond Future	109.69	110.2624	109.6873	110.2624	3,359.00
06/12/2022	2050 On 03-August-23			Bond Future	109.78	110.3224	109.7846	110.3224	0.00
06/12/2022	2050 On 02-November-23			Bond Future	112.12	112.5759	112.1205	112.5759	0.00
06/12/2022	2050 On 01-February-24			Bond Future	112.16	112.5349	112.1593	112.5349	0.00
06/12/2022	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/12/2022	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/12/2022	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/12/2022	AL37 On 02-February-23			Index Future	848.10	848.0150	848.1030	848.0150	0.00
06/12/2022	AL37 On 04-May-23			Index Future	864.76	864.6520	864.7570	864.6520	0.00
06/12/2022	AL37 On 03-August-23			Index Future	882.53	882.0430	882.5320	882.0430	0.00
06/12/2022	AL37 On 02-November-23			Index Future	901.10	899.8620	901.1020	899.8620	0.00
06/12/2022	AL37 On 01-February-24			Index Future	919.23	917.2550	919.2280	917.2550	0.00
06/12/2022	AL7T On 02-February-23			Index Future	968.91	970.1570	968.9090	970.1570	0.00
06/12/2022	AL7T On 04-May-23			Index Future	987.94	989.1900	987.9360	989.1900	0.00
06/12/2022	AL7T On 03-August-23			Index Future	1008.24	1009.0850	1008.2430	1009.0850	0.00
06/12/2022	AL7T On 02-November-23			Index Future	1029.46	1029.4710	1029.4580	1029.4710	0.00
06/12/2022	AL7T On 01-February-24			Index Future	1050.17	1049.3690	1050.1660	1049.3690	0.00
06/12/2022	ALBI On 02-February-23			Index Future	850.58	852.2900	850.5820	852.2900	107.00
06/12/2022	ALBI On 04-May-23			Index Future	867.29	869.0110	867.2850	869.0110	0.00
06/12/2022	ALBI On 03-August-23			Index Future	885.11	886.4890	885.1120	886.4890	0.00
06/12/2022	ALBI On 02-November-23			Index Future	903.74	904.3980	903.7370	904.3980	0.00
06/12/2022	ALBI On 01-February-24			Index Future	921.92	921.8790	921.9160	921.8790	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
06/12/2022	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/12/2022	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/12/2022	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/12/2022	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/12/2022	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/12/2022	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/12/2022	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/12/2022	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/12/2022	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/12/2022	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/12/2022	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/12/2022	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/12/2022	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/12/2022	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/12/2022	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/12/2022	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
06/12/2022	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/12/2022	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/12/2022	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
06/12/2022	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/12/2022	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/12/2022	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/12/2022	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/12/2022	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/12/2022	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/12/2022	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/12/2022	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/12/2022	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/12/2022	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/12/2022	ES33 On 02-February-23			Bond Future	12.53	74.1320	73.9344	74.1320	350.00
06/12/2022	ES33 On 04-May-23			Bond Future	12.70	71.8113	71.6109	71.8113	0.00
06/12/2022	ES33 On 03-August-23			Bond Future	12.86	73.2734	73.1013	73.2734	0.00
06/12/2022	ES33 On 02-November-23			Bond Future	13.03	70.9753	70.8612	70.9753	0.00
06/12/2022	ES33 On 01-February-24			Bond Future	13.23	72.3577	72.2984	72.3577	0.00
06/12/2022	ES42 On 02-February-23			Bond Future	12.73	72.5090	72.3041	72.5090	4,195.00
06/12/2022	ES42 On 04-May-23			Bond Future	12.88	69.6873	69.4796	69.6873	0.00
06/12/2022	ES42 On 03-August-23			Bond Future	13.03	71.1066	70.9265	71.1066	0.00
06/12/2022	ES42 On 02-November-23			Bond Future	13.17	68.2965	68.1734	68.2965	0.00
06/12/2022	ES42 On 01-February-24			Bond Future	13.34	69.6249	69.5548	69.6249	0.00
06/12/2022	GOVI On 02-February-23			GOVI	838.47	840.1630	838.4730	840.1630	848.00
06/12/2022	GOVI On 02-February-23	850.84	Call	GOVI	0	0	0	0	0.00
06/12/2022	GOVI On 02-February-23	850.82	Call	GOVI	0	0	0	0	0.00
06/12/2022	GOVI On 02-February-23	850.83	Call	GOVI	0	0	0	0	0.00
06/12/2022	GOVI On 02-February-23	850.83	Put	GOVI	123570	11	12	11	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
06/12/2022	GOVI On 02-February-23	850.82	Put	GOVI	123470	11	12	11	0.00
06/12/2022	GOVI On 02-February-23	850.84	Put	GOVI	123670	11	12	11	0.00
06/12/2022	GOVI On 04-May-23			GOVI	854.94	856.6470	854.9390	856.6470	0.00
06/12/2022	GOVI On 04-May-23	852.88	Call	GOVI	20590	4	2	4	0.00
06/12/2022	GOVI On 04-May-23	852.86	Call	GOVI	20790	4	2	4	0.00
06/12/2022	GOVI On 04-May-23	852.87	Call	GOVI	20690	4	2	4	0.00
06/12/2022	GOVI On 04-May-23	852.87	Put	GOVI	0	0	0	0	0.00
06/12/2022	GOVI On 04-May-23	852.86	Put	GOVI	0	0	0	0	0.00
06/12/2022	GOVI On 04-May-23	852.88	Put	GOVI	0	0	0	0	0.00
06/12/2022	GOVI On 03-August-23			GOVI	872.51	873.8760	872.5120	873.8760	0.00
06/12/2022	GOVI On 03-August-23	837.23	Call	GOVI	352820	37	35	37	0.00
06/12/2022	GOVI On 03-August-23	837.22	Call	GOVI	352920	37	35	37	0.00
06/12/2022	GOVI On 03-August-23	837.21	Call	GOVI	353020	37	35	37	0.00
06/12/2022	GOVI On 03-August-23	837.22	Put	GOVI	0	0	0	0	0.00
06/12/2022	GOVI On 03-August-23	837.21	Put	GOVI	0	0	0	0	0.00
06/12/2022	GOVI On 03-August-23	837.23	Put	GOVI	0	0	0	0	0.00
06/12/2022	GOVI On 02-November-23			GOVI	890.87	891.5300	890.8710	891.5300	0.00
06/12/2022	GOVI On 02-November-23	885.80	Call	GOVI	50710	6	5	6	0.00
06/12/2022	GOVI On 02-November-23	885.81	Call	GOVI	50610	6	5	6	0.00
06/12/2022	GOVI On 02-November-23	885.82	Call	GOVI	50510	6	5	6	0.00
06/12/2022	GOVI On 02-November-23	885.81	Put	GOVI	0	0	0	0	0.00
06/12/2022	GOVI On 02-November-23	885.82	Put	GOVI	0	0	0	0	0.00
06/12/2022	GOVI On 02-November-23	885.80	Put	GOVI	0	0	0	0	0.00
06/12/2022	GOVI On 01-February-24			GOVI	908.79	908.7620	908.7910	908.7620	0.00
06/12/2022	GOVI On 01-February-24	879.98	Call	GOVI	288110	29	29	29	0.00
06/12/2022	GOVI On 01-February-24	879.99	Call	GOVI	288010	29	29	29	0.00
06/12/2022	GOVI On 01-February-24	880.00	Call	GOVI	287910	29	29	29	0.00
06/12/2022	GOVI On 01-February-24	880.00	Put	GOVI	0	0	0	0	0.00
06/12/2022	GOVI On 01-February-24	879.99	Put	GOVI	0	0	0	0	0.00
06/12/2022	GOVI On 01-February-24	879.98	Put	GOVI	0	0	0	0	0.00
06/12/2022	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
06/12/2022	IGOV On 02-February-23			Index Future	310.65	311.8510	310.6470	311.8510	672.00
06/12/2022	IGOV On 04-May-23			Index Future	316.82	318.0450	316.8230	318.0450	16.00
06/12/2022	IGOV On 03-August-23			Index Future	323.41	324.5160	323.4090	324.5160	0.00
06/12/2022	IGOV On 02-November-23			Index Future	330.29	331.1450	330.2870	331.1450	0.00
06/12/2022	IGOV On 01-February-24			Index Future	337.00	337.6170	337.0020	337.6170	0.00
06/12/2022	IS05 On 20-December-22			Interest Rate Swap	94.06	94.0600	94.0600	94.0600	0.00
06/12/2022	IS05 On 22-March-23			Interest Rate Swap	86.54	86.5400	86.5400	86.5400	0.00
06/12/2022	IS05 On 20-June-23			Interest Rate Swap	92.17	92.1700	92.1700	92.1700	0.00
06/12/2022	IS05 On 19-September-23			Interest Rate Swap	94.88	94.8800	94.8800	94.8800	0.00
06/12/2022	IS10 On 17-December-25			Interest Rate Swap	80.28	80.2800	80.2800	80.2800	0.00
06/12/2022	IS10 On 16-March-26			Interest Rate Swap	76.82	76.8200	76.8200	76.8200	0.00
06/12/2022	IS10 On 15-June-26			Interest Rate Swap	75.24	75.2400	75.2400	75.2400	0.00
06/12/2022	IS10 On 21-September-26			Interest Rate Swap	77.27	77.2700	77.2700	77.2700	0.00
06/12/2022	IS10 On 21-December-26			Interest Rate Swap	81.30	81.3000	81.3000	81.3000	0.00
06/12/2022	IS10 On 15-March-27			Interest Rate Swap	79.80	79.8000	79.8000	79.8000	0.00
06/12/2022	IS10 On 21-June-27			Interest Rate Swap	81.86	81.8600	81.8600	81.8600	0.00
06/12/2022	IS10 On 20-September-27			Interest Rate Swap	87.61	87.6100	87.6100	87.6100	0.00
06/12/2022	IS10 On 20-December-27			Interest Rate Swap	87.94	87.9400	87.9400	87.9400	0.00
06/12/2022	IS10 On 22-March-28			Interest Rate Swap	80.89	80.8900	80.8900	80.8900	0.00
06/12/2022	IS10 On 20-June-28			Interest Rate Swap	88.68	88.6800	88.6800	88.6800	0.00
06/12/2022	IS10 On 19-September-28			Interest Rate Swap	92.02	92.0200	92.0200	92.0200	0.00
06/12/2022	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	0.1077	0.1077	0.00
06/12/2022	JBAF On 21-December-22			Jibar Tradeable Future	7.24	92.7650	92.7650	92.7650	68.00
06/12/2022	JBAF On 18-January-23			Jibar Tradeable Future	7.28	92.7400	92.7250	92.7400	0.00
06/12/2022	JBAF On 15-February-23			Jibar Tradeable Future	7.68	92.3450	92.3200	92.3450	0.00
06/12/2022	JBAF On 15-March-23			Jibar Tradeable Future	7.73	92.3050	92.2750	92.3050	0.00
06/12/2022	JBAF On 19-April-23			Jibar Tradeable Future	7.89	92.1400	92.1100	92.1400	0.00
06/12/2022	JBAF On 17-May-23			Jibar Tradeable Future	7.91	92.1150	92.0900	92.1150	0.00
06/12/2022	JBAF On 21-June-23			Jibar Tradeable Future	7.97	92.0600	92.0300	92.0600	0.00
06/12/2022	JBAF On 20-September-23			Jibar Tradeable Future	7.99	92.0450	92.0150	92.0450	75.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
06/12/2022	JBAF On 20-December-23			Jibar Tradeable Future	7.99	92.0450	92.0150	92.0450	272.00
06/12/2022	JBAF On 20-March-24			Jibar Tradeable Future	7.97	92.0600	92.0300	92.0600	0.00
06/12/2022	JBAF On 19-June-24			Jibar Tradeable Future	7.96	92.0800	92.0400	92.0800	0.00
06/12/2022	JBAF On 18-September-24			Jibar Tradeable Future	7.95	92.0850	92.0550	92.0850	0.00
06/12/2022	R035 On 02-February-23			Bond Future	11.56	86.9515	86.6773	86.9515	145,655.00
06/12/2022	R035 On 02-February-23	11.98	Call	Bond Future	3531	4	4	4	0.00
06/12/2022	R035 On 02-February-23	13.22	Call	Bond Future	8801	9	9	9	0.00
06/12/2022	R035 On 02-February-23	11.05	Call	Bond Future	906	1	1	1	976.00
06/12/2022	R035 On 02-February-23	11.06	Call	Bond Future	924	1	1	1	0.00
06/12/2022	R035 On 02-February-23	10.86	Call	Bond Future	608	1	1	1	0.00
06/12/2022	R035 On 02-February-23	10.30	Call	Bond Future	138	0	0	0	976.00
06/12/2022	R035 On 02-February-23	10.64	Call	Bond Future	360	0	0	0	388.00
06/12/2022	R035 On 02-February-23	10.87	Call	Bond Future	622	1	1	1	0.00
06/12/2022	R035 On 02-February-23	9.81	Call	Bond Future	29	0	0	0	582.00
06/12/2022	R035 On 02-February-23	9.85	Call	Bond Future	33	0	0	0	0.00
06/12/2022	R035 On 02-February-23	9.89	Call	Bond Future	38	0	0	0	388.00
06/12/2022	R035 On 02-February-23	11.94	Call	Bond Future	3383	4	3	4	0.00
06/12/2022	R035 On 02-February-23	10.88	Call	Bond Future	636	1	1	1	0.00
06/12/2022	R035 On 02-February-23	10.60	Call	Bond Future	325	0	0	0	0.00
06/12/2022	R035 On 02-February-23	10.66	Call	Bond Future	378	0	0	0	0.00
06/12/2022	R035 On 02-February-23	10.66	Put	Bond Future	5653	5	6	5	582.00
06/12/2022	R035 On 02-February-23	10.30	Put	Bond Future	7658	7	8	7	0.00
06/12/2022	R035 On 02-February-23	10.60	Put	Bond Future	5969	6	6	6	0.00
06/12/2022	R035 On 02-February-23	10.64	Put	Bond Future	5758	6	6	6	0.00
06/12/2022	R035 On 02-February-23	10.88	Put	Bond Future	4577	4	5	4	0.00
06/12/2022	R035 On 02-February-23	13.22	Put	Bond Future	185	0	0	0	976.00
06/12/2022	R035 On 02-February-23	9.89	Put	Bond Future	10214	10	10	10	0.00
06/12/2022	R035 On 02-February-23	9.81	Put	Bond Future	10736	10	11	10	0.00
06/12/2022	R035 On 02-February-23	10.87	Put	Bond Future	4623	4	5	4	0.00
06/12/2022	R035 On 02-February-23	10.86	Put	Bond Future	4670	4	5	4	0.00
06/12/2022	R035 On 02-February-23	11.06	Put	Bond Future	3796	4	4	4	582.00
06/12/2022	R035 On 02-February-23	11.05	Put	Bond Future	3837	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
06/12/2022	R035 On 02-February-23	11.98	Put	Bond Future	1217	1	1	1	388.00
06/12/2022	R035 On 02-February-23	9.85	Put	Bond Future	10474	10	10	10	0.00
06/12/2022	R035 On 02-February-23	11.94	Put	Bond Future	1286	1	1	1	0.00
06/12/2022	R035 On 04-May-23			Bond Future	11.69	84.1555	83.8771	84.1555	104,314.00
06/12/2022	R035 On 04-May-23	11.22	Call	Bond Future	2336	2	2	2	0.00
06/12/2022	R035 On 04-May-23	9.85	Call	Bond Future	399	0	0	0	388.00
06/12/2022	R035 On 04-May-23	10.42	Call	Bond Future	898	1	1	1	491.00
06/12/2022	R035 On 04-May-23	12.46	Call	Bond Future	6119	6	6	6	0.00
06/12/2022	R035 On 04-May-23	13.18	Call	Bond Future	8820	9	9	9	0.00
06/12/2022	R035 On 04-May-23	11.17	Call	Bond Future	2220	2	2	2	491.00
06/12/2022	R035 On 04-May-23	11.20	Call	Bond Future	2289	2	2	2	0.00
06/12/2022	R035 On 04-May-23	11.21	Call	Bond Future	2313	2	2	2	0.00
06/12/2022	R035 On 04-May-23	10.60	Call	Bond Future	1144	1	1	1	388.00
06/12/2022	R035 On 04-May-23	10.60	Put	Bond Future	7460	7	7	7	0.00
06/12/2022	R035 On 04-May-23	13.18	Put	Bond Future	1169	1	1	1	491.00
06/12/2022	R035 On 04-May-23	12.46	Put	Bond Future	2030	2	2	2	388.00
06/12/2022	R035 On 04-May-23	11.22	Put	Bond Future	4976	5	5	5	0.00
06/12/2022	R035 On 04-May-23	10.42	Put	Bond Future	8323	8	8	8	0.00
06/12/2022	R035 On 04-May-23	9.85	Put	Bond Future	11467	11	11	11	0.00
06/12/2022	R035 On 04-May-23	11.17	Put	Bond Future	5148	5	5	5	0.00
06/12/2022	R035 On 04-May-23	11.20	Put	Bond Future	5045	5	5	5	0.00
06/12/2022	R035 On 04-May-23	11.21	Put	Bond Future	5010	5	5	5	0.00
06/12/2022	R035 On 03-August-23			Bond Future	11.81	85.8492	85.6031	85.8492	0.00
06/12/2022	R035 On 03-August-23	11.98	Call	Bond Future	4817	5	5	5	0.00
06/12/2022	R035 On 03-August-23	11.99	Call	Bond Future	4847	5	5	5	0.00
06/12/2022	R035 On 03-August-23	12.00	Call	Bond Future	4877	5	5	5	0.00
06/12/2022	R035 On 03-August-23	12.00	Put	Bond Future	3869	4	4	4	0.00
06/12/2022	R035 On 03-August-23	11.99	Put	Bond Future	3892	4	4	4	0.00
06/12/2022	R035 On 03-August-23	11.98	Put	Bond Future	3915	4	4	4	0.00
06/12/2022	R035 On 02-November-23			Bond Future	11.94	83.0790	82.8996	83.0790	0.00
06/12/2022	R035 On 02-November-23	11.43	Call	Bond Future	3312	3	3	3	0.00
06/12/2022	R035 On 02-November-23	11.41	Call	Bond Future	3264	3	3	3	0.00
06/12/2022	R035 On 02-November-23	11.42	Call	Bond Future	3288	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
06/12/2022	R035 On 02-November-23	11.42	Put	Bond Future	6086	6	6	6	0.00
06/12/2022	R035 On 02-November-23	11.41	Put	Bond Future	6118	6	6	6	0.00
06/12/2022	R035 On 02-November-23	11.43	Put	Bond Future	6055	6	6	6	0.00
06/12/2022	R035 On 01-February-24			Bond Future	12.09	84.6797	84.5635	84.6797	0.00
06/12/2022	R035 On 01-February-24	12.18	Call	Bond Future	5197	5	5	5	0.00
06/12/2022	R035 On 01-February-24	12.20	Call	Bond Future	5254	5	5	5	0.00
06/12/2022	R035 On 01-February-24	12.19	Call	Bond Future	5226	5	5	5	0.00
06/12/2022	R035 On 01-February-24	12.19	Put	Bond Future	4698	5	5	5	0.00
06/12/2022	R035 On 01-February-24	12.18	Put	Bond Future	4721	5	5	5	0.00
06/12/2022	R035 On 01-February-24	12.20	Put	Bond Future	4676	5	5	5	0.00
06/12/2022	R186 On 02-February-23			Bond Future	9.08	105.8965	105.9078	105.8965	72,285.00
06/12/2022	R186 On 02-February-23	8.34	Call	Bond Future	138	0	0	0	0.00
06/12/2022	R186 On 02-February-23	8.32	Call	Bond Future	128	0	0	0	0.00
06/12/2022	R186 On 02-February-23	8.33	Call	Bond Future	133	0	0	0	0.00
06/12/2022	R186 On 02-February-23	8.33	Put	Bond Future	2641	3	3	3	0.00
06/12/2022	R186 On 02-February-23	8.32	Put	Bond Future	2670	3	3	3	0.00
06/12/2022	R186 On 02-February-23	8.34	Put	Bond Future	2612	3	3	3	0.00
06/12/2022	R186 On 04-May-23			Bond Future	9.18	107.9760	107.9892	107.9760	12,188.00
06/12/2022	R186 On 04-May-23	8.82	Call	Bond Future	1018	1	1	1	0.00
06/12/2022	R186 On 04-May-23	8.83	Call	Bond Future	1031	1	1	1	0.00
06/12/2022	R186 On 04-May-23	8.84	Call	Bond Future	1044	1	1	1	0.00
06/12/2022	R186 On 04-May-23	8.83	Put	Bond Future	2109	2	2	2	0.00
06/12/2022	R186 On 04-May-23	8.84	Put	Bond Future	2090	2	2	2	0.00
06/12/2022	R186 On 04-May-23	8.82	Put	Bond Future	2127	2	2	2	0.00
06/12/2022	R186 On 03-August-23			Bond Future	9.25	104.8434	104.9045	104.8434	0.00
06/12/2022	R186 On 03-August-23	9.73	Call	Bond Future	2687	3	3	3	0.00
06/12/2022	R186 On 03-August-23	9.75	Call	Bond Future	2725	3	3	3	0.00
06/12/2022	R186 On 03-August-23	9.74	Call	Bond Future	2706	3	3	3	0.00
06/12/2022	R186 On 03-August-23	9.74	Put	Bond Future	1293	1	1	1	0.00
06/12/2022	R186 On 03-August-23	9.73	Put	Bond Future	1303	1	1	1	0.00
06/12/2022	R186 On 03-August-23	9.75	Put	Bond Future	1284	1	1	1	0.00
06/12/2022	R186 On 02-November-23			Bond Future	9.31	106.9615	107.1143	106.9615	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
06/12/2022	R186 On 02-November-23	10.42	Call	Bond Future	3953	4	4	4	0.00
06/12/2022	R186 On 02-November-23	9.38	Call	Bond Future	2069	2	2	2	0.00
06/12/2022	R186 On 02-November-23	9.39	Call	Bond Future	2085	2	2	2	0.00
06/12/2022	R186 On 02-November-23	9.40	Call	Bond Future	2101	2	2	2	0.00
06/12/2022	R186 On 02-November-23	9.15	Call	Bond Future	1721	2	2	2	1,715.00
06/12/2022	R186 On 02-November-23	9.40	Put	Bond Future	1869	2	2	2	0.00
06/12/2022	R186 On 02-November-23	9.39	Put	Bond Future	1880	2	2	2	0.00
06/12/2022	R186 On 02-November-23	9.38	Put	Bond Future	1891	2	2	2	0.00
06/12/2022	R186 On 02-November-23	10.42	Put	Bond Future	1011	1	1	1	1,715.00
06/12/2022	R186 On 02-November-23	9.15	Put	Bond Future	2167	2	2	2	0.00
06/12/2022	R186 On 01-February-24			Bond Future	9.43	103.7199	103.9598	103.7199	0.00
06/12/2022	R186 On 01-February-24	9.52	Call	Bond Future	2229	2	2	2	0.00
06/12/2022	R186 On 01-February-24	9.51	Call	Bond Future	2214	2	2	2	0.00
06/12/2022	R186 On 01-February-24	9.50	Call	Bond Future	2199	2	2	2	0.00
06/12/2022	R186 On 01-February-24	9.52	Put	Bond Future	2007	2	2	2	0.00
06/12/2022	R186 On 01-February-24	9.50	Put	Bond Future	2027	2	2	2	0.00
06/12/2022	R186 On 01-February-24	9.51	Put	Bond Future	2017	2	2	2	0.00
06/12/2022	R197 On 02-February-23			Bond Future	328.75	328.8604	328.7487	328.8604	977.00
06/12/2022	R197 On 04-May-23			Bond Future	335.29	335.3966	335.2883	335.3966	0.00
06/12/2022	R197 On 03-August-23			Bond Future	333.18	333.1455	333.1837	333.1455	0.00
06/12/2022	R197 On 02-November-23			Bond Future	340.27	339.9501	340.2729	339.9501	0.00
06/12/2022	R202 On 02-February-23			Bond Future	239.23	240.0694	239.2250	240.0694	5,950.00
06/12/2022	R202 On 04-May-23			Bond Future	243.98	244.8409	243.9838	244.8409	0.00
06/12/2022	R202 On 03-August-23			Bond Future	244.24	245.0024	244.2363	245.0024	0.00
06/12/2022	R202 On 02-November-23			Bond Future	249.43	250.0067	249.4325	250.0067	0.00
06/12/2022	R202 On 01-February-24			Bond Future	249.55	249.9380	249.5489	249.9380	0.00
06/12/2022	R209 On 02-February-23			Bond Future	11.55	67.0522	66.8361	67.0522	25,765.00
06/12/2022	R209 On 02-February-23	10.80	Call	Bond Future	476	1	0	1	0.00
06/12/2022	R209 On 02-February-23	10.78	Call	Bond Future	455	1	0	1	0.00
06/12/2022	R209 On 02-February-23	10.79	Call	Bond Future	465	1	0	1	0.00
06/12/2022	R209 On 02-February-23	10.80	Put	Bond Future	4299	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
06/12/2022	R209 On 02-February-23	10.78	Put	Bond Future	4384	4	4	4	0.00
06/12/2022	R209 On 02-February-23	10.79	Put	Bond Future	4342	4	4	4	0.00
06/12/2022	R209 On 04-May-23			Bond Future	11.66	65.2172	64.9979	65.2172	2,635.00
06/12/2022	R209 On 04-May-23	12.50	Call	Bond Future	5555	6	6	6	0.00
06/12/2022	R209 On 04-May-23	11.50	Call	Bond Future	2729	3	3	3	1,000.00
06/12/2022	R209 On 04-May-23	11.00	Call	Bond Future	1664	2	2	2	0.00
06/12/2022	R209 On 04-May-23	11.11	Call	Bond Future	1873	2	2	2	0.00
06/12/2022	R209 On 04-May-23	11.10	Call	Bond Future	1854	2	2	2	0.00
06/12/2022	R209 On 04-May-23	11.09	Call	Bond Future	1834	2	2	2	0.00
06/12/2022	R209 On 04-May-23	10.00	Call	Bond Future	450	0	0	0	500.00
06/12/2022	R209 On 04-May-23	10.00	Put	Bond Future	9263	9	9	9	0.00
06/12/2022	R209 On 04-May-23	11.09	Put	Bond Future	4698	5	5	5	0.00
06/12/2022	R209 On 04-May-23	11.50	Put	Bond Future	3528	3	4	3	0.00
06/12/2022	R209 On 04-May-23	11.10	Put	Bond Future	4666	5	5	5	0.00
06/12/2022	R209 On 04-May-23	11.11	Put	Bond Future	4634	5	5	5	0.00
06/12/2022	R209 On 04-May-23	11.00	Put	Bond Future	4992	5	5	5	6,250.00
06/12/2022	R209 On 04-May-23	12.50	Put	Bond Future	1679	2	2	2	8,500.00
06/12/2022	R209 On 03-August-23			Bond Future	11.77	66.5298	66.3357	66.5298	0.00
06/12/2022	R209 On 03-August-23	11.95	Call	Bond Future	4247	4	4	4	0.00
06/12/2022	R209 On 03-August-23	11.93	Call	Bond Future	4194	4	4	4	0.00
06/12/2022	R209 On 03-August-23	11.94	Call	Bond Future	4220	4	4	4	0.00
06/12/2022	R209 On 03-August-23	11.95	Put	Bond Future	3407	3	3	3	0.00
06/12/2022	R209 On 03-August-23	11.93	Put	Bond Future	3447	3	3	3	0.00
06/12/2022	R209 On 03-August-23	11.94	Put	Bond Future	3427	3	3	3	0.00
06/12/2022	R209 On 02-November-23			Bond Future	11.88	64.7225	64.5805	64.7225	0.00
06/12/2022	R209 On 02-November-23	11.35	Call	Bond Future	2857	3	3	3	0.00
06/12/2022	R209 On 02-November-23	11.33	Call	Bond Future	2815	3	3	3	0.00
06/12/2022	R209 On 02-November-23	11.34	Call	Bond Future	2836	3	3	3	0.00
06/12/2022	R209 On 02-November-23	11.34	Put	Bond Future	5441	5	5	5	0.00
06/12/2022	R209 On 02-November-23	11.33	Put	Bond Future	5470	5	5	5	0.00
06/12/2022	R209 On 02-November-23	11.35	Put	Bond Future	5413	5	5	5	0.00
06/12/2022	R209 On 01-February-24			Bond Future	12.01	65.9693	65.8766	65.9693	0.00
06/12/2022	R209 On 01-February-24	12.12	Call	Bond Future	4628	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
06/12/2022	R209 On 01-February-24	12.13	Call	Bond Future	4653	5	5	5	0.00
06/12/2022	R209 On 01-February-24	12.14	Call	Bond Future	4678	5	5	5	0.00
06/12/2022	R209 On 01-February-24	12.14	Put	Bond Future	4059	4	4	4	0.00
06/12/2022	R209 On 01-February-24	12.13	Put	Bond Future	4079	4	4	4	0.00
06/12/2022	R209 On 01-February-24	12.12	Put	Bond Future	4100	4	4	4	0.00
06/12/2022	R210 On 02-February-23			Bond Future	219.82	220.3522	219.8189	220.3522	372.00
06/12/2022	R210 On 04-May-23			Bond Future	221.11	221.6480	221.1079	221.6480	0.00
06/12/2022	R210 On 03-August-23			Bond Future	225.71	226.1592	225.7071	226.1592	0.00
06/12/2022	R210 On 02-November-23			Bond Future	227.34	227.6117	227.3412	227.6117	0.00
06/12/2022	R210 On 01-February-24			Bond Future	231.96	232.0549	231.9593	232.0549	0.00
06/12/2022	R213 On 02-February-23			Bond Future	11.03	82.0236	81.9202	82.0236	40,652.00
06/12/2022	R213 On 02-February-23	9.16	Call	Bond Future	4	0	0	0	476.00
06/12/2022	R213 On 02-February-23	10.43	Call	Bond Future	459	0	0	0	912.00
06/12/2022	R213 On 02-February-23	10.22	Call	Bond Future	252	0	0	0	0.00
06/12/2022	R213 On 02-February-23	10.21	Call	Bond Future	245	0	0	0	0.00
06/12/2022	R213 On 02-February-23	10.01	Call	Bond Future	126	0	0	0	0.00
06/12/2022	R213 On 02-February-23	12.20	Call	Bond Future	5338	5	5	5	0.00
06/12/2022	R213 On 02-February-23	10.23	Call	Bond Future	260	0	0	0	0.00
06/12/2022	R213 On 02-February-23	10.35	Call	Bond Future	370	0	0	0	0.00
06/12/2022	R213 On 02-February-23	10.35	Put	Bond Future	3521	3	4	3	476.00
06/12/2022	R213 On 02-February-23	12.20	Put	Bond Future	292	0	0	0	912.00
06/12/2022	R213 On 02-February-23	10.22	Put	Bond Future	4022	4	4	4	0.00
06/12/2022	R213 On 02-February-23	10.43	Put	Bond Future	3233	3	3	3	0.00
06/12/2022	R213 On 02-February-23	10.21	Put	Bond Future	4063	4	4	4	0.00
06/12/2022	R213 On 02-February-23	10.23	Put	Bond Future	3982	4	4	4	0.00
06/12/2022	R213 On 02-February-23	9.16	Put	Bond Future	9047	9	9	9	0.00
06/12/2022	R213 On 02-February-23	10.01	Put	Bond Future	4908	5	5	5	476.00
06/12/2022	R213 On 04-May-23			Bond Future	11.16	80.0821	79.9780	80.0821	0.00
06/12/2022	R213 On 04-May-23	10.73	Call	Bond Future	1820	2	2	2	0.00
06/12/2022	R213 On 04-May-23	10.74	Call	Bond Future	1838	2	2	2	0.00
06/12/2022	R213 On 04-May-23	10.75	Call	Bond Future	1857	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
06/12/2022	R213 On 04-May-23	10.75	Put	Bond Future	3704	4	4	4	0.00
06/12/2022	R213 On 04-May-23	10.74	Put	Bond Future	3730	4	4	4	0.00
06/12/2022	R213 On 04-May-23	10.73	Put	Bond Future	3757	4	4	4	0.00
06/12/2022	R213 On 03-August-23			Bond Future	11.29	81.6937	81.6235	81.6937	0.00
06/12/2022	R213 On 03-August-23	11.62	Call	Bond Future	4078	4	4	4	0.00
06/12/2022	R213 On 03-August-23	11.61	Call	Bond Future	4053	4	4	4	0.00
06/12/2022	R213 On 03-August-23	11.63	Call	Bond Future	4104	4	4	4	0.00
06/12/2022	R213 On 03-August-23	11.62	Put	Bond Future	2670	3	3	3	0.00
06/12/2022	R213 On 03-August-23	11.61	Put	Bond Future	2686	3	3	3	0.00
06/12/2022	R213 On 03-August-23	11.63	Put	Bond Future	2654	3	3	3	0.00
06/12/2022	R213 On 02-November-23			Bond Future	11.42	79.7912	79.7880	79.7912	0.00
06/12/2022	R213 On 02-November-23	11.12	Call	Bond Future	2783	3	3	3	0.00
06/12/2022	R213 On 02-November-23	11.11	Call	Bond Future	2762	3	3	3	0.00
06/12/2022	R213 On 02-November-23	11.13	Call	Bond Future	2803	3	3	3	0.00
06/12/2022	R213 On 02-November-23	11.13	Put	Bond Future	4008	4	4	4	0.00
06/12/2022	R213 On 02-November-23	11.11	Put	Bond Future	4052	4	4	4	0.00
06/12/2022	R213 On 02-November-23	11.12	Put	Bond Future	4030	4	4	4	0.00
06/12/2022	R213 On 01-February-24			Bond Future	11.58	81.3294	81.3901	81.3294	0.00
06/12/2022	R213 On 01-February-24	11.72	Call	Bond Future	4005	4	4	4	0.00
06/12/2022	R213 On 01-February-24	11.71	Call	Bond Future	3981	4	4	4	0.00
06/12/2022	R213 On 01-February-24	11.70	Call	Bond Future	3958	4	4	4	0.00
06/12/2022	R213 On 01-February-24	11.70	Put	Bond Future	3460	3	3	3	0.00
06/12/2022	R213 On 01-February-24	11.71	Put	Bond Future	3443	3	3	3	0.00
06/12/2022	R213 On 01-February-24	11.72	Put	Bond Future	3426	3	3	3	0.00
06/12/2022	R214 On 02-February-23			Bond Future	11.64	64.6178	64.4174	64.6178	71,030.00
06/12/2022	R214 On 02-February-23		Call	Bond Future	0	0	0	0	0.00
06/12/2022	R214 On 02-February-23	10.30	Call	Bond Future	100	0	0	0	0.00
06/12/2022	R214 On 02-February-23	10.90	Call	Bond Future	525	1	1	1	2,300.00
06/12/2022	R214 On 02-February-23	11.80	Call	Bond Future	2427	3	2	3	0.00
06/12/2022	R214 On 02-February-23	11.09	Call	Bond Future	790	1	1	1	0.00
06/12/2022	R214 On 02-February-23	11.00	Call	Bond Future	655	1	1	1	0.00
06/12/2022	R214 On 02-February-23	11.60	Call	Bond Future	1868	2	2	2	2,300.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
06/12/2022	R214 On 02-February-23	11.10	Call	Bond Future	806	1	1	1	0.00
06/12/2022	R214 On 02-February-23	11.07	Call	Bond Future	759	1	1	1	0.00
06/12/2022	R214 On 02-February-23	11.08	Call	Bond Future	774	1	1	1	0.00
06/12/2022	R214 On 02-February-23	11.08	Put	Bond Future	3781	4	4	4	0.00
06/12/2022	R214 On 02-February-23	11.07	Put	Bond Future	3821	4	4	4	0.00
06/12/2022	R214 On 02-February-23	10.90	Put	Bond Future	4544	4	5	4	0.00
06/12/2022	R214 On 02-February-23	11.60	Put	Bond Future	2087	2	2	2	0.00
06/12/2022	R214 On 02-February-23	11.00	Put	Bond Future	4109	4	4	4	0.00
06/12/2022	R214 On 02-February-23	11.09	Put	Bond Future	3742	4	4	4	0.00
06/12/2022	R214 On 02-February-23	11.10	Put	Bond Future	3702	4	4	4	0.00
06/12/2022	R214 On 02-February-23	11.80	Put	Bond Future	1624	2	2	2	0.00
06/12/2022	R214 On 02-February-23	10.30	Put	Bond Future	7670	7	8	7	0.00
06/12/2022	R214 On 02-February-23		Put	Bond Future	35583	35	36	35	0.00
06/12/2022	R214 On 04-May-23			Bond Future	11.75	62.5883	62.3850	62.5883	0.00
06/12/2022	R214 On 04-May-23	11.38	Call	Bond Future	2357	2	2	2	0.00
06/12/2022	R214 On 04-May-23	11.36	Call	Bond Future	2312	2	2	2	0.00
06/12/2022	R214 On 04-May-23	11.37	Call	Bond Future	2334	2	2	2	0.00
06/12/2022	R214 On 04-May-23	11.37	Put	Bond Future	4309	4	4	4	0.00
06/12/2022	R214 On 04-May-23	11.36	Put	Bond Future	4340	4	4	4	0.00
06/12/2022	R214 On 04-May-23	11.38	Put	Bond Future	4278	4	4	4	0.00
06/12/2022	R214 On 03-August-23			Bond Future	11.85	63.8479	63.6687	63.8479	0.00
06/12/2022	R214 On 03-August-23	12.16	Call	Bond Future	4900	5	5	5	0.00
06/12/2022	R214 On 03-August-23	12.14	Call	Bond Future	4843	5	5	5	0.00
06/12/2022	R214 On 03-August-23	12.15	Call	Bond Future	4871	5	5	5	0.00
06/12/2022	R214 On 03-August-23	12.15	Put	Bond Future	3392	3	3	3	0.00
06/12/2022	R214 On 03-August-23	12.14	Put	Bond Future	3412	3	3	3	0.00
06/12/2022	R214 On 03-August-23	12.16	Put	Bond Future	3373	3	3	3	0.00
06/12/2022	R214 On 02-November-23			Bond Future	11.95	61.8387	61.7091	61.8387	0.00
06/12/2022	R214 On 02-November-23	11.47	Call	Bond Future	3130	3	3	3	0.00
06/12/2022	R214 On 02-November-23	11.45	Call	Bond Future	3085	3	3	3	0.00
06/12/2022	R214 On 02-November-23	11.46	Call	Bond Future	3107	3	3	3	0.00
06/12/2022	R214 On 02-November-23	11.46	Put	Bond Future	5604	6	6	6	0.00
06/12/2022	R214 On 02-November-23	11.45	Put	Bond Future	5634	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
06/12/2022	R214 On 02-November-23	11.47	Put	Bond Future	5574	6	6	6	0.00
06/12/2022	R214 On 01-February-24			Bond Future	12.07	63.0303	62.9478	63.0303	0.00
06/12/2022	R214 On 01-February-24	12.14	Call	Bond Future	4846	5	5	5	0.00
06/12/2022	R214 On 01-February-24	12.15	Call	Bond Future	4872	5	5	5	0.00
06/12/2022	R214 On 01-February-24	12.16	Call	Bond Future	4898	5	5	5	0.00
06/12/2022	R214 On 01-February-24	12.16	Put	Bond Future	4461	4	4	4	0.00
06/12/2022	R214 On 01-February-24	12.15	Put	Bond Future	4483	4	4	4	0.00
06/12/2022	R214 On 01-February-24	12.14	Put	Bond Future	4505	4	5	4	0.00
06/12/2022	R248 On 02-February-23			Bond Future	11.61	80.9426	80.6577	80.9426	247,713.00
06/12/2022	R248 On 02-February-23	10.40	Call	Bond Future	185	0	0	0	0.00
06/12/2022	R248 On 02-February-23	11.06	Call	Bond Future	987	1	1	1	0.00
06/12/2022	R248 On 02-February-23	11.10	Call	Bond Future	1069	1	1	1	0.00
06/12/2022	R248 On 02-February-23	11.07	Call	Bond Future	1007	1	1	1	0.00
06/12/2022	R248 On 02-February-23	11.00	Call	Bond Future	871	1	1	1	2,900.00
06/12/2022	R248 On 02-February-23	11.60	Call	Bond Future	2440	3	2	3	2,900.00
06/12/2022	R248 On 02-February-23	11.70	Call	Bond Future	2786	3	3	3	0.00
06/12/2022	R248 On 02-February-23	11.08	Call	Bond Future	1027	1	1	1	0.00
06/12/2022	R248 On 02-February-23	11.08	Put	Bond Future	4606	4	5	4	0.00
06/12/2022	R248 On 02-February-23	11.10	Put	Bond Future	4508	4	5	4	0.00
06/12/2022	R248 On 02-February-23	11.70	Put	Bond Future	2229	2	2	2	0.00
06/12/2022	R248 On 02-February-23	11.60	Put	Bond Future	2525	2	3	2	0.00
06/12/2022	R248 On 02-February-23	11.00	Put	Bond Future	5012	5	5	5	0.00
06/12/2022	R248 On 02-February-23	11.07	Put	Bond Future	4655	4	5	4	0.00
06/12/2022	R248 On 02-February-23	11.06	Put	Bond Future	4705	5	5	5	0.00
06/12/2022	R248 On 02-February-23	10.40	Put	Bond Future	8768	9	9	9	0.00
06/12/2022	R248 On 04-May-23			Bond Future	11.72	78.0728	77.7835	78.0728	10,943.00
06/12/2022	R248 On 04-May-23	11.34	Call	Bond Future	2920	3	3	3	0.00
06/12/2022	R248 On 04-May-23	11.33	Call	Bond Future	2892	3	3	3	0.00
06/12/2022	R248 On 04-May-23	11.35	Call	Bond Future	2949	3	3	3	0.00
06/12/2022	R248 On 04-May-23	11.35	Put	Bond Future	5375	5	5	5	0.00
06/12/2022	R248 On 04-May-23	11.34	Put	Bond Future	5413	5	5	5	0.00
06/12/2022	R248 On 04-May-23	11.33	Put	Bond Future	5452	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
06/12/2022	R248 On 03-August-23			Bond Future	11.83	79.6065	79.3466	79.6065	0.00
06/12/2022	R248 On 03-August-23	12.10	Call	Bond Future	5998	6	6	6	0.00
06/12/2022	R248 On 03-August-23	12.09	Call	Bond Future	5963	6	6	6	0.00
06/12/2022	R248 On 03-August-23	12.11	Call	Bond Future	6033	6	6	6	0.00
06/12/2022	R248 On 03-August-23	12.11	Put	Bond Future	4300	4	4	4	0.00
06/12/2022	R248 On 03-August-23	12.09	Put	Bond Future	4350	4	4	4	0.00
06/12/2022	R248 On 03-August-23	12.10	Put	Bond Future	4325	4	4	4	0.00
06/12/2022	R248 On 02-November-23			Bond Future	11.92	76.7931	76.5942	76.7931	13,000.00
06/12/2022	R248 On 02-November-23	11.49	Call	Bond Future	4033	4	4	4	0.00
06/12/2022	R248 On 02-November-23	11.48	Call	Bond Future	4005	4	4	4	0.00
06/12/2022	R248 On 02-November-23	11.47	Call	Bond Future	3976	4	4	4	0.00
06/12/2022	R248 On 02-November-23	11.49	Put	Bond Future	6784	7	7	7	0.00
06/12/2022	R248 On 02-November-23	11.47	Put	Bond Future	6859	7	7	7	0.00
06/12/2022	R248 On 02-November-23	11.48	Put	Bond Future	6821	7	7	7	0.00
06/12/2022	R248 On 01-February-24			Bond Future	12.04	78.3094	78.1684	78.3094	0.00
06/12/2022	R248 On 01-February-24	12.16	Call	Bond Future	6212	6	6	6	0.00
06/12/2022	R248 On 01-February-24	12.15	Call	Bond Future	6179	6	6	6	0.00
06/12/2022	R248 On 01-February-24	12.14	Call	Bond Future	6147	6	6	6	0.00
06/12/2022	R248 On 01-February-24	12.14	Put	Bond Future	5522	5	6	5	0.00
06/12/2022	R248 On 01-February-24	12.15	Put	Bond Future	5495	5	5	5	0.00
06/12/2022	R248 On 01-February-24	12.16	Put	Bond Future	5468	5	5	5	0.00