



Johannesburg
Stock Exchange

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

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

www.jse.co.za

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

INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES MONTHLY STATISTICS REPORT

For April 2022

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
07/04/2022	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/04/2022	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/04/2022	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/04/2022	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/04/2022	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/04/2022	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/04/2022	2025 On 05-May-22			Bond Future	159.83	159.7653	159.8294	159.7653	5,484.00
07/04/2022	2025 On 04-August-22			Bond Future	160.37	160.3032	160.3670	160.3032	1,130.00
07/04/2022	2025 On 03-November-22			Bond Future	162.72	162.6531	162.7168	162.6531	0.00
07/04/2022	2025 On 02-February-23			Bond Future	163.78	163.7216	163.7850	163.7216	0.00
07/04/2022	2029 On 05-May-22			Bond Future	116.62	116.8134	116.6210	116.8134	2,745.00
07/04/2022	2029 On 04-August-22			Bond Future	118.20	118.3930	118.1972	118.3930	1,844.00
07/04/2022	2029 On 03-November-22			Bond Future	118.70	118.8972	118.6977	118.8972	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
07/04/2022	2029 On 02-February-23			Bond Future	120.69	120.8946	120.6908	120.8946	0.00
07/04/2022	2030 On 05-May-22			Bond Future	9.59	93.3343	9.5892	93.3343	70,407.00
07/04/2022	2030 On 05-May-22	0000000	Call	Bond Future	0	0	0	0	200.00
07/04/2022	2030 On 05-May-22	0000000	Call	Bond Future	7002	7	7002	7	0.00
07/04/2022	2030 On 05-May-22	0000000	Call	Bond Future	3099	3	3099	3	0.00
07/04/2022	2030 On 05-May-22	0000000	Call	Bond Future	3143	3	3143	3	0.00
07/04/2022	2030 On 05-May-22	0000000	Call	Bond Future	385	0	385	0	0.00
07/04/2022	2030 On 05-May-22	0000000	Call	Bond Future	1044	1	1044	1	0.00
07/04/2022	2030 On 05-May-22	0000000	Call	Bond Future	20	0	20	0	200.00
07/04/2022	2030 On 05-May-22	0000000	Call	Bond Future	35	0	35	0	1,800.00
07/04/2022	2030 On 05-May-22	0000000	Call	Bond Future	905	1	905	1	0.00
07/04/2022	2030 On 05-May-22	0000000	Call	Bond Future	0	0	0	0	1,800.00
07/04/2022	2030 On 05-May-22	0000000	Call	Bond Future	1	0	1	0	1,073.00
07/04/2022	2030 On 05-May-22	0000000	Call	Bond Future	3188	3	3188	3	0.00
07/04/2022	2030 On 05-May-22	0000000	Call	Bond Future	2086	2	2086	2	0.00
07/04/2022	2030 On 05-May-22	0000000	Call	Bond Future	156	0	156	0	7,500.00
07/04/2022	2030 On 05-May-22	0000000	Put	Bond Future	2421	3	2421	3	0.00
07/04/2022	2030 On 05-May-22	0000000	Put	Bond Future	736	1	736	1	5,000.00
07/04/2022	2030 On 05-May-22	0000000	Put	Bond Future	4087	4	4087	4	0.00
07/04/2022	2030 On 05-May-22	0000000	Put	Bond Future	3673	4	3673	4	0.00
07/04/2022	2030 On 05-May-22	0000000	Put	Bond Future	105	0	105	0	0.00
07/04/2022	2030 On 05-May-22	0000000	Put	Bond Future	7748	8	7748	8	0.00
07/04/2022	2030 On 05-May-22	0000000	Put	Bond Future	851	1	851	1	5,000.00
07/04/2022	2030 On 05-May-22	0000000	Put	Bond Future	1609	2	1609	2	1,073.00
07/04/2022	2030 On 05-May-22	0000000	Put	Bond Future	109	0	109	0	200.00
07/04/2022	2030 On 05-May-22	0000000	Put	Bond Future	113	0	113	0	0.00
07/04/2022	2030 On 05-May-22	0000000	Put	Bond Future	2	0	2	0	1,800.00
07/04/2022	2030 On 05-May-22	0000000	Put	Bond Future	278	0	278	0	1,073.00
07/04/2022	2030 On 05-May-22	0000000	Put	Bond Future	10089	10	10089	10	0.00
07/04/2022	2030 On 05-May-22	0000000	Put	Bond Future	5914	6	5914	6	0.00
07/04/2022	2030 On 04-August-22			Bond Future	9.79	90.5674	9.7930	90.5674	24,874.00
07/04/2022	2030 On 04-August-22	0000000	Call	Bond Future	455	0	455	0	800.00
07/04/2022	2030 On 04-August-22	0000000	Call	Bond Future	1207	1	1207	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
07/04/2022	2030 On 04-August-22	0000000	Call	Bond Future	67	0	67	0	800.00
07/04/2022	2030 On 04-August-22	0000000	Call	Bond Future	1227	1	1227	1	0.00
07/04/2022	2030 On 04-August-22	0000000	Call	Bond Future	1247	1	1247	1	0.00
07/04/2022	2030 On 04-August-22	0000000	Call	Bond Future	5791	6	5791	6	0.00
07/04/2022	2030 On 04-August-22	0000000	Put	Bond Future	343	0	343	0	800.00
07/04/2022	2030 On 04-August-22	0000000	Put	Bond Future	2398	3	2398	3	0.00
07/04/2022	2030 On 04-August-22	0000000	Put	Bond Future	2427	3	2427	3	0.00
07/04/2022	2030 On 04-August-22	0000000	Put	Bond Future	7769	8	7769	8	0.00
07/04/2022	2030 On 04-August-22	0000000	Put	Bond Future	2457	3	2457	3	0.00
07/04/2022	2030 On 04-August-22	0000000	Put	Bond Future	4188	4	4188	4	0.00
07/04/2022	2030 On 03-November-22			Bond Future	9.97	91.8758	9.9686	91.8758	0.00
07/04/2022	2030 On 03-November-22	0000000	Call	Bond Future	2593	2	2593	2	0.00
07/04/2022	2030 On 03-November-22	0000000	Call	Bond Future	2566	2	2566	2	0.00
07/04/2022	2030 On 03-November-22	0000000	Call	Bond Future	2619	2	2619	2	0.00
07/04/2022	2030 On 03-November-22	0000000	Put	Bond Future	1999	2	1999	2	0.00
07/04/2022	2030 On 03-November-22	0000000	Put	Bond Future	2040	2	2040	2	0.00
07/04/2022	2030 On 03-November-22	0000000	Put	Bond Future	2020	2	2020	2	0.00
07/04/2022	2030 On 02-February-23			Bond Future	10.12	89.3958	10.1238	89.3958	0.00
07/04/2022	2030 On 02-February-23	0000000	Call	Bond Future	2436	2	2436	2	0.00
07/04/2022	2030 On 02-February-23	0000000	Call	Bond Future	2280	2	2280	2	0.00
07/04/2022	2030 On 02-February-23	0000000	Call	Bond Future	562	1	562	1	102.00
07/04/2022	2030 On 02-February-23	0000000	Call	Bond Future	2391	2	2391	2	0.00
07/04/2022	2030 On 02-February-23	0000000	Call	Bond Future	2413	2	2413	2	0.00
07/04/2022	2030 On 02-February-23	0000000	Call	Bond Future	971	1	971	1	0.00
07/04/2022	2030 On 02-February-23	0000000	Call	Bond Future	1711	2	1711	2	0.00
07/04/2022	2030 On 02-February-23	0000000	Call	Bond Future	1985	2	1985	2	0.00
07/04/2022	2030 On 02-February-23	0000000	Put	Bond Future	6855	7	6855	7	0.00
07/04/2022	2030 On 02-February-23	0000000	Put	Bond Future	3871	4	3871	4	102.00
07/04/2022	2030 On 02-February-23	0000000	Put	Bond Future	5339	6	5339	6	0.00
07/04/2022	2030 On 02-February-23	0000000	Put	Bond Future	2960	3	2960	3	0.00
07/04/2022	2030 On 02-February-23	0000000	Put	Bond Future	3128	3	3128	3	102.00
07/04/2022	2030 On 02-February-23	0000000	Put	Bond Future	3007	3	3007	3	0.00
07/04/2022	2030 On 02-February-23	0000000	Put	Bond Future	2984	3	2984	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
07/04/2022	2030 On 02-February-23	0000000	Put	Bond Future	3486	4	3486	4	0.00
07/04/2022	2032 On 05-May-22			Bond Future	9.94	89.9913	9.9374	89.9913	141,320.00
07/04/2022	2032 On 05-May-22	0000000	Call	Bond Future	234	0	234	0	780.00
07/04/2022	2032 On 05-May-22	0000000	Call	Bond Future	1835	2	1835	2	780.00
07/04/2022	2032 On 05-May-22	0000000	Call	Bond Future	5979	6	5979	6	0.00
07/04/2022	2032 On 05-May-22	0000000	Call	Bond Future	2308	2	2308	2	993.00
07/04/2022	2032 On 05-May-22	0000000	Call	Bond Future	6082	6	6082	6	0.00
07/04/2022	2032 On 05-May-22	0000000	Call	Bond Future	6806	6	6806	6	0.00
07/04/2022	2032 On 05-May-22	0000000	Call	Bond Future	5771	5	5771	5	0.00
07/04/2022	2032 On 05-May-22	0000000	Call	Bond Future	6031	6	6031	6	0.00
07/04/2022	2032 On 05-May-22	0000000	Put	Bond Future	14	0	14	0	0.00
07/04/2022	2032 On 05-May-22	0000000	Put	Bond Future	18	0	18	0	993.00
07/04/2022	2032 On 05-May-22	0000000	Put	Bond Future	15	0	15	0	0.00
07/04/2022	2032 On 05-May-22	0000000	Put	Bond Future	6	0	6	0	780.00
07/04/2022	2032 On 05-May-22	0000000	Put	Bond Future	305	0	305	0	0.00
07/04/2022	2032 On 05-May-22	0000000	Put	Bond Future	13	0	13	0	0.00
07/04/2022	2032 On 05-May-22	0000000	Put	Bond Future	450	1	450	1	0.00
07/04/2022	2032 On 05-May-22	0000000	Put	Bond Future	2328	3	2328	3	0.00
07/04/2022	2032 On 04-August-22			Bond Future	10.12	91.1857	10.1202	91.1857	2,140.00
07/04/2022	2032 On 04-August-22	0000000	Call	Bond Future	8011	8	8011	8	0.00
07/04/2022	2032 On 04-August-22	0000000	Call	Bond Future	9352	9	9352	9	0.00
07/04/2022	2032 On 04-August-22	0000000	Call	Bond Future	1888	2	1888	2	1,300.00
07/04/2022	2032 On 04-August-22	0000000	Call	Bond Future	2188	2	2188	2	0.00
07/04/2022	2032 On 04-August-22	0000000	Call	Bond Future	2219	2	2219	2	0.00
07/04/2022	2032 On 04-August-22	0000000	Call	Bond Future	2251	2	2251	2	0.00
07/04/2022	2032 On 04-August-22	0000000	Call	Bond Future	436	0	436	0	1,300.00
07/04/2022	2032 On 04-August-22	0000000	Call	Bond Future	950	1	950	1	800.00
07/04/2022	2032 On 04-August-22	0000000	Call	Bond Future	132	0	132	0	800.00
07/04/2022	2032 On 04-August-22	0000000	Put	Bond Future	6898	7	6898	7	0.00
07/04/2022	2032 On 04-August-22	0000000	Put	Bond Future	3230	4	3230	4	0.00
07/04/2022	2032 On 04-August-22	0000000	Put	Bond Future	4595	5	4595	5	0.00
07/04/2022	2032 On 04-August-22	0000000	Put	Bond Future	1743	2	1743	2	0.00
07/04/2022	2032 On 04-August-22	0000000	Put	Bond Future	1718	2	1718	2	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
07/04/2022	2032 On 04-August-22	0000000	Put	Bond Future	1694	2	1694	2	0.00
07/04/2022	2032 On 04-August-22	0000000	Put	Bond Future	2001	2	2001	2	0.00
07/04/2022	2032 On 04-August-22	0000000	Put	Bond Future	135	0	135	0	0.00
07/04/2022	2032 On 04-August-22	0000000	Put	Bond Future	213	0	213	0	800.00
07/04/2022	2032 On 03-November-22			Bond Future	10.29	88.3508	10.2874	88.3508	0.00
07/04/2022	2032 On 03-November-22	0000000	Call	Bond Future	3778	4	3778	4	750.00
07/04/2022	2032 On 03-November-22	0000000	Call	Bond Future	7237	7	7237	7	0.00
07/04/2022	2032 On 03-November-22	0000000	Call	Bond Future	10438	10	10438	10	0.00
07/04/2022	2032 On 03-November-22	0000000	Call	Bond Future	3171	3	3171	3	0.00
07/04/2022	2032 On 03-November-22	0000000	Call	Bond Future	3402	3	3402	3	0.00
07/04/2022	2032 On 03-November-22	0000000	Call	Bond Future	3743	3	3743	3	0.00
07/04/2022	2032 On 03-November-22	0000000	Call	Bond Future	770	1	770	1	500.00
07/04/2022	2032 On 03-November-22	0000000	Call	Bond Future	573	1	573	1	180.00
07/04/2022	2032 On 03-November-22	0000000	Call	Bond Future	2083	2	2083	2	0.00
07/04/2022	2032 On 03-November-22	0000000	Call	Bond Future	2346	2	2346	2	500.00
07/04/2022	2032 On 03-November-22	0000000	Call	Bond Future	2212	2	2212	2	0.00
07/04/2022	2032 On 03-November-22	0000000	Call	Bond Future	634	1	634	1	454.00
07/04/2022	2032 On 03-November-22	0000000	Call	Bond Future	1626	1	1626	1	750.00
07/04/2022	2032 On 03-November-22	0000000	Put	Bond Future	3658	4	3658	4	0.00
07/04/2022	2032 On 03-November-22	0000000	Put	Bond Future	6118	6	6118	6	0.00
07/04/2022	2032 On 03-November-22	0000000	Put	Bond Future	5885	6	5885	6	0.00
07/04/2022	2032 On 03-November-22	0000000	Put	Bond Future	5435	6	5435	6	0.00
07/04/2022	2032 On 03-November-22	0000000	Put	Bond Future	2910	3	2910	3	180.00
07/04/2022	2032 On 03-November-22	0000000	Put	Bond Future	1933	2	1933	2	180.00
07/04/2022	2032 On 03-November-22	0000000	Put	Bond Future	3056	3	3056	3	454.00
07/04/2022	2032 On 03-November-22	0000000	Put	Bond Future	2769	3	2769	3	0.00
07/04/2022	2032 On 03-November-22	0000000	Put	Bond Future	1744	2	1744	2	0.00
07/04/2022	2032 On 03-November-22	0000000	Put	Bond Future	2077	2	2077	2	454.00
07/04/2022	2032 On 03-November-22	0000000	Put	Bond Future	324	0	324	0	750.00
07/04/2022	2032 On 03-November-22	0000000	Put	Bond Future	701	1	701	1	500.00
07/04/2022	2032 On 03-November-22	0000000	Put	Bond Future	1726	2	1726	2	0.00
07/04/2022	2032 On 02-February-23			Bond Future	10.43	89.8192	10.4335	89.8192	0.00
07/04/2022	2032 On 02-February-23	0000000	Call	Bond Future	11625	11	11625	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
07/04/2022	2032 On 02-February-23	0000000	Call	Bond Future	7960	8	7960	8	0.00
07/04/2022	2032 On 02-February-23	0000000	Call	Bond Future	739	1	739	1	454.00
07/04/2022	2032 On 02-February-23	0000000	Call	Bond Future	2855	3	2855	3	0.00
07/04/2022	2032 On 02-February-23	0000000	Call	Bond Future	2262	2	2262	2	0.00
07/04/2022	2032 On 02-February-23	0000000	Call	Bond Future	2827	3	2827	3	0.00
07/04/2022	2032 On 02-February-23	0000000	Call	Bond Future	1718	2	1718	2	750.00
07/04/2022	2032 On 02-February-23	0000000	Call	Bond Future	927	1	927	1	500.00
07/04/2022	2032 On 02-February-23	0000000	Call	Bond Future	3667	3	3667	3	750.00
07/04/2022	2032 On 02-February-23	0000000	Call	Bond Future	7361	7	7361	7	0.00
07/04/2022	2032 On 02-February-23	0000000	Call	Bond Future	2882	3	2882	3	0.00
07/04/2022	2032 On 02-February-23	0000000	Call	Bond Future	3161	3	3161	3	0.00
07/04/2022	2032 On 02-February-23	0000000	Call	Bond Future	2411	2	2411	2	500.00
07/04/2022	2032 On 02-February-23	0000000	Put	Bond Future	3553	4	3553	4	0.00
07/04/2022	2032 On 02-February-23	0000000	Put	Bond Future	2809	3	2809	3	454.00
07/04/2022	2032 On 02-February-23	0000000	Put	Bond Future	3060	3	3060	3	0.00
07/04/2022	2032 On 02-February-23	0000000	Put	Bond Future	1016	1	1016	1	0.00
07/04/2022	2032 On 02-February-23	0000000	Put	Bond Future	2424	3	2424	3	0.00
07/04/2022	2032 On 02-February-23	0000000	Put	Bond Future	6244	7	6244	7	0.00
07/04/2022	2032 On 02-February-23	0000000	Put	Bond Future	4501	5	4501	5	0.00
07/04/2022	2032 On 02-February-23	0000000	Put	Bond Future	3112	3	3112	3	0.00
07/04/2022	2032 On 02-February-23	0000000	Put	Bond Future	3730	4	3730	4	454.00
07/04/2022	2032 On 02-February-23	0000000	Put	Bond Future	3086	3	3086	3	0.00
07/04/2022	2032 On 02-February-23	0000000	Put	Bond Future	6980	7	6980	7	0.00
07/04/2022	2032 On 02-February-23	0000000	Put	Bond Future	898	1	898	1	500.00
07/04/2022	2032 On 02-February-23	0000000	Put	Bond Future	396	0	396	0	750.00
07/04/2022	2033 On 05-May-22			Bond Future	112.58	112.4690	112.5809	112.4690	2,719.00
07/04/2022	2033 On 04-August-22			Bond Future	114.10	113.9899	114.1024	113.9899	4,967.00
07/04/2022	2033 On 03-November-22			Bond Future	114.46	114.3472	114.4607	114.3472	0.00
07/04/2022	2033 On 02-February-23			Bond Future	116.38	116.2680	116.3824	116.2680	0.00
07/04/2022	2037 On 05-May-22			Bond Future	10.43	87.5899	10.4293	87.5899	89,257.00
07/04/2022	2037 On 05-May-22	0000000	Call	Bond Future	8673	8	8673	8	0.00
07/04/2022	2037 On 05-May-22	0000000	Call	Bond Future	8559	8	8559	8	0.00
07/04/2022	2037 On 05-May-22	0000000	Call	Bond Future	8616	8	8616	8	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
07/04/2022	2037 On 05-May-22	0000000	Put	Bond Future	4	0	4	0	0.00
07/04/2022	2037 On 05-May-22	0000000	Put	Bond Future	4	0	4	0	0.00
07/04/2022	2037 On 05-May-22	0000000	Put	Bond Future	4	0	4	0	0.00
07/04/2022	2037 On 04-August-22			Bond Future	10.60	84.4964	10.6013	84.4964	51,940.00
07/04/2022	2037 On 04-August-22	0000000	Call	Bond Future	3438	3	3438	3	0.00
07/04/2022	2037 On 04-August-22	0000000	Call	Bond Future	4762	5	4762	5	1,050.00
07/04/2022	2037 On 04-August-22	0000000	Call	Bond Future	5771	5	5771	5	0.00
07/04/2022	2037 On 04-August-22	0000000	Call	Bond Future	888	1	888	1	50.00
07/04/2022	2037 On 04-August-22	0000000	Call	Bond Future	8437	8	8437	8	0.00
07/04/2022	2037 On 04-August-22	0000000	Call	Bond Future	3397	3	3397	3	0.00
07/04/2022	2037 On 04-August-22	0000000	Call	Bond Future	3356	3	3356	3	0.00
07/04/2022	2037 On 04-August-22	0000000	Put	Bond Future	1516	2	1516	2	0.00
07/04/2022	2037 On 04-August-22	0000000	Put	Bond Future	325	0	325	0	1,050.00
07/04/2022	2037 On 04-August-22	0000000	Put	Bond Future	1472	2	1472	2	0.00
07/04/2022	2037 On 04-August-22	0000000	Put	Bond Future	4229	4	4229	4	0.00
07/04/2022	2037 On 04-August-22	0000000	Put	Bond Future	1494	2	1494	2	50.00
07/04/2022	2037 On 04-August-22	0000000	Put	Bond Future	702	1	702	1	50.00
07/04/2022	2037 On 04-August-22	0000000	Put	Bond Future	950	1	950	1	0.00
07/04/2022	2037 On 03-November-22			Bond Future	10.75	85.7175	10.7493	85.7175	0.00
07/04/2022	2037 On 03-November-22	0000000	Call	Bond Future	5098	5	5098	5	0.00
07/04/2022	2037 On 03-November-22	0000000	Call	Bond Future	5183	5	5183	5	0.00
07/04/2022	2037 On 03-November-22	0000000	Call	Bond Future	5140	5	5140	5	0.00
07/04/2022	2037 On 03-November-22	0000000	Put	Bond Future	1695	2	1695	2	0.00
07/04/2022	2037 On 03-November-22	0000000	Put	Bond Future	1712	2	1712	2	0.00
07/04/2022	2037 On 03-November-22	0000000	Put	Bond Future	1678	2	1678	2	0.00
07/04/2022	2037 On 02-February-23			Bond Future	10.88	82.8856	10.8818	82.8856	0.00
07/04/2022	2037 On 02-February-23	0000000	Call	Bond Future	4056	4	4056	4	0.00
07/04/2022	2037 On 02-February-23	0000000	Call	Bond Future	4021	4	4021	4	0.00
07/04/2022	2037 On 02-February-23	0000000	Call	Bond Future	3987	4	3987	4	0.00
07/04/2022	2037 On 02-February-23	0000000	Put	Bond Future	3075	3	3075	3	0.00
07/04/2022	2037 On 02-February-23	0000000	Put	Bond Future	3048	3	3048	3	0.00
07/04/2022	2037 On 02-February-23	0000000	Put	Bond Future	3022	3	3022	3	0.00
07/04/2022	2038 On 05-May-22			Bond Future	128.39	128.2985	128.3853	128.2985	4,184.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
07/04/2022	2038 On 04-August-22			Bond Future	128.29	128.2081	128.2950	128.2081	2,711.00
07/04/2022	2038 On 03-November-22			Bond Future	130.18	130.0880	130.1753	130.0880	0.00
07/04/2022	2038 On 02-February-23			Bond Future	130.49	130.4020	130.4899	130.4020	0.00
07/04/2022	2040 On 05-May-22			Bond Future	10.57	89.7205	10.5678	89.7205	61,700.00
07/04/2022	2040 On 05-May-22	0000000	Call	Bond Future	30	0	30	0	1,200.00
07/04/2022	2040 On 05-May-22	0000000	Call	Bond Future	8855	9	8855	9	0.00
07/04/2022	2040 On 05-May-22	0000000	Call	Bond Future	8795	9	8795	9	0.00
07/04/2022	2040 On 05-May-22	0000000	Call	Bond Future	15242	15	15242	15	0.00
07/04/2022	2040 On 05-May-22	0000000	Call	Bond Future	8915	9	8915	9	0.00
07/04/2022	2040 On 05-May-22	0000000	Call	Bond Future	1258	1	1258	1	1,200.00
07/04/2022	2040 On 05-May-22	0000000	Put	Bond Future	1242	1	1242	1	0.00
07/04/2022	2040 On 05-May-22	0000000	Put	Bond Future	7	0	7	0	0.00
07/04/2022	2040 On 05-May-22	0000000	Put	Bond Future	6	0	6	0	0.00
07/04/2022	2040 On 05-May-22	0000000	Put	Bond Future	0	0	0	0	1,200.00
07/04/2022	2040 On 05-May-22	0000000	Put	Bond Future	7	0	7	0	0.00
07/04/2022	2040 On 05-May-22	0000000	Put	Bond Future	5654	6	5654	6	0.00
07/04/2022	2040 On 04-August-22			Bond Future	10.74	86.4050	10.7353	86.4050	42,392.00
07/04/2022	2040 On 04-August-22	0000000	Call	Bond Future	3725	4	3725	4	0.00
07/04/2022	2040 On 04-August-22	0000000	Call	Bond Future	3680	4	3680	4	0.00
07/04/2022	2040 On 04-August-22	0000000	Call	Bond Future	9890	10	9890	10	0.00
07/04/2022	2040 On 04-August-22	0000000	Call	Bond Future	221	0	221	0	460.00
07/04/2022	2040 On 04-August-22	0000000	Call	Bond Future	2366	2	2366	2	460.00
07/04/2022	2040 On 04-August-22	0000000	Call	Bond Future	3769	4	3769	4	0.00
07/04/2022	2040 On 04-August-22	0000000	Put	Bond Future	1614	2	1614	2	0.00
07/04/2022	2040 On 04-August-22	0000000	Put	Bond Future	303	0	303	0	460.00
07/04/2022	2040 On 04-August-22	0000000	Put	Bond Future	7948	8	7948	8	0.00
07/04/2022	2040 On 04-August-22	0000000	Put	Bond Future	2613	3	2613	3	0.00
07/04/2022	2040 On 04-August-22	0000000	Put	Bond Future	1659	2	1659	2	0.00
07/04/2022	2040 On 04-August-22	0000000	Put	Bond Future	1636	2	1636	2	0.00
07/04/2022	2040 On 03-November-22			Bond Future	10.88	87.6538	10.8793	87.6538	0.00
07/04/2022	2040 On 03-November-22	0000000	Call	Bond Future	5360	5	5360	5	0.00
07/04/2022	2040 On 03-November-22	0000000	Call	Bond Future	5271	5	5271	5	0.00
07/04/2022	2040 On 03-November-22	0000000	Call	Bond Future	5315	5	5315	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
07/04/2022	2040 On 03-November-22	0000000	Put	Bond Future	1849	2	1849	2	0.00
07/04/2022	2040 On 03-November-22	0000000	Put	Bond Future	1887	2	1887	2	0.00
07/04/2022	2040 On 03-November-22	0000000	Put	Bond Future	1868	2	1868	2	0.00
07/04/2022	2040 On 02-February-23			Bond Future	11.01	84.6038	11.0087	84.6038	0.00
07/04/2022	2040 On 02-February-23	0000000	Call	Bond Future	4137	4	4137	4	0.00
07/04/2022	2040 On 02-February-23	0000000	Call	Bond Future	4174	4	4174	4	0.00
07/04/2022	2040 On 02-February-23	0000000	Call	Bond Future	4210	4	4210	4	0.00
07/04/2022	2040 On 02-February-23	0000000	Put	Bond Future	3469	4	3469	4	0.00
07/04/2022	2040 On 02-February-23	0000000	Put	Bond Future	3499	4	3499	4	0.00
07/04/2022	2040 On 02-February-23	0000000	Put	Bond Future	3529	4	3529	4	0.00
07/04/2022	2044 On 05-May-22			Bond Future	10.58	86.6011	10.5848	86.6011	65,683.00
07/04/2022	2044 On 05-May-22	0000000	Call	Bond Future	9025	9	9025	9	0.00
07/04/2022	2044 On 05-May-22	0000000	Call	Bond Future	8904	9	8904	9	0.00
07/04/2022	2044 On 05-May-22	0000000	Call	Bond Future	8965	9	8965	9	0.00
07/04/2022	2044 On 05-May-22	0000000	Put	Bond Future	7	0	7	0	0.00
07/04/2022	2044 On 05-May-22	0000000	Put	Bond Future	8	0	8	0	0.00
07/04/2022	2044 On 05-May-22	0000000	Put	Bond Future	7	0	7	0	0.00
07/04/2022	2044 On 04-August-22			Bond Future	10.74	83.3693	10.7424	83.3693	22,586.00
07/04/2022	2044 On 04-August-22	0000000	Call	Bond Future	4057	4	4057	4	0.00
07/04/2022	2044 On 04-August-22	0000000	Call	Bond Future	3964	4	3964	4	0.00
07/04/2022	2044 On 04-August-22	0000000	Call	Bond Future	4010	4	4010	4	0.00
07/04/2022	2044 On 04-August-22	0000000	Put	Bond Future	1575	2	1575	2	0.00
07/04/2022	2044 On 04-August-22	0000000	Put	Bond Future	1597	2	1597	2	0.00
07/04/2022	2044 On 04-August-22	0000000	Put	Bond Future	1553	2	1553	2	0.00
07/04/2022	2044 On 03-November-22			Bond Future	10.88	84.5743	10.8776	84.5743	0.00
07/04/2022	2044 On 03-November-22	0000000	Call	Bond Future	5396	5	5396	5	0.00
07/04/2022	2044 On 03-November-22	0000000	Call	Bond Future	5442	5	5442	5	0.00
07/04/2022	2044 On 03-November-22	0000000	Call	Bond Future	5487	5	5487	5	0.00
07/04/2022	2044 On 03-November-22	0000000	Put	Bond Future	1879	2	1879	2	0.00
07/04/2022	2044 On 03-November-22	0000000	Put	Bond Future	1899	2	1899	2	0.00
07/04/2022	2044 On 03-November-22	0000000	Put	Bond Future	1919	2	1919	2	0.00
07/04/2022	2044 On 02-February-23			Bond Future	11.00	81.5984	10.9988	81.5984	0.00
07/04/2022	2044 On 02-February-23	0000000	Call	Bond Future	4492	4	4492	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
07/04/2022	2044 On 02-February-23	0000000	Call	Bond Future	4416	4	4416	4	0.00
07/04/2022	2044 On 02-February-23	0000000	Call	Bond Future	4454	4	4454	4	0.00
07/04/2022	2044 On 02-February-23	0000000	Put	Bond Future	3422	4	3422	4	0.00
07/04/2022	2044 On 02-February-23	0000000	Put	Bond Future	3452	4	3452	4	0.00
07/04/2022	2044 On 02-February-23	0000000	Put	Bond Future	3392	4	3392	4	0.00
07/04/2022	2046 On 05-May-22			Bond Future	116.20	116.0929	116.1954	116.0929	14,362.00
07/04/2022	2046 On 04-August-22			Bond Future	117.77	117.6628	117.7657	117.6628	2,969.00
07/04/2022	2046 On 03-November-22			Bond Future	117.56	117.4533	117.5570	117.4533	0.00
07/04/2022	2046 On 02-February-23			Bond Future	119.53	119.4275	119.5319	119.4275	0.00
07/04/2022	2050 On 05-May-22			Bond Future	119.90	119.8912	119.8963	119.8912	8,792.00
07/04/2022	2050 On 04-August-22			Bond Future	119.49	119.4821	119.4863	119.4821	1,410.00
07/04/2022	2050 On 03-November-22			Bond Future	121.24	121.2336	121.2371	121.2336	0.00
07/04/2022	2050 On 02-February-23			Bond Future	121.19	121.1919	121.1946	121.1919	0.00
07/04/2022	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/04/2022	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/04/2022	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/04/2022	AL37 On 05-May-22			Index Future	819.55	815.6400	819.5450	815.6400	0.00
07/04/2022	AL37 On 04-August-22			Index Future	830.30	826.3500	830.3000	826.3500	0.00
07/04/2022	AL37 On 03-November-22			Index Future	842.38	838.3780	842.3800	838.3780	0.00
07/04/2022	AL37 On 02-February-23			Index Future	856.32	852.2550	856.3160	852.2550	0.00
07/04/2022	AL7T On 05-May-22			Index Future	947.23	943.6630	947.2320	943.6630	0.00
07/04/2022	AL7T On 04-August-22			Index Future	959.66	956.0550	959.6630	956.0550	0.00
07/04/2022	AL7T On 03-November-22			Index Future	973.63	969.9700	973.6250	969.9700	0.00
07/04/2022	AL7T On 02-February-23			Index Future	989.73	986.0250	989.7320	986.0250	0.00
07/04/2022	ALBI On 05-May-22			Index Future	846.25	843.0630	846.2500	843.0630	129.00
07/04/2022	ALBI On 04-August-22			Index Future	857.36	854.1340	857.3560	854.1340	92.00
07/04/2022	ALBI On 03-November-22			Index Future	869.83	866.5660	869.8290	866.5660	0.00
07/04/2022	ALBI On 02-February-23			Index Future	884.22	880.9090	884.2190	880.9090	0.00
07/04/2022	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/04/2022	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/04/2022	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/04/2022	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/04/2022	C030 On 31-January-30			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
07/04/2022	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/04/2022	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/04/2022	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/04/2022	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/04/2022	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/04/2022	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/04/2022	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/04/2022	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/04/2022	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/04/2022	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/04/2022	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
07/04/2022	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/04/2022	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/04/2022	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/04/2022	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/04/2022	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/04/2022	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/04/2022	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/04/2022	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/04/2022	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/04/2022	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/04/2022	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/04/2022	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/04/2022	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/04/2022	ES33 On 05-May-22			Bond Future	11.22	77.3148	11.2208	77.3148	87.00
07/04/2022	ES33 On 04-August-22			Bond Future	11.43	78.3603	11.4331	78.3603	263.00
07/04/2022	ES33 On 03-November-22			Bond Future	11.63	75.7273	11.6330	75.7273	0.00
07/04/2022	ES33 On 02-February-23			Bond Future	11.82	77.0033	11.8187	77.0033	0.00
07/04/2022	ES42 On 05-May-22			Bond Future	11.63	76.0051	11.6313	76.0051	1,190.00
07/04/2022	ES42 On 04-August-22			Bond Future	11.82	77.0334	11.8236	77.0334	3,579.00
07/04/2022	ES42 On 03-November-22			Bond Future	12.01	73.9033	12.0052	73.9033	0.00
07/04/2022	ES42 On 02-February-23			Bond Future	12.17	75.1513	12.1682	75.1513	0.00
07/04/2022	GOVI On 05-May-22			GOVI	834.70	831.5430	834.7040	831.5430	989.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
07/04/2022	GOVI On 05-May-22	0000000	Call	GOVI	464740	43	464740	43	0.00
07/04/2022	GOVI On 05-May-22	0000000	Call	GOVI	464640	43	464640	43	0.00
07/04/2022	GOVI On 05-May-22	0000000	Call	GOVI	464540	43	464540	43	0.00
07/04/2022	GOVI On 05-May-22	0000000	Put	GOVI	0	0	0	0	0.00
07/04/2022	GOVI On 05-May-22	0000000	Put	GOVI	0	0	0	0	0.00
07/04/2022	GOVI On 05-May-22	0000000	Put	GOVI	0	0	0	0	0.00
07/04/2022	GOVI On 04-August-22			GOVI	845.66	842.4620	845.6580	842.4620	0.00
07/04/2022	GOVI On 04-August-22	0000000	Call	GOVI	263980	23	263980	23	0.00
07/04/2022	GOVI On 04-August-22	0000000	Call	GOVI	263880	23	263880	23	0.00
07/04/2022	GOVI On 04-August-22	0000000	Call	GOVI	263780	23	263780	23	0.00
07/04/2022	GOVI On 04-August-22	0000000	Put	GOVI	0	0	0	0	0.00
07/04/2022	GOVI On 04-August-22	0000000	Put	GOVI	0	0	0	0	0.00
07/04/2022	GOVI On 04-August-22	0000000	Put	GOVI	0	0	0	0	0.00
07/04/2022	GOVI On 03-November-22			GOVI	857.96	854.7240	857.9620	854.7240	0.00
07/04/2022	GOVI On 03-November-22	0000000	Call	GOVI	375320	34	375320	34	0.00
07/04/2022	GOVI On 03-November-22	0000000	Call	GOVI	375520	34	375520	34	0.00
07/04/2022	GOVI On 03-November-22	0000000	Call	GOVI	375420	34	375420	34	0.00
07/04/2022	GOVI On 03-November-22	0000000	Put	GOVI	0	0	0	0	0.00
07/04/2022	GOVI On 03-November-22	0000000	Put	GOVI	0	0	0	0	0.00
07/04/2022	GOVI On 03-November-22	0000000	Put	GOVI	0	0	0	0	0.00
07/04/2022	GOVI On 02-February-23			GOVI	872.16	868.8720	872.1550	868.8720	0.00
07/04/2022	GOVI On 02-February-23	0000000	Call	GOVI	213150	18	213150	18	0.00
07/04/2022	GOVI On 02-February-23	0000000	Call	GOVI	213350	18	213350	18	0.00
07/04/2022	GOVI On 02-February-23	0000000	Call	GOVI	213250	18	213250	18	0.00
07/04/2022	GOVI On 02-February-23	0000000	Put	GOVI	0	0	0	0	0.00
07/04/2022	GOVI On 02-February-23	0000000	Put	GOVI	0	0	0	0	0.00
07/04/2022	GOVI On 02-February-23	0000000	Put	GOVI	0	0	0	0	0.00
07/04/2022	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
07/04/2022	IGOV On 05-May-22			Index Future	313.71	313.6350	313.7050	313.6350	499.00
07/04/2022	IGOV On 04-August-22			Index Future	317.90	317.8310	317.9000	317.8310	0.00
07/04/2022	IGOV On 03-November-22			Index Future	322.60	322.5340	322.6010	322.5340	0.00
07/04/2022	IGOV On 02-February-23			Index Future	328.01	327.9470	328.0130	327.9470	0.00
07/04/2022	IS05 On 21-June-22			Interest Rate Swap	90.29	90.2900	90.2900	90.2900	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
07/04/2022	IS05 On 20-September-22			Interest Rate Swap	93.50	93.5000	93.5000	93.5000	0.00
07/04/2022	IS05 On 20-December-22			Interest Rate Swap	94.06	94.0600	94.0600	94.0600	0.00
07/04/2022	IS05 On 22-March-23			Interest Rate Swap	86.54	86.5400	86.5400	86.5400	0.00
07/04/2022	IS05 On 20-June-23			Interest Rate Swap	92.17	92.1700	92.1700	92.1700	0.00
07/04/2022	IS05 On 19-September-23			Interest Rate Swap	94.88	94.8800	94.8800	94.8800	0.00
07/04/2022	IS10 On 17-December-25			Interest Rate Swap	80.28	80.2800	80.2800	80.2800	0.00
07/04/2022	IS10 On 16-March-26			Interest Rate Swap	76.82	76.8200	76.8200	76.8200	0.00
07/04/2022	IS10 On 15-June-26			Interest Rate Swap	75.24	75.2400	75.2400	75.2400	0.00
07/04/2022	IS10 On 21-September-26			Interest Rate Swap	77.27	77.2700	77.2700	77.2700	0.00
07/04/2022	IS10 On 21-December-26			Interest Rate Swap	81.30	81.3000	81.3000	81.3000	0.00
07/04/2022	IS10 On 15-March-27			Interest Rate Swap	79.80	79.8000	79.8000	79.8000	0.00
07/04/2022	IS10 On 21-June-27			Interest Rate Swap	81.86	81.8600	81.8600	81.8600	0.00
07/04/2022	IS10 On 20-September-27			Interest Rate Swap	87.61	87.6100	87.6100	87.6100	0.00
07/04/2022	IS10 On 20-December-27			Interest Rate Swap	87.94	87.9400	87.9400	87.9400	0.00
07/04/2022	IS10 On 22-March-28			Interest Rate Swap	80.89	80.8900	80.8900	80.8900	0.00
07/04/2022	IS10 On 20-June-28			Interest Rate Swap	88.68	88.6800	88.6800	88.6800	0.00
07/04/2022	IS10 On 19-September-28			Interest Rate Swap	92.02	92.0200	92.0200	92.0200	0.00
07/04/2022	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
07/04/2022	JBAF On 20-April-22			Jibar Tradeable Future	4.43	95.5650	4.4250	95.5650	0.00
07/04/2022	JBAF On 18-May-22			Jibar Tradeable Future	4.52	95.4600	4.5200	95.4600	0.00
07/04/2022	JBAF On 15-June-22			Jibar Tradeable Future	4.91	95.0650	4.9050	95.0650	0.00
07/04/2022	JBAF On 20-July-22			Jibar Tradeable Future	5.01	94.9700	5.0100	94.9700	0.00
07/04/2022	JBAF On 17-August-22			Jibar Tradeable Future	5.39	94.5900	5.3900	94.5900	0.00
07/04/2022	JBAF On 21-September-22			Jibar Tradeable Future	5.48	94.4950	5.4750	94.4950	0.00
07/04/2022	JBAF On 21-December-22			Jibar Tradeable Future	6.24	93.7100	6.2400	93.7100	68.00
07/04/2022	JBAF On 15-March-23			Jibar Tradeable Future	6.56	93.3850	6.5550	93.3850	0.00
07/04/2022	JBAF On 21-June-23			Jibar Tradeable Future	6.73	93.2100	6.7300	93.2100	0.00
07/04/2022	JBAF On 20-September-23			Jibar Tradeable Future	6.90	93.0450	6.9000	93.0450	75.00
07/04/2022	JBAF On 20-December-23			Jibar Tradeable Future	6.95	92.9950	6.9450	92.9950	72.00
07/04/2022	JBAF On 20-March-24			Jibar Tradeable Future	7.17	92.8100	7.1650	92.8100	0.00
07/04/2022	R023 On 05-May-22			Bond Future	5.51	103.2273	5.5083	103.2273	14,749.00
07/04/2022	R023 On 05-May-22	0000000	Call	Bond Future	623	1	623	1	0.00
07/04/2022	R023 On 05-May-22	0000000	Call	Bond Future	631	1	631	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
07/04/2022	R023 On 05-May-22	0000000	Call	Bond Future	638	1	638	1	0.00
07/04/2022	R023 On 05-May-22	0000000	Put	Bond Future	6	0	6	0	0.00
07/04/2022	R023 On 05-May-22	0000000	Put	Bond Future	6	0	6	0	0.00
07/04/2022	R023 On 05-May-22	0000000	Put	Bond Future	7	0	7	0	0.00
07/04/2022	R023 On 04-August-22			Bond Future	5.63	104.5729	5.6305	104.5729	2,384.00
07/04/2022	R023 On 04-August-22	0000000	Call	Bond Future	327	0	327	0	0.00
07/04/2022	R023 On 04-August-22	0000000	Call	Bond Future	331	0	331	0	0.00
07/04/2022	R023 On 04-August-22	0000000	Call	Bond Future	335	0	335	0	0.00
07/04/2022	R023 On 04-August-22	0000000	Put	Bond Future	105	0	105	0	0.00
07/04/2022	R023 On 04-August-22	0000000	Put	Bond Future	107	0	107	0	0.00
07/04/2022	R023 On 04-August-22	0000000	Put	Bond Future	108	0	108	0	0.00
07/04/2022	R023 On 03-November-22			Bond Future	5.32	102.2064	5.3198	102.2064	0.00
07/04/2022	R023 On 03-November-22	0000000	Call	Bond Future	339	0	339	0	0.00
07/04/2022	R023 On 03-November-22	0000000	Call	Bond Future	333	0	333	0	0.00
07/04/2022	R023 On 03-November-22	0000000	Call	Bond Future	336	0	336	0	0.00
07/04/2022	R023 On 03-November-22	0000000	Put	Bond Future	47	0	47	0	0.00
07/04/2022	R023 On 03-November-22	0000000	Put	Bond Future	47	0	47	0	0.00
07/04/2022	R023 On 03-November-22	0000000	Put	Bond Future	46	0	46	0	0.00
07/04/2022	R035 On 05-May-22			Bond Future	10.29	91.4535	10.2862	91.4535	71,131.00
07/04/2022	R035 On 05-May-22	0000000	Call	Bond Future	3588	3	3588	3	0.00
07/04/2022	R035 On 05-May-22	0000000	Call	Bond Future	13671	13	13671	13	0.00
07/04/2022	R035 On 05-May-22	0000000	Call	Bond Future	8319	8	8319	8	0.00
07/04/2022	R035 On 05-May-22	0000000	Call	Bond Future	3053	3	3053	3	0.00
07/04/2022	R035 On 05-May-22	0000000	Call	Bond Future	8206	8	8206	8	0.00
07/04/2022	R035 On 05-May-22	0000000	Call	Bond Future	8262	8	8262	8	0.00
07/04/2022	R035 On 05-May-22	0000000	Put	Bond Future	5	0	5	0	0.00
07/04/2022	R035 On 05-May-22	0000000	Put	Bond Future	5	0	5	0	0.00
07/04/2022	R035 On 05-May-22	0000000	Put	Bond Future	282	0	282	0	0.00
07/04/2022	R035 On 05-May-22	0000000	Put	Bond Future	5	0	5	0	0.00
07/04/2022	R035 On 05-May-22	0000000	Put	Bond Future	0	0	0	0	0.00
07/04/2022	R035 On 05-May-22	0000000	Put	Bond Future	196	0	196	0	0.00
07/04/2022	R035 On 04-August-22			Bond Future	10.47	92.6274	10.4659	92.6274	49,855.00
07/04/2022	R035 On 04-August-22	0000000	Call	Bond Future	3255	3	3255	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
07/04/2022	R035 On 04-August-22	0000000	Call	Bond Future	4968	5	4968	5	0.00
07/04/2022	R035 On 04-August-22	0000000	Call	Bond Future	10200	10	10200	10	0.00
07/04/2022	R035 On 04-August-22	0000000	Call	Bond Future	2471	2	2471	2	400.00
07/04/2022	R035 On 04-August-22	0000000	Call	Bond Future	2869	3	2869	3	0.00
07/04/2022	R035 On 04-August-22	0000000	Call	Bond Future	3176	3	3176	3	0.00
07/04/2022	R035 On 04-August-22	0000000	Call	Bond Future	3215	3	3215	3	0.00
07/04/2022	R035 On 04-August-22	0000000	Call	Bond Future	268	0	268	0	400.00
07/04/2022	R035 On 04-August-22	0000000	Call	Bond Future	664	1	664	1	100.00
07/04/2022	R035 On 04-August-22	0000000	Put	Bond Future	4772	5	4772	5	0.00
07/04/2022	R035 On 04-August-22	0000000	Put	Bond Future	2065	2	2065	2	0.00
07/04/2022	R035 On 04-August-22	0000000	Put	Bond Future	6510	7	6510	7	0.00
07/04/2022	R035 On 04-August-22	0000000	Put	Bond Future	1559	2	1559	2	0.00
07/04/2022	R035 On 04-August-22	0000000	Put	Bond Future	1582	2	1582	2	0.00
07/04/2022	R035 On 04-August-22	0000000	Put	Bond Future	1773	2	1773	2	100.00
07/04/2022	R035 On 04-August-22	0000000	Put	Bond Future	885	1	885	1	100.00
07/04/2022	R035 On 04-August-22	0000000	Put	Bond Future	191	0	191	0	400.00
07/04/2022	R035 On 04-August-22	0000000	Put	Bond Future	1537	2	1537	2	0.00
07/04/2022	R035 On 03-November-22			Bond Future	10.62	89.5006	10.6220	89.5006	0.00
07/04/2022	R035 On 03-November-22	0000000	Call	Bond Future	4814	5	4814	5	0.00
07/04/2022	R035 On 03-November-22	0000000	Call	Bond Future	4772	5	4772	5	0.00
07/04/2022	R035 On 03-November-22	0000000	Call	Bond Future	1944	2	1944	2	1,000.00
07/04/2022	R035 On 03-November-22	0000000	Call	Bond Future	877	1	877	1	582.00
07/04/2022	R035 On 03-November-22	0000000	Call	Bond Future	4855	5	4855	5	0.00
07/04/2022	R035 On 03-November-22	0000000	Call	Bond Future	11918	12	11918	12	0.00
07/04/2022	R035 On 03-November-22	0000000	Call	Bond Future	4447	4	4447	4	1,000.00
07/04/2022	R035 On 03-November-22	0000000	Call	Bond Future	2736	3	2736	3	0.00
07/04/2022	R035 On 03-November-22	0000000	Call	Bond Future	4210	4	4210	4	0.00
07/04/2022	R035 On 03-November-22	0000000	Put	Bond Future	1968	2	1968	2	582.00
07/04/2022	R035 On 03-November-22	0000000	Put	Bond Future	3060	3	3060	3	582.00
07/04/2022	R035 On 03-November-22	0000000	Put	Bond Future	359	0	359	0	1,000.00
07/04/2022	R035 On 03-November-22	0000000	Put	Bond Future	1663	2	1663	2	0.00
07/04/2022	R035 On 03-November-22	0000000	Put	Bond Future	6059	6	6059	6	0.00
07/04/2022	R035 On 03-November-22	0000000	Put	Bond Future	3975	4	3975	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
07/04/2022	R035 On 03-November-22	0000000	Put	Bond Future	1698	2	1698	2	0.00
07/04/2022	R035 On 03-November-22	0000000	Put	Bond Future	1680	2	1680	2	0.00
07/04/2022	R035 On 03-November-22	0000000	Put	Bond Future	1847	2	1847	2	0.00
07/04/2022	R035 On 02-February-23			Bond Future	10.76	91.0260	10.7592	91.0260	0.00
07/04/2022	R035 On 02-February-23	0000000	Call	Bond Future	4416	4	4416	4	1,000.00
07/04/2022	R035 On 02-February-23	0000000	Call	Bond Future	4452	4	4452	4	0.00
07/04/2022	R035 On 02-February-23	0000000	Call	Bond Future	2132	2	2132	2	1,000.00
07/04/2022	R035 On 02-February-23	0000000	Call	Bond Future	13684	13	13684	13	0.00
07/04/2022	R035 On 02-February-23	0000000	Call	Bond Future	3761	4	3761	4	0.00
07/04/2022	R035 On 02-February-23	0000000	Call	Bond Future	3794	4	3794	4	0.00
07/04/2022	R035 On 02-February-23	0000000	Call	Bond Future	3827	4	3827	4	0.00
07/04/2022	R035 On 02-February-23	0000000	Call	Bond Future	3129	3	3129	3	0.00
07/04/2022	R035 On 02-February-23	0000000	Call	Bond Future	1097	1	1097	1	582.00
07/04/2022	R035 On 02-February-23	0000000	Put	Bond Future	7133	7	7133	7	0.00
07/04/2022	R035 On 02-February-23	0000000	Put	Bond Future	4982	5	4982	5	0.00
07/04/2022	R035 On 02-February-23	0000000	Put	Bond Future	3733	4	3733	4	582.00
07/04/2022	R035 On 02-February-23	0000000	Put	Bond Future	3099	3	3099	3	0.00
07/04/2022	R035 On 02-February-23	0000000	Put	Bond Future	398	0	398	0	1,000.00
07/04/2022	R035 On 02-February-23	0000000	Put	Bond Future	3126	3	3126	3	0.00
07/04/2022	R035 On 02-February-23	0000000	Put	Bond Future	3153	3	3153	3	0.00
07/04/2022	R035 On 02-February-23	0000000	Put	Bond Future	2654	3	2654	3	582.00
07/04/2022	R035 On 02-February-23	0000000	Put	Bond Future	2676	3	2676	3	0.00
07/04/2022	R186 On 05-May-22			Bond Future	8.17	112.3023	8.1677	112.3023	72,531.00
07/04/2022	R186 On 05-May-22	0000000	Call	Bond Future	0	0	0	0	3,600.00
07/04/2022	R186 On 05-May-22	0000000	Call	Bond Future	2003	2	2003	2	0.00
07/04/2022	R186 On 05-May-22	0000000	Call	Bond Future	3067	3	3067	3	0.00
07/04/2022	R186 On 05-May-22	0000000	Call	Bond Future	1016	1	1016	1	0.00
07/04/2022	R186 On 05-May-22	0000000	Call	Bond Future	1119	1	1119	1	454.00
07/04/2022	R186 On 05-May-22	0000000	Call	Bond Future	990	1	990	1	0.00
07/04/2022	R186 On 05-May-22	0000000	Call	Bond Future	253	0	253	0	435.00
07/04/2022	R186 On 05-May-22	0000000	Call	Bond Future	10	0	10	0	435.00
07/04/2022	R186 On 05-May-22	0000000	Call	Bond Future	35	0	35	0	3,600.00
07/04/2022	R186 On 05-May-22	0000000	Call	Bond Future	3960	3	3960	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
07/04/2022	R186 On 05-May-22	0000000	Call	Bond Future	636	0	636	0	454.00
07/04/2022	R186 On 05-May-22	0000000	Call	Bond Future	1041	1	1041	1	0.00
07/04/2022	R186 On 05-May-22	0000000	Put	Bond Future	436	1	436	1	0.00
07/04/2022	R186 On 05-May-22	0000000	Put	Bond Future	747	1	747	1	0.00
07/04/2022	R186 On 05-May-22	0000000	Put	Bond Future	14	0	14	0	454.00
07/04/2022	R186 On 05-May-22	0000000	Put	Bond Future	2822	3	2822	3	0.00
07/04/2022	R186 On 05-May-22	0000000	Put	Bond Future	3624	4	3624	4	0.00
07/04/2022	R186 On 05-May-22	0000000	Put	Bond Future	1408	2	1408	2	0.00
07/04/2022	R186 On 05-May-22	0000000	Put	Bond Future	464	1	464	1	0.00
07/04/2022	R186 On 05-May-22	0000000	Put	Bond Future	395	1	395	1	0.00
07/04/2022	R186 On 05-May-22	0000000	Put	Bond Future	450	1	450	1	0.00
07/04/2022	R186 On 05-May-22	0000000	Put	Bond Future	40	0	40	0	454.00
07/04/2022	R186 On 05-May-22	0000000	Put	Bond Future	139	0	139	0	4,035.00
07/04/2022	R186 On 05-May-22	0000000	Put	Bond Future	5929	6	5929	6	0.00
07/04/2022	R186 On 04-August-22			Bond Future	8.37	108.5056	8.3745	108.5056	215.00
07/04/2022	R186 On 04-August-22	0000000	Call	Bond Future	1013	1	1013	1	0.00
07/04/2022	R186 On 04-August-22	0000000	Call	Bond Future	996	1	996	1	0.00
07/04/2022	R186 On 04-August-22	0000000	Call	Bond Future	95	0	95	0	3,600.00
07/04/2022	R186 On 04-August-22	0000000	Call	Bond Future	1029	1	1029	1	0.00
07/04/2022	R186 On 04-August-22	0000000	Call	Bond Future	5340	5	5340	5	0.00
07/04/2022	R186 On 04-August-22	0000000	Call	Bond Future	748	1	748	1	3,600.00
07/04/2022	R186 On 04-August-22	0000000	Put	Bond Future	208	0	208	0	3,600.00
07/04/2022	R186 On 04-August-22	0000000	Put	Bond Future	1878	2	1878	2	0.00
07/04/2022	R186 On 04-August-22	0000000	Put	Bond Future	5589	6	5589	6	0.00
07/04/2022	R186 On 04-August-22	0000000	Put	Bond Future	2323	3	2323	3	0.00
07/04/2022	R186 On 04-August-22	0000000	Put	Bond Future	1922	2	1922	2	0.00
07/04/2022	R186 On 04-August-22	0000000	Put	Bond Future	1900	2	1900	2	0.00
07/04/2022	R186 On 03-November-22			Bond Future	8.56	110.0721	8.5565	110.0721	0.00
07/04/2022	R186 On 03-November-22	0000000	Call	Bond Future	1854	2	1854	2	0.00
07/04/2022	R186 On 03-November-22	0000000	Call	Bond Future	1817	2	1817	2	0.00
07/04/2022	R186 On 03-November-22	0000000	Call	Bond Future	1835	2	1835	2	0.00
07/04/2022	R186 On 03-November-22	0000000	Put	Bond Future	1894	2	1894	2	0.00
07/04/2022	R186 On 03-November-22	0000000	Put	Bond Future	1911	2	1911	2	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
07/04/2022	R186 On 03-November-22	0000000	Put	Bond Future	1878	2	1878	2	0.00
07/04/2022	R186 On 02-February-23			Bond Future	8.70	106.6064	8.7010	106.6064	0.00
07/04/2022	R186 On 02-February-23	0000000	Call	Bond Future	1532	1	1532	1	0.00
07/04/2022	R186 On 02-February-23	0000000	Call	Bond Future	1501	1	1501	1	0.00
07/04/2022	R186 On 02-February-23	0000000	Call	Bond Future	1516	1	1516	1	0.00
07/04/2022	R186 On 02-February-23	0000000	Put	Bond Future	2766	3	2766	3	0.00
07/04/2022	R186 On 02-February-23	0000000	Put	Bond Future	2785	3	2785	3	0.00
07/04/2022	R186 On 02-February-23	0000000	Put	Bond Future	2748	3	2748	3	0.00
07/04/2022	R197 On 05-May-22			Bond Future	329.55	329.5569	329.5461	329.5569	752.00
07/04/2022	R197 On 04-August-22			Bond Future	325.56	325.5701	325.5567	325.5701	0.00
07/04/2022	R197 On 03-November-22			Bond Future	330.33	330.3434	330.3276	330.3434	0.00
07/04/2022	R197 On 02-February-23			Bond Future	327.24	327.2620	327.2431	327.2620	0.00
07/04/2022	R202 On 05-May-22			Bond Future	247.99	247.9768	247.9864	247.9768	6,398.00
07/04/2022	R202 On 04-August-22			Bond Future	246.85	246.8453	246.8532	246.8453	91.00
07/04/2022	R202 On 03-November-22			Bond Future	250.47	250.4637	250.4702	250.4637	0.00
07/04/2022	R202 On 02-February-23			Bond Future	250.09	250.0858	250.0902	250.0858	0.00
07/04/2022	R209 On 05-May-22			Bond Future	10.25	71.0896	10.2534	71.0896	19,244.00
07/04/2022	R209 On 05-May-22	0000000	Call	Bond Future	6444	6	6444	6	0.00
07/04/2022	R209 On 05-May-22	0000000	Call	Bond Future	9116	9	9116	9	0.00
07/04/2022	R209 On 05-May-22	0000000	Call	Bond Future	970	1	970	1	0.00
07/04/2022	R209 On 05-May-22	0000000	Call	Bond Future	2965	3	2965	3	0.00
07/04/2022	R209 On 05-May-22	0000000	Call	Bond Future	6345	6	6345	6	0.00
07/04/2022	R209 On 05-May-22	0000000	Call	Bond Future	21	0	21	0	2,975.00
07/04/2022	R209 On 05-May-22	0000000	Call	Bond Future	109	0	109	0	6,525.00
07/04/2022	R209 On 05-May-22	0000000	Call	Bond Future	6394	6	6394	6	0.00
07/04/2022	R209 On 05-May-22	0000000	Put	Bond Future	10	0	10	0	0.00
07/04/2022	R209 On 05-May-22	0000000	Put	Bond Future	3088	3	3088	3	0.00
07/04/2022	R209 On 05-May-22	0000000	Put	Bond Future	4545	5	4545	5	0.00
07/04/2022	R209 On 05-May-22	0000000	Put	Bond Future	10	0	10	0	0.00
07/04/2022	R209 On 05-May-22	0000000	Put	Bond Future	189	0	189	0	1,050.00
07/04/2022	R209 On 05-May-22	0000000	Put	Bond Future	989	1	989	1	9,000.00
07/04/2022	R209 On 05-May-22	0000000	Put	Bond Future	0	0	0	0	10,050.00
07/04/2022	R209 On 05-May-22	0000000	Put	Bond Future	9	0	9	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
07/04/2022	R209 On 04-August-22			Bond Future	10.41	72.0332	10.4067	72.0332	1,550.00
07/04/2022	R209 On 04-August-22	0000000	Call	Bond Future	2534	2	2534	2	0.00
07/04/2022	R209 On 04-August-22	0000000	Call	Bond Future	2468	2	2468	2	0.00
07/04/2022	R209 On 04-August-22	0000000	Call	Bond Future	2501	2	2501	2	0.00
07/04/2022	R209 On 04-August-22	0000000	Put	Bond Future	1535	2	1535	2	0.00
07/04/2022	R209 On 04-August-22	0000000	Put	Bond Future	1558	2	1558	2	0.00
07/04/2022	R209 On 04-August-22	0000000	Put	Bond Future	1514	2	1514	2	0.00
07/04/2022	R209 On 03-November-22			Bond Future	10.55	69.9280	10.5460	69.9280	3,610.00
07/04/2022	R209 On 03-November-22	0000000	Call	Bond Future	5960	6	5960	6	0.00
07/04/2022	R209 On 03-November-22	0000000	Call	Bond Future	4053	4	4053	4	0.00
07/04/2022	R209 On 03-November-22	0000000	Call	Bond Future	4089	4	4089	4	0.00
07/04/2022	R209 On 03-November-22	0000000	Call	Bond Future	4125	4	4125	4	0.00
07/04/2022	R209 On 03-November-22	0000000	Call	Bond Future	1257	1	1257	1	0.00
07/04/2022	R209 On 03-November-22	0000000	Call	Bond Future	2454	2	2454	2	0.00
07/04/2022	R209 On 03-November-22	0000000	Call	Bond Future	482	0	482	0	0.00
07/04/2022	R209 On 03-November-22	0000000	Call	Bond Future	4161	4	4161	4	0.00
07/04/2022	R209 On 03-November-22	0000000	Call	Bond Future	295	0	295	0	8,000.00
07/04/2022	R209 On 03-November-22	0000000	Put	Bond Future	7976	8	7976	8	0.00
07/04/2022	R209 On 03-November-22	0000000	Put	Bond Future	1564	2	1564	2	0.00
07/04/2022	R209 On 03-November-22	0000000	Put	Bond Future	6593	7	6593	7	0.00
07/04/2022	R209 On 03-November-22	0000000	Put	Bond Future	2708	3	2708	3	0.00
07/04/2022	R209 On 03-November-22	0000000	Put	Bond Future	4359	5	4359	5	8,000.00
07/04/2022	R209 On 03-November-22	0000000	Put	Bond Future	1580	2	1580	2	0.00
07/04/2022	R209 On 03-November-22	0000000	Put	Bond Future	1596	2	1596	2	0.00
07/04/2022	R209 On 03-November-22	0000000	Put	Bond Future	1612	2	1612	2	8,000.00
07/04/2022	R209 On 03-November-22	0000000	Put	Bond Future	969	1	969	1	0.00
07/04/2022	R209 On 02-February-23			Bond Future	10.67	71.0901	10.6673	71.0901	0.00
07/04/2022	R209 On 02-February-23	0000000	Call	Bond Future	3387	3	3387	3	0.00
07/04/2022	R209 On 02-February-23	0000000	Call	Bond Future	3357	3	3357	3	0.00
07/04/2022	R209 On 02-February-23	0000000	Call	Bond Future	3327	3	3327	3	0.00
07/04/2022	R209 On 02-February-23	0000000	Put	Bond Future	2674	3	2674	3	0.00
07/04/2022	R209 On 02-February-23	0000000	Put	Bond Future	2722	3	2722	3	0.00
07/04/2022	R209 On 02-February-23	0000000	Put	Bond Future	2698	3	2698	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
07/04/2022	R210 On 05-May-22			Bond Future	217.86	217.8562	217.8582	217.8562	1,062.00
07/04/2022	R210 On 04-August-22			Bond Future	220.80	220.8022	220.8026	220.8022	266.00
07/04/2022	R210 On 03-November-22			Bond Future	221.11	221.1064	221.1054	221.1064	0.00
07/04/2022	R210 On 02-February-23			Bond Future	224.82	224.8217	224.8188	224.8217	0.00
07/04/2022	R213 On 05-May-22			Bond Future	9.81	84.6851	9.8099	84.6851	24,996.00
07/04/2022	R213 On 05-May-22	0000000	Call	Bond Future	4255	4	4255	4	0.00
07/04/2022	R213 On 05-May-22	0000000	Call	Bond Future	4208	4	4208	4	0.00
07/04/2022	R213 On 05-May-22	0000000	Call	Bond Future	4162	4	4162	4	0.00
07/04/2022	R213 On 05-May-22	0000000	Put	Bond Future	44	0	44	0	0.00
07/04/2022	R213 On 05-May-22	0000000	Put	Bond Future	46	0	46	0	0.00
07/04/2022	R213 On 05-May-22	0000000	Put	Bond Future	48	0	48	0	0.00
07/04/2022	R213 On 04-August-22			Bond Future	10.00	85.7737	10.0010	85.7737	0.00
07/04/2022	R213 On 04-August-22	0000000	Call	Bond Future	1549	1	1549	1	0.00
07/04/2022	R213 On 04-August-22	0000000	Call	Bond Future	1502	1	1502	1	0.00
07/04/2022	R213 On 04-August-22	0000000	Call	Bond Future	1525	1	1525	1	0.00
07/04/2022	R213 On 04-August-22	0000000	Put	Bond Future	2059	2	2059	2	0.00
07/04/2022	R213 On 04-August-22	0000000	Put	Bond Future	2113	2	2113	2	0.00
07/04/2022	R213 On 04-August-22	0000000	Put	Bond Future	2086	2	2086	2	0.00
07/04/2022	R213 On 03-November-22			Bond Future	10.17	83.4926	10.1674	83.4926	0.00
07/04/2022	R213 On 03-November-22	0000000	Call	Bond Future	2948	3	2948	3	0.00
07/04/2022	R213 On 03-November-22	0000000	Call	Bond Future	1865	2	1865	2	0.00
07/04/2022	R213 On 03-November-22	0000000	Call	Bond Future	2374	2	2374	2	0.00
07/04/2022	R213 On 03-November-22	0000000	Call	Bond Future	499	0	499	0	200.00
07/04/2022	R213 On 03-November-22	0000000	Call	Bond Future	1560	1	1560	1	0.00
07/04/2022	R213 On 03-November-22	0000000	Call	Bond Future	2891	3	2891	3	0.00
07/04/2022	R213 On 03-November-22	0000000	Call	Bond Future	2919	3	2919	3	0.00
07/04/2022	R213 On 03-November-22	0000000	Call	Bond Future	551	0	551	0	476.00
07/04/2022	R213 On 03-November-22	0000000	Call	Bond Future	2862	3	2862	3	0.00
07/04/2022	R213 On 03-November-22	0000000	Put	Bond Future	1880	2	1880	2	200.00
07/04/2022	R213 On 03-November-22	0000000	Put	Bond Future	5506	6	5506	6	0.00
07/04/2022	R213 On 03-November-22	0000000	Put	Bond Future	1842	2	1842	2	0.00
07/04/2022	R213 On 03-November-22	0000000	Put	Bond Future	1861	2	1861	2	0.00
07/04/2022	R213 On 03-November-22	0000000	Put	Bond Future	3179	3	3179	3	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
07/04/2022	R213 On 03-November-22	0000000	Put	Bond Future	5770	6	5770	6	0.00
07/04/2022	R213 On 03-November-22	0000000	Put	Bond Future	2264	2	2264	2	476.00
07/04/2022	R213 On 03-November-22	0000000	Put	Bond Future	2787	3	2787	3	200.00
07/04/2022	R213 On 03-November-22	0000000	Put	Bond Future	1822	2	1822	2	0.00
07/04/2022	R213 On 02-February-23			Bond Future	10.31	84.9134	10.3120	84.9134	0.00
07/04/2022	R213 On 02-February-23	0000000	Call	Bond Future	3039	3	3039	3	935.00
07/04/2022	R213 On 02-February-23	0000000	Call	Bond Future	2514	2	2514	2	0.00
07/04/2022	R213 On 02-February-23	0000000	Call	Bond Future	681	1	681	1	476.00
07/04/2022	R213 On 02-February-23	0000000	Call	Bond Future	2490	2	2490	2	0.00
07/04/2022	R213 On 02-February-23	0000000	Call	Bond Future	2041	2	2041	2	0.00
07/04/2022	R213 On 02-February-23	0000000	Call	Bond Future	8978	9	8978	9	0.00
07/04/2022	R213 On 02-February-23	0000000	Call	Bond Future	2538	2	2538	2	0.00
07/04/2022	R213 On 02-February-23	0000000	Call	Bond Future	2833	3	2833	3	0.00
07/04/2022	R213 On 02-February-23	0000000	Put	Bond Future	2653	3	2653	3	476.00
07/04/2022	R213 On 02-February-23	0000000	Put	Bond Future	600	1	600	1	935.00
07/04/2022	R213 On 02-February-23	0000000	Put	Bond Future	2953	3	2953	3	0.00
07/04/2022	R213 On 02-February-23	0000000	Put	Bond Future	2481	3	2481	3	0.00
07/04/2022	R213 On 02-February-23	0000000	Put	Bond Future	2977	3	2977	3	0.00
07/04/2022	R213 On 02-February-23	0000000	Put	Bond Future	6393	7	6393	7	0.00
07/04/2022	R213 On 02-February-23	0000000	Put	Bond Future	3492	4	3492	4	476.00
07/04/2022	R213 On 02-February-23	0000000	Put	Bond Future	2929	3	2929	3	0.00
07/04/2022	R214 On 05-May-22			Bond Future	10.55	68.1884	10.5479	68.1884	15,309.00
07/04/2022	R214 On 05-May-22	0000000	Call	Bond Future	6551	6	6551	6	0.00
07/04/2022	R214 On 05-May-22	0000000	Call	Bond Future	6601	6	6601	6	0.00
07/04/2022	R214 On 05-May-22	0000000	Call	Bond Future	6651	6	6651	6	0.00
07/04/2022	R214 On 05-May-22	0000000	Put	Bond Future	12	0	12	0	0.00
07/04/2022	R214 On 05-May-22	0000000	Put	Bond Future	11	0	11	0	0.00
07/04/2022	R214 On 05-May-22	0000000	Put	Bond Future	11	0	11	0	0.00
07/04/2022	R214 On 04-August-22			Bond Future	10.70	69.0631	10.7006	69.0631	1,337.00
07/04/2022	R214 On 04-August-22	0000000	Call	Bond Future	2969	3	2969	3	0.00
07/04/2022	R214 On 04-August-22	0000000	Call	Bond Future	3005	3	3005	3	0.00
07/04/2022	R214 On 04-August-22	0000000	Call	Bond Future	3041	3	3041	3	0.00
07/04/2022	R214 On 04-August-22	0000000	Put	Bond Future	1400	1	1400	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
07/04/2022	R214 On 04-August-22	0000000	Put	Bond Future	1379	1	1379	1	0.00
07/04/2022	R214 On 04-August-22	0000000	Put	Bond Future	1420	2	1420	2	0.00
07/04/2022	R214 On 03-November-22			Bond Future	10.83	66.7915	10.8328	66.7915	0.00
07/04/2022	R214 On 03-November-22	0000000	Call	Bond Future	4528	4	4528	4	0.00
07/04/2022	R214 On 03-November-22	0000000	Call	Bond Future	4490	4	4490	4	0.00
07/04/2022	R214 On 03-November-22	0000000	Call	Bond Future	4453	4	4453	4	0.00
07/04/2022	R214 On 03-November-22	0000000	Put	Bond Future	1604	2	1604	2	0.00
07/04/2022	R214 On 03-November-22	0000000	Put	Bond Future	1620	2	1620	2	0.00
07/04/2022	R214 On 03-November-22	0000000	Put	Bond Future	1636	2	1636	2	0.00
07/04/2022	R214 On 02-February-23			Bond Future	10.95	67.9302	10.9486	67.9302	0.00
07/04/2022	R214 On 02-February-23	0000000	Call	Bond Future	3604	3	3604	3	0.00
07/04/2022	R214 On 02-February-23	0000000	Call	Bond Future	3542	3	3542	3	0.00
07/04/2022	R214 On 02-February-23	0000000	Call	Bond Future	3573	3	3573	3	0.00
07/04/2022	R214 On 02-February-23	0000000	Put	Bond Future	2838	3	2838	3	0.00
07/04/2022	R214 On 02-February-23	0000000	Put	Bond Future	2862	3	2862	3	0.00
07/04/2022	R214 On 02-February-23	0000000	Put	Bond Future	2813	3	2813	3	0.00
07/04/2022	R248 On 05-May-22			Bond Future	10.53	85.6935	10.5271	85.6935	193,332.00
07/04/2022	R248 On 05-May-22	0000000	Call	Bond Future	8896	9	8896	9	0.00
07/04/2022	R248 On 05-May-22	0000000	Call	Bond Future	8771	8	8771	8	0.00
07/04/2022	R248 On 05-May-22	0000000	Call	Bond Future	8833	9	8833	9	0.00
07/04/2022	R248 On 05-May-22	0000000	Put	Bond Future	10	0	10	0	0.00
07/04/2022	R248 On 05-May-22	0000000	Put	Bond Future	9	0	9	0	0.00
07/04/2022	R248 On 05-May-22	0000000	Put	Bond Future	10	0	10	0	0.00
07/04/2022	R248 On 04-August-22			Bond Future	10.68	86.7929	10.6773	86.7929	6,533.00
07/04/2022	R248 On 04-August-22	0000000	Call	Bond Future	3993	4	3993	4	0.00
07/04/2022	R248 On 04-August-22	0000000	Call	Bond Future	1634	2	1634	2	0.00
07/04/2022	R248 On 04-August-22	0000000	Call	Bond Future	3537	3	3537	3	1,700.00
07/04/2022	R248 On 04-August-22	0000000	Call	Bond Future	255	0	255	0	0.00
07/04/2022	R248 On 04-August-22	0000000	Call	Bond Future	3900	4	3900	4	0.00
07/04/2022	R248 On 04-August-22	0000000	Call	Bond Future	3947	4	3947	4	0.00
07/04/2022	R248 On 04-August-22	0000000	Call	Bond Future	1073	1	1073	1	1,700.00
07/04/2022	R248 On 04-August-22	0000000	Put	Bond Future	3744	4	3744	4	0.00
07/04/2022	R248 On 04-August-22	0000000	Put	Bond Future	1673	2	1673	2	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
07/04/2022	R248 On 04-August-22	0000000	Put	Bond Future	1698	2	1698	2	0.00
07/04/2022	R248 On 04-August-22	0000000	Put	Bond Future	8118	8	8118	8	0.00
07/04/2022	R248 On 04-August-22	0000000	Put	Bond Future	4762	5	4762	5	0.00
07/04/2022	R248 On 04-August-22	0000000	Put	Bond Future	1907	2	1907	2	0.00
07/04/2022	R248 On 04-August-22	0000000	Put	Bond Future	1649	2	1649	2	0.00
07/04/2022	R248 On 03-November-22			Bond Future	10.81	83.6443	10.8070	83.6443	0.00
07/04/2022	R248 On 03-November-22	0000000	Call	Bond Future	5539	5	5539	5	0.00
07/04/2022	R248 On 03-November-22	0000000	Call	Bond Future	5586	5	5586	5	0.00
07/04/2022	R248 On 03-November-22	0000000	Call	Bond Future	5634	5	5634	5	0.00
07/04/2022	R248 On 03-November-22	0000000	Put	Bond Future	2076	2	2076	2	0.00
07/04/2022	R248 On 03-November-22	0000000	Put	Bond Future	2056	2	2056	2	0.00
07/04/2022	R248 On 03-November-22	0000000	Put	Bond Future	2035	2	2035	2	0.00
07/04/2022	R248 On 02-February-23			Bond Future	10.92	85.0707	10.9206	85.0707	0.00
07/04/2022	R248 On 02-February-23	0000000	Call	Bond Future	4523	4	4523	4	0.00
07/04/2022	R248 On 02-February-23	0000000	Call	Bond Future	4561	4	4561	4	0.00
07/04/2022	R248 On 02-February-23	0000000	Call	Bond Future	4601	4	4601	4	0.00
07/04/2022	R248 On 02-February-23	0000000	Put	Bond Future	3473	4	3473	4	0.00
07/04/2022	R248 On 02-February-23	0000000	Put	Bond Future	3504	4	3504	4	0.00
07/04/2022	R248 On 02-February-23	0000000	Put	Bond Future	3535	4	3535	4	0.00