



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 June 2022

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
09/06/2022	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/06/2022	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/06/2022	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/06/2022	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/06/2022	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/06/2022	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/06/2022	2025 On 04-August-22			Bond Future	162.27	162.4756	162.2663	162.4756	7,305.00
09/06/2022	2025 On 03-November-22			Bond Future	164.60	164.8177	164.6042	164.8177	0.00
09/06/2022	2025 On 02-February-23			Bond Future	165.62	165.8377	165.6194	165.8377	0.00
09/06/2022	2025 On 04-May-23			Bond Future	168.59	168.8166	168.5931	168.8166	0.00
09/06/2022	2029 On 04-August-22			Bond Future	120.62	121.1978	120.6240	121.1978	3,323.00
09/06/2022	2029 On 03-November-22			Bond Future	121.12	121.7001	121.1173	121.7001	0.00
09/06/2022	2029 On 02-February-23			Bond Future	123.10	123.6951	123.1018	123.6951	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
09/06/2022	2029 On 04-May-23			Bond Future	124.03	124.6339	124.0290	124.6339	0.00
09/06/2022	2030 On 04-August-22			Bond Future	10.10	89.5296	10.1019	89.5296	99,215.00
09/06/2022	2030 On 04-August-22	0000000	Call	Bond Future	0	0	0	0	800.00
09/06/2022	2030 On 04-August-22	0000000	Call	Bond Future	22	0	22	0	800.00
09/06/2022	2030 On 04-August-22	0000000	Call	Bond Future	216	0	216	0	0.00
09/06/2022	2030 On 04-August-22	0000000	Call	Bond Future	224	0	224	0	0.00
09/06/2022	2030 On 04-August-22	0000000	Call	Bond Future	233	0	233	0	0.00
09/06/2022	2030 On 04-August-22	0000000	Call	Bond Future	4097	4	4097	4	0.00
09/06/2022	2030 On 04-August-22	0000000	Put	Bond Future	146	0	146	0	800.00
09/06/2022	2030 On 04-August-22	0000000	Put	Bond Future	2880	3	2880	3	0.00
09/06/2022	2030 On 04-August-22	0000000	Put	Bond Future	2921	3	2921	3	0.00
09/06/2022	2030 On 04-August-22	0000000	Put	Bond Future	2963	3	2963	3	0.00
09/06/2022	2030 On 04-August-22	0000000	Put	Bond Future	5253	5	5253	5	0.00
09/06/2022	2030 On 04-August-22	0000000	Put	Bond Future	9199	9	9199	9	0.00
09/06/2022	2030 On 03-November-22			Bond Future	10.30	90.7995	10.2975	90.7995	18,740.00
09/06/2022	2030 On 03-November-22	0000000	Call	Bond Future	1545	2	1545	2	500.00
09/06/2022	2030 On 03-November-22	0000000	Call	Bond Future	5991	6	5991	6	0.00
09/06/2022	2030 On 03-November-22	0000000	Call	Bond Future	1311	1	1311	1	0.00
09/06/2022	2030 On 03-November-22	0000000	Call	Bond Future	1291	1	1291	1	0.00
09/06/2022	2030 On 03-November-22	0000000	Call	Bond Future	1331	1	1331	1	0.00
09/06/2022	2030 On 03-November-22	0000000	Call	Bond Future	659	1	659	1	500.00
09/06/2022	2030 On 03-November-22	0000000	Put	Bond Future	3487	3	3487	3	0.00
09/06/2022	2030 On 03-November-22	0000000	Put	Bond Future	2253	2	2253	2	0.00
09/06/2022	2030 On 03-November-22	0000000	Put	Bond Future	1999	2	1999	2	0.00
09/06/2022	2030 On 03-November-22	0000000	Put	Bond Future	2307	2	2307	2	0.00
09/06/2022	2030 On 03-November-22	0000000	Put	Bond Future	2280	2	2280	2	0.00
09/06/2022	2030 On 03-November-22	0000000	Put	Bond Future	331	0	331	0	500.00
09/06/2022	2030 On 02-February-23			Bond Future	10.48	88.2626	10.4780	88.2626	0.00
09/06/2022	2030 On 02-February-23	0000000	Call	Bond Future	3979	4	3979	4	0.00
09/06/2022	2030 On 02-February-23	0000000	Call	Bond Future	4107	4	4107	4	0.00
09/06/2022	2030 On 02-February-23	0000000	Call	Bond Future	1245	1	1245	1	0.00
09/06/2022	2030 On 02-February-23	0000000	Call	Bond Future	961	1	961	1	400.00
09/06/2022	2030 On 02-February-23	0000000	Call	Bond Future	1129	1	1129	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
09/06/2022	2030 On 02-February-23	0000000	Call	Bond Future	904	1	904	1	0.00
09/06/2022	2030 On 02-February-23	0000000	Call	Bond Future	171	0	171	0	102.00
09/06/2022	2030 On 02-February-23	0000000	Call	Bond Future	280	0	280	0	400.00
09/06/2022	2030 On 02-February-23	0000000	Call	Bond Future	1211	1	1211	1	0.00
09/06/2022	2030 On 02-February-23	0000000	Call	Bond Future	1228	1	1228	1	0.00
09/06/2022	2030 On 02-February-23	0000000	Call	Bond Future	918	1	918	1	0.00
09/06/2022	2030 On 02-February-23	0000000	Call	Bond Future	344	0	344	0	0.00
09/06/2022	2030 On 02-February-23	0000000	Call	Bond Future	734	1	734	1	0.00
09/06/2022	2030 On 02-February-23	0000000	Call	Bond Future	261	0	261	0	0.00
09/06/2022	2030 On 02-February-23	0000000	Put	Bond Future	7019	7	7019	7	0.00
09/06/2022	2030 On 02-February-23	0000000	Put	Bond Future	6842	7	6842	7	0.00
09/06/2022	2030 On 02-February-23	0000000	Put	Bond Future	4501	4	4501	4	102.00
09/06/2022	2030 On 02-February-23	0000000	Put	Bond Future	8071	8	8071	8	0.00
09/06/2022	2030 On 02-February-23	0000000	Put	Bond Future	6319	6	6319	6	0.00
09/06/2022	2030 On 02-February-23	0000000	Put	Bond Future	3584	3	3584	3	102.00
09/06/2022	2030 On 02-February-23	0000000	Put	Bond Future	3375	3	3375	3	0.00
09/06/2022	2030 On 02-February-23	0000000	Put	Bond Future	1115	1	1115	1	400.00
09/06/2022	2030 On 02-February-23	0000000	Put	Bond Future	4059	4	4059	4	0.00
09/06/2022	2030 On 02-February-23	0000000	Put	Bond Future	3928	4	3928	4	0.00
09/06/2022	2030 On 02-February-23	0000000	Put	Bond Future	4026	4	4026	4	0.00
09/06/2022	2030 On 02-February-23	0000000	Put	Bond Future	3434	3	3434	3	0.00
09/06/2022	2030 On 02-February-23	0000000	Put	Bond Future	3405	3	3405	3	0.00
09/06/2022	2030 On 02-February-23	0000000	Put	Bond Future	1159	1	1159	1	0.00
09/06/2022	2030 On 04-May-23			Bond Future	10.64	89.8346	10.6437	89.8346	0.00
09/06/2022	2030 On 04-May-23	0000000	Call	Bond Future	5234	5	5234	5	0.00
09/06/2022	2030 On 04-May-23	0000000	Call	Bond Future	6613	7	6613	7	0.00
09/06/2022	2030 On 04-May-23	0000000	Call	Bond Future	2273	2	2273	2	0.00
09/06/2022	2030 On 04-May-23	0000000	Call	Bond Future	717	1	717	1	150.00
09/06/2022	2030 On 04-May-23	0000000	Call	Bond Future	4363	4	4363	4	0.00
09/06/2022	2030 On 04-May-23	0000000	Call	Bond Future	2230	2	2230	2	0.00
09/06/2022	2030 On 04-May-23	0000000	Call	Bond Future	2251	2	2251	2	0.00
09/06/2022	2030 On 04-May-23	0000000	Call	Bond Future	932	1	932	1	400.00
09/06/2022	2030 On 04-May-23	0000000	Call	Bond Future	1251	1	1251	1	1,080.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
09/06/2022	2030 On 04-May-23	0000000	Call	Bond Future	321	0	321	0	400.00
09/06/2022	2030 On 04-May-23	0000000	Put	Bond Future	7691	8	7691	8	0.00
09/06/2022	2030 On 04-May-23	0000000	Put	Bond Future	4101	4	4101	4	0.00
09/06/2022	2030 On 04-May-23	0000000	Put	Bond Future	4784	5	4784	5	0.00
09/06/2022	2030 On 04-May-23	0000000	Put	Bond Future	2746	3	2746	3	0.00
09/06/2022	2030 On 04-May-23	0000000	Put	Bond Future	5491	5	5491	5	0.00
09/06/2022	2030 On 04-May-23	0000000	Put	Bond Future	2768	3	2768	3	0.00
09/06/2022	2030 On 04-May-23	0000000	Put	Bond Future	1406	1	1406	1	150.00
09/06/2022	2030 On 04-May-23	0000000	Put	Bond Future	2724	3	2724	3	0.00
09/06/2022	2030 On 04-May-23	0000000	Put	Bond Future	810	1	810	1	1,080.00
09/06/2022	2030 On 04-May-23	0000000	Put	Bond Future	1124	1	1124	1	400.00
09/06/2022	2032 On 04-August-22			Bond Future	10.55	89.3662	10.5511	89.3662	79,278.00
09/06/2022	2032 On 04-August-22	0000000	Call	Bond Future	6887	7	6887	7	0.00
09/06/2022	2032 On 04-August-22	0000000	Call	Bond Future	1708	2	1708	2	0.00
09/06/2022	2032 On 04-August-22	0000000	Call	Bond Future	2835	3	2835	3	0.00
09/06/2022	2032 On 04-August-22	0000000	Call	Bond Future	5525	6	5525	6	0.00
09/06/2022	2032 On 04-August-22	0000000	Call	Bond Future	498	1	498	1	0.00
09/06/2022	2032 On 04-August-22	0000000	Call	Bond Future	1111	1	1111	1	900.00
09/06/2022	2032 On 04-August-22	0000000	Call	Bond Future	339	0	339	0	0.00
09/06/2022	2032 On 04-August-22	0000000	Call	Bond Future	482	1	482	1	0.00
09/06/2022	2032 On 04-August-22	0000000	Call	Bond Future	1	0	1	0	800.00
09/06/2022	2032 On 04-August-22	0000000	Call	Bond Future	10	0	10	0	0.00
09/06/2022	2032 On 04-August-22	0000000	Call	Bond Future	62	0	62	0	800.00
09/06/2022	2032 On 04-August-22	0000000	Call	Bond Future	515	1	515	1	0.00
09/06/2022	2032 On 04-August-22	0000000	Call	Bond Future	94	0	94	0	900.00
09/06/2022	2032 On 04-August-22	0000000	Put	Bond Future	2407	2	2407	2	0.00
09/06/2022	2032 On 04-August-22	0000000	Put	Bond Future	4713	5	4713	5	0.00
09/06/2022	2032 On 04-August-22	0000000	Put	Bond Future	2368	2	2368	2	0.00
09/06/2022	2032 On 04-August-22	0000000	Put	Bond Future	6540	6	6540	6	0.00
09/06/2022	2032 On 04-August-22	0000000	Put	Bond Future	9137	9	9137	9	0.00
09/06/2022	2032 On 04-August-22	0000000	Put	Bond Future	2823	3	2823	3	0.00
09/06/2022	2032 On 04-August-22	0000000	Put	Bond Future	1388	1	1388	1	0.00
09/06/2022	2032 On 04-August-22	0000000	Put	Bond Future	4282	4	4282	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
09/06/2022	2032 On 04-August-22	0000000	Put	Bond Future	2329	2	2329	2	0.00
09/06/2022	2032 On 04-August-22	0000000	Put	Bond Future	98	0	98	0	800.00
09/06/2022	2032 On 04-August-22	0000000	Put	Bond Future	455	0	455	0	7,500.00
09/06/2022	2032 On 04-August-22	0000000	Put	Bond Future	908	1	908	1	7,500.00
09/06/2022	2032 On 04-August-22	0000000	Put	Bond Future	41	0	41	0	0.00
09/06/2022	2032 On 03-November-22			Bond Future	10.74	86.4829	10.7412	86.4829	87,936.00
09/06/2022	2032 On 03-November-22	0000000	Call	Bond Future	4790	5	4790	5	0.00
09/06/2022	2032 On 03-November-22	0000000	Call	Bond Future	7936	8	7936	8	0.00
09/06/2022	2032 On 03-November-22	0000000	Call	Bond Future	1500	2	1500	2	0.00
09/06/2022	2032 On 03-November-22	0000000	Call	Bond Future	1749	2	1749	2	0.00
09/06/2022	2032 On 03-November-22	0000000	Call	Bond Future	1775	2	1775	2	750.00
09/06/2022	2032 On 03-November-22	0000000	Call	Bond Future	114	0	114	0	500.00
09/06/2022	2032 On 03-November-22	0000000	Call	Bond Future	630	1	630	1	0.00
09/06/2022	2032 On 03-November-22	0000000	Call	Bond Future	75	0	75	0	180.00
09/06/2022	2032 On 03-November-22	0000000	Call	Bond Future	786	1	786	1	500.00
09/06/2022	2032 On 03-November-22	0000000	Call	Bond Future	1338	1	1338	1	0.00
09/06/2022	2032 On 03-November-22	0000000	Call	Bond Future	705	1	705	1	0.00
09/06/2022	2032 On 03-November-22	0000000	Call	Bond Future	392	0	392	0	750.00
09/06/2022	2032 On 03-November-22	0000000	Call	Bond Future	87	0	87	0	454.00
09/06/2022	2032 On 03-November-22	0000000	Put	Bond Future	7764	8	7764	8	0.00
09/06/2022	2032 On 03-November-22	0000000	Put	Bond Future	4851	5	4851	5	0.00
09/06/2022	2032 On 03-November-22	0000000	Put	Bond Future	4031	4	4031	4	454.00
09/06/2022	2032 On 03-November-22	0000000	Put	Bond Future	8048	8	8048	8	0.00
09/06/2022	2032 On 03-November-22	0000000	Put	Bond Future	3830	4	3830	4	180.00
09/06/2022	2032 On 03-November-22	0000000	Put	Bond Future	7206	7	7206	7	0.00
09/06/2022	2032 On 03-November-22	0000000	Put	Bond Future	2458	2	2458	2	180.00
09/06/2022	2032 On 03-November-22	0000000	Put	Bond Future	2671	3	2671	3	454.00
09/06/2022	2032 On 03-November-22	0000000	Put	Bond Future	3637	4	3637	4	0.00
09/06/2022	2032 On 03-November-22	0000000	Put	Bond Future	2149	2	2149	2	0.00
09/06/2022	2032 On 03-November-22	0000000	Put	Bond Future	2176	2	2176	2	0.00
09/06/2022	2032 On 03-November-22	0000000	Put	Bond Future	250	0	250	0	750.00
09/06/2022	2032 On 03-November-22	0000000	Put	Bond Future	681	1	681	1	500.00
09/06/2022	2032 On 02-February-23			Bond Future	10.91	87.8831	10.9145	87.8831	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
09/06/2022	2032 On 02-February-23	0000000	Call	Bond Future	5503	6	5503	6	0.00
09/06/2022	2032 On 02-February-23	0000000	Call	Bond Future	9117	9	9117	9	0.00
09/06/2022	2032 On 02-February-23	0000000	Call	Bond Future	1201	1	1201	1	0.00
09/06/2022	2032 On 02-February-23	0000000	Call	Bond Future	1220	1	1220	1	0.00
09/06/2022	2032 On 02-February-23	0000000	Call	Bond Future	830	1	830	1	0.00
09/06/2022	2032 On 02-February-23	0000000	Call	Bond Future	164	0	164	0	454.00
09/06/2022	2032 On 02-February-23	0000000	Call	Bond Future	230	0	230	0	500.00
09/06/2022	2032 On 02-February-23	0000000	Call	Bond Future	4940	5	4940	5	0.00
09/06/2022	2032 On 02-February-23	0000000	Call	Bond Future	1238	1	1238	1	0.00
09/06/2022	2032 On 02-February-23	0000000	Call	Bond Future	1439	1	1439	1	0.00
09/06/2022	2032 On 02-February-23	0000000	Call	Bond Future	1811	2	1811	2	750.00
09/06/2022	2032 On 02-February-23	0000000	Call	Bond Future	923	1	923	1	500.00
09/06/2022	2032 On 02-February-23	0000000	Call	Bond Future	535	1	535	1	750.00
09/06/2022	2032 On 02-February-23	0000000	Put	Bond Future	5822	6	5822	6	0.00
09/06/2022	2032 On 02-February-23	0000000	Put	Bond Future	4570	4	4570	4	0.00
09/06/2022	2032 On 02-February-23	0000000	Put	Bond Future	3072	3	3072	3	0.00
09/06/2022	2032 On 02-February-23	0000000	Put	Bond Future	3591	4	3591	4	454.00
09/06/2022	2032 On 02-February-23	0000000	Put	Bond Future	3921	4	3921	4	0.00
09/06/2022	2032 On 02-February-23	0000000	Put	Bond Future	1099	1	1099	1	0.00
09/06/2022	2032 On 02-February-23	0000000	Put	Bond Future	8051	8	8051	8	0.00
09/06/2022	2032 On 02-February-23	0000000	Put	Bond Future	8910	9	8910	9	0.00
09/06/2022	2032 On 02-February-23	0000000	Put	Bond Future	4802	5	4802	5	454.00
09/06/2022	2032 On 02-February-23	0000000	Put	Bond Future	3955	4	3955	4	0.00
09/06/2022	2032 On 02-February-23	0000000	Put	Bond Future	3990	4	3990	4	0.00
09/06/2022	2032 On 02-February-23	0000000	Put	Bond Future	393	0	393	0	750.00
09/06/2022	2032 On 02-February-23	0000000	Put	Bond Future	946	1	946	1	500.00
09/06/2022	2032 On 04-May-23			Bond Future	11.07	85.2894	11.0707	85.2894	0.00
09/06/2022	2032 On 04-May-23	0000000	Call	Bond Future	2311	2	2311	2	0.00
09/06/2022	2032 On 04-May-23	0000000	Call	Bond Future	2334	2	2334	2	0.00
09/06/2022	2032 On 04-May-23	0000000	Call	Bond Future	2358	2	2358	2	0.00
09/06/2022	2032 On 04-May-23	0000000	Put	Bond Future	3264	3	3264	3	0.00
09/06/2022	2032 On 04-May-23	0000000	Put	Bond Future	3290	3	3290	3	0.00
09/06/2022	2032 On 04-May-23	0000000	Put	Bond Future	3317	3	3317	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
09/06/2022	2033 On 04-August-22			Bond Future	115.49	115.9952	115.4853	115.9952	6,987.00
09/06/2022	2033 On 03-November-22			Bond Future	115.82	116.3392	115.8211	116.3392	0.00
09/06/2022	2033 On 02-February-23			Bond Future	117.72	118.2462	117.7186	118.2462	0.00
09/06/2022	2033 On 04-May-23			Bond Future	118.46	119.0027	118.4648	119.0027	0.00
09/06/2022	2037 On 04-August-22			Bond Future	11.12	81.8230	11.1199	81.8230	135,028.00
09/06/2022	2037 On 04-August-22	0000000	Call	Bond Future	26	0	26	0	50.00
09/06/2022	2037 On 04-August-22	0000000	Call	Bond Future	2579	3	2579	3	0.00
09/06/2022	2037 On 04-August-22	0000000	Call	Bond Future	874	1	874	1	0.00
09/06/2022	2037 On 04-August-22	0000000	Call	Bond Future	1759	2	1759	2	1,050.00
09/06/2022	2037 On 04-August-22	0000000	Call	Bond Future	828	1	828	1	0.00
09/06/2022	2037 On 04-August-22	0000000	Call	Bond Future	851	1	851	1	0.00
09/06/2022	2037 On 04-August-22	0000000	Call	Bond Future	5078	5	5078	5	0.00
09/06/2022	2037 On 04-August-22	0000000	Put	Bond Future	229	0	229	0	1,050.00
09/06/2022	2037 On 04-August-22	0000000	Put	Bond Future	2173	2	2173	2	0.00
09/06/2022	2037 On 04-August-22	0000000	Put	Bond Future	2251	2	2251	2	0.00
09/06/2022	2037 On 04-August-22	0000000	Put	Bond Future	1211	1	1211	1	0.00
09/06/2022	2037 On 04-August-22	0000000	Put	Bond Future	774	1	774	1	50.00
09/06/2022	2037 On 04-August-22	0000000	Put	Bond Future	6631	6	6631	6	0.00
09/06/2022	2037 On 04-August-22	0000000	Put	Bond Future	2212	2	2212	2	50.00
09/06/2022	2037 On 03-November-22			Bond Future	11.29	82.9838	11.2910	82.9838	2,000.00
09/06/2022	2037 On 03-November-22	0000000	Call	Bond Future	2309	2	2309	2	0.00
09/06/2022	2037 On 03-November-22	0000000	Call	Bond Future	2372	3	2372	3	0.00
09/06/2022	2037 On 03-November-22	0000000	Call	Bond Future	2340	2	2340	2	0.00
09/06/2022	2037 On 03-November-22	0000000	Put	Bond Future	2255	2	2255	2	0.00
09/06/2022	2037 On 03-November-22	0000000	Put	Bond Future	2227	2	2227	2	0.00
09/06/2022	2037 On 03-November-22	0000000	Put	Bond Future	2200	2	2200	2	0.00
09/06/2022	2037 On 02-February-23			Bond Future	11.45	80.0705	11.4507	80.0705	0.00
09/06/2022	2037 On 02-February-23	0000000	Call	Bond Future	1701	2	1701	2	0.00
09/06/2022	2037 On 02-February-23	0000000	Call	Bond Future	1653	2	1653	2	0.00
09/06/2022	2037 On 02-February-23	0000000	Call	Bond Future	1677	2	1677	2	0.00
09/06/2022	2037 On 02-February-23	0000000	Put	Bond Future	4128	4	4128	4	0.00
09/06/2022	2037 On 02-February-23	0000000	Put	Bond Future	4165	4	4165	4	0.00
09/06/2022	2037 On 02-February-23	0000000	Put	Bond Future	4091	4	4091	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
09/06/2022	2037 On 04-May-23			Bond Future	11.60	81.4980	11.5972	81.4980	0.00
09/06/2022	2037 On 04-May-23	0000000	Call	Bond Future	2470	3	2470	3	0.00
09/06/2022	2037 On 04-May-23	0000000	Call	Bond Future	2418	3	2418	3	0.00
09/06/2022	2037 On 04-May-23	0000000	Call	Bond Future	2444	3	2444	3	0.00
09/06/2022	2037 On 04-May-23	0000000	Put	Bond Future	4110	4	4110	4	0.00
09/06/2022	2037 On 04-May-23	0000000	Put	Bond Future	4144	4	4144	4	0.00
09/06/2022	2037 On 04-May-23	0000000	Put	Bond Future	4078	4	4078	4	0.00
09/06/2022	2038 On 04-August-22			Bond Future	130.68	131.9823	130.6835	131.9823	4,102.00
09/06/2022	2038 On 03-November-22			Bond Future	132.57	133.8850	132.5666	133.8850	0.00
09/06/2022	2038 On 02-February-23			Bond Future	132.85	134.1880	132.8471	134.1880	0.00
09/06/2022	2038 On 04-May-23			Bond Future	135.23	136.5996	135.2336	136.5996	0.00
09/06/2022	2040 On 04-August-22			Bond Future	11.25	83.5033	11.2468	83.5033	120,043.00
09/06/2022	2040 On 04-August-22	0000000	Call	Bond Future	1	0	1	0	460.00
09/06/2022	2040 On 04-August-22	0000000	Call	Bond Future	292	0	292	0	460.00
09/06/2022	2040 On 04-August-22	0000000	Call	Bond Future	907	1	907	1	0.00
09/06/2022	2040 On 04-August-22	0000000	Call	Bond Future	6285	7	6285	7	0.00
09/06/2022	2040 On 04-August-22	0000000	Call	Bond Future	932	1	932	1	0.00
09/06/2022	2040 On 04-August-22	0000000	Call	Bond Future	957	1	957	1	0.00
09/06/2022	2040 On 04-August-22	0000000	Put	Bond Future	2263	2	2263	2	0.00
09/06/2022	2040 On 04-August-22	0000000	Put	Bond Future	160	0	160	0	460.00
09/06/2022	2040 On 04-August-22	0000000	Put	Bond Future	11189	11	11189	11	0.00
09/06/2022	2040 On 04-August-22	0000000	Put	Bond Future	2304	2	2304	2	0.00
09/06/2022	2040 On 04-August-22	0000000	Put	Bond Future	2346	2	2346	2	0.00
09/06/2022	2040 On 04-August-22	0000000	Put	Bond Future	4000	4	4000	4	0.00
09/06/2022	2040 On 03-November-22			Bond Future	11.41	84.6880	11.4134	84.6880	3,965.00
09/06/2022	2040 On 03-November-22	0000000	Call	Bond Future	2482	3	2482	3	0.00
09/06/2022	2040 On 03-November-22	0000000	Call	Bond Future	2449	3	2449	3	0.00
09/06/2022	2040 On 03-November-22	0000000	Call	Bond Future	7281	8	7281	8	0.00
09/06/2022	2040 On 03-November-22	0000000	Call	Bond Future	690	1	690	1	1,100.00
09/06/2022	2040 On 03-November-22	0000000	Call	Bond Future	1827	2	1827	2	1,100.00
09/06/2022	2040 On 03-November-22	0000000	Call	Bond Future	2415	3	2415	3	0.00
09/06/2022	2040 On 03-November-22	0000000	Put	Bond Future	3211	3	3211	3	0.00
09/06/2022	2040 On 03-November-22	0000000	Put	Bond Future	2504	2	2504	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
09/06/2022	2040 On 03-November-22	0000000	Put	Bond Future	654	1	654	1	1,100.00
09/06/2022	2040 On 03-November-22	0000000	Put	Bond Future	5463	5	5463	5	0.00
09/06/2022	2040 On 03-November-22	0000000	Put	Bond Future	2565	2	2565	2	0.00
09/06/2022	2040 On 03-November-22	0000000	Put	Bond Future	2534	2	2534	2	0.00
09/06/2022	2040 On 02-February-23			Bond Future	11.57	81.5520	11.5690	81.5520	0.00
09/06/2022	2040 On 02-February-23	0000000	Call	Bond Future	1703	2	1703	2	0.00
09/06/2022	2040 On 02-February-23	0000000	Call	Bond Future	1728	2	1728	2	0.00
09/06/2022	2040 On 02-February-23	0000000	Call	Bond Future	325	0	325	0	400.00
09/06/2022	2040 On 02-February-23	0000000	Call	Bond Future	305	0	305	0	0.00
09/06/2022	2040 On 02-February-23	0000000	Call	Bond Future	5633	6	5633	6	0.00
09/06/2022	2040 On 02-February-23	0000000	Call	Bond Future	5762	6	5762	6	0.00
09/06/2022	2040 On 02-February-23	0000000	Call	Bond Future	1376	1	1376	1	400.00
09/06/2022	2040 On 02-February-23	0000000	Call	Bond Future	1753	2	1753	2	0.00
09/06/2022	2040 On 02-February-23	0000000	Call	Bond Future	1310	1	1310	1	0.00
09/06/2022	2040 On 02-February-23	0000000	Put	Bond Future	4641	4	4641	4	0.00
09/06/2022	2040 On 02-February-23	0000000	Put	Bond Future	5331	5	5331	5	0.00
09/06/2022	2040 On 02-February-23	0000000	Put	Bond Future	1556	1	1556	1	400.00
09/06/2022	2040 On 02-February-23	0000000	Put	Bond Future	1601	2	1601	2	0.00
09/06/2022	2040 On 02-February-23	0000000	Put	Bond Future	9779	10	9779	10	0.00
09/06/2022	2040 On 02-February-23	0000000	Put	Bond Future	9576	9	9576	9	0.00
09/06/2022	2040 On 02-February-23	0000000	Put	Bond Future	5468	5	5468	5	0.00
09/06/2022	2040 On 02-February-23	0000000	Put	Bond Future	4682	4	4682	4	0.00
09/06/2022	2040 On 02-February-23	0000000	Put	Bond Future	4723	5	4723	5	0.00
09/06/2022	2040 On 04-May-23			Bond Future	11.71	83.0063	11.7116	83.0063	0.00
09/06/2022	2040 On 04-May-23	0000000	Call	Bond Future	2594	3	2594	3	0.00
09/06/2022	2040 On 04-May-23	0000000	Call	Bond Future	424	0	424	0	400.00
09/06/2022	2040 On 04-May-23	0000000	Call	Bond Future	2566	3	2566	3	0.00
09/06/2022	2040 On 04-May-23	0000000	Call	Bond Future	1381	1	1381	1	400.00
09/06/2022	2040 On 04-May-23	0000000	Call	Bond Future	2622	3	2622	3	0.00
09/06/2022	2040 On 04-May-23	0000000	Call	Bond Future	7587	8	7587	8	0.00
09/06/2022	2040 On 04-May-23	0000000	Put	Bond Future	1434	1	1434	1	400.00
09/06/2022	2040 On 04-May-23	0000000	Put	Bond Future	4378	4	4378	4	0.00
09/06/2022	2040 On 04-May-23	0000000	Put	Bond Future	6474	6	6474	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
09/06/2022	2040 On 04-May-23	0000000	Put	Bond Future	4449	4	4449	4	0.00
09/06/2022	2040 On 04-May-23	0000000	Put	Bond Future	10816	11	10816	11	0.00
09/06/2022	2040 On 04-May-23	0000000	Put	Bond Future	4413	4	4413	4	0.00
09/06/2022	2044 On 04-August-22			Bond Future	11.28	80.3184	11.2761	80.3184	76,382.00
09/06/2022	2044 On 04-August-22	0000000	Call	Bond Future	1037	1	1037	1	0.00
09/06/2022	2044 On 04-August-22	0000000	Call	Bond Future	1010	1	1010	1	0.00
09/06/2022	2044 On 04-August-22	0000000	Call	Bond Future	983	1	983	1	0.00
09/06/2022	2044 On 04-August-22	0000000	Put	Bond Future	2307	2	2307	2	0.00
09/06/2022	2044 On 04-August-22	0000000	Put	Bond Future	2265	2	2265	2	0.00
09/06/2022	2044 On 04-August-22	0000000	Put	Bond Future	2224	2	2224	2	0.00
09/06/2022	2044 On 03-November-22			Bond Future	11.43	81.4579	11.4341	81.4579	0.00
09/06/2022	2044 On 03-November-22	0000000	Call	Bond Future	2330	3	2330	3	0.00
09/06/2022	2044 On 03-November-22	0000000	Call	Bond Future	2363	3	2363	3	0.00
09/06/2022	2044 On 03-November-22	0000000	Call	Bond Future	2397	3	2397	3	0.00
09/06/2022	2044 On 03-November-22	0000000	Put	Bond Future	2554	2	2554	2	0.00
09/06/2022	2044 On 03-November-22	0000000	Put	Bond Future	2586	2	2586	2	0.00
09/06/2022	2044 On 03-November-22	0000000	Put	Bond Future	2618	2	2618	2	0.00
09/06/2022	2044 On 02-February-23			Bond Future	11.58	78.3949	11.5817	78.3949	0.00
09/06/2022	2044 On 02-February-23	0000000	Call	Bond Future	1863	2	1863	2	0.00
09/06/2022	2044 On 02-February-23	0000000	Call	Bond Future	1811	2	1811	2	0.00
09/06/2022	2044 On 02-February-23	0000000	Call	Bond Future	1837	2	1837	2	0.00
09/06/2022	2044 On 02-February-23	0000000	Put	Bond Future	4668	4	4668	4	0.00
09/06/2022	2044 On 02-February-23	0000000	Put	Bond Future	4710	4	4710	4	0.00
09/06/2022	2044 On 02-February-23	0000000	Put	Bond Future	4627	4	4627	4	0.00
09/06/2022	2044 On 04-May-23			Bond Future	11.72	79.7929	11.7164	79.7929	0.00
09/06/2022	2044 On 04-May-23	0000000	Call	Bond Future	2663	3	2663	3	0.00
09/06/2022	2044 On 04-May-23	0000000	Call	Bond Future	2635	3	2635	3	0.00
09/06/2022	2044 On 04-May-23	0000000	Call	Bond Future	2606	3	2606	3	0.00
09/06/2022	2044 On 04-May-23	0000000	Put	Bond Future	4560	4	4560	4	0.00
09/06/2022	2044 On 04-May-23	0000000	Put	Bond Future	4523	4	4523	4	0.00
09/06/2022	2044 On 04-May-23	0000000	Put	Bond Future	4487	4	4487	4	0.00
09/06/2022	2046 On 04-August-22			Bond Future	120.29	121.8740	120.2876	121.8740	16,569.00
09/06/2022	2046 On 03-November-22			Bond Future	120.07	121.6751	120.0650	121.6751	1,566.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
09/06/2022	2046 On 02-February-23			Bond Future	122.03	123.6703	122.0330	123.6703	0.00
09/06/2022	2046 On 04-May-23			Bond Future	122.21	123.8772	122.2094	123.8772	0.00
09/06/2022	2050 On 04-August-22			Bond Future	122.70	123.1239	122.6977	123.1239	11,293.00
09/06/2022	2050 On 03-November-22			Bond Future	124.47	124.8986	124.4654	124.8986	0.00
09/06/2022	2050 On 02-February-23			Bond Future	124.40	124.8452	124.4040	124.8452	0.00
09/06/2022	2050 On 04-May-23			Bond Future	126.64	127.0884	126.6383	127.0884	0.00
09/06/2022	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/06/2022	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/06/2022	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/06/2022	AL37 On 04-August-22			Index Future	823.76	825.9500	823.7560	825.9500	0.00
09/06/2022	AL37 On 03-November-22			Index Future	835.54	837.7730	835.5420	837.7730	0.00
09/06/2022	AL37 On 02-February-23			Index Future	849.03	851.3000	849.0270	851.3000	0.00
09/06/2022	AL37 On 04-May-23			Index Future	864.06	866.3790	864.0590	866.3790	0.00
09/06/2022	AL7T On 04-August-22			Index Future	939.29	940.8120	939.2870	940.8120	0.00
09/06/2022	AL7T On 03-November-22			Index Future	952.73	954.2790	952.7260	954.2790	0.00
09/06/2022	AL7T On 02-February-23			Index Future	968.10	969.6870	968.1010	969.6870	0.00
09/06/2022	AL7T On 04-May-23			Index Future	985.24	986.8630	985.2420	986.8630	0.00
09/06/2022	ALBI On 04-August-22			Index Future	833.68	835.9160	833.6810	835.9160	136.00
09/06/2022	ALBI On 03-November-22			Index Future	845.61	847.8820	845.6090	847.8820	0.00
09/06/2022	ALBI On 02-February-23			Index Future	859.26	861.5720	859.2550	861.5720	0.00
09/06/2022	ALBI On 04-May-23			Index Future	874.47	876.8330	874.4690	876.8330	0.00
09/06/2022	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/06/2022	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/06/2022	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/06/2022	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/06/2022	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/06/2022	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/06/2022	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/06/2022	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/06/2022	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/06/2022	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/06/2022	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/06/2022	C050 On 31-December-50			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
09/06/2022	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/06/2022	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/06/2022	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/06/2022	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
09/06/2022	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/06/2022	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/06/2022	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/06/2022	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/06/2022	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/06/2022	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/06/2022	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/06/2022	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/06/2022	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/06/2022	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/06/2022	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/06/2022	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/06/2022	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/06/2022	ES33 On 04-August-22			Bond Future	11.94	76.2112	11.9414	76.2112	350.00
09/06/2022	ES33 On 03-November-22			Bond Future	12.17	73.5280	12.1666	73.5280	0.00
09/06/2022	ES33 On 02-February-23			Bond Future	12.38	74.7356	12.3822	74.7356	0.00
09/06/2022	ES33 On 04-May-23			Bond Future	12.58	72.2926	12.5783	72.2926	0.00
09/06/2022	ES42 On 04-August-22			Bond Future	12.35	74.4708	12.3489	74.4708	4,769.00
09/06/2022	ES42 On 03-November-22			Bond Future	12.56	71.2847	12.5560	71.2847	0.00
09/06/2022	ES42 On 02-February-23			Bond Future	12.75	72.4574	12.7473	72.4574	0.00
09/06/2022	ES42 On 04-May-23			Bond Future	12.93	69.5011	12.9295	69.5011	0.00
09/06/2022	GOVI On 04-August-22			GOVI	822.35	824.5560	822.3520	824.5560	1,111.00
09/06/2022	GOVI On 04-August-22	0000000	Call	GOVI	30920	5	30920	5	0.00
09/06/2022	GOVI On 04-August-22	0000000	Call	GOVI	30820	5	30820	5	0.00
09/06/2022	GOVI On 04-August-22	0000000	Call	GOVI	30720	5	30720	5	0.00
09/06/2022	GOVI On 04-August-22	0000000	Put	GOVI	0	0	0	0	0.00
09/06/2022	GOVI On 04-August-22	0000000	Put	GOVI	0	0	0	0	0.00
09/06/2022	GOVI On 04-August-22	0000000	Put	GOVI	0	0	0	0	0.00
09/06/2022	GOVI On 03-November-22			GOVI	834.12	836.3580	834.1180	836.3580	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
09/06/2022	GOVI On 03-November-22	0000000	Call	GOVI	136880	16	136880	16	0.00
09/06/2022	GOVI On 03-November-22	0000000	Call	GOVI	137080	16	137080	16	0.00
09/06/2022	GOVI On 03-November-22	0000000	Call	GOVI	136980	16	136980	16	0.00
09/06/2022	GOVI On 03-November-22	0000000	Put	GOVI	0	0	0	0	0.00
09/06/2022	GOVI On 03-November-22	0000000	Put	GOVI	0	0	0	0	0.00
09/06/2022	GOVI On 03-November-22	0000000	Put	GOVI	0	0	0	0	0.00
09/06/2022	GOVI On 02-February-23			GOVI	847.58	849.8630	847.5790	849.8630	0.00
09/06/2022	GOVI On 02-February-23	0000000	Call	GOVI	0	0	0	0	0.00
09/06/2022	GOVI On 02-February-23	0000000	Call	GOVI	0	0	0	0	0.00
09/06/2022	GOVI On 02-February-23	0000000	Call	GOVI	0	0	0	0	0.00
09/06/2022	GOVI On 02-February-23	0000000	Put	GOVI	32510	1	32510	1	0.00
09/06/2022	GOVI On 02-February-23	0000000	Put	GOVI	32410	1	32410	1	0.00
09/06/2022	GOVI On 02-February-23	0000000	Put	GOVI	32610	1	32610	1	0.00
09/06/2022	GOVI On 04-May-23			GOVI	862.59	864.9160	862.5860	864.9160	0.00
09/06/2022	GOVI On 04-May-23	0000000	Call	GOVI	97060	12	97060	12	0.00
09/06/2022	GOVI On 04-May-23	0000000	Call	GOVI	97160	12	97160	12	0.00
09/06/2022	GOVI On 04-May-23	0000000	Call	GOVI	97260	12	97260	12	0.00
09/06/2022	GOVI On 04-May-23	0000000	Put	GOVI	0	0	0	0	0.00
09/06/2022	GOVI On 04-May-23	0000000	Put	GOVI	0	0	0	0	0.00
09/06/2022	GOVI On 04-May-23	0000000	Put	GOVI	0	0	0	0	0.00
09/06/2022	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
09/06/2022	IGOV On 04-August-22			Index Future	323.24	324.7000	323.2420	324.7000	759.00
09/06/2022	IGOV On 03-November-22			Index Future	327.95	329.4270	327.9460	329.4270	16.00
09/06/2022	IGOV On 02-February-23			Index Future	333.32	334.8240	333.3160	334.8240	0.00
09/06/2022	IGOV On 04-May-23			Index Future	339.29	340.8310	339.2940	340.8310	0.00
09/06/2022	IS05 On 21-June-22			Interest Rate Swap	90.29	90.2900	90.2900	90.2900	0.00
09/06/2022	IS05 On 20-September-22			Interest Rate Swap	93.50	93.5000	93.5000	93.5000	0.00
09/06/2022	IS05 On 20-December-22			Interest Rate Swap	94.06	94.0600	94.0600	94.0600	0.00
09/06/2022	IS05 On 22-March-23			Interest Rate Swap	86.54	86.5400	86.5400	86.5400	0.00
09/06/2022	IS05 On 20-June-23			Interest Rate Swap	92.17	92.1700	92.1700	92.1700	0.00
09/06/2022	IS05 On 19-September-23			Interest Rate Swap	94.88	94.8800	94.8800	94.8800	0.00
09/06/2022	IS10 On 17-December-25			Interest Rate Swap	80.28	80.2800	80.2800	80.2800	0.00
09/06/2022	IS10 On 16-March-26			Interest Rate Swap	76.82	76.8200	76.8200	76.8200	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
09/06/2022	IS10 On 15-June-26			Interest Rate Swap	75.24	75.2400	75.2400	75.2400	0.00
09/06/2022	IS10 On 21-September-26			Interest Rate Swap	77.27	77.2700	77.2700	77.2700	0.00
09/06/2022	IS10 On 21-December-26			Interest Rate Swap	81.30	81.3000	81.3000	81.3000	0.00
09/06/2022	IS10 On 15-March-27			Interest Rate Swap	79.80	79.8000	79.8000	79.8000	0.00
09/06/2022	IS10 On 21-June-27			Interest Rate Swap	81.86	81.8600	81.8600	81.8600	0.00
09/06/2022	IS10 On 20-September-27			Interest Rate Swap	87.61	87.6100	87.6100	87.6100	0.00
09/06/2022	IS10 On 20-December-27			Interest Rate Swap	87.94	87.9400	87.9400	87.9400	0.00
09/06/2022	IS10 On 22-March-28			Interest Rate Swap	80.89	80.8900	80.8900	80.8900	0.00
09/06/2022	IS10 On 20-June-28			Interest Rate Swap	88.68	88.6800	88.6800	88.6800	0.00
09/06/2022	IS10 On 19-September-28			Interest Rate Swap	92.02	92.0200	92.0200	92.0200	0.00
09/06/2022	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
09/06/2022	JBAF On 15-June-22			Jibar Tradeable Future	4.93	95.0750	4.9250	95.0750	0.00
09/06/2022	JBAF On 20-July-22			Jibar Tradeable Future	5.05	94.9550	5.0450	94.9550	0.00
09/06/2022	JBAF On 17-August-22			Jibar Tradeable Future	5.47	94.5500	5.4700	94.5500	0.00
09/06/2022	JBAF On 21-September-22			Jibar Tradeable Future	5.59	94.4350	5.5850	94.4350	0.00
09/06/2022	JBAF On 19-October-22			Jibar Tradeable Future	5.99	94.0500	5.9900	94.0500	0.00
09/06/2022	JBAF On 16-November-22			Jibar Tradeable Future	6.08	93.9500	6.0800	93.9500	0.00
09/06/2022	JBAF On 21-December-22			Jibar Tradeable Future	6.47	93.5700	6.4700	93.5700	68.00
09/06/2022	JBAF On 15-March-23			Jibar Tradeable Future	6.97	93.0950	6.9650	93.0950	0.00
09/06/2022	JBAF On 21-June-23			Jibar Tradeable Future	7.42	92.6600	7.4200	92.6600	0.00
09/06/2022	JBAF On 20-September-23			Jibar Tradeable Future	7.62	92.4400	7.6200	92.4400	75.00
09/06/2022	JBAF On 20-December-23			Jibar Tradeable Future	7.81	92.2650	7.8050	92.2650	172.00
09/06/2022	JBAF On 20-March-24			Jibar Tradeable Future	7.91	92.1550	7.9050	92.1550	0.00
09/06/2022	R023 On 04-August-22			Bond Future	5.59	104.5930	5.5945	104.5930	22,183.00
09/06/2022	R023 On 04-August-22	0000000	Call	Bond Future	267	0	267	0	0.00
09/06/2022	R023 On 04-August-22	0000000	Call	Bond Future	272	0	272	0	0.00
09/06/2022	R023 On 04-August-22	0000000	Call	Bond Future	276	0	276	0	0.00
09/06/2022	R023 On 04-August-22	0000000	Put	Bond Future	27	0	27	0	0.00
09/06/2022	R023 On 04-August-22	0000000	Put	Bond Future	28	0	28	0	0.00
09/06/2022	R023 On 04-August-22	0000000	Put	Bond Future	29	0	29	0	0.00
09/06/2022	R023 On 03-November-22			Bond Future	5.47	102.1591	5.4741	102.1591	0.00
09/06/2022	R023 On 03-November-22	0000000	Call	Bond Future	269	0	269	0	0.00
09/06/2022	R023 On 03-November-22	0000000	Call	Bond Future	264	0	264	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
09/06/2022	R023 On 03-November-22	0000000	Call	Bond Future	266	0	266	0	0.00
09/06/2022	R023 On 03-November-22	0000000	Put	Bond Future	25	0	25	0	0.00
09/06/2022	R023 On 03-November-22	0000000	Put	Bond Future	25	0	25	0	0.00
09/06/2022	R023 On 03-November-22	0000000	Put	Bond Future	24	0	24	0	0.00
09/06/2022	R035 On 04-August-22			Bond Future	10.92	90.3554	10.9151	90.3554	128,568.00
09/06/2022	R035 On 04-August-22	0000000	Call	Bond Future	513	1	513	1	400.00
09/06/2022	R035 On 04-August-22	0000000	Call	Bond Future	947	1	947	1	0.00
09/06/2022	R035 On 04-August-22	0000000	Call	Bond Future	2213	2	2213	2	0.00
09/06/2022	R035 On 04-August-22	0000000	Call	Bond Future	7285	7	7285	7	0.00
09/06/2022	R035 On 04-August-22	0000000	Call	Bond Future	18	0	18	0	100.00
09/06/2022	R035 On 04-August-22	0000000	Call	Bond Future	3	0	3	0	400.00
09/06/2022	R035 On 04-August-22	0000000	Call	Bond Future	719	1	719	1	0.00
09/06/2022	R035 On 04-August-22	0000000	Call	Bond Future	898	1	898	1	0.00
09/06/2022	R035 On 04-August-22	0000000	Call	Bond Future	922	1	922	1	0.00
09/06/2022	R035 On 04-August-22	0000000	Put	Bond Future	2057	2	2057	2	0.00
09/06/2022	R035 On 04-August-22	0000000	Put	Bond Future	2095	2	2095	2	0.00
09/06/2022	R035 On 04-August-22	0000000	Put	Bond Future	2413	2	2413	2	100.00
09/06/2022	R035 On 04-August-22	0000000	Put	Bond Future	921	1	921	1	100.00
09/06/2022	R035 On 04-August-22	0000000	Put	Bond Future	9036	9	9036	9	0.00
09/06/2022	R035 On 04-August-22	0000000	Put	Bond Future	6917	7	6917	7	0.00
09/06/2022	R035 On 04-August-22	0000000	Put	Bond Future	2898	3	2898	3	0.00
09/06/2022	R035 On 04-August-22	0000000	Put	Bond Future	67	0	67	0	400.00
09/06/2022	R035 On 04-August-22	0000000	Put	Bond Future	2020	2	2020	2	0.00
09/06/2022	R035 On 03-November-22			Bond Future	11.10	87.1513	11.0964	87.1513	3,020.00
09/06/2022	R035 On 03-November-22	0000000	Call	Bond Future	2390	3	2390	3	0.00
09/06/2022	R035 On 03-November-22	0000000	Call	Bond Future	2358	2	2358	2	0.00
09/06/2022	R035 On 03-November-22	0000000	Call	Bond Future	485	1	485	1	1,000.00
09/06/2022	R035 On 03-November-22	0000000	Call	Bond Future	120	0	120	0	582.00
09/06/2022	R035 On 03-November-22	0000000	Call	Bond Future	2423	3	2423	3	0.00
09/06/2022	R035 On 03-November-22	0000000	Call	Bond Future	8985	9	8985	9	0.00
09/06/2022	R035 On 03-November-22	0000000	Call	Bond Future	2110	2	2110	2	1,000.00
09/06/2022	R035 On 03-November-22	0000000	Call	Bond Future	922	1	922	1	0.00
09/06/2022	R035 On 03-November-22	0000000	Call	Bond Future	1933	2	1933	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
09/06/2022	R035 On 03-November-22	0000000	Put	Bond Future	2566	2	2566	2	582.00
09/06/2022	R035 On 03-November-22	0000000	Put	Bond Future	4121	4	4121	4	582.00
09/06/2022	R035 On 03-November-22	0000000	Put	Bond Future	301	0	301	0	1,000.00
09/06/2022	R035 On 03-November-22	0000000	Put	Bond Future	2106	2	2106	2	0.00
09/06/2022	R035 On 03-November-22	0000000	Put	Bond Future	8178	8	8178	8	0.00
09/06/2022	R035 On 03-November-22	0000000	Put	Bond Future	5392	5	5392	5	0.00
09/06/2022	R035 On 03-November-22	0000000	Put	Bond Future	2160	2	2160	2	0.00
09/06/2022	R035 On 03-November-22	0000000	Put	Bond Future	2133	2	2133	2	0.00
09/06/2022	R035 On 03-November-22	0000000	Put	Bond Future	2385	2	2385	2	0.00
09/06/2022	R035 On 02-February-23			Bond Future	11.27	88.5614	11.2659	88.5614	0.00
09/06/2022	R035 On 02-February-23	0000000	Call	Bond Future	5342	6	5342	6	0.00
09/06/2022	R035 On 02-February-23	0000000	Call	Bond Future	10714	11	10714	11	0.00
09/06/2022	R035 On 02-February-23	0000000	Call	Bond Future	2142	2	2142	2	1,000.00
09/06/2022	R035 On 02-February-23	0000000	Call	Bond Future	2169	2	2169	2	0.00
09/06/2022	R035 On 02-February-23	0000000	Call	Bond Future	1662	2	1662	2	0.00
09/06/2022	R035 On 02-February-23	0000000	Call	Bond Future	1686	2	1686	2	0.00
09/06/2022	R035 On 02-February-23	0000000	Call	Bond Future	621	1	621	1	1,000.00
09/06/2022	R035 On 02-February-23	0000000	Call	Bond Future	1183	1	1183	1	400.00
09/06/2022	R035 On 02-February-23	0000000	Call	Bond Future	5179	5	5179	5	0.00
09/06/2022	R035 On 02-February-23	0000000	Call	Bond Future	1710	2	1710	2	0.00
09/06/2022	R035 On 02-February-23	0000000	Call	Bond Future	1224	1	1224	1	0.00
09/06/2022	R035 On 02-February-23	0000000	Call	Bond Future	1105	1	1105	1	0.00
09/06/2022	R035 On 02-February-23	0000000	Call	Bond Future	254	0	254	0	0.00
09/06/2022	R035 On 02-February-23	0000000	Call	Bond Future	277	0	277	0	400.00
09/06/2022	R035 On 02-February-23	0000000	Call	Bond Future	233	0	233	0	582.00
09/06/2022	R035 On 02-February-23	0000000	Put	Bond Future	9269	9	9269	9	0.00
09/06/2022	R035 On 02-February-23	0000000	Put	Bond Future	8782	9	8782	9	0.00
09/06/2022	R035 On 02-February-23	0000000	Put	Bond Future	5078	5	5078	5	0.00
09/06/2022	R035 On 02-February-23	0000000	Put	Bond Future	4910	5	4910	5	0.00
09/06/2022	R035 On 02-February-23	0000000	Put	Bond Future	4828	5	4828	5	582.00
09/06/2022	R035 On 02-February-23	0000000	Put	Bond Future	6471	6	6471	6	0.00
09/06/2022	R035 On 02-February-23	0000000	Put	Bond Future	3981	4	3981	4	0.00
09/06/2022	R035 On 02-February-23	0000000	Put	Bond Future	428	0	428	0	1,000.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
09/06/2022	R035 On 02-February-23	0000000	Put	Bond Future	9024	9	9024	9	0.00
09/06/2022	R035 On 02-February-23	0000000	Put	Bond Future	4017	4	4017	4	0.00
09/06/2022	R035 On 02-February-23	0000000	Put	Bond Future	4053	4	4053	4	0.00
09/06/2022	R035 On 02-February-23	0000000	Put	Bond Future	3370	3	3370	3	582.00
09/06/2022	R035 On 02-February-23	0000000	Put	Bond Future	3402	3	3402	3	0.00
09/06/2022	R035 On 02-February-23	0000000	Put	Bond Future	1357	1	1357	1	400.00
09/06/2022	R035 On 02-February-23	0000000	Put	Bond Future	1411	1	1411	1	0.00
09/06/2022	R035 On 04-May-23			Bond Future	11.41	85.6411	11.4119	85.6411	0.00
09/06/2022	R035 On 04-May-23	0000000	Call	Bond Future	2643	3	2643	3	0.00
09/06/2022	R035 On 04-May-23	0000000	Call	Bond Future	368	0	368	0	400.00
09/06/2022	R035 On 04-May-23	0000000	Call	Bond Future	2616	3	2616	3	0.00
09/06/2022	R035 On 04-May-23	0000000	Call	Bond Future	6987	7	6987	7	0.00
09/06/2022	R035 On 04-May-23	0000000	Call	Bond Future	1246	1	1246	1	400.00
09/06/2022	R035 On 04-May-23	0000000	Call	Bond Future	2590	3	2590	3	0.00
09/06/2022	R035 On 04-May-23	0000000	Put	Bond Future	6016	6	6016	6	0.00
09/06/2022	R035 On 04-May-23	0000000	Put	Bond Future	1351	1	1351	1	400.00
09/06/2022	R035 On 04-May-23	0000000	Put	Bond Future	3737	4	3737	4	0.00
09/06/2022	R035 On 04-May-23	0000000	Put	Bond Future	9889	10	9889	10	0.00
09/06/2022	R035 On 04-May-23	0000000	Put	Bond Future	3799	4	3799	4	0.00
09/06/2022	R035 On 04-May-23	0000000	Put	Bond Future	3768	4	3768	4	0.00
09/06/2022	R186 On 04-August-22			Bond Future	8.61	108.4600	8.6130	108.4600	81,021.00
09/06/2022	R186 On 04-August-22	0000000	Call	Bond Future	1	0	1	0	3,600.00
09/06/2022	R186 On 04-August-22	0000000	Call	Bond Future	201	0	201	0	0.00
09/06/2022	R186 On 04-August-22	0000000	Call	Bond Future	194	0	194	0	0.00
09/06/2022	R186 On 04-August-22	0000000	Call	Bond Future	100	0	100	0	3,600.00
09/06/2022	R186 On 04-August-22	0000000	Call	Bond Future	209	0	209	0	0.00
09/06/2022	R186 On 04-August-22	0000000	Call	Bond Future	4282	5	4282	5	0.00
09/06/2022	R186 On 04-August-22	0000000	Put	Bond Future	43	0	43	0	3,600.00
09/06/2022	R186 On 04-August-22	0000000	Put	Bond Future	1951	2	1951	2	0.00
09/06/2022	R186 On 04-August-22	0000000	Put	Bond Future	2013	2	2013	2	0.00
09/06/2022	R186 On 04-August-22	0000000	Put	Bond Future	1982	2	1982	2	0.00
09/06/2022	R186 On 04-August-22	0000000	Put	Bond Future	6388	6	6388	6	0.00
09/06/2022	R186 On 04-August-22	0000000	Put	Bond Future	2568	2	2568	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
09/06/2022	R186 On 03-November-22			Bond Future	8.82	109.9968	8.8212	109.9968	11,129.00
09/06/2022	R186 On 03-November-22	0000000	Call	Bond Future	842	1	842	1	0.00
09/06/2022	R186 On 03-November-22	0000000	Call	Bond Future	1467	2	1467	2	0.00
09/06/2022	R186 On 03-November-22	0000000	Call	Bond Future	461	1	461	1	4,310.00
09/06/2022	R186 On 03-November-22	0000000	Call	Bond Future	828	1	828	1	0.00
09/06/2022	R186 On 03-November-22	0000000	Call	Bond Future	813	1	813	1	0.00
09/06/2022	R186 On 03-November-22	0000000	Put	Bond Future	1842	2	1842	2	0.00
09/06/2022	R186 On 03-November-22	0000000	Put	Bond Future	1155	1	1155	1	4,310.00
09/06/2022	R186 On 03-November-22	0000000	Put	Bond Future	1821	2	1821	2	0.00
09/06/2022	R186 On 03-November-22	0000000	Put	Bond Future	2563	2	2563	2	0.00
09/06/2022	R186 On 03-November-22	0000000	Put	Bond Future	1800	2	1800	2	0.00
09/06/2022	R186 On 02-February-23			Bond Future	9.00	106.4816	9.0014	106.4816	0.00
09/06/2022	R186 On 02-February-23	0000000	Call	Bond Future	651	1	651	1	0.00
09/06/2022	R186 On 02-February-23	0000000	Call	Bond Future	641	1	641	1	0.00
09/06/2022	R186 On 02-February-23	0000000	Call	Bond Future	631	1	631	1	0.00
09/06/2022	R186 On 02-February-23	0000000	Put	Bond Future	2913	3	2913	3	0.00
09/06/2022	R186 On 02-February-23	0000000	Put	Bond Future	2889	3	2889	3	0.00
09/06/2022	R186 On 02-February-23	0000000	Put	Bond Future	2865	3	2865	3	0.00
09/06/2022	R186 On 04-May-23			Bond Future	9.15	108.3754	9.1543	108.3754	0.00
09/06/2022	R186 On 04-May-23	0000000	Call	Bond Future	1357	1	1357	1	0.00
09/06/2022	R186 On 04-May-23	0000000	Call	Bond Future	1343	1	1343	1	0.00
09/06/2022	R186 On 04-May-23	0000000	Call	Bond Future	1371	2	1371	2	0.00
09/06/2022	R186 On 04-May-23	0000000	Put	Bond Future	2368	2	2368	2	0.00
09/06/2022	R186 On 04-May-23	0000000	Put	Bond Future	2386	2	2386	2	0.00
09/06/2022	R186 On 04-May-23	0000000	Put	Bond Future	2351	2	2351	2	0.00
09/06/2022	R197 On 04-August-22			Bond Future	329.19	329.1216	329.1899	329.1216	870.00
09/06/2022	R197 On 03-November-22			Bond Future	333.93	333.8648	333.9318	333.8648	0.00
09/06/2022	R197 On 02-February-23			Bond Future	330.68	330.6125	330.6780	330.6125	0.00
09/06/2022	R197 On 04-May-23			Bond Future	336.62	336.5558	336.6199	336.5558	0.00
09/06/2022	R202 On 04-August-22			Bond Future	252.73	252.6536	252.7260	252.6536	6,586.00
09/06/2022	R202 On 03-November-22			Bond Future	256.37	256.2947	256.3663	256.2947	0.00
09/06/2022	R202 On 02-February-23			Bond Future	255.93	255.8611	255.9319	255.8611	0.00
09/06/2022	R202 On 04-May-23			Bond Future	260.53	260.4577	260.5277	260.4577	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
09/06/2022	R209 On 04-August-22			Bond Future	10.95	69.4785	10.9531	69.4785	22,909.00
09/06/2022	R209 On 04-August-22	0000000	Call	Bond Future	412	0	412	0	0.00
09/06/2022	R209 On 04-August-22	0000000	Call	Bond Future	442	0	442	0	0.00
09/06/2022	R209 On 04-August-22	0000000	Call	Bond Future	427	0	427	0	0.00
09/06/2022	R209 On 04-August-22	0000000	Put	Bond Future	2443	2	2443	2	0.00
09/06/2022	R209 On 04-August-22	0000000	Put	Bond Future	2483	2	2483	2	0.00
09/06/2022	R209 On 04-August-22	0000000	Put	Bond Future	2403	2	2403	2	0.00
09/06/2022	R209 On 03-November-22			Bond Future	11.12	67.3193	11.1154	67.3193	4,135.00
09/06/2022	R209 On 03-November-22	0000000	Call	Bond Future	1718	2	1718	2	0.00
09/06/2022	R209 On 03-November-22	0000000	Call	Bond Future	3162	3	3162	3	0.00
09/06/2022	R209 On 03-November-22	0000000	Call	Bond Future	667	1	667	1	0.00
09/06/2022	R209 On 03-November-22	0000000	Call	Bond Future	1668	2	1668	2	0.00
09/06/2022	R209 On 03-November-22	0000000	Call	Bond Future	160	0	160	0	0.00
09/06/2022	R209 On 03-November-22	0000000	Call	Bond Future	1693	2	1693	2	0.00
09/06/2022	R209 On 03-November-22	0000000	Call	Bond Future	16	0	16	0	9,500.00
09/06/2022	R209 On 03-November-22	0000000	Call	Bond Future	38	0	38	0	0.00
09/06/2022	R209 On 03-November-22	0000000	Call	Bond Future	1744	2	1744	2	0.00
09/06/2022	R209 On 03-November-22	0000000	Put	Bond Future	2188	2	2188	2	0.00
09/06/2022	R209 On 03-November-22	0000000	Put	Bond Future	3962	4	3962	4	0.00
09/06/2022	R209 On 03-November-22	0000000	Put	Bond Future	10739	11	10739	11	0.00
09/06/2022	R209 On 03-November-22	0000000	Put	Bond Future	9191	9	9191	9	0.00
09/06/2022	R209 On 03-November-22	0000000	Put	Bond Future	2241	2	2241	2	0.00
09/06/2022	R209 On 03-November-22	0000000	Put	Bond Future	6303	6	6303	6	9,500.00
09/06/2022	R209 On 03-November-22	0000000	Put	Bond Future	2269	2	2269	2	9,500.00
09/06/2022	R209 On 03-November-22	0000000	Put	Bond Future	1212	1	1212	1	0.00
09/06/2022	R209 On 03-November-22	0000000	Put	Bond Future	2214	2	2214	2	0.00
09/06/2022	R209 On 02-February-23			Bond Future	11.26	68.4091	11.2629	68.4091	0.00
09/06/2022	R209 On 02-February-23	0000000	Call	Bond Future	1338	1	1338	1	0.00
09/06/2022	R209 On 02-February-23	0000000	Call	Bond Future	1298	1	1298	1	0.00
09/06/2022	R209 On 02-February-23	0000000	Call	Bond Future	1318	1	1318	1	0.00
09/06/2022	R209 On 02-February-23	0000000	Put	Bond Future	3746	4	3746	4	0.00
09/06/2022	R209 On 02-February-23	0000000	Put	Bond Future	3813	4	3813	4	0.00
09/06/2022	R209 On 02-February-23	0000000	Put	Bond Future	3779	4	3779	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
09/06/2022	R209 On 04-May-23			Bond Future	11.40	66.4767	11.3955	66.4767	0.00
09/06/2022	R209 On 04-May-23	0000000	Call	Bond Future	2102	2	2102	2	0.00
09/06/2022	R209 On 04-May-23	0000000	Call	Bond Future	2080	2	2080	2	0.00
09/06/2022	R209 On 04-May-23	0000000	Call	Bond Future	2057	2	2057	2	0.00
09/06/2022	R209 On 04-May-23	0000000	Put	Bond Future	3604	4	3604	4	0.00
09/06/2022	R209 On 04-May-23	0000000	Put	Bond Future	3575	3	3575	3	0.00
09/06/2022	R209 On 04-May-23	0000000	Put	Bond Future	3546	3	3546	3	0.00
09/06/2022	R210 On 04-August-22			Bond Future	224.97	226.4728	224.9685	226.4728	1,025.00
09/06/2022	R210 On 03-November-22			Bond Future	225.24	226.7725	225.2450	226.7725	0.00
09/06/2022	R210 On 02-February-23			Bond Future	228.94	230.4906	228.9363	230.4906	0.00
09/06/2022	R210 On 04-May-23			Bond Future	229.99	231.5759	229.9919	231.5759	0.00
09/06/2022	R213 On 04-August-22			Bond Future	10.40	84.2607	10.4016	84.2607	29,440.00
09/06/2022	R213 On 04-August-22	0000000	Call	Bond Future	253	0	253	0	0.00
09/06/2022	R213 On 04-August-22	0000000	Call	Bond Future	234	0	234	0	0.00
09/06/2022	R213 On 04-August-22	0000000	Call	Bond Future	243	0	243	0	0.00
09/06/2022	R213 On 04-August-22	0000000	Put	Bond Future	2744	3	2744	3	0.00
09/06/2022	R213 On 04-August-22	0000000	Put	Bond Future	2827	3	2827	3	0.00
09/06/2022	R213 On 04-August-22	0000000	Put	Bond Future	2785	3	2785	3	0.00
09/06/2022	R213 On 03-November-22			Bond Future	10.59	81.9177	10.5941	81.9177	0.00
09/06/2022	R213 On 03-November-22	0000000	Call	Bond Future	1371	1	1371	1	0.00
09/06/2022	R213 On 03-November-22	0000000	Call	Bond Future	644	1	644	1	0.00
09/06/2022	R213 On 03-November-22	0000000	Call	Bond Future	967	1	967	1	0.00
09/06/2022	R213 On 03-November-22	0000000	Call	Bond Future	77	0	77	0	200.00
09/06/2022	R213 On 03-November-22	0000000	Call	Bond Future	474	1	474	1	0.00
09/06/2022	R213 On 03-November-22	0000000	Call	Bond Future	1329	1	1329	1	0.00
09/06/2022	R213 On 03-November-22	0000000	Call	Bond Future	1350	1	1350	1	0.00
09/06/2022	R213 On 03-November-22	0000000	Call	Bond Future	1308	1	1308	1	0.00
09/06/2022	R213 On 03-November-22	0000000	Call	Bond Future	90	0	90	0	476.00
09/06/2022	R213 On 03-November-22	0000000	Put	Bond Future	7095	7	7095	7	0.00
09/06/2022	R213 On 03-November-22	0000000	Put	Bond Future	2377	2	2377	2	200.00
09/06/2022	R213 On 03-November-22	0000000	Put	Bond Future	2322	2	2322	2	0.00
09/06/2022	R213 On 03-November-22	0000000	Put	Bond Future	2350	2	2350	2	0.00
09/06/2022	R213 On 03-November-22	0000000	Put	Bond Future	4143	4	4143	4	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
09/06/2022	R213 On 03-November-22	0000000	Put	Bond Future	7398	7	7398	7	0.00
09/06/2022	R213 On 03-November-22	0000000	Put	Bond Future	2908	3	2908	3	476.00
09/06/2022	R213 On 03-November-22	0000000	Put	Bond Future	3616	4	3616	4	200.00
09/06/2022	R213 On 03-November-22	0000000	Put	Bond Future	2295	2	2295	2	0.00
09/06/2022	R213 On 02-February-23			Bond Future	10.77	83.2427	10.7731	83.2427	0.00
09/06/2022	R213 On 02-February-23	0000000	Call	Bond Future	1496	2	1496	2	912.00
09/06/2022	R213 On 02-February-23	0000000	Call	Bond Future	1119	1	1119	1	0.00
09/06/2022	R213 On 02-February-23	0000000	Call	Bond Future	1102	1	1102	1	0.00
09/06/2022	R213 On 02-February-23	0000000	Call	Bond Future	173	0	173	0	476.00
09/06/2022	R213 On 02-February-23	0000000	Call	Bond Future	6786	7	6786	7	0.00
09/06/2022	R213 On 02-February-23	0000000	Call	Bond Future	1135	1	1135	1	0.00
09/06/2022	R213 On 02-February-23	0000000	Call	Bond Future	1345	1	1345	1	0.00
09/06/2022	R213 On 02-February-23	0000000	Call	Bond Future	805	1	805	1	0.00
09/06/2022	R213 On 02-February-23	0000000	Put	Bond Future	3318	3	3318	3	476.00
09/06/2022	R213 On 02-February-23	0000000	Put	Bond Future	563	1	563	1	912.00
09/06/2022	R213 On 02-February-23	0000000	Put	Bond Future	3711	4	3711	4	0.00
09/06/2022	R213 On 02-February-23	0000000	Put	Bond Future	3091	3	3091	3	0.00
09/06/2022	R213 On 02-February-23	0000000	Put	Bond Future	8039	8	8039	8	0.00
09/06/2022	R213 On 02-February-23	0000000	Put	Bond Future	4409	4	4409	4	476.00
09/06/2022	R213 On 02-February-23	0000000	Put	Bond Future	3743	4	3743	4	0.00
09/06/2022	R213 On 02-February-23	0000000	Put	Bond Future	3680	4	3680	4	0.00
09/06/2022	R213 On 04-May-23			Bond Future	10.93	81.1765	10.9270	81.1765	0.00
09/06/2022	R213 On 04-May-23	0000000	Call	Bond Future	2137	2	2137	2	0.00
09/06/2022	R213 On 04-May-23	0000000	Call	Bond Future	2116	2	2116	2	0.00
09/06/2022	R213 On 04-May-23	0000000	Call	Bond Future	2159	2	2159	2	0.00
09/06/2022	R213 On 04-May-23	0000000	Put	Bond Future	2956	3	2956	3	0.00
09/06/2022	R213 On 04-May-23	0000000	Put	Bond Future	3003	3	3003	3	0.00
09/06/2022	R213 On 04-May-23	0000000	Put	Bond Future	2979	3	2979	3	0.00
09/06/2022	R214 On 04-August-22			Bond Future	11.25	66.4301	11.2497	66.4301	13,220.00
09/06/2022	R214 On 04-August-22	0000000	Call	Bond Future	626	1	626	1	0.00
09/06/2022	R214 On 04-August-22	0000000	Call	Bond Future	646	1	646	1	0.00
09/06/2022	R214 On 04-August-22	0000000	Call	Bond Future	666	1	666	1	0.00
09/06/2022	R214 On 04-August-22	0000000	Put	Bond Future	2139	2	2139	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
09/06/2022	R214 On 04-August-22	0000000	Put	Bond Future	2102	2	2102	2	0.00
09/06/2022	R214 On 04-August-22	0000000	Put	Bond Future	2176	2	2176	2	0.00
09/06/2022	R214 On 03-November-22			Bond Future	11.41	64.0871	11.4072	64.0871	0.00
09/06/2022	R214 On 03-November-22	0000000	Call	Bond Future	1912	2	1912	2	0.00
09/06/2022	R214 On 03-November-22	0000000	Call	Bond Future	1939	2	1939	2	0.00
09/06/2022	R214 On 03-November-22	0000000	Call	Bond Future	1885	2	1885	2	0.00
09/06/2022	R214 On 03-November-22	0000000	Put	Bond Future	2191	2	2191	2	0.00
09/06/2022	R214 On 03-November-22	0000000	Put	Bond Future	2218	2	2218	2	0.00
09/06/2022	R214 On 03-November-22	0000000	Put	Bond Future	2245	2	2245	2	0.00
09/06/2022	R214 On 02-February-23			Bond Future	11.55	65.1240	11.5541	65.1240	0.00
09/06/2022	R214 On 02-February-23	0000000	Call	Bond Future	1423	2	1423	2	0.00
09/06/2022	R214 On 02-February-23	0000000	Call	Bond Future	1382	1	1382	1	0.00
09/06/2022	R214 On 02-February-23	0000000	Call	Bond Future	1403	1	1403	1	0.00
09/06/2022	R214 On 02-February-23	0000000	Put	Bond Future	3953	4	3953	4	0.00
09/06/2022	R214 On 02-February-23	0000000	Put	Bond Future	3988	4	3988	4	0.00
09/06/2022	R214 On 02-February-23	0000000	Put	Bond Future	3918	4	3918	4	0.00
09/06/2022	R214 On 04-May-23			Bond Future	11.68	62.9898	11.6806	62.9898	0.00
09/06/2022	R214 On 04-May-23	0000000	Call	Bond Future	2189	2	2189	2	0.00
09/06/2022	R214 On 04-May-23	0000000	Call	Bond Future	2143	2	2143	2	0.00
09/06/2022	R214 On 04-May-23	0000000	Call	Bond Future	2166	2	2166	2	0.00
09/06/2022	R214 On 04-May-23	0000000	Put	Bond Future	3790	4	3790	4	0.00
09/06/2022	R214 On 04-May-23	0000000	Put	Bond Future	3820	4	3820	4	0.00
09/06/2022	R214 On 04-May-23	0000000	Put	Bond Future	3759	4	3759	4	0.00
09/06/2022	R248 On 04-August-22			Bond Future	11.21	83.5855	11.2136	83.5855	200,280.00
09/06/2022	R248 On 04-August-22	0000000	Call	Bond Future	1	0	1	0	0.00
09/06/2022	R248 On 04-August-22	0000000	Call	Bond Future	47	0	47	0	1,200.00
09/06/2022	R248 On 04-August-22	0000000	Call	Bond Future	944	1	944	1	1,200.00
09/06/2022	R248 On 04-August-22	0000000	Call	Bond Future	83	0	83	0	0.00
09/06/2022	R248 On 04-August-22	0000000	Call	Bond Future	696	1	696	1	1,700.00
09/06/2022	R248 On 04-August-22	0000000	Call	Bond Future	26	0	26	0	1,700.00
09/06/2022	R248 On 04-August-22	0000000	Call	Bond Future	918	1	918	1	0.00
09/06/2022	R248 On 04-August-22	0000000	Call	Bond Future	891	1	891	1	0.00
09/06/2022	R248 On 04-August-22	0000000	Put	Bond Future	2522	2	2522	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
09/06/2022	R248 On 04-August-22	0000000	Put	Bond Future	2478	2	2478	2	0.00
09/06/2022	R248 On 04-August-22	0000000	Put	Bond Future	6026	6	6026	6	0.00
09/06/2022	R248 On 04-August-22	0000000	Put	Bond Future	2899	3	2899	3	0.00
09/06/2022	R248 On 04-August-22	0000000	Put	Bond Future	2434	2	2434	2	50.00
09/06/2022	R248 On 04-August-22	0000000	Put	Bond Future	6773	0	6773	0	0.00
09/06/2022	R248 On 04-August-22	0000000	Put	Bond Future	11698	11	11698	11	0.00
09/06/2022	R248 On 04-August-22	0000000	Put	Bond Future	7548	7	7548	7	0.00
09/06/2022	R248 On 03-November-22			Bond Future	11.37	80.3487	11.3694	80.3487	0.00
09/06/2022	R248 On 03-November-22	0000000	Call	Bond Future	2382	3	2382	3	0.00
09/06/2022	R248 On 03-November-22	0000000	Call	Bond Future	2348	3	2348	3	0.00
09/06/2022	R248 On 03-November-22	0000000	Call	Bond Future	2415	3	2415	3	0.00
09/06/2022	R248 On 03-November-22	0000000	Put	Bond Future	2815	3	2815	3	0.00
09/06/2022	R248 On 03-November-22	0000000	Put	Bond Future	2781	3	2781	3	0.00
09/06/2022	R248 On 03-November-22	0000000	Put	Bond Future	2748	3	2748	3	0.00
09/06/2022	R248 On 02-February-23			Bond Future	11.51	81.6489	11.5147	81.6489	0.00
09/06/2022	R248 On 02-February-23	0000000	Call	Bond Future	1818	2	1818	2	0.00
09/06/2022	R248 On 02-February-23	0000000	Call	Bond Future	1792	2	1792	2	0.00
09/06/2022	R248 On 02-February-23	0000000	Call	Bond Future	1844	2	1844	2	0.00
09/06/2022	R248 On 02-February-23	0000000	Put	Bond Future	4784	5	4784	5	0.00
09/06/2022	R248 On 02-February-23	0000000	Put	Bond Future	4871	5	4871	5	0.00
09/06/2022	R248 On 02-February-23	0000000	Put	Bond Future	4828	5	4828	5	0.00
09/06/2022	R248 On 04-May-23			Bond Future	11.64	78.6693	11.6394	78.6693	0.00
09/06/2022	R248 On 04-May-23	0000000	Call	Bond Future	2734	3	2734	3	0.00
09/06/2022	R248 On 04-May-23	0000000	Call	Bond Future	2705	3	2705	3	0.00
09/06/2022	R248 On 04-May-23	0000000	Call	Bond Future	2763	3	2763	3	0.00
09/06/2022	R248 On 04-May-23	0000000	Put	Bond Future	4662	4	4662	4	0.00
09/06/2022	R248 On 04-May-23	0000000	Put	Bond Future	4738	5	4738	5	0.00
09/06/2022	R248 On 04-May-23	0000000	Put	Bond Future	4700	5	4700	5	0.00