



Johannesburg
Stock Exchange

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

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

www.jse.co.za

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

INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES WEEKLY STATISTICS REPORT

FROM: 30/08/2022 TO: 30/08/2022

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/08/2022	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/08/2022	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/08/2022	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/08/2022	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/08/2022	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/08/2022	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/08/2022	2025 On 03-November-22			Bond Future	167.56	167.5055	167.5568	167.5055	7,366.00
30/08/2022	2025 On 02-February-23			Bond Future	168.90	168.6805	168.8984	168.6805	1,936.00
30/08/2022	2025 On 04-May-23			Bond Future	172.15	171.9355	172.1478	171.9355	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
30/08/2022	2025 On 03-August-23			Bond Future	173.81	173.7072	173.8092	173.7072	0.00
30/08/2022	2025 On 02-November-23			Bond Future	177.07	176.9326	177.0671	176.9326	0.00
30/08/2022	2029 On 03-November-22			Bond Future	122.38	122.1095	122.3759	122.1095	1,519.00
30/08/2022	2029 On 02-February-23			Bond Future	124.61	124.2179	124.6103	124.2179	728.00
30/08/2022	2029 On 04-May-23			Bond Future	125.70	125.3031	125.6958	125.3031	0.00
30/08/2022	2029 On 03-August-23			Bond Future	128.21	127.8929	128.2101	127.8929	0.00
30/08/2022	2029 On 02-November-23			Bond Future	129.25	128.9078	129.2526	128.9078	0.00
30/08/2022	2030 On 03-November-22			Bond Future	10.46	90.3260	89.8648	90.3260	66,663.00
30/08/2022	2030 On 03-November-22	10.08	Call	Bond Future	553	1	1	1	0.00
30/08/2022	2030 On 03-November-22	10.20	Call	Bond Future	749	1	1	1	500.00
30/08/2022	2030 On 03-November-22	11.57	Call	Bond Future	5072	5	5	5	0.00
30/08/2022	2030 On 03-November-22	10.09	Call	Bond Future	568	1	1	1	0.00
30/08/2022	2030 On 03-November-22	10.10	Call	Bond Future	583	1	1	1	0.00
30/08/2022	2030 On 03-November-22	9.70	Call	Bond Future	174	0	0	0	500.00
30/08/2022	2030 On 03-November-22	9.70	Put	Bond Future	3771	3	4	3	0.00
30/08/2022	2030 On 03-November-22	10.10	Put	Bond Future	2276	2	2	2	0.00
30/08/2022	2030 On 03-November-22	10.20	Put	Bond Future	1973	2	2	2	0.00
30/08/2022	2030 On 03-November-22	10.09	Put	Bond Future	2308	2	2	2	0.00
30/08/2022	2030 On 03-November-22	11.57	Put	Bond Future	182	0	0	0	500.00
30/08/2022	2030 On 03-November-22	10.08	Put	Bond Future	2340	2	2	2	0.00
30/08/2022	2030 On 02-February-23			Bond Future	10.62	87.8583	87.4781	87.8583	5,200.00
30/08/2022	2030 On 02-February-23	11.55	Call	Bond Future	4828	5	5	5	5,000.00
30/08/2022	2030 On 02-February-23	11.12	Call	Bond Future	3466	4	3	4	0.00
30/08/2022	2030 On 02-February-23	11.16	Call	Bond Future	3586	4	4	4	0.00
30/08/2022	2030 On 02-February-23	10.01	Call	Bond Future	954	1	1	1	0.00
30/08/2022	2030 On 02-February-23	9.83	Call	Bond Future	729	1	1	1	388.00
30/08/2022	2030 On 02-February-23	8.81	Call	Bond Future	137	0	0	0	102.00
30/08/2022	2030 On 02-February-23	9.08	Call	Bond Future	217	0	0	0	388.00
30/08/2022	2030 On 02-February-23	9.94	Call	Bond Future	861	1	1	1	0.00
30/08/2022	2030 On 02-February-23	9.79	Call	Bond Future	685	1	1	1	0.00
30/08/2022	2030 On 02-February-23	11.35	Call	Bond Future	4177	4	4	4	5,000.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/08/2022	2030 On 02-February-23	9.99	Call	Bond Future	926	1	1	1	0.00
30/08/2022	2030 On 02-February-23	10.00	Call	Bond Future	940	1	1	1	0.00
30/08/2022	2030 On 02-February-23	9.80	Call	Bond Future	696	1	1	1	0.00
30/08/2022	2030 On 02-February-23	9.20	Call	Bond Future	264	0	0	0	0.00
30/08/2022	2030 On 02-February-23	9.04	Call	Bond Future	203	0	0	0	0.00
30/08/2022	2030 On 02-February-23	9.66	Call	Bond Future	555	1	1	1	0.00
30/08/2022	2030 On 02-February-23	9.66	Put	Bond Future	4938	5	5	5	102.00
30/08/2022	2030 On 02-February-23	8.81	Put	Bond Future	8653	8	9	8	0.00
30/08/2022	2030 On 02-February-23	9.04	Put	Bond Future	7578	7	8	7	0.00
30/08/2022	2030 On 02-February-23	9.08	Put	Bond Future	7395	7	7	7	0.00
30/08/2022	2030 On 02-February-23	9.20	Put	Bond Future	6855	7	7	7	0.00
30/08/2022	2030 On 02-February-23	9.94	Put	Bond Future	3933	4	4	4	102.00
30/08/2022	2030 On 02-February-23	10.01	Put	Bond Future	3701	3	4	3	0.00
30/08/2022	2030 On 02-February-23	11.35	Put	Bond Future	991	1	1	1	0.00
30/08/2022	2030 On 02-February-23	11.16	Put	Bond Future	1211	1	1	1	388.00
30/08/2022	2030 On 02-February-23	9.79	Put	Bond Future	4456	4	4	4	0.00
30/08/2022	2030 On 02-February-23	9.83	Put	Bond Future	4313	4	4	4	0.00
30/08/2022	2030 On 02-February-23	9.80	Put	Bond Future	4420	4	4	4	0.00
30/08/2022	2030 On 02-February-23	9.99	Put	Bond Future	3766	4	4	4	0.00
30/08/2022	2030 On 02-February-23	10.00	Put	Bond Future	3733	3	4	3	0.00
30/08/2022	2030 On 02-February-23	11.12	Put	Bond Future	1263	1	1	1	0.00
30/08/2022	2030 On 02-February-23	11.55	Put	Bond Future	800	1	1	1	0.00
30/08/2022	2030 On 04-May-23			Bond Future	10.76	89.5373	89.1436	89.5373	0.00
30/08/2022	2030 On 04-May-23	12.57	Call	Bond Future	7969	8	8	8	0.00
30/08/2022	2030 On 04-May-23	11.62	Call	Bond Future	4901	5	5	5	0.00
30/08/2022	2030 On 04-May-23	12.04	Call	Bond Future	6219	7	6	7	0.00
30/08/2022	2030 On 04-May-23	12.50	Call	Bond Future	7734	8	8	8	0.00
30/08/2022	2030 On 04-May-23	10.54	Call	Bond Future	2085	2	2	2	0.00
30/08/2022	2030 On 04-May-23	10.65	Call	Bond Future	2319	3	2	3	350.00
30/08/2022	2030 On 04-May-23	9.58	Call	Bond Future	708	1	1	1	150.00
30/08/2022	2030 On 04-May-23	11.34	Call	Bond Future	4077	4	4	4	0.00
30/08/2022	2030 On 04-May-23	10.42	Call	Bond Future	1847	2	2	2	479.00
30/08/2022	2030 On 04-May-23	10.52	Call	Bond Future	2044	2	2	2	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/08/2022	2030 On 04-May-23	10.53	Call	Bond Future	2064	2	2	2	0.00
30/08/2022	2030 On 04-May-23	9.67	Call	Bond Future	784	1	1	1	479.00
30/08/2022	2030 On 04-May-23	9.78	Call	Bond Future	891	1	1	1	388.00
30/08/2022	2030 On 04-May-23	9.03	Call	Bond Future	364	0	0	0	388.00
30/08/2022	2030 On 04-May-23	10.00	Call	Bond Future	1166	1	1	1	1,080.00
30/08/2022	2030 On 04-May-23	10.00	Put	Bond Future	4535	4	5	4	0.00
30/08/2022	2030 On 04-May-23	9.03	Put	Bond Future	8253	8	8	8	0.00
30/08/2022	2030 On 04-May-23	9.58	Put	Bond Future	6001	6	6	6	0.00
30/08/2022	2030 On 04-May-23	9.78	Put	Bond Future	5262	5	5	5	0.00
30/08/2022	2030 On 04-May-23	9.67	Put	Bond Future	5661	5	6	5	0.00
30/08/2022	2030 On 04-May-23	10.53	Put	Bond Future	3078	3	3	3	0.00
30/08/2022	2030 On 04-May-23	10.52	Put	Bond Future	3102	3	3	3	0.00
30/08/2022	2030 On 04-May-23	10.42	Put	Bond Future	3344	3	3	3	0.00
30/08/2022	2030 On 04-May-23	11.34	Put	Bond Future	1639	2	2	2	150.00
30/08/2022	2030 On 04-May-23	10.65	Put	Bond Future	2810	3	3	3	0.00
30/08/2022	2030 On 04-May-23	10.54	Put	Bond Future	3055	3	3	3	0.00
30/08/2022	2030 On 04-May-23	12.50	Put	Bond Future	647	1	1	1	479.00
30/08/2022	2030 On 04-May-23	12.04	Put	Bond Future	935	1	1	1	1,080.00
30/08/2022	2030 On 04-May-23	11.62	Put	Bond Future	1310	1	1	1	388.00
30/08/2022	2030 On 04-May-23	12.57	Put	Bond Future	612	1	1	1	350.00
30/08/2022	2030 On 03-August-23			Bond Future	10.91	87.3641	86.9017	87.3641	0.00
30/08/2022	2030 On 03-August-23	12.59	Call	Bond Future	7600	8	8	8	0.00
30/08/2022	2030 On 03-August-23	11.36	Call	Bond Future	3991	4	4	4	0.00
30/08/2022	2030 On 03-August-23	12.89	Call	Bond Future	8550	9	9	9	0.00
30/08/2022	2030 On 03-August-23	11.34	Call	Bond Future	3939	4	4	4	0.00
30/08/2022	2030 On 03-August-23	10.40	Call	Bond Future	1868	2	2	2	1,012.00
30/08/2022	2030 On 03-August-23	10.65	Call	Bond Future	2331	3	2	3	350.00
30/08/2022	2030 On 03-August-23	11.35	Call	Bond Future	3965	4	4	4	0.00
30/08/2022	2030 On 03-August-23	11.36	Put	Bond Future	2139	2	2	2	0.00
30/08/2022	2030 On 03-August-23	10.65	Put	Bond Future	3421	3	3	3	0.00
30/08/2022	2030 On 03-August-23	11.34	Put	Bond Future	2168	2	2	2	0.00
30/08/2022	2030 On 03-August-23	12.89	Put	Bond Future	770	1	1	1	350.00
30/08/2022	2030 On 03-August-23	10.40	Put	Bond Future	4024	4	4	4	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/08/2022	2030 On 03-August-23	12.59	Put	Bond Future	939	1	1	1	1,012.00
30/08/2022	2030 On 03-August-23	11.35	Put	Bond Future	2153	2	2	2	0.00
30/08/2022	2030 On 02-November-23			Bond Future	11.08	88.9651	88.5099	88.9651	0.00
30/08/2022	2030 On 02-November-23	10.82	Call	Bond Future	2620	3	3	3	0.00
30/08/2022	2030 On 02-November-23	10.81	Call	Bond Future	2600	3	3	3	0.00
30/08/2022	2030 On 02-November-23	10.80	Call	Bond Future	2580	3	3	3	0.00
30/08/2022	2030 On 02-November-23	10.80	Put	Bond Future	3732	3	4	3	0.00
30/08/2022	2030 On 02-November-23	10.81	Put	Bond Future	3711	3	4	3	0.00
30/08/2022	2030 On 02-November-23	10.82	Put	Bond Future	3690	3	4	3	0.00
30/08/2022	2032 On 03-November-22			Bond Future	10.92	85.9592	85.4394	85.9592	159,843.00
30/08/2022	2032 On 03-November-22	9.31	Call	Bond Future	7	0	0	0	180.00
30/08/2022	2032 On 03-November-22	9.46	Call	Bond Future	14	0	0	0	500.00
30/08/2022	2032 On 03-November-22	11.55	Call	Bond Future	3714	4	4	4	0.00
30/08/2022	2032 On 03-November-22	12.30	Call	Bond Future	6897	7	7	7	0.00
30/08/2022	2032 On 03-November-22	10.66	Call	Bond Future	898	1	1	1	0.00
30/08/2022	2032 On 03-November-22	10.67	Call	Bond Future	919	1	1	1	750.00
30/08/2022	2032 On 03-November-22	11.45	Call	Bond Future	3322	4	3	4	0.00
30/08/2022	2032 On 03-November-22	10.21	Call	Bond Future	256	0	0	0	500.00
30/08/2022	2032 On 03-November-22	10.56	Call	Bond Future	706	1	1	1	0.00
30/08/2022	2032 On 03-November-22	10.11	Call	Bond Future	180	0	0	0	0.00
30/08/2022	2032 On 03-November-22	10.49	Call	Bond Future	589	1	1	1	0.00
30/08/2022	2032 On 03-November-22	9.36	Call	Bond Future	9	0	0	0	454.00
30/08/2022	2032 On 03-November-22	9.92	Call	Bond Future	89	0	0	0	750.00
30/08/2022	2032 On 03-November-22	10.16	Call	Bond Future	216	0	0	0	0.00
30/08/2022	2032 On 03-November-22	10.16	Put	Bond Future	4255	4	4	4	180.00
30/08/2022	2032 On 03-November-22	9.92	Put	Bond Future	5463	5	5	5	0.00
30/08/2022	2032 On 03-November-22	10.11	Put	Bond Future	4495	4	4	4	454.00
30/08/2022	2032 On 03-November-22	9.36	Put	Bond Future	8601	8	9	8	0.00
30/08/2022	2032 On 03-November-22	9.46	Put	Bond Future	8020	8	8	8	0.00
30/08/2022	2032 On 03-November-22	10.56	Put	Bond Future	2579	2	3	2	180.00
30/08/2022	2032 On 03-November-22	9.31	Put	Bond Future	8894	8	9	8	0.00
30/08/2022	2032 On 03-November-22	10.49	Put	Bond Future	2835	2	3	2	454.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/08/2022	2032 On 03-November-22	10.21	Put	Bond Future	4021	4	4	4	0.00
30/08/2022	2032 On 03-November-22	11.45	Put	Bond Future	621	1	1	1	7,500.00
30/08/2022	2032 On 03-November-22	10.67	Put	Bond Future	2208	2	2	2	0.00
30/08/2022	2032 On 03-November-22	10.66	Put	Bond Future	2240	2	2	2	0.00
30/08/2022	2032 On 03-November-22	12.30	Put	Bond Future	125	0	0	0	750.00
30/08/2022	2032 On 03-November-22	11.55	Put	Bond Future	519	0	1	0	500.00
30/08/2022	2032 On 02-February-23			Bond Future	11.07	87.4232	86.9798	87.4232	18.00
30/08/2022	2032 On 02-February-23	11.84	Call	Bond Future	4971	5	5	5	0.00
30/08/2022	2032 On 02-February-23	12.75	Call	Bond Future	8420	9	8	9	0.00
30/08/2022	2032 On 02-February-23	10.38	Call	Bond Future	1034	1	1	1	0.00
30/08/2022	2032 On 02-February-23	10.39	Call	Bond Future	1050	1	1	1	0.00
30/08/2022	2032 On 02-February-23	10.16	Call	Bond Future	730	1	1	1	0.00
30/08/2022	2032 On 02-February-23	9.31	Call	Bond Future	163	0	0	0	454.00
30/08/2022	2032 On 02-February-23	11.69	Call	Bond Future	4445	5	4	5	0.00
30/08/2022	2032 On 02-February-23	10.40	Call	Bond Future	1065	1	1	1	0.00
30/08/2022	2032 On 02-February-23	10.50	Call	Bond Future	1231	1	1	1	0.00
30/08/2022	2032 On 02-February-23	10.67	Call	Bond Future	1558	2	2	2	750.00
30/08/2022	2032 On 02-February-23	10.22	Call	Bond Future	806	1	1	1	500.00
30/08/2022	2032 On 02-February-23	9.47	Call	Bond Future	221	0	0	0	500.00
30/08/2022	2032 On 02-February-23	9.92	Call	Bond Future	486	1	0	1	750.00
30/08/2022	2032 On 02-February-23	9.92	Put	Bond Future	6544	6	7	6	0.00
30/08/2022	2032 On 02-February-23	9.47	Put	Bond Future	8814	8	9	8	0.00
30/08/2022	2032 On 02-February-23	10.22	Put	Bond Future	5224	5	5	5	0.00
30/08/2022	2032 On 02-February-23	10.67	Put	Bond Future	3590	3	4	3	0.00
30/08/2022	2032 On 02-February-23	10.50	Put	Bond Future	4155	4	4	4	454.00
30/08/2022	2032 On 02-February-23	10.40	Put	Bond Future	4519	4	5	4	0.00
30/08/2022	2032 On 02-February-23	11.69	Put	Bond Future	1375	1	1	1	0.00
30/08/2022	2032 On 02-February-23	9.31	Put	Bond Future	9679	9	10	9	0.00
30/08/2022	2032 On 02-February-23	10.16	Put	Bond Future	5473	5	5	5	454.00
30/08/2022	2032 On 02-February-23	10.39	Put	Bond Future	4557	4	5	4	0.00
30/08/2022	2032 On 02-February-23	10.38	Put	Bond Future	4594	4	5	4	0.00
30/08/2022	2032 On 02-February-23	12.75	Put	Bond Future	467	0	0	0	750.00
30/08/2022	2032 On 02-February-23	11.84	Put	Bond Future	1185	1	1	1	500.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/08/2022	2032 On 04-May-23			Bond Future	11.21	84.9326	84.4750	84.9326	0.00
30/08/2022	2032 On 04-May-23	10.62	Call	Bond Future	1758	2	2	2	400.00
30/08/2022	2032 On 04-May-23	10.87	Call	Bond Future	2268	2	2	2	0.00
30/08/2022	2032 On 04-May-23	10.88	Call	Bond Future	2291	3	2	3	0.00
30/08/2022	2032 On 04-May-23	10.89	Call	Bond Future	2313	3	2	3	0.00
30/08/2022	2032 On 04-May-23	11.37	Call	Bond Future	3536	4	4	4	400.00
30/08/2022	2032 On 04-May-23	13.43	Call	Bond Future	10594	11	11	11	0.00
30/08/2022	2032 On 04-May-23	13.43	Put	Bond Future	545	0	1	0	400.00
30/08/2022	2032 On 04-May-23	10.89	Put	Bond Future	3897	4	4	4	0.00
30/08/2022	2032 On 04-May-23	10.88	Put	Bond Future	3926	4	4	4	0.00
30/08/2022	2032 On 04-May-23	10.87	Put	Bond Future	3954	4	4	4	0.00
30/08/2022	2032 On 04-May-23	10.62	Put	Bond Future	4719	4	5	4	0.00
30/08/2022	2032 On 04-May-23	11.37	Put	Bond Future	2743	3	3	3	0.00
30/08/2022	2032 On 03-August-23			Bond Future	11.34	86.6745	86.1491	86.6745	2,600.00
30/08/2022	2032 On 03-August-23	11.75	Call	Bond Future	4706	5	5	5	0.00
30/08/2022	2032 On 03-August-23	11.76	Call	Bond Future	4735	5	5	5	0.00
30/08/2022	2032 On 03-August-23	11.90	Call	Bond Future	5154	5	5	5	5,000.00
30/08/2022	2032 On 03-August-23	11.77	Call	Bond Future	4765	5	5	5	0.00
30/08/2022	2032 On 03-August-23	11.77	Put	Bond Future	2743	3	3	3	0.00
30/08/2022	2032 On 03-August-23	11.90	Put	Bond Future	2530	2	3	2	0.00
30/08/2022	2032 On 03-August-23	11.76	Put	Bond Future	2760	3	3	3	0.00
30/08/2022	2032 On 03-August-23	11.75	Put	Bond Future	2777	3	3	3	0.00
30/08/2022	2032 On 02-November-23			Bond Future	11.51	84.1068	83.5868	84.1068	0.00
30/08/2022	2032 On 02-November-23	11.22	Call	Bond Future	3159	3	3	3	0.00
30/08/2022	2032 On 02-November-23	11.23	Call	Bond Future	3181	3	3	3	0.00
30/08/2022	2032 On 02-November-23	11.24	Call	Bond Future	3204	3	3	3	0.00
30/08/2022	2032 On 02-November-23	11.24	Put	Bond Future	4475	4	4	4	0.00
30/08/2022	2032 On 02-November-23	11.23	Put	Bond Future	4499	4	4	4	0.00
30/08/2022	2032 On 02-November-23	11.22	Put	Bond Future	4525	4	5	4	0.00
30/08/2022	2033 On 03-November-22			Bond Future	115.33	114.7060	115.3335	114.7060	1,287.00
30/08/2022	2033 On 02-February-23			Bond Future	117.44	116.6863	117.4389	116.6863	6,141.00
30/08/2022	2033 On 04-May-23			Bond Future	118.30	117.5396	118.2998	117.5396	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
30/08/2022	2033 On 03-August-23			Bond Future	120.67	119.9686	120.6660	119.9686	0.00
30/08/2022	2033 On 02-November-23			Bond Future	121.48	120.7467	121.4774	120.7467	0.00
30/08/2022	2037 On 03-November-22			Bond Future	11.33	83.2236	82.5320	83.2236	66,066.00
30/08/2022	2037 On 03-November-22	11.30	Call	Bond Future	1734	2	2	2	0.00
30/08/2022	2037 On 03-November-22	11.32	Call	Bond Future	1797	2	2	2	0.00
30/08/2022	2037 On 03-November-22	11.31	Call	Bond Future	1765	2	2	2	0.00
30/08/2022	2037 On 03-November-22	11.31	Put	Bond Future	1862	2	2	2	0.00
30/08/2022	2037 On 03-November-22	11.30	Put	Bond Future	1890	2	2	2	0.00
30/08/2022	2037 On 03-November-22	11.32	Put	Bond Future	1833	2	2	2	0.00
30/08/2022	2037 On 02-February-23			Bond Future	11.46	80.3847	79.7630	80.3847	73,477.00
30/08/2022	2037 On 02-February-23	11.10	Call	Bond Future	1925	2	2	2	636.00
30/08/2022	2037 On 02-February-23	11.05	Call	Bond Future	1803	2	2	2	0.00
30/08/2022	2037 On 02-February-23	11.97	Call	Bond Future	4706	5	5	5	0.00
30/08/2022	2037 On 02-February-23	11.03	Call	Bond Future	1755	2	2	2	0.00
30/08/2022	2037 On 02-February-23	11.04	Call	Bond Future	1779	2	2	2	0.00
30/08/2022	2037 On 02-February-23	11.04	Put	Bond Future	4290	4	4	4	0.00
30/08/2022	2037 On 02-February-23	11.03	Put	Bond Future	4328	4	4	4	0.00
30/08/2022	2037 On 02-February-23	11.05	Put	Bond Future	4253	4	4	4	0.00
30/08/2022	2037 On 02-February-23	11.10	Put	Bond Future	4072	4	4	4	0.00
30/08/2022	2037 On 02-February-23	11.97	Put	Bond Future	1820	2	2	2	636.00
30/08/2022	2037 On 04-May-23			Bond Future	11.59	81.9217	81.2821	81.9217	0.00
30/08/2022	2037 On 04-May-23	11.78	Call	Bond Future	4267	5	4	5	400.00
30/08/2022	2037 On 04-May-23	13.73	Call	Bond Future	11723	12	12	12	0.00
30/08/2022	2037 On 04-May-23	11.32	Call	Bond Future	2890	3	3	3	0.00
30/08/2022	2037 On 04-May-23	11.03	Call	Bond Future	2177	2	2	2	400.00
30/08/2022	2037 On 04-May-23	11.30	Call	Bond Future	2837	3	3	3	0.00
30/08/2022	2037 On 04-May-23	11.31	Call	Bond Future	2863	3	3	3	0.00
30/08/2022	2037 On 04-May-23	11.31	Put	Bond Future	4494	4	4	4	0.00
30/08/2022	2037 On 04-May-23	11.03	Put	Bond Future	5483	5	5	5	0.00
30/08/2022	2037 On 04-May-23	11.30	Put	Bond Future	4527	4	5	4	0.00
30/08/2022	2037 On 04-May-23	13.73	Put	Bond Future	768	1	1	1	400.00
30/08/2022	2037 On 04-May-23	11.32	Put	Bond Future	4462	4	4	4	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/08/2022	2037 On 04-May-23	11.78	Put	Bond Future	3197	3	3	3	0.00
30/08/2022	2037 On 03-August-23			Bond Future	11.72	79.3427	78.6346	79.3427	0.00
30/08/2022	2037 On 03-August-23	12.14	Call	Bond Future	5643	6	6	6	0.00
30/08/2022	2037 On 03-August-23	12.13	Call	Bond Future	5609	6	6	6	0.00
30/08/2022	2037 On 03-August-23	12.12	Call	Bond Future	5576	6	6	6	0.00
30/08/2022	2037 On 03-August-23	12.12	Put	Bond Future	3369	3	3	3	0.00
30/08/2022	2037 On 03-August-23	12.13	Put	Bond Future	3348	3	3	3	0.00
30/08/2022	2037 On 03-August-23	12.14	Put	Bond Future	3328	3	3	3	0.00
30/08/2022	2037 On 02-November-23			Bond Future	11.86	80.7964	80.0894	80.7964	0.00
30/08/2022	2037 On 02-November-23	11.56	Call	Bond Future	3858	4	4	4	0.00
30/08/2022	2037 On 02-November-23	11.55	Call	Bond Future	3832	4	4	4	0.00
30/08/2022	2037 On 02-November-23	11.57	Call	Bond Future	3885	4	4	4	0.00
30/08/2022	2037 On 02-November-23	11.55	Put	Bond Future	5570	5	6	5	0.00
30/08/2022	2037 On 02-November-23	11.56	Put	Bond Future	5539	5	6	5	0.00
30/08/2022	2037 On 02-November-23	11.57	Put	Bond Future	5509	5	6	5	0.00
30/08/2022	2038 On 03-November-22			Bond Future	130.62	130.2456	130.6180	130.2456	5,518.00
30/08/2022	2038 On 02-February-23			Bond Future	131.07	130.5629	131.0706	130.5629	0.00
30/08/2022	2038 On 04-May-23			Bond Future	133.59	133.0831	133.5928	133.0831	0.00
30/08/2022	2038 On 03-August-23			Bond Future	134.26	133.8302	134.2608	133.8302	0.00
30/08/2022	2038 On 02-November-23			Bond Future	136.78	136.3147	136.7770	136.3147	0.00
30/08/2022	2040 On 03-November-22			Bond Future	11.41	85.1117	84.4327	85.1117	61,292.00
30/08/2022	2040 On 03-November-22	10.10	Call	Bond Future	42	0	0	0	0.00
30/08/2022	2040 On 03-November-22	11.50	Call	Bond Future	2250	3	2	3	0.00
30/08/2022	2040 On 03-November-22	10.60	Call	Bond Future	258	0	0	0	1,600.00
30/08/2022	2040 On 03-November-22	11.41	Call	Bond Future	1933	2	2	2	0.00
30/08/2022	2040 On 03-November-22	10.80	Call	Bond Future	482	1	0	1	0.00
30/08/2022	2040 On 03-November-22	11.30	Call	Bond Future	1579	2	2	2	1,600.00
30/08/2022	2040 On 03-November-22	10.70	Call	Bond Future	357	0	0	0	1,078.00
30/08/2022	2040 On 03-November-22	12.00	Call	Bond Future	4366	5	4	5	0.00
30/08/2022	2040 On 03-November-22	12.52	Call	Bond Future	6933	8	7	8	0.00
30/08/2022	2040 On 03-November-22	11.39	Call	Bond Future	1866	2	2	2	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/08/2022	2040 On 03-November-22	11.40	Call	Bond Future	1899	2	2	2	0.00
30/08/2022	2040 On 03-November-22	11.20	Call	Bond Future	1292	2	1	2	1,078.00
30/08/2022	2040 On 03-November-22	11.20	Put	Bond Future	2636	2	3	2	0.00
30/08/2022	2040 On 03-November-22	11.41	Put	Bond Future	1916	2	2	2	0.00
30/08/2022	2040 On 03-November-22	12.00	Put	Bond Future	704	1	1	1	0.00
30/08/2022	2040 On 03-November-22	10.60	Put	Bond Future	5695	5	6	5	0.00
30/08/2022	2040 On 03-November-22	11.30	Put	Bond Future	2270	2	2	2	0.00
30/08/2022	2040 On 03-November-22	10.80	Put	Bond Future	4520	4	5	4	0.00
30/08/2022	2040 On 03-November-22	10.70	Put	Bond Future	5090	5	5	5	0.00
30/08/2022	2040 On 03-November-22	11.50	Put	Bond Future	1659	1	2	1	0.00
30/08/2022	2040 On 03-November-22	12.52	Put	Bond Future	267	0	0	0	1,078.00
30/08/2022	2040 On 03-November-22	11.39	Put	Bond Future	1977	2	2	2	0.00
30/08/2022	2040 On 03-November-22	11.40	Put	Bond Future	1946	2	2	2	0.00
30/08/2022	2040 On 03-November-22	10.10	Put	Bond Future	9131	8	9	8	0.00
30/08/2022	2040 On 02-February-23			Bond Future	11.54	82.0548	81.4476	82.0548	64,040.00
30/08/2022	2040 On 02-February-23	12.07	Call	Bond Future	5195	6	5	6	0.00
30/08/2022	2040 On 02-February-23	11.10	Call	Bond Future	1909	2	2	2	0.00
30/08/2022	2040 On 02-February-23	11.11	Call	Bond Future	1935	2	2	2	0.00
30/08/2022	2040 On 02-February-23	10.18	Call	Bond Future	433	1	0	1	0.00
30/08/2022	2040 On 02-February-23	10.21	Call	Bond Future	457	1	0	1	388.00
30/08/2022	2040 On 02-February-23	12.24	Call	Bond Future	5896	6	6	6	0.00
30/08/2022	2040 On 02-February-23	12.27	Call	Bond Future	6022	6	6	6	0.00
30/08/2022	2040 On 02-February-23	11.12	Call	Bond Future	1961	2	2	2	0.00
30/08/2022	2040 On 02-February-23	11.19	Call	Bond Future	2146	2	2	2	621.00
30/08/2022	2040 On 02-February-23	10.96	Call	Bond Future	1573	2	2	2	388.00
30/08/2022	2040 On 02-February-23	10.93	Call	Bond Future	1507	2	2	2	0.00
30/08/2022	2040 On 02-February-23	10.96	Put	Bond Future	5333	5	5	5	0.00
30/08/2022	2040 On 02-February-23	11.19	Put	Bond Future	4378	4	4	4	0.00
30/08/2022	2040 On 02-February-23	12.07	Put	Bond Future	1958	2	2	2	621.00
30/08/2022	2040 On 02-February-23	11.12	Put	Bond Future	4653	4	5	4	0.00
30/08/2022	2040 On 02-February-23	12.27	Put	Bond Future	1621	1	2	1	388.00
30/08/2022	2040 On 02-February-23	12.24	Put	Bond Future	1667	2	2	2	0.00
30/08/2022	2040 On 02-February-23	10.21	Put	Bond Future	9513	9	10	9	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
30/08/2022	2040 On 02-February-23	10.93	Put	Bond Future	5470	5	5	5	0.00
30/08/2022	2040 On 02-February-23	10.18	Put	Bond Future	9711	9	10	9	0.00
30/08/2022	2040 On 02-February-23	11.11	Put	Bond Future	4693	4	5	4	0.00
30/08/2022	2040 On 02-February-23	11.10	Put	Bond Future	4734	4	5	4	0.00
30/08/2022	2040 On 04-May-23			Bond Future	11.66	83.6239	82.9990	83.6239	0.00
30/08/2022	2040 On 04-May-23	13.45	Call	Bond Future	11043	12	11	12	0.00
30/08/2022	2040 On 04-May-23	11.42	Call	Bond Future	3238	4	3	4	0.00
30/08/2022	2040 On 04-May-23	11.48	Call	Bond Future	3418	4	3	4	486.00
30/08/2022	2040 On 04-May-23	10.73	Call	Bond Future	1573	2	2	2	486.00
30/08/2022	2040 On 04-May-23	10.92	Call	Bond Future	1957	2	2	2	388.00
30/08/2022	2040 On 04-May-23	10.17	Call	Bond Future	810	1	1	1	388.00
30/08/2022	2040 On 04-May-23	11.41	Call	Bond Future	3209	4	3	4	0.00
30/08/2022	2040 On 04-May-23	12.78	Call	Bond Future	8236	9	8	9	0.00
30/08/2022	2040 On 04-May-23	11.43	Call	Bond Future	3268	4	3	4	0.00
30/08/2022	2040 On 04-May-23	11.43	Put	Bond Future	4726	4	5	4	0.00
30/08/2022	2040 On 04-May-23	10.73	Put	Bond Future	7664	7	8	7	0.00
30/08/2022	2040 On 04-May-23	12.78	Put	Bond Future	1785	2	2	2	388.00
30/08/2022	2040 On 04-May-23	13.45	Put	Bond Future	1108	1	1	1	486.00
30/08/2022	2040 On 04-May-23	11.41	Put	Bond Future	4794	4	5	4	0.00
30/08/2022	2040 On 04-May-23	10.17	Put	Bond Future	10904	10	11	10	0.00
30/08/2022	2040 On 04-May-23	10.92	Put	Bond Future	6752	6	7	6	0.00
30/08/2022	2040 On 04-May-23	11.48	Put	Bond Future	4560	4	5	4	0.00
30/08/2022	2040 On 04-May-23	11.42	Put	Bond Future	4760	4	5	4	0.00
30/08/2022	2040 On 03-August-23			Bond Future	11.79	80.8295	80.1351	80.8295	0.00
30/08/2022	2040 On 03-August-23	12.22	Call	Bond Future	6172	7	6	7	0.00
30/08/2022	2040 On 03-August-23	12.21	Call	Bond Future	6137	7	6	7	0.00
30/08/2022	2040 On 03-August-23	12.23	Call	Bond Future	6208	7	6	7	0.00
30/08/2022	2040 On 03-August-23	12.23	Put	Bond Future	3587	3	4	3	0.00
30/08/2022	2040 On 03-August-23	12.21	Put	Bond Future	3631	3	4	3	0.00
30/08/2022	2040 On 03-August-23	12.22	Put	Bond Future	3609	3	4	3	0.00
30/08/2022	2040 On 02-November-23			Bond Future	11.92	82.3102	81.6176	82.3102	0.00
30/08/2022	2040 On 02-November-23	11.60	Call	Bond Future	4146	4	4	4	0.00
30/08/2022	2040 On 02-November-23	11.59	Call	Bond Future	4118	4	4	4	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/08/2022	2040 On 02-November-23	11.58	Call	Bond Future	4090	4	4	4	0.00
30/08/2022	2040 On 02-November-23	11.58	Put	Bond Future	6167	6	6	6	0.00
30/08/2022	2040 On 02-November-23	11.60	Put	Bond Future	6099	6	6	6	0.00
30/08/2022	2040 On 02-November-23	11.59	Put	Bond Future	6133	6	6	6	0.00
30/08/2022	2044 On 03-November-22			Bond Future	11.39	82.0682	81.3727	82.0682	72,910.00
30/08/2022	2044 On 03-November-22	11.39	Call	Bond Future	1958	2	2	2	0.00
30/08/2022	2044 On 03-November-22	11.40	Call	Bond Future	1993	2	2	2	0.00
30/08/2022	2044 On 03-November-22	10.10	Call	Bond Future	44	0	0	0	0.00
30/08/2022	2044 On 03-November-22	10.60	Call	Bond Future	274	0	0	0	1,900.00
30/08/2022	2044 On 03-November-22	10.80	Call	Bond Future	511	1	1	1	0.00
30/08/2022	2044 On 03-November-22	11.30	Call	Bond Future	1660	2	2	2	1,900.00
30/08/2022	2044 On 03-November-22	11.41	Call	Bond Future	2027	2	2	2	0.00
30/08/2022	2044 On 03-November-22	11.41	Put	Bond Future	1900	2	2	2	0.00
30/08/2022	2044 On 03-November-22	11.30	Put	Bond Future	2257	2	2	2	0.00
30/08/2022	2044 On 03-November-22	11.40	Put	Bond Future	1931	2	2	2	0.00
30/08/2022	2044 On 03-November-22	10.80	Put	Bond Future	4541	4	5	4	0.00
30/08/2022	2044 On 03-November-22	10.60	Put	Bond Future	5747	5	6	5	0.00
30/08/2022	2044 On 03-November-22	10.10	Put	Bond Future	9307	9	9	9	0.00
30/08/2022	2044 On 03-November-22	11.39	Put	Bond Future	1962	2	2	2	0.00
30/08/2022	2044 On 02-February-23			Bond Future	11.51	79.0845	78.4577	79.0845	33,819.00
30/08/2022	2044 On 02-February-23	11.16	Call	Bond Future	2172	2	2	2	0.00
30/08/2022	2044 On 02-February-23	11.14	Call	Bond Future	2117	2	2	2	0.00
30/08/2022	2044 On 02-February-23	11.15	Call	Bond Future	2145	2	2	2	0.00
30/08/2022	2044 On 02-February-23	11.15	Put	Bond Future	4537	4	5	4	0.00
30/08/2022	2044 On 02-February-23	11.14	Put	Bond Future	4577	4	5	4	0.00
30/08/2022	2044 On 02-February-23	11.16	Put	Bond Future	4497	4	4	4	0.00
30/08/2022	2044 On 04-May-23			Bond Future	11.63	80.5969	79.9521	80.5969	0.00
30/08/2022	2044 On 04-May-23	11.43	Call	Bond Future	3434	4	3	4	0.00
30/08/2022	2044 On 04-May-23	11.75	Call	Bond Future	4489	5	4	5	0.00
30/08/2022	2044 On 04-May-23	12.00	Call	Bond Future	5397	6	5	6	0.00
30/08/2022	2044 On 04-May-23	11.42	Call	Bond Future	3403	4	3	4	0.00
30/08/2022	2044 On 04-May-23	11.41	Call	Bond Future	3373	4	3	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
30/08/2022	2044 On 04-May-23	11.41	Put	Bond Future	4783	4	5	4	0.00
30/08/2022	2044 On 04-May-23	11.75	Put	Bond Future	3737	3	4	3	4,000.00
30/08/2022	2044 On 04-May-23	11.42	Put	Bond Future	4749	4	5	4	0.00
30/08/2022	2044 On 04-May-23	12.00	Put	Bond Future	3117	3	3	3	4,000.00
30/08/2022	2044 On 04-May-23	11.43	Put	Bond Future	4715	4	5	4	0.00
30/08/2022	2044 On 03-August-23			Bond Future	11.74	77.8657	77.1531	77.8657	0.00
30/08/2022	2044 On 03-August-23	12.17	Call	Bond Future	6265	7	6	7	0.00
30/08/2022	2044 On 03-August-23	12.15	Call	Bond Future	6193	7	6	7	0.00
30/08/2022	2044 On 03-August-23	12.16	Call	Bond Future	6229	7	6	7	0.00
30/08/2022	2044 On 03-August-23	12.16	Put	Bond Future	3718	3	4	3	0.00
30/08/2022	2044 On 03-August-23	12.15	Put	Bond Future	3741	3	4	3	0.00
30/08/2022	2044 On 03-August-23	12.17	Put	Bond Future	3696	3	4	3	0.00
30/08/2022	2044 On 02-November-23			Bond Future	11.87	79.2922	78.5804	79.2922	0.00
30/08/2022	2044 On 02-November-23	11.55	Call	Bond Future	4234	5	4	5	0.00
30/08/2022	2044 On 02-November-23	11.56	Call	Bond Future	4264	5	4	5	0.00
30/08/2022	2044 On 02-November-23	11.57	Call	Bond Future	4293	5	4	5	0.00
30/08/2022	2044 On 02-November-23	11.57	Put	Bond Future	6167	6	6	6	0.00
30/08/2022	2044 On 02-November-23	11.56	Put	Bond Future	6201	6	6	6	0.00
30/08/2022	2044 On 02-November-23	11.55	Put	Bond Future	6235	6	6	6	0.00
30/08/2022	2046 On 03-November-22			Bond Future	116.86	116.6247	116.8620	116.6247	16,413.00
30/08/2022	2046 On 02-February-23			Bond Future	119.00	118.6386	118.9959	118.6386	0.00
30/08/2022	2046 On 04-May-23			Bond Future	119.22	118.8677	119.2245	118.8677	0.00
30/08/2022	2046 On 03-August-23			Bond Future	121.61	121.3259	121.6103	121.3259	0.00
30/08/2022	2046 On 02-November-23			Bond Future	121.75	121.4414	121.7512	121.4414	0.00
30/08/2022	2050 On 03-November-22			Bond Future	120.80	119.8754	120.8005	119.8754	11,715.00
30/08/2022	2050 On 02-February-23			Bond Future	120.86	119.7987	120.8587	119.7987	0.00
30/08/2022	2050 On 04-May-23			Bond Future	123.18	122.1112	123.1843	122.1112	0.00
30/08/2022	2050 On 03-August-23			Bond Future	123.42	122.4105	123.4229	122.4105	0.00
30/08/2022	2050 On 02-November-23			Bond Future	125.74	124.6829	125.7361	124.6829	0.00
30/08/2022	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/08/2022	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/08/2022	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/08/2022	AL37 On 03-November-22			Index Future	831.05	833.5890	831.0460	833.5890	0.00
30/08/2022	AL37 On 02-February-23			Index Future	845.99	847.7650	845.9930	847.7650	0.00
30/08/2022	AL37 On 04-May-23			Index Future	862.05	863.8990	862.0530	863.8990	0.00
30/08/2022	AL37 On 03-August-23			Index Future	879.09	881.5340	879.0890	881.5340	0.00
30/08/2022	AL37 On 02-November-23			Index Future	895.38	897.7200	895.3840	897.7200	0.00
30/08/2022	AL7T On 03-November-22			Index Future	956.38	961.7040	956.3760	961.7040	0.00
30/08/2022	AL7T On 02-February-23			Index Future	973.58	978.0590	973.5770	978.0590	0.00
30/08/2022	AL7T On 04-May-23			Index Future	992.06	996.6730	992.0590	996.6730	0.00
30/08/2022	AL7T On 03-August-23			Index Future	1011.66	1017.0180	1011.6640	1017.0180	0.00
30/08/2022	AL7T On 02-November-23			Index Future	1030.42	1035.6920	1030.4170	1035.6920	0.00
30/08/2022	ALBI On 03-November-22			Index Future	843.17	848.5630	843.1660	848.5630	135.00
30/08/2022	ALBI On 02-February-23			Index Future	858.33	862.9940	858.3310	862.9940	0.00
30/08/2022	ALBI On 04-May-23			Index Future	874.63	879.4180	874.6260	879.4180	0.00
30/08/2022	ALBI On 03-August-23			Index Future	891.91	897.3700	891.9090	897.3700	0.00
30/08/2022	ALBI On 02-November-23			Index Future	908.44	913.8470	908.4430	913.8470	0.00
30/08/2022	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/08/2022	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/08/2022	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/08/2022	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/08/2022	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/08/2022	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/08/2022	C038 On 31-January-38			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
30/08/2022	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/08/2022	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/08/2022	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/08/2022	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/08/2022	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/08/2022	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/08/2022	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/08/2022	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/08/2022	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
30/08/2022	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/08/2022	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/08/2022	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/08/2022	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/08/2022	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/08/2022	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/08/2022	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/08/2022	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/08/2022	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/08/2022	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/08/2022	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/08/2022	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/08/2022	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/08/2022	ES33 On 03-November-22			Bond Future	12.15	73.9765	73.4505	73.9765	0.00
30/08/2022	ES33 On 02-February-23			Bond Future	12.34	75.2540	74.7920	75.2540	350.00
30/08/2022	ES33 On 04-May-23			Bond Future	12.51	72.9151	72.4391	72.9151	0.00
30/08/2022	ES33 On 03-August-23			Bond Future	12.68	74.4264	73.8905	74.4264	0.00
30/08/2022	ES33 On 02-November-23			Bond Future	12.89	72.0159	71.4830	72.0159	0.00
30/08/2022	ES42 On 03-November-22			Bond Future	12.46	72.1201	71.5368	72.1201	0.00
30/08/2022	ES42 On 02-February-23			Bond Future	12.63	73.3668	72.8457	73.3668	4,769.00
30/08/2022	ES42 On 04-May-23			Bond Future	12.79	70.5219	69.9859	70.5219	0.00
30/08/2022	ES42 On 03-August-23			Bond Future	12.94	71.9869	71.3900	71.9869	0.00
30/08/2022	ES42 On 02-November-23			Bond Future	13.12	69.0606	68.4653	69.0606	0.00
30/08/2022	GOVI On 03-November-22			GOVI	831.41	836.7610	831.4050	836.7610	870.00
30/08/2022	GOVI On 03-November-22	820.43	Call	GOVI	109750	16	11	16	0.00
30/08/2022	GOVI On 03-November-22	820.42	Call	GOVI	109850	16	11	16	0.00
30/08/2022	GOVI On 03-November-22	820.41	Call	GOVI	109950	16	11	16	0.00
30/08/2022	GOVI On 03-November-22	820.41	Put	GOVI	0	0	0	0	0.00
30/08/2022	GOVI On 03-November-22	820.42	Put	GOVI	0	0	0	0	0.00
30/08/2022	GOVI On 03-November-22	820.43	Put	GOVI	0	0	0	0	0.00
30/08/2022	GOVI On 02-February-23			GOVI	846.36	850.9920	846.3590	850.9920	0.00
30/08/2022	GOVI On 02-February-23	850.84	Call	GOVI	0	0	0	0	0.00
30/08/2022	GOVI On 02-February-23	850.82	Call	GOVI	0	0	0	0	0.00
30/08/2022	GOVI On 02-February-23	850.83	Call	GOVI	0	0	0	0	0.00
30/08/2022	GOVI On 02-February-23	850.83	Put	GOVI	44710	0	4	0	0.00
30/08/2022	GOVI On 02-February-23	850.82	Put	GOVI	44610	0	4	0	0.00
30/08/2022	GOVI On 02-February-23	850.84	Put	GOVI	44810	0	4	0	0.00
30/08/2022	GOVI On 04-May-23			GOVI	862.43	867.1870	862.4260	867.1870	0.00
30/08/2022	GOVI On 04-May-23	852.88	Call	GOVI	95460	14	10	14	0.00
30/08/2022	GOVI On 04-May-23	852.86	Call	GOVI	95660	14	10	14	0.00
30/08/2022	GOVI On 04-May-23	852.87	Call	GOVI	95560	14	10	14	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
30/08/2022	GOVI On 04-May-23	852.87	Put	GOVI	0	0	0	0	0.00
30/08/2022	GOVI On 04-May-23	852.86	Put	GOVI	0	0	0	0	0.00
30/08/2022	GOVI On 04-May-23	852.88	Put	GOVI	0	0	0	0	0.00
30/08/2022	GOVI On 03-August-23			GOVI	879.47	884.8890	879.4680	884.8890	0.00
30/08/2022	GOVI On 03-August-23	837.23	Call	GOVI	422380	48	42	48	0.00
30/08/2022	GOVI On 03-August-23	837.21	Call	GOVI	422580	48	42	48	0.00
30/08/2022	GOVI On 03-August-23	837.22	Call	GOVI	422480	48	42	48	0.00
30/08/2022	GOVI On 03-August-23	837.22	Put	GOVI	0	0	0	0	0.00
30/08/2022	GOVI On 03-August-23	837.21	Put	GOVI	0	0	0	0	0.00
30/08/2022	GOVI On 03-August-23	837.23	Put	GOVI	0	0	0	0	0.00
30/08/2022	GOVI On 02-November-23			GOVI	895.77	901.1370	895.7710	901.1370	0.00
30/08/2022	GOVI On 02-November-23	885.80	Call	GOVI	99710	15	10	15	0.00
30/08/2022	GOVI On 02-November-23	885.81	Call	GOVI	99610	15	10	15	0.00
30/08/2022	GOVI On 02-November-23	885.82	Call	GOVI	99510	15	10	15	0.00
30/08/2022	GOVI On 02-November-23	885.81	Put	GOVI	0	0	0	0	0.00
30/08/2022	GOVI On 02-November-23	885.82	Put	GOVI	0	0	0	0	0.00
30/08/2022	GOVI On 02-November-23	885.80	Put	GOVI	0	0	0	0	0.00
30/08/2022	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
30/08/2022	IGOV On 03-November-22			Index Future	326.87	326.0490	326.8680	326.0490	704.00
30/08/2022	IGOV On 02-February-23			Index Future	332.83	331.6740	332.8260	331.6740	0.00
30/08/2022	IGOV On 04-May-23			Index Future	339.22	338.0640	339.2230	338.0640	0.00
30/08/2022	IGOV On 03-August-23			Index Future	346.00	345.0400	346.0020	345.0400	0.00
30/08/2022	IGOV On 02-November-23			Index Future	352.49	351.4510	352.4910	351.4510	0.00
30/08/2022	IS05 On 20-September-22			Interest Rate Swap	93.50	93.5000	93.5000	93.5000	0.00
30/08/2022	IS05 On 20-December-22			Interest Rate Swap	94.06	94.0600	94.0600	94.0600	0.00
30/08/2022	IS05 On 22-March-23			Interest Rate Swap	86.54	86.5400	86.5400	86.5400	0.00
30/08/2022	IS05 On 20-June-23			Interest Rate Swap	92.17	92.1700	92.1700	92.1700	0.00
30/08/2022	IS05 On 19-September-23			Interest Rate Swap	94.88	94.8800	94.8800	94.8800	0.00
30/08/2022	IS10 On 17-December-25			Interest Rate Swap	80.28	80.2800	80.2800	80.2800	0.00
30/08/2022	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
30/08/2022	IS10 On 15-June-26			Interest Rate Swap	75.24	75.2400	75.2400	75.2400	0.00
30/08/2022	IS10 On 21-September-26			Interest Rate Swap	77.27	77.2700	77.2700	77.2700	0.00
30/08/2022	IS10 On 21-December-26			Interest Rate Swap	81.30	81.3000	81.3000	81.3000	0.00
30/08/2022	IS10 On 15-March-27			Interest Rate Swap	79.80	79.8000	79.8000	79.8000	0.00
30/08/2022	IS10 On 21-June-27			Interest Rate Swap	81.86	81.8600	81.8600	81.8600	0.00
30/08/2022	IS10 On 20-September-27			Interest Rate Swap	87.61	87.6100	87.6100	87.6100	0.00
30/08/2022	IS10 On 20-December-27			Interest Rate Swap	87.94	87.9400	87.9400	87.9400	0.00
30/08/2022	IS10 On 22-March-28			Interest Rate Swap	80.89	80.8900	80.8900	80.8900	0.00
30/08/2022	IS10 On 20-June-28			Interest Rate Swap	88.68	88.6800	88.6800	88.6800	0.00
30/08/2022	IS10 On 19-September-28			Interest Rate Swap	92.02	92.0200	92.0200	92.0200	0.00
30/08/2022	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	0.1077	0.1077	0.00
30/08/2022	JBAF On 21-September-22			Jibar Tradeable Future	5.82	94.1850	94.1850	94.1850	0.00
30/08/2022	JBAF On 19-October-22			Jibar Tradeable Future	6.48	93.5050	93.5200	93.5050	0.00
30/08/2022	JBAF On 16-November-22			Jibar Tradeable Future	6.55	93.4300	93.4550	93.4300	0.00
30/08/2022	JBAF On 21-December-22			Jibar Tradeable Future	7.04	92.9350	92.9600	92.9350	68.00
30/08/2022	JBAF On 18-January-23			Jibar Tradeable Future	7.12	92.8500	92.8800	92.8500	0.00
30/08/2022	JBAF On 15-February-23			Jibar Tradeable Future	7.49	92.5300	92.5150	92.5300	0.00
30/08/2022	JBAF On 15-March-23			Jibar Tradeable Future	7.55	92.4400	92.4500	92.4400	0.00
30/08/2022	JBAF On 21-June-23			Jibar Tradeable Future	7.98	92.0150	92.0250	92.0150	0.00
30/08/2022	JBAF On 20-September-23			Jibar Tradeable Future	8.10	91.9150	91.9000	91.9150	75.00
30/08/2022	JBAF On 20-December-23			Jibar Tradeable Future	8.12	91.9000	91.8800	91.9000	272.00
30/08/2022	JBAF On 20-March-24			Jibar Tradeable Future	8.12	91.9000	91.8800	91.9000	0.00
30/08/2022	JBAF On 19-June-24			Jibar Tradeable Future	8.11	91.8950	91.8950	91.8950	0.00
30/08/2022	R023 On 03-November-22			Bond Future	7.11	101.6519	101.6579	101.6519	23,960.00
30/08/2022	R023 On 03-November-22	6.27	Call	Bond Future	0	0	0	0	0.00
30/08/2022	R023 On 03-November-22	6.25	Call	Bond Future	0	0	0	0	0.00
30/08/2022	R023 On 03-November-22	6.26	Call	Bond Future	0	0	0	0	0.00
30/08/2022	R023 On 03-November-22	6.26	Put	Bond Future	259	0	0	0	0.00
30/08/2022	R023 On 03-November-22	6.25	Put	Bond Future	263	0	0	0	0.00
30/08/2022	R023 On 03-November-22	6.27	Put	Bond Future	256	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/08/2022	R035 On 03-November-22			Bond Future	11.17	87.1062	86.4847	87.1062	61,488.00
30/08/2022	R035 On 03-November-22	9.82	Call	Bond Future	31	0	0	0	582.00
30/08/2022	R035 On 03-November-22	10.30	Call	Bond Future	184	0	0	0	976.00
30/08/2022	R035 On 03-November-22	11.13	Call	Bond Future	1614	2	2	2	0.00
30/08/2022	R035 On 03-November-22	11.14	Call	Bond Future	1644	2	2	2	0.00
30/08/2022	R035 On 03-November-22	10.57	Call	Bond Future	437	1	0	1	0.00
30/08/2022	R035 On 03-November-22	11.15	Call	Bond Future	1674	2	2	2	0.00
30/08/2022	R035 On 03-November-22	12.68	Call	Bond Future	8330	9	8	9	0.00
30/08/2022	R035 On 03-November-22	10.99	Call	Bond Future	1227	2	1	2	0.00
30/08/2022	R035 On 03-November-22	11.05	Call	Bond Future	1386	2	1	2	976.00
30/08/2022	R035 On 03-November-22	10.99	Put	Bond Future	2318	2	2	2	582.00
30/08/2022	R035 On 03-November-22	12.68	Put	Bond Future	104	0	0	0	976.00
30/08/2022	R035 On 03-November-22	11.15	Put	Bond Future	1815	2	2	2	0.00
30/08/2022	R035 On 03-November-22	10.57	Put	Bond Future	4094	4	4	4	582.00
30/08/2022	R035 On 03-November-22	11.14	Put	Bond Future	1844	2	2	2	0.00
30/08/2022	R035 On 03-November-22	11.05	Put	Bond Future	2119	2	2	2	0.00
30/08/2022	R035 On 03-November-22	11.13	Put	Bond Future	1873	2	2	2	0.00
30/08/2022	R035 On 03-November-22	10.30	Put	Bond Future	5548	5	6	5	0.00
30/08/2022	R035 On 03-November-22	9.82	Put	Bond Future	8547	8	9	8	0.00
30/08/2022	R035 On 02-February-23			Bond Future	11.32	88.5888	88.0424	88.5888	106,331.00
30/08/2022	R035 On 02-February-23	11.98	Call	Bond Future	5244	6	5	6	0.00
30/08/2022	R035 On 02-February-23	13.22	Call	Bond Future	10443	11	10	11	0.00
30/08/2022	R035 On 02-February-23	11.05	Call	Bond Future	2142	2	2	2	976.00
30/08/2022	R035 On 02-February-23	11.06	Call	Bond Future	2168	2	2	2	0.00
30/08/2022	R035 On 02-February-23	10.86	Call	Bond Future	1675	2	2	2	0.00
30/08/2022	R035 On 02-February-23	10.87	Call	Bond Future	1698	2	2	2	0.00
30/08/2022	R035 On 02-February-23	10.30	Call	Bond Future	698	1	1	1	976.00
30/08/2022	R035 On 02-February-23	10.64	Call	Bond Future	1222	1	1	1	388.00
30/08/2022	R035 On 02-February-23	11.94	Call	Bond Future	5089	5	5	5	0.00
30/08/2022	R035 On 02-February-23	10.88	Call	Bond Future	1721	2	2	2	0.00
30/08/2022	R035 On 02-February-23	10.66	Call	Bond Future	1259	1	1	1	0.00
30/08/2022	R035 On 02-February-23	10.60	Call	Bond Future	1150	1	1	1	0.00
30/08/2022	R035 On 02-February-23	9.81	Call	Bond Future	291	0	0	0	582.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/08/2022	R035 On 02-February-23	9.85	Call	Bond Future	314	0	0	0	0.00
30/08/2022	R035 On 02-February-23	9.89	Call	Bond Future	339	0	0	0	388.00
30/08/2022	R035 On 02-February-23	9.89	Put	Bond Future	9149	9	9	9	0.00
30/08/2022	R035 On 02-February-23	9.81	Put	Bond Future	9633	9	10	9	0.00
30/08/2022	R035 On 02-February-23	10.60	Put	Bond Future	5429	5	5	5	0.00
30/08/2022	R035 On 02-February-23	10.64	Put	Bond Future	5255	5	5	5	0.00
30/08/2022	R035 On 02-February-23	10.66	Put	Bond Future	5169	5	5	5	582.00
30/08/2022	R035 On 02-February-23	10.30	Put	Bond Future	6853	6	7	6	0.00
30/08/2022	R035 On 02-February-23	10.88	Put	Bond Future	4297	4	4	4	0.00
30/08/2022	R035 On 02-February-23	13.22	Put	Bond Future	462	0	0	0	976.00
30/08/2022	R035 On 02-February-23	9.85	Put	Bond Future	9390	9	9	9	0.00
30/08/2022	R035 On 02-February-23	10.87	Put	Bond Future	4334	4	4	4	0.00
30/08/2022	R035 On 02-February-23	10.86	Put	Bond Future	4371	4	4	4	0.00
30/08/2022	R035 On 02-February-23	11.06	Put	Bond Future	3675	3	4	3	582.00
30/08/2022	R035 On 02-February-23	11.05	Put	Bond Future	3707	3	4	3	0.00
30/08/2022	R035 On 02-February-23	11.98	Put	Bond Future	1565	1	2	1	388.00
30/08/2022	R035 On 02-February-23	11.94	Put	Bond Future	1626	1	2	1	0.00
30/08/2022	R035 On 04-May-23			Bond Future	11.45	85.7786	85.2158	85.7786	0.00
30/08/2022	R035 On 04-May-23	11.22	Call	Bond Future	2961	3	3	3	0.00
30/08/2022	R035 On 04-May-23	10.42	Call	Bond Future	1267	1	1	1	491.00
30/08/2022	R035 On 04-May-23	9.85	Call	Bond Future	634	1	1	1	388.00
30/08/2022	R035 On 04-May-23	12.46	Call	Bond Future	7150	8	7	8	0.00
30/08/2022	R035 On 04-May-23	11.17	Call	Bond Future	2827	3	3	3	491.00
30/08/2022	R035 On 04-May-23	11.20	Call	Bond Future	2907	3	3	3	0.00
30/08/2022	R035 On 04-May-23	11.21	Call	Bond Future	2934	3	3	3	0.00
30/08/2022	R035 On 04-May-23	10.60	Call	Bond Future	1559	2	2	2	388.00
30/08/2022	R035 On 04-May-23	13.18	Call	Bond Future	9998	10	10	10	0.00
30/08/2022	R035 On 04-May-23	13.18	Put	Bond Future	1009	1	1	1	491.00
30/08/2022	R035 On 04-May-23	10.60	Put	Bond Future	6536	6	7	6	0.00
30/08/2022	R035 On 04-May-23	12.46	Put	Bond Future	1721	2	2	2	388.00
30/08/2022	R035 On 04-May-23	11.22	Put	Bond Future	4262	4	4	4	0.00
30/08/2022	R035 On 04-May-23	9.85	Put	Bond Future	10362	10	10	10	0.00
30/08/2022	R035 On 04-May-23	10.42	Put	Bond Future	7353	7	7	7	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/08/2022	R035 On 04-May-23	11.17	Put	Bond Future	4416	4	4	4	0.00
30/08/2022	R035 On 04-May-23	11.20	Put	Bond Future	4323	4	4	4	0.00
30/08/2022	R035 On 04-May-23	11.21	Put	Bond Future	4293	4	4	4	0.00
30/08/2022	R035 On 03-August-23			Bond Future	11.57	87.5365	86.9037	87.5365	0.00
30/08/2022	R035 On 03-August-23	11.98	Call	Bond Future	5512	6	6	6	0.00
30/08/2022	R035 On 03-August-23	11.99	Call	Bond Future	5545	6	6	6	0.00
30/08/2022	R035 On 03-August-23	12.00	Call	Bond Future	5578	6	6	6	0.00
30/08/2022	R035 On 03-August-23	12.00	Put	Bond Future	3269	3	3	3	0.00
30/08/2022	R035 On 03-August-23	11.99	Put	Bond Future	3289	3	3	3	0.00
30/08/2022	R035 On 03-August-23	11.98	Put	Bond Future	3309	3	3	3	0.00
30/08/2022	R035 On 02-November-23			Bond Future	11.73	84.6423	84.0130	84.6423	0.00
30/08/2022	R035 On 02-November-23	11.43	Call	Bond Future	3795	4	4	4	0.00
30/08/2022	R035 On 02-November-23	11.41	Call	Bond Future	3743	4	4	4	0.00
30/08/2022	R035 On 02-November-23	11.42	Call	Bond Future	3769	4	4	4	0.00
30/08/2022	R035 On 02-November-23	11.42	Put	Bond Future	5453	5	5	5	0.00
30/08/2022	R035 On 02-November-23	11.41	Put	Bond Future	5483	5	5	5	0.00
30/08/2022	R035 On 02-November-23	11.43	Put	Bond Future	5424	5	5	5	0.00
30/08/2022	R186 On 03-November-22			Bond Future	9.02	109.3329	108.9976	109.3329	64,278.00
30/08/2022	R186 On 03-November-22	8.23	Call	Bond Future	103	0	0	0	4,310.00
30/08/2022	R186 On 03-November-22	8.91	Call	Bond Future	731	1	1	1	0.00
30/08/2022	R186 On 03-November-22	8.55	Call	Bond Future	288	0	0	0	0.00
30/08/2022	R186 On 03-November-22	8.53	Call	Bond Future	272	0	0	0	0.00
30/08/2022	R186 On 03-November-22	8.54	Call	Bond Future	280	0	0	0	0.00
30/08/2022	R186 On 03-November-22	8.54	Put	Bond Future	1964	2	2	2	0.00
30/08/2022	R186 On 03-November-22	8.91	Put	Bond Future	1111	1	1	1	4,310.00
30/08/2022	R186 On 03-November-22	8.53	Put	Bond Future	1992	2	2	2	0.00
30/08/2022	R186 On 03-November-22	8.55	Put	Bond Future	1938	2	2	2	0.00
30/08/2022	R186 On 03-November-22	8.23	Put	Bond Future	2897	3	3	3	0.00
30/08/2022	R186 On 02-February-23			Bond Future	9.15	105.8982	105.6634	105.8982	0.00
30/08/2022	R186 On 02-February-23	8.34	Call	Bond Future	453	1	0	1	0.00
30/08/2022	R186 On 02-February-23	8.33	Call	Bond Future	445	1	0	1	0.00
30/08/2022	R186 On 02-February-23	8.32	Call	Bond Future	438	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/08/2022	R186 On 02-February-23	8.32	Put	Bond Future	3224	3	3	3	0.00
30/08/2022	R186 On 02-February-23	8.33	Put	Bond Future	3198	3	3	3	0.00
30/08/2022	R186 On 02-February-23	8.34	Put	Bond Future	3171	3	3	3	0.00
30/08/2022	R186 On 04-May-23			Bond Future	9.28	107.9206	107.6741	107.9206	0.00
30/08/2022	R186 On 04-May-23	8.83	Call	Bond Future	1113	1	1	1	0.00
30/08/2022	R186 On 04-May-23	8.82	Call	Bond Future	1101	1	1	1	0.00
30/08/2022	R186 On 04-May-23	8.84	Call	Bond Future	1126	1	1	1	0.00
30/08/2022	R186 On 04-May-23	8.83	Put	Bond Future	2506	2	3	2	0.00
30/08/2022	R186 On 04-May-23	8.82	Put	Bond Future	2525	2	3	2	0.00
30/08/2022	R186 On 04-May-23	8.84	Put	Bond Future	2487	2	2	2	0.00
30/08/2022	R186 On 03-August-23			Bond Future	9.39	104.8276	104.5032	104.8276	0.00
30/08/2022	R186 On 03-August-23	9.75	Call	Bond Future	2605	3	3	3	0.00
30/08/2022	R186 On 03-August-23	9.73	Call	Bond Future	2569	3	3	3	0.00
30/08/2022	R186 On 03-August-23	9.74	Call	Bond Future	2587	3	3	3	0.00
30/08/2022	R186 On 03-August-23	9.74	Put	Bond Future	1576	1	2	1	0.00
30/08/2022	R186 On 03-August-23	9.73	Put	Bond Future	1586	1	2	1	0.00
30/08/2022	R186 On 03-August-23	9.75	Put	Bond Future	1566	1	2	1	0.00
30/08/2022	R186 On 02-November-23			Bond Future	9.56	106.7490	106.4373	106.7490	0.00
30/08/2022	R186 On 02-November-23	9.39	Call	Bond Future	1847	2	2	2	0.00
30/08/2022	R186 On 02-November-23	9.38	Call	Bond Future	1833	2	2	2	0.00
30/08/2022	R186 On 02-November-23	9.40	Call	Bond Future	1862	2	2	2	0.00
30/08/2022	R186 On 02-November-23	9.40	Put	Bond Future	2306	2	2	2	0.00
30/08/2022	R186 On 02-November-23	9.38	Put	Bond Future	2331	2	2	2	0.00
30/08/2022	R186 On 02-November-23	9.39	Put	Bond Future	2319	2	2	2	0.00
30/08/2022	R197 On 03-November-22			Bond Future	338.66	338.2759	338.6565	338.2759	831.00
30/08/2022	R197 On 02-February-23			Bond Future	335.91	335.1962	335.9146	335.1962	0.00
30/08/2022	R197 On 04-May-23			Bond Future	342.38	341.6673	342.3793	341.6673	0.00
30/08/2022	R197 On 03-August-23			Bond Future	339.99	339.4954	339.9904	339.4954	0.00
30/08/2022	R197 On 02-November-23			Bond Future	346.36	345.7963	346.3609	345.7963	0.00
30/08/2022	R202 On 03-November-22			Bond Future	251.83	251.7335	251.8258	251.7335	6,148.00
30/08/2022	R202 On 02-February-23			Bond Future	251.68	251.3416	251.6829	251.3416	460.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/08/2022	R202 On 04-May-23			Bond Future	256.53	256.1922	256.5255	256.1922	0.00
30/08/2022	R202 On 03-August-23			Bond Future	256.75	256.5816	256.7495	256.5816	0.00
30/08/2022	R202 On 02-November-23			Bond Future	261.56	261.3448	261.5613	261.3448	0.00
30/08/2022	R209 On 03-November-22			Bond Future	11.16	67.5077	66.9358	67.5077	20,217.00
30/08/2022	R209 On 03-November-22	10.00	Call	Bond Future	57	0	0	0	7,750.00
30/08/2022	R209 On 03-November-22	11.01	Call	Bond Future	1145	1	1	1	0.00
30/08/2022	R209 On 03-November-22	11.02	Call	Bond Future	1168	1	1	1	0.00
30/08/2022	R209 On 03-November-22	11.50	Call	Bond Future	2578	3	3	3	0.00
30/08/2022	R209 On 03-November-22	10.50	Call	Bond Future	320	0	0	0	0.00
30/08/2022	R209 On 03-November-22	11.00	Call	Bond Future	1122	1	1	1	0.00
30/08/2022	R209 On 03-November-22	9.25	Call	Bond Future	2	0	0	0	6,000.00
30/08/2022	R209 On 03-November-22	9.50	Call	Bond Future	7	0	0	0	0.00
30/08/2022	R209 On 03-November-22	11.03	Call	Bond Future	1192	1	1	1	0.00
30/08/2022	R209 On 03-November-22	12.00	Call	Bond Future	4475	5	4	5	0.00
30/08/2022	R209 On 03-November-22	12.00	Put	Bond Future	338	0	0	0	7,750.00
30/08/2022	R209 On 03-November-22	11.03	Put	Bond Future	1864	2	2	2	0.00
30/08/2022	R209 On 03-November-22	10.50	Put	Bond Future	3843	3	4	3	0.00
30/08/2022	R209 On 03-November-22	9.50	Put	Bond Future	9388	9	9	9	0.00
30/08/2022	R209 On 03-November-22	9.25	Put	Bond Future	10953	10	11	10	0.00
30/08/2022	R209 On 03-November-22	11.00	Put	Bond Future	1951	2	2	2	6,000.00
30/08/2022	R209 On 03-November-22	11.50	Put	Bond Future	857	1	1	1	0.00
30/08/2022	R209 On 03-November-22	11.02	Put	Bond Future	1893	2	2	2	0.00
30/08/2022	R209 On 03-November-22	11.01	Put	Bond Future	1922	2	2	2	0.00
30/08/2022	R209 On 03-November-22	10.00	Put	Bond Future	6428	6	6	6	6,000.00
30/08/2022	R209 On 02-February-23			Bond Future	11.28	68.6574	68.1426	68.6574	2,066.00
30/08/2022	R209 On 02-February-23	10.80	Call	Bond Future	1404	2	1	2	0.00
30/08/2022	R209 On 02-February-23	10.78	Call	Bond Future	1365	2	1	2	0.00
30/08/2022	R209 On 02-February-23	10.79	Call	Bond Future	1384	2	1	2	0.00
30/08/2022	R209 On 02-February-23	10.80	Put	Bond Future	3920	4	4	4	0.00
30/08/2022	R209 On 02-February-23	10.78	Put	Bond Future	3988	4	4	4	0.00
30/08/2022	R209 On 02-February-23	10.79	Put	Bond Future	3954	4	4	4	0.00
30/08/2022	R209 On 04-May-23			Bond Future	11.40	66.8169	66.2878	66.8169	1,250.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/08/2022	R209 On 04-May-23	12.50	Call	Bond Future	6553	7	7	7	0.00
30/08/2022	R209 On 04-May-23	11.11	Call	Bond Future	2438	3	2	3	0.00
30/08/2022	R209 On 04-May-23	11.00	Call	Bond Future	2190	2	2	2	0.00
30/08/2022	R209 On 04-May-23	11.09	Call	Bond Future	2392	3	2	3	0.00
30/08/2022	R209 On 04-May-23	11.10	Call	Bond Future	2415	3	2	3	0.00
30/08/2022	R209 On 04-May-23	10.00	Call	Bond Future	709	1	1	1	7,500.00
30/08/2022	R209 On 04-May-23	10.00	Put	Bond Future	8232	8	8	8	0.00
30/08/2022	R209 On 04-May-23	11.10	Put	Bond Future	3938	4	4	4	0.00
30/08/2022	R209 On 04-May-23	11.09	Put	Bond Future	3966	4	4	4	0.00
30/08/2022	R209 On 04-May-23	11.00	Put	Bond Future	4229	4	4	4	7,500.00
30/08/2022	R209 On 04-May-23	11.11	Put	Bond Future	3909	4	4	4	0.00
30/08/2022	R209 On 04-May-23	12.50	Put	Bond Future	1388	1	1	1	7,500.00
30/08/2022	R209 On 03-August-23			Bond Future	11.51	68.1870	67.6013	68.1870	0.00
30/08/2022	R209 On 03-August-23	11.95	Call	Bond Future	4929	5	5	5	0.00
30/08/2022	R209 On 03-August-23	11.93	Call	Bond Future	4871	5	5	5	0.00
30/08/2022	R209 On 03-August-23	11.94	Call	Bond Future	4900	5	5	5	0.00
30/08/2022	R209 On 03-August-23	11.95	Put	Bond Future	2823	3	3	3	0.00
30/08/2022	R209 On 03-August-23	11.93	Put	Bond Future	2859	3	3	3	0.00
30/08/2022	R209 On 03-August-23	11.94	Put	Bond Future	2841	3	3	3	0.00
30/08/2022	R209 On 02-November-23			Bond Future	11.64	66.2881	65.7035	66.2881	0.00
30/08/2022	R209 On 02-November-23	11.35	Call	Bond Future	3333	4	3	4	0.00
30/08/2022	R209 On 02-November-23	11.33	Call	Bond Future	3287	4	3	4	0.00
30/08/2022	R209 On 02-November-23	11.34	Call	Bond Future	3310	4	3	4	0.00
30/08/2022	R209 On 02-November-23	11.34	Put	Bond Future	4792	4	5	4	0.00
30/08/2022	R209 On 02-November-23	11.33	Put	Bond Future	4819	5	5	5	0.00
30/08/2022	R209 On 02-November-23	11.35	Put	Bond Future	4766	4	5	4	0.00
30/08/2022	R210 On 03-November-22			Bond Future	231.26	230.5886	231.2614	230.5886	732.00
30/08/2022	R210 On 02-February-23			Bond Future	235.48	234.5702	235.4841	234.5702	300.00
30/08/2022	R210 On 04-May-23			Bond Future	236.89	235.9728	236.8902	235.9728	0.00
30/08/2022	R210 On 03-August-23			Bond Future	241.63	240.8510	241.6294	240.8510	0.00
30/08/2022	R210 On 02-November-23			Bond Future	242.92	242.0835	242.9170	242.0835	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
30/08/2022	R213 On 03-November-22			Bond Future	10.79	81.3273	80.8592	81.3273	34,054.00
30/08/2022	R213 On 03-November-22	9.13	Call	Bond Future	5	0	0	0	200.00
30/08/2022	R213 On 03-November-22	9.84	Call	Bond Future	92	0	0	0	0.00
30/08/2022	R213 On 03-November-22	10.40	Call	Bond Future	590	1	1	1	0.00
30/08/2022	R213 On 03-November-22	9.98	Call	Bond Future	160	0	0	0	0.00
30/08/2022	R213 On 03-November-22	10.19	Call	Bond Future	324	0	0	0	0.00
30/08/2022	R213 On 03-November-22	9.19	Call	Bond Future	6	0	0	0	476.00
30/08/2022	R213 On 03-November-22	10.38	Call	Bond Future	560	1	1	1	0.00
30/08/2022	R213 On 03-November-22	10.39	Call	Bond Future	575	1	1	1	0.00
30/08/2022	R213 On 03-November-22	10.37	Call	Bond Future	545	1	1	1	0.00
30/08/2022	R213 On 03-November-22	10.37	Put	Bond Future	2530	2	3	2	200.00
30/08/2022	R213 On 03-November-22	10.39	Put	Bond Future	2464	2	2	2	0.00
30/08/2022	R213 On 03-November-22	10.38	Put	Bond Future	2497	2	2	2	0.00
30/08/2022	R213 On 03-November-22	9.19	Put	Bond Future	7927	7	8	7	0.00
30/08/2022	R213 On 03-November-22	10.19	Put	Bond Future	3181	3	3	3	476.00
30/08/2022	R213 On 03-November-22	9.98	Put	Bond Future	4049	4	4	4	200.00
30/08/2022	R213 On 03-November-22	10.40	Put	Bond Future	2431	2	2	2	0.00
30/08/2022	R213 On 03-November-22	9.84	Put	Bond Future	4678	4	5	4	476.00
30/08/2022	R213 On 03-November-22	9.13	Put	Bond Future	8242	8	8	8	0.00
30/08/2022	R213 On 02-February-23			Bond Future	10.94	82.7115	82.3156	82.7115	0.00
30/08/2022	R213 On 02-February-23	10.43	Call	Bond Future	1142	1	1	1	912.00
30/08/2022	R213 On 02-February-23	10.22	Call	Bond Future	842	1	1	1	0.00
30/08/2022	R213 On 02-February-23	10.21	Call	Bond Future	830	1	1	1	0.00
30/08/2022	R213 On 02-February-23	9.16	Call	Bond Future	149	0	0	0	476.00
30/08/2022	R213 On 02-February-23	12.20	Call	Bond Future	6038	6	6	6	0.00
30/08/2022	R213 On 02-February-23	10.23	Call	Bond Future	855	1	1	1	0.00
30/08/2022	R213 On 02-February-23	10.35	Call	Bond Future	1021	1	1	1	0.00
30/08/2022	R213 On 02-February-23	10.01	Call	Bond Future	601	1	1	1	0.00
30/08/2022	R213 On 02-February-23	10.35	Put	Bond Future	3777	4	4	4	476.00
30/08/2022	R213 On 02-February-23	12.20	Put	Bond Future	597	1	1	1	912.00
30/08/2022	R213 On 02-February-23	10.22	Put	Bond Future	4217	4	4	4	0.00
30/08/2022	R213 On 02-February-23	10.43	Put	Bond Future	3520	3	4	3	0.00
30/08/2022	R213 On 02-February-23	9.16	Put	Bond Future	8797	8	9	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
30/08/2022	R213 On 02-February-23	10.01	Put	Bond Future	4988	5	5	5	476.00
30/08/2022	R213 On 02-February-23	10.21	Put	Bond Future	4252	4	4	4	0.00
30/08/2022	R213 On 02-February-23	10.23	Put	Bond Future	4182	4	4	4	0.00
30/08/2022	R213 On 04-May-23			Bond Future	11.08	80.7396	80.3307	80.7396	0.00
30/08/2022	R213 On 04-May-23	10.74	Call	Bond Future	1988	2	2	2	0.00
30/08/2022	R213 On 04-May-23	10.73	Call	Bond Future	1969	2	2	2	0.00
30/08/2022	R213 On 04-May-23	10.75	Call	Bond Future	2008	2	2	2	0.00
30/08/2022	R213 On 04-May-23	10.75	Put	Bond Future	3502	3	4	3	0.00
30/08/2022	R213 On 04-May-23	10.73	Put	Bond Future	3553	3	4	3	0.00
30/08/2022	R213 On 04-May-23	10.74	Put	Bond Future	3527	3	4	3	0.00
30/08/2022	R213 On 03-August-23			Bond Future	11.22	82.3933	81.9213	82.3933	0.00
30/08/2022	R213 On 03-August-23	11.62	Call	Bond Future	4093	4	4	4	0.00
30/08/2022	R213 On 03-August-23	11.61	Call	Bond Future	4067	4	4	4	0.00
30/08/2022	R213 On 03-August-23	11.63	Call	Bond Future	4120	4	4	4	0.00
30/08/2022	R213 On 03-August-23	11.62	Put	Bond Future	2387	2	2	2	0.00
30/08/2022	R213 On 03-August-23	11.61	Put	Bond Future	2403	2	2	2	0.00
30/08/2022	R213 On 03-August-23	11.63	Put	Bond Future	2372	2	2	2	0.00
30/08/2022	R213 On 02-November-23			Bond Future	11.39	80.3557	79.8893	80.3557	0.00
30/08/2022	R213 On 02-November-23	11.12	Call	Bond Future	2812	3	3	3	0.00
30/08/2022	R213 On 02-November-23	11.11	Call	Bond Future	2791	3	3	3	0.00
30/08/2022	R213 On 02-November-23	11.13	Call	Bond Future	2832	3	3	3	0.00
30/08/2022	R213 On 02-November-23	11.13	Put	Bond Future	3936	4	4	4	0.00
30/08/2022	R213 On 02-November-23	11.11	Put	Bond Future	3980	4	4	4	0.00
30/08/2022	R213 On 02-November-23	11.12	Put	Bond Future	3958	4	4	4	0.00
30/08/2022	R214 On 03-November-22			Bond Future	11.33	64.8291	64.2589	64.8291	25,380.00
30/08/2022	R214 On 03-November-22	11.35	Call	Bond Future	1699	2	2	2	0.00
30/08/2022	R214 On 03-November-22	11.36	Call	Bond Future	1728	2	2	2	0.00
30/08/2022	R214 On 03-November-22	11.34	Call	Bond Future	1670	2	2	2	0.00
30/08/2022	R214 On 03-November-22	11.36	Put	Bond Future	1563	1	2	1	0.00
30/08/2022	R214 On 03-November-22	11.35	Put	Bond Future	1588	1	2	1	0.00
30/08/2022	R214 On 03-November-22	11.34	Put	Bond Future	1613	1	2	1	0.00
30/08/2022	R214 On 02-February-23			Bond Future	11.45	65.9325	65.4163	65.9325	64,507.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/08/2022	R214 On 02-February-23	11.09	Call	Bond Future	1736	2	2	2	0.00
30/08/2022	R214 On 02-February-23	11.07	Call	Bond Future	1691	2	2	2	0.00
30/08/2022	R214 On 02-February-23	11.08	Call	Bond Future	1714	2	2	2	0.00
30/08/2022	R214 On 02-February-23	11.08	Put	Bond Future	3722	3	4	3	0.00
30/08/2022	R214 On 02-February-23	11.07	Put	Bond Future	3755	3	4	3	0.00
30/08/2022	R214 On 02-February-23	11.09	Put	Bond Future	3689	3	4	3	0.00
30/08/2022	R214 On 04-May-23			Bond Future	11.56	63.8944	63.3639	63.8944	0.00
30/08/2022	R214 On 04-May-23	11.38	Call	Bond Future	2909	3	3	3	0.00
30/08/2022	R214 On 04-May-23	11.36	Call	Bond Future	2858	3	3	3	0.00
30/08/2022	R214 On 04-May-23	11.37	Call	Bond Future	2883	3	3	3	0.00
30/08/2022	R214 On 04-May-23	11.37	Put	Bond Future	3879	4	4	4	0.00
30/08/2022	R214 On 04-May-23	11.36	Put	Bond Future	3907	4	4	4	0.00
30/08/2022	R214 On 04-May-23	11.38	Put	Bond Future	3851	4	4	4	0.00
30/08/2022	R214 On 03-August-23			Bond Future	11.66	65.2037	64.6189	65.2037	0.00
30/08/2022	R214 On 03-August-23	12.16	Call	Bond Future	5337	6	5	6	0.00
30/08/2022	R214 On 03-August-23	12.14	Call	Bond Future	5276	6	5	6	0.00
30/08/2022	R214 On 03-August-23	12.15	Call	Bond Future	5306	6	5	6	0.00
30/08/2022	R214 On 03-August-23	12.14	Put	Bond Future	2896	3	3	3	0.00
30/08/2022	R214 On 03-August-23	12.15	Put	Bond Future	2878	3	3	3	0.00
30/08/2022	R214 On 03-August-23	12.16	Put	Bond Future	2860	3	3	3	0.00
30/08/2022	R214 On 02-November-23			Bond Future	11.79	63.1041	62.5197	63.1041	0.00
30/08/2022	R214 On 02-November-23	11.45	Call	Bond Future	3475	4	3	4	0.00
30/08/2022	R214 On 02-November-23	11.47	Call	Bond Future	3523	4	4	4	0.00
30/08/2022	R214 On 02-November-23	11.46	Call	Bond Future	3499	4	3	4	0.00
30/08/2022	R214 On 02-November-23	11.46	Put	Bond Future	5185	5	5	5	0.00
30/08/2022	R214 On 02-November-23	11.45	Put	Bond Future	5214	5	5	5	0.00
30/08/2022	R214 On 02-November-23	11.47	Put	Bond Future	5156	5	5	5	0.00
30/08/2022	R248 On 03-November-22			Bond Future	11.31	81.1239	80.4053	81.1239	256,863.00
30/08/2022	R248 On 03-November-22	10.00	Call	Bond Future	39	0	0	0	0.00
30/08/2022	R248 On 03-November-22	11.30	Call	Bond Future	2020	2	2	2	950.00
30/08/2022	R248 On 03-November-22	11.31	Call	Bond Future	2056	2	2	2	0.00
30/08/2022	R248 On 03-November-22	11.90	Call	Bond Future	4586	5	5	5	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/08/2022	R248 On 03-November-22	10.70	Call	Bond Future	511	1	1	1	0.00
30/08/2022	R248 On 03-November-22	11.32	Call	Bond Future	2092	2	2	2	0.00
30/08/2022	R248 On 03-November-22	11.20	Call	Bond Future	1683	2	2	2	0.00
30/08/2022	R248 On 03-November-22	10.60	Call	Bond Future	379	1	0	1	950.00
30/08/2022	R248 On 03-November-22	10.60	Put	Bond Future	5440	5	5	5	0.00
30/08/2022	R248 On 03-November-22	11.20	Put	Bond Future	2430	2	2	2	0.00
30/08/2022	R248 On 03-November-22	11.30	Put	Bond Future	2085	2	2	2	0.00
30/08/2022	R248 On 03-November-22	11.31	Put	Bond Future	2053	2	2	2	0.00
30/08/2022	R248 On 03-November-22	10.70	Put	Bond Future	4825	4	5	4	0.00
30/08/2022	R248 On 03-November-22	11.90	Put	Bond Future	768	1	1	1	0.00
30/08/2022	R248 On 03-November-22	10.00	Put	Bond Future	9834	9	10	9	0.00
30/08/2022	R248 On 03-November-22	11.32	Put	Bond Future	2021	2	2	2	0.00
30/08/2022	R248 On 02-February-23			Bond Future	11.42	82.5415	81.8903	82.5415	0.00
30/08/2022	R248 On 02-February-23	11.10	Call	Bond Future	2275	3	2	3	2,700.00
30/08/2022	R248 On 02-February-23	11.06	Call	Bond Future	2160	2	2	2	0.00
30/08/2022	R248 On 02-February-23	11.07	Call	Bond Future	2188	2	2	2	0.00
30/08/2022	R248 On 02-February-23	10.40	Call	Bond Future	780	1	1	1	2,700.00
30/08/2022	R248 On 02-February-23	11.08	Call	Bond Future	2217	3	2	3	0.00
30/08/2022	R248 On 02-February-23	11.08	Put	Bond Future	4563	4	5	4	0.00
30/08/2022	R248 On 02-February-23	11.10	Put	Bond Future	4481	4	4	4	0.00
30/08/2022	R248 On 02-February-23	10.40	Put	Bond Future	8130	8	8	8	0.00
30/08/2022	R248 On 02-February-23	11.07	Put	Bond Future	4604	4	5	4	0.00
30/08/2022	R248 On 02-February-23	11.06	Put	Bond Future	4646	4	5	4	0.00
30/08/2022	R248 On 04-May-23			Bond Future	11.53	79.6602	78.9911	79.6602	0.00
30/08/2022	R248 On 04-May-23	11.33	Call	Bond Future	3562	4	4	4	0.00
30/08/2022	R248 On 04-May-23	11.34	Call	Bond Future	3595	4	4	4	0.00
30/08/2022	R248 On 04-May-23	11.35	Call	Bond Future	3627	4	4	4	0.00
30/08/2022	R248 On 04-May-23	11.35	Put	Bond Future	4845	5	5	5	0.00
30/08/2022	R248 On 04-May-23	11.34	Put	Bond Future	4880	5	5	5	0.00
30/08/2022	R248 On 04-May-23	11.33	Put	Bond Future	4915	5	5	5	0.00
30/08/2022	R248 On 03-August-23			Bond Future	11.64	81.2555	80.5183	81.2555	0.00
30/08/2022	R248 On 03-August-23	12.09	Call	Bond Future	6483	7	6	7	0.00
30/08/2022	R248 On 03-August-23	12.10	Call	Bond Future	6520	7	7	7	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/08/2022	R248 On 03-August-23	12.11	Call	Bond Future	6558	7	7	7	0.00
30/08/2022	R248 On 03-August-23	12.11	Put	Bond Future	3653	3	4	3	0.00
30/08/2022	R248 On 03-August-23	12.10	Put	Bond Future	3675	3	4	3	0.00
30/08/2022	R248 On 03-August-23	12.09	Put	Bond Future	3698	3	4	3	0.00
30/08/2022	R248 On 02-November-23			Bond Future	11.76	78.3289	77.5920	78.3289	0.00
30/08/2022	R248 On 02-November-23	11.49	Call	Bond Future	4538	5	5	5	0.00
30/08/2022	R248 On 02-November-23	11.47	Call	Bond Future	4477	5	4	5	0.00
30/08/2022	R248 On 02-November-23	11.48	Call	Bond Future	4507	5	5	5	0.00
30/08/2022	R248 On 02-November-23	11.49	Put	Bond Future	6291	6	6	6	0.00
30/08/2022	R248 On 02-November-23	11.47	Put	Bond Future	6361	6	6	6	0.00
30/08/2022	R248 On 02-November-23	11.48	Put	Bond Future	6326	6	6	6	0.00